

TRS Long Equity and Fixed Income Publicly Available Holdings* as of October 31, 2021



**Please note that this report contains only public equity and fixed income holdings*

Security Name	Shares/Par Value
AAON INC COMMON STOCK USD.004	7,712
AAR CORP COMMON STOCK USD1.0	6,148
ACCO BRANDS CORP COMMON STOCK USD.01	17,412
ACC TRUST ACC 2019 1 A 144A	0
ADT INC COMMON STOCK USD.01	28,071
ABM INDUSTRIES INC COMMON STOCK USD.01	12,340
AFLAC INC COMMON STOCK USD.1	117,766
AGCO CORP COMMON STOCK USD.01	11,694
AGNC INVESTMENT CORP REIT USD.01	95,639
AES CORP COMMON STOCK USD.01	121,617
AMC NETWORKS INC A COMMON STOCK	4,939
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	90,074
AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	8,648
ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	1,793
ANGI INC COMMON STOCK	12,237
ASGN INC COMMON STOCK USD.01	9,738
AT+T INC COMMON STOCK USD1.0	2,655,378
A10 NETWORKS INC COMMON STOCK USD.00001	10,522
ATN INTERNATIONAL INC COMMON STOCK USD.01	2,007
AZZ INC COMMON STOCK USD1.0	4,645
ABBOTT LABORATORIES COMMON STOCK	595,435
ABBVIE INC COMMON STOCK USD.01	482,853
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	11,482
ABIOMED INC COMMON STOCK USD.01	8,317
ACACIA CDO LTD ACCDO 10A SUB 144A	7,000,000
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	15,602
ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	21,452
ACADIA REALTY TRUST REIT USD.001	15,895
ACCELERATE DIAGNOSTICS INC COMMON STOCK	6,013
ACCELERON PHARMA INC COMMON STOCK USD.001	9,870
ACE SECURITIES CORP. ACE 2004 OP1 M3	0
ACI WORLDWIDE INC COMMON STOCK USD.005	1,451,577
ANTOFAGASTA PLC COMMON STOCK GBP.05	41,770
ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	706,707
ACUITY BRANDS INC COMMON STOCK USD.01	6,592
ACTUA CORP COMMON STOCK USD.001	94
ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	6,877
ASHTAD GROUP PLC COMMON STOCK GBP.1	1,885,750

Security Name	Shares/Par Value
ADDUS HOMECARE CORP COMMON STOCK USD.001	2,909
ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01	163
ADOBE INC COMMON STOCK USD.0001	202,112
ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	8,765
ADTRAN INC COMMON STOCK USD.01	8,832
ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	77,087
AECOM COMMON STOCK USD.01	975,460
AERIE PHARMACEUTICALS INC COMMON STOCK USD.001	8,218
ADVANSIX INC COMMON STOCK USD.01	5,193
AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	12,155
ADVANCED MICRO DEVICES COMMON STOCK USD.01	363,120
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	9,805
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	7,060
AEROVIRONMENT INC COMMON STOCK USD.0001	4,230
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	4,969,813
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	7,663
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	539,970
AGNICO EAGLE MINES LTD COMMON STOCK	36,016
AGENUS INC COMMON STOCK USD.01	29,855
AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001	10,142
AGREE REALTY CORP REIT USD.0001	11,689
AIR LEASE CORP COMMON STOCK USD.01	19,921
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	40,465
AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	2,778
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	29,772
AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	26,900
ALAMO GROUP INC COMMON STOCK USD.1	1,837
ALAMOS GOLD INC CLASS A COMMON STOCK	1,036,726
ALARM.COM HOLDINGS INC COMMON STOCK	8,671
ALBANY INTL CORP CL A COMMON STOCK USD.001	5,662
ALBEMARLE CORP COMMON STOCK USD.01	21,799
BRITISH LAND CO PLC REIT GBP.25	93,406
ALCOA CORP COMMON STOCK USD.01	34,253
ALEXANDER + BALDWIN INC REIT	13,324
ALEXANDER S INC REIT USD1.0	393
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	63,327
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	160,450
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	35,695
ALIMENTATION COUCHE TARD B COMMON STOCK	1,416,388
ALLAKOS INC COMMON STOCK USD.001	5,806
ALLEGHANY CORP COMMON STOCK USD1.0	2,541
ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	23,345
ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	3,499
ALLEGIANTRAVEL CO COMMON STOCK USD.001	759
CRH PLC COMMON STOCK EUR.32	579,331
ALLETE INC COMMON STOCK	9,601

Security Name	Shares/Par Value
ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	8,412
ALLIANT ENERGY CORP COMMON STOCK USD.01	65,899
ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	20,441
ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	25,951
ALLSTATE CORP COMMON STOCK USD.01	140,322
ALLY FINANCIAL INC COMMON STOCK USD.1	583,879
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	22,970
ALPHABET INC CL C COMMON STOCK USD.001	61,391
ALPHABET INC CL A COMMON STOCK USD.001	203,353
ALTAGAS LTD COMMON STOCK	156,488
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 J3 4A1	39,103
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 19CB A15	95,612
ALTICE USA INC A COMMON STOCK USD.01	47,207
AVIVA PLC COMMON STOCK GBP.25	1,003,999
ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	11,891
ALTRIA GROUP INC COMMON STOCK USD.333	679,473
AMAZON.COM INC COMMON STOCK USD.01	180,897
AMBAC ASSURANCE CORP SUBORDINATED 144A 12/99 5.1	389
AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	8,460
AMBEV SA ADR ADR	1,742,810
AMEDISYS INC COMMON STOCK USD.001	5,918
AMERCO COMMON STOCK USD.25	12,151
AMEREN CORPORATION COMMON STOCK USD.01	99,046
DIAGEO PLC COMMON STOCK GBP.2893518	959,412
AMERICAN AIRLINES GROUP INC COMMON STOCK	29,411
AMERICAN ASSETS TRUST INC REIT USD.01	9,411
SCHRODERS PLC COMMON STOCK GBP1.0	96,349
AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	911,453
DCC PLC COMMON STOCK EUR.25	492,692
AMERICAN CAMPUS COMMUNITIES REIT USD.01	25,378
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	301,047
AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	29,700
AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	15,867
AMERICAN EXPRESS CO COMMON STOCK USD.2	301,467
AMERICAN FINANCIAL GROUP INC COMMON STOCK	13,129
AMERICAN FINANCE TRUST INC REIT	20,074
BAE SYSTEMS PLC COMMON STOCK GBP.025	4,039,265
AMERICAN HOMES 4 RENT A REIT USD.01	389,116
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	156,037
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25	1,034,885
AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	3,312
AMERICAN STATES WATER CO COMMON STOCK	6,791
AMERICAN TOWER CORP REIT USD.01	267,617
AMERICAN VANGUARD CORP COMMON STOCK USD.1	4,976
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	33,085
AMERICAN WOODMARK CORP COMMON STOCK	3,588

Security Name	Shares/Par Value
AMERICA S CAR MART INC COMMON STOCK USD.01	1,232
AMERICOLD REALTY TRUST REIT USD.01	46,054
AMERISAFE INC COMMON STOCK USD.01	3,515
AMERISOURCEBERGEN CORP COMMON STOCK USD.01	103,441
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	48,609
AMERIS BANCORP COMMON STOCK USD1.0	12,819
AMETEK INC COMMON STOCK USD.01	800,122
AMGEN INC COMMON STOCK USD.0001	163,472
AMICUS THERAPEUTICS INC COMMON STOCK USD.01	38,921
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	20,166
AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01	17,686
AMPHENOL CORP CL A COMMON STOCK USD.001	225,087
AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	7,017
AMYRIS INC COMMON STOCK	28,669
ANALOG DEVICES INC COMMON STOCK USD.167	393,363
ANAPTYSBIO INC COMMON STOCK USD.001	3,245
ANDERSONS INC/THE COMMON STOCK	5,806
ANGIODYNAMICS INC COMMON STOCK USD.01	7,008
ANIKA THERAPEUTICS INC COMMON STOCK USD.01	2,632
ANNALY CAPITAL MANAGEMENT IN REIT USD.01	254,214
ANSYS INC COMMON STOCK USD.01	205,991
ANTARES PHARMA INC COMMON STOCK USD.01	29,219
ANTERO RESOURCES CORP COMMON STOCK USD.01	165,170
ANTHEM INC COMMON STOCK USD.01	110,173
ANTERO MIDSTREAM CORP COMMON STOCK	222,593
APELLIS PHARMACEUTICALS INC COMMON STOCK USD.0001	10,935
APOGEE ENTERPRISES INC COMMON STOCK USD.333	4,758
APOLLO COMMERCIAL REAL ESTAT REIT USD.01	25,786
APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001	5,364
APPLE INC COMMON STOCK USD.00001	6,388,553
APPLE HOSPITALITY REIT INC REIT NPV	39,050
APPLIED INDUSTRIAL TECH INC COMMON STOCK	7,155
APPLIED MATERIALS INC COMMON STOCK USD.01	615,381
APTARGROUP INC COMMON STOCK USD.01	11,982
ARAMARK COMMON STOCK USD.01	41,609
ARBOR REALTY TRUST INC REIT USD.01	21,768
ARCBEST CORP COMMON STOCK USD.01	4,649
ARCHER DANIELS MIDLAND CO COMMON STOCK	141,317
ARCHROCK INC COMMON STOCK USD.01	206,104
ARCOSA INC COMMON STOCK USD.01	8,851
ARES MANAGEMENT CORP A COMMON STOCK	229,233
ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001	10,326
ARGAN INC COMMON STOCK USD.15	2,891
ARISTA NETWORKS INC COMMON STOCK USD.0001	118,898
STANDARD CHARTERED PLC COMMON STOCK USD.5	373,075
ARMADA HOFFLER PROPERTIES IN REIT USD.01	10,885

Security Name	Shares/Par Value
ARMOUR RESIDENTIAL REIT INC REIT USD.0001	12,057
ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01	74,065
ARROW ELECTRONICS INC COMMON STOCK USD1.0	74,532
ARROW FINANCIAL CORP COMMON STOCK USD1.0	2,954
ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001	17,778
ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	12,155
ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	3,550
ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	10,262
ASPEN TECHNOLOGY INC COMMON STOCK USD.1	12,459
ASSET BACKED SECURITIES CORP H ABSHE 2001 HE3 A1	180,446
ASSET BACKED FUNDING CERTIFICA ABFC 2003 OPT1 M1	187,892
IMPERIAL BRANDS PLC COMMON STOCK GBP.1	1,275,712
ASSOCIATED BANC CORP COMMON STOCK USD.01	28,150
ASSURANT INC COMMON STOCK USD.01	13,602
ASTEC INDUSTRIES INC COMMON STOCK USD.2	3,985
ATARA BIOTHERAPEUTICS INC COMMON STOCK USD.0001	13,090
ATCO LTD CLASS I COMMON STOCK	109,197
ATHENEX INC COMMON STOCK USD.001	11,216
ATKORE INC COMMON STOCK USD.01	35,766
KERRY GROUP PLC A COMMON STOCK EUR.125	35,595
ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	1,324
KINGSPAN GROUP PLC COMMON STOCK EUR.13	24,622
ATMOS ENERGY CORP COMMON STOCK	40,315
ATRICURE INC COMMON STOCK USD.001	7,878
ATRION CORPORATION COMMON STOCK USD.1	250
AUTODESK INC COMMON STOCK USD.01	136,220
AUTOHOME INC ADR ADR USD.01	19,786
AUTOLIV INC COMMON STOCK USD1.0	131,391
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	131,812
AUTONATION INC COMMON STOCK USD.01	9,636
AUTOZONE INC COMMON STOCK USD.01	19,425
AVALONBAY COMMUNITIES INC REIT USD.01	209,364
AVANOS MEDICAL INC COMMON STOCK USD.01	8,825
AVAYA HOLDINGS CORP COMMON STOCK USD.001	15,450
AVERY DENNISON CORP COMMON STOCK USD1.0	122,608
AVIS BUDGET GROUP INC COMMON STOCK USD.01	9,675
AVISTA CORP COMMON STOCK	12,750
AVNET INC COMMON STOCK USD1.0	18,314
HSBC HOLDINGS PLC COMMON STOCK USD.5	5,013,967
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	6,160
AXOGEN INC COMMON STOCK USD.01	7,137
AXON ENTERPRISE INC COMMON STOCK USD.00001	12,118
AXOS FINANCIAL INC COMMON STOCK USD.01	9,813
B+G FOODS INC COMMON STOCK USD.01	11,832
BCAP LLC TRUST BCAP 2009 RR10 18A2 144A	575,100
BCE INC COMMON STOCK	644,920

Security Name	Shares/Par Value
BGC PARTNERS INC CL A COMMON STOCK USD.01	53,666
BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	25,242
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	5,769
B. RILEY FINANCIAL INC COMMON STOCK USD.0001	2,729
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	15,238,821
BWX TECHNOLOGIES INC COMMON STOCK USD.01	17,496
BADGER METER INC COMMON STOCK USD1.0	5,402
BAIDU INC SPON ADR ADR USD.00005	112,006
BAKER HUGHES CO COMMON STOCK USD.0001	220,076
BALCHEM CORP COMMON STOCK USD.0667	5,955
BALL CORP COMMON STOCK	139,088
BANCFIRST CORP COMMON STOCK USD1.0	3,285
BANC OF AMERICA ALTERNATIVE LO BOAA 2005 11 4A5	122,530
BANC OF AMERICA ALTERNATIVE LO BOAA 2006 5 CB7	90,366
BANC OF AMERICA MORTGAGE SECUR BOAMS 2007 3 1A1	104,410
BANCORP INC/THE COMMON STOCK USD1.0	9,590
BANC OF CALIFORNIA INC COMMON STOCK USD.01	8,356
BANK OF AMERICA CORP COMMON STOCK USD.01	2,473,334
BANK OF HAWAII CORP COMMON STOCK USD.01	7,384
BANK OF MARIN BANCORP/CA COMMON STOCK	2,842
BANK OF MONTREAL COMMON STOCK	620,231
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	152,400
BANK OF NOVA SCOTIA COMMON STOCK	1,636,086
BANK OZK COMMON STOCK	22,493
BANKUNITED INC COMMON STOCK USD.01	17,146
BANNER CORPORATION COMMON STOCK USD.01	6,420
BAR HARBOR BANKSHARES COMMON STOCK USD2.0	2,778
BAOZUN INC SPN ADR ADR USD.0001	524
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568	867,681
PEARSON PLC COMMON STOCK GBP.25	80,071
BARNES GROUP INC COMMON STOCK USD.01	8,853
BARRICK GOLD CORP COMMON STOCK	884,814
PERSIMMON PLC COMMON STOCK GBP.1	256,748
BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	1,412
PRUDENTIAL PLC COMMON STOCK GBP.05	1,701,094
BAUSCH HEALTH COS INC COMMON STOCK	33,093
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	489,412
RIO TINTO PLC COMMON STOCK GBP.1	1,797,705
BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	10,224
BEAR STEARNS ASSET BACKED SECU BSABS 2003 SD2 3A	115,242
BEAR STEARNS ASSET BACKED SECU BSABS 2004 FR2 M3	12,128
BEAR STEARNS ADJUSTABLE RATE M BSARM 2006 1 A1	62,655
BEAZER HOMES USA INC COMMON STOCK USD.001	143,501
BECTON DICKINSON AND CO COMMON STOCK USD1.0	148,935
BED BATH + BEYOND INC COMMON STOCK USD.01	19,321
ST JAMES S PLACE PLC COMMON STOCK GBP.15	687,148

Security Name	Shares/Par Value
BEIGENE LTD ADR ADR USD.0001	40,886
BELDEN INC COMMON STOCK USD.01	8,264
SSE PLC COMMON STOCK GBP.5	894,856
BP PLC COMMON STOCK USD.25	9,322,867
BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	6,748
BENEFITFOCUS INC COMMON STOCK USD.001	4,770
WR BERKLEY CORP COMMON STOCK USD.2	119,702
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	582,106
BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	9,325
BERRY GLOBAL GROUP INC COMMON STOCK USD.01	24,684
BEST BUY CO INC COMMON STOCK USD.1	149,622
TATE + LYLE PLC COMMON STOCK GBP.25	1,740,693
TAYLOR WIMPEY PLC COMMON STOCK GBP.01	1,956,383
BIG LOTS INC COMMON STOCK USD.01	6,427
BIO RAD LABORATORIES A COMMON STOCK USD.0001	18,356
BIOCRIST PHARMACEUTICALS INC COMMON STOCK USD.01	31,702
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	33,165
BIOGEN INC COMMON STOCK USD.0005	31,123
BIO TECHNE CORP COMMON STOCK USD.01	15,398
BJ S RESTAURANTS INC COMMON STOCK	4,113
BLACK HILLS CORP COMMON STOCK USD1.0	11,562
BLACK KNIGHT INC COMMON STOCK	28,544
SMITH + NEPHEW PLC COMMON STOCK USD.2	1,833,737
BLACKBAUD INC COMMON STOCK USD.001	8,016
BLACKBERRY LTD COMMON STOCK	58,282
BLACKLINE INC COMMON STOCK USD.01	9,625
BLACKROCK INC COMMON STOCK USD.01	32,448
GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	2,647,661
BLACKSTONE MORTGAGE TRU CL A REIT USD.01	25,728
BLACKROCK TACTICAL OPPORTUNITI BLACKROCK TACT OPPORT K	37,806,698
BLACKROCK STRATEGIC INCOME OPP BLACKROCK STRAT INC OPP INST	13,144,080
H+R BLOCK INC COMMON STOCK	33,149
BLOOMIN BRANDS INC COMMON STOCK USD.01	14,623
WEIR GROUP PLC/THE COMMON STOCK GBP.125	585,968
BLUCORA INC COMMON STOCK USD.0001	8,864
BLUE BIRD CORP COMMON STOCK USD.0001	3,005
BLUEBIRD BIO INC COMMON STOCK USD.01	12,310
BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	10,143
BOEING CO/THE COMMON STOCK USD5.0	101,916
BOISE CASCADE CO COMMON STOCK USD.01	7,219
BOOKING HOLDINGS INC COMMON STOCK USD.008	17,739
ASTRAZENECA PLC COMMON STOCK USD.25	1,288,828
BOOT BARN HOLDINGS INC COMMON STOCK USD.0001	5,339
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	187,158
BORGWARNER INC COMMON STOCK USD.01	44,024
BOSTON BEER COMPANY INC A COMMON STOCK USD.01	1,664

Security Name	Shares/Par Value
BOSTON PROPERTIES INC REIT USD.01	27,037
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	843,615
BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001	8,327
BOX INC CLASS A COMMON STOCK USD.0001	689,378
BOYD GAMING CORP COMMON STOCK USD.01	15,394
BRADY CORPORATION CL A COMMON STOCK USD.01	8,926
BRANDYWINE REALTY TRUST REIT USD.01	973,150
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	272,461
BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	15,584
BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01	7,716
BRINKER INTERNATIONAL INC COMMON STOCK USD.1	8,391
BRINK S CO/THE COMMON STOCK USD1.0	1,241,264
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	894,270
BRIXMOR PROPERTY GROUP INC REIT USD.01	54,648
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	25,484
BROADCOM INC COMMON STOCK	229,851
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	33,787
BROOKFIELD ASSET MANAGE CL A COMMON STOCK	880,513
BROOKLINE BANCORP INC COMMON STOCK USD.01	14,403
BROOKS AUTOMATION INC COMMON STOCK USD.01	13,670
BROWN + BROWN INC COMMON STOCK USD.1	43,760
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	56,766
BRUKER CORP COMMON STOCK USD.01	19,726
BRUNSWICK CORP COMMON STOCK USD.75	241,225
BRYN MAWR BANK CORP COMMON STOCK USD1.0	3,722
BUCKLE INC/THE COMMON STOCK USD.01	26,439
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	35,905
BURLINGTON STORES INC COMMON STOCK USD.0001	33,339
BYLINE BANCORP INC COMMON STOCK USD.01	4,607
CAE INC COMMON STOCK	231,887
CAI INTERNATIONAL INC COMMON STOCK USD.0001	3,056
CBIZ INC COMMON STOCK USD.01	8,945
CBTX INC COMMON STOCK USD.01	3,163
CCL INDUSTRIES INC CL B COMMON STOCK	296,079
CBOE GLOBAL MARKETS INC COMMON STOCK	520,904
CBRE GROUP INC A COMMON STOCK USD.01	543,874
CDC MORTGAGE CAPITAL TRUST CDCMC 2003 HE1 M1	90,074
CDC MORTGAGE CAPITAL TRUST CDCMC 2003 HE3 M2	139
CDK GLOBAL INC COMMON STOCK USD.01	22,379
CDW CORP/DE COMMON STOCK USD.01	709,929
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	303,916
CGI INC COMMON STOCK	133,345
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	24,540
COUNTRYWIDE HOME LOANS CWHL 2007 10 A4	166,212
CIGNA CORP COMMON STOCK USD.01	135,976
CIT GROUP INC COMMON STOCK USD.01	18,176

Security Name	Shares/Par Value
CME GROUP INC COMMON STOCK USD.01	159,870
CMS ENERGY CORP COMMON STOCK USD.01	68,318
CNO FINANCIAL GROUP INC COMMON STOCK USD.01	24,103
CSG SYSTEMS INTL INC COMMON STOCK USD.01	5,999
CSW INDUSTRIALS INC COMMON STOCK USD.01	2,746
CSX CORP COMMON STOCK USD1.0	771,022
CTS CORP COMMON STOCK	5,397
CNX RESOURCES CORP COMMON STOCK USD.01	144,772
CVB FINANCIAL CORP COMMON STOCK	23,698
CVR ENERGY INC COMMON STOCK USD.01	43,000
CVS HEALTH CORP COMMON STOCK USD.01	441,834
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 21CB A17	227,791
COUNTRYWIDE HOME LOANS CWHL 2005 21 A2	142,942
CABLE ONE INC COMMON STOCK USD.01	1,032
CABLEVISION HOLDING SPON GDR GDR	34,751
CABOT CORP COMMON STOCK USD1.0	10,412
COTERRA ENERGY INC COMMON STOCK USD.1	1,289,637
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	4,296
CADENCE DESIGN SYS INC COMMON STOCK USD.01	237,022
CAL MAINE FOODS INC COMMON STOCK USD.01	6,880
CALAVO GROWERS INC COMMON STOCK USD.001	3,085
CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	9,264
CALLAWAY GOLF COMPANY COMMON STOCK USD.01	21,585
CAMDEN NATIONAL CORP COMMON STOCK	2,756
CAMDEN PROPERTY TRUST REIT USD.01	68,175
CAMECO CORP COMMON STOCK	43,389
CAMPBELL SOUP CO COMMON STOCK USD.0375	35,865
CAMPING WORLD HOLDINGS INC A COMMON STOCK USD.01	7,266
CAN IMPERIAL BK OF COMMERCE COMMON STOCK	813,272
CANADIAN NATL RAILWAY CO COMMON STOCK	396,257
CANADIAN NATURAL RESOURCES COMMON STOCK	1,024,090
CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	343,917
CANADIAN TIRE CORP CLASS A COMMON STOCK	175,993
CANADIAN UTILITIES LTD A COMMON STOCK	122,110
CANNAE HOLDINGS INC COMMON STOCK USD.0001	15,187
CANOPY GROWTH CORP COMMON STOCK	117,602
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	337,744
CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	24,312
CARA THERAPEUTICS INC COMMON STOCK USD.001	7,342
CARDINAL HEALTH INC COMMON STOCK	188,704
CARDIOVASCULAR SYSTEMS INC COMMON STOCK	7,392
CAREDX INC COMMON STOCK USD.001	9,511
CARETRUST REIT INC REIT USD.01	17,644
CARLISLE COS INC COMMON STOCK USD1.0	9,671
CARMAX INC COMMON STOCK USD.5	51,943
CARNIVAL CORP COMMON STOCK USD.01	574,754

Security Name	Shares/Par Value
CARRIAGE SERVICES INC COMMON STOCK USD.01	29,592
CARPENTER TECHNOLOGY COMMON STOCK USD5.0	8,839
CARS.COM INC COMMON STOCK USD.01	12,424
CARTER S INC COMMON STOCK USD.01	8,042
CASA SYSTEMS INC COMMON STOCK	6,179
CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	9,234
CASEY S GENERAL STORES INC COMMON STOCK NPV	6,765
CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	2,544
CATALENT INC COMMON STOCK USD.01	84,385
CATERPILLAR INC COMMON STOCK USD1.0	151,777
CATCHMARK TIMBER TRUST INC A REIT USD.01	8,963
CATHAY GENERAL BANCORP COMMON STOCK USD.01	13,950
CAVCO INDUSTRIES INC COMMON STOCK USD.01	1,521
CELANESE CORP COMMON STOCK USD.0001	199,771
CENTENE CORP COMMON STOCK USD.001	106,007
CENOVUS ENERGY INC COMMON STOCK	1,498,948
CENTERPOINT ENERGY INC COMMON STOCK USD.01	160,095
CENTRAL GARDEN + PET CO COMMON STOCK USD.01	1,753
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	7,394
CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	5,235
CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	9,965
CENTURY COMMUNITIES INC COMMON STOCK USD.01	5,526
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	24,433
CERNER CORP COMMON STOCK USD.01	1,114,434
CERUS CORP COMMON STOCK USD.001	31,020
CEVA INC COMMON STOCK USD.001	4,121
CHANNELADVISOR CORP COMMON STOCK USD.001	5,350
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	13,322
CHART INDUSTRIES INC COMMON STOCK USD.01	6,647
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	24,820
CHASE CORP COMMON STOCK USD.1	1,391
CHASE FUNDING MORTGAGE LOAN AS CFAB 2003 4 2M1	99,480
CHASE FUNDING MORTGAGE LOAN AS CFAB 2003 5 1M2	85,768
CHATHAM LODGING TRUST REIT USD.01	8,689
CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	8,024
CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	6,181
CHEGG INC COMMON STOCK USD.001	26,310
CHEMED CORP COMMON STOCK USD1.0	127,410
CHEMOURS CO/THE COMMON STOCK	30,420
CHENIERE ENERGY INC COMMON STOCK USD.003	88,477
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	3,196
CHEVRON CORP COMMON STOCK USD.75	782,662
CHILDREN S PLACE INC/THE COMMON STOCK USD.1	2,546
CHIMERA INVESTMENT CORP REIT USD.01	41,708
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	19,536
CHOICE HOTELS INTL INC COMMON STOCK USD.01	16,050

Security Name	Shares/Par Value
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	44,932
CHURCHILL DOWNS INC COMMON STOCK	6,409
CIENA CORP COMMON STOCK USD.01	28,528
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	53,310
CINEMARK HOLDINGS INC COMMON STOCK USD.001	18,511
CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	3,728
CIRRUS LOGIC INC COMMON STOCK USD.001	10,720
CISCO SYSTEMS INC COMMON STOCK USD.001	1,815,672
CINTAS CORP COMMON STOCK	52,248
CITIGROUP INC COMMON STOCK USD.01	633,112
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 4 A	95,546
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	77,697
CITRIX SYSTEMS INC COMMON STOCK USD.001	286,761
CITY HOLDING CO COMMON STOCK USD2.5	2,899
CLEAN HARBORS INC COMMON STOCK USD.01	9,581
CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	258,115
CLEARWATER PAPER CORP COMMON STOCK USD.0001	42,393
CLEARWAY ENERGY INC A COMMON STOCK USD.01	6,035
CLEARWAY ENERGY INC C COMMON STOCK	14,268
CLEVELAND CLIFFS INC COMMON STOCK USD.125	88,157
CLOROX COMPANY COMMON STOCK USD1.0	157,380
CLOVIS ONCOLOGY INC COMMON STOCK USD.001	18,259
COBALT INTERNATIONAL ENERGY COMMON STOCK USD.01	701
COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	921
COCA COLA CO/THE COMMON STOCK USD.25	1,338,378
CODEXIS INC COMMON STOCK USD.0001	10,601
COEUR MINING INC COMMON STOCK USD.01	44,976
COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	218,263
COGNEX CORP COMMON STOCK USD.002	156,283
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	213,494
COHERENT INC COMMON STOCK USD.01	4,503
COHEN + STEERS INC COMMON STOCK USD.01	4,400
COHERUS BIOSCIENCES INC COMMON STOCK USD.0001	10,744
COHU INC COMMON STOCK USD1.0	9,250
COLFAX CORP COMMON STOCK USD.001	38,106
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	720,187
COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001	5,771
COLUMBIA BANKING SYSTEM INC COMMON STOCK	13,247
COLUMBIA FINANCIAL INC COMMON STOCK USD.01	9,151
COLUMBIA PROPERTY TRUST INC REIT USD.01	21,193
COLUMBIA SPORTSWEAR CO COMMON STOCK	6,136
COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	5,174
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	6,676
BANCO SANTANDER CHILE COMMON STOCK	57,382,795
COMCAST CORP CLASS A COMMON STOCK USD.01	1,514,492
COMERICA INC COMMON STOCK USD5.0	25,461

Security Name	Shares/Par Value
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	19,212
COMMERCIAL METALS CO COMMON STOCK USD.01	22,109
COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	37,005
COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	9,879
COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	20,309
BRF SA COMMON STOCK	5,687
COMMUNITY HEALTHCARE TRUST I REIT USD.01	4,217
COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	2,953
COMMVAULT SYSTEMS INC COMMON STOCK USD.01	592,333
CIA DE MINAS BUENAVENTUR ADR ADR	1,928
COMPASS MINERALS INTERNATION COMMON STOCK USD.01	6,254
COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	2,592
COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	4,596
CONAGRA BRANDS INC COMMON STOCK USD5.0	87,823
CONDUENT INC COMMON STOCK USD.01	1,054,433
BANCO DE CREDITO E INVERSION COMMON STOCK	470
CONMED CORP COMMON STOCK USD.01	5,342
CONNECTONE BANCORP INC COMMON STOCK	6,627
CONOCOPHILLIPS COMMON STOCK USD.01	1,021,903
CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	13,137
CONSOLIDATED EDISON INC COMMON STOCK USD.1	62,568
BANCO DE CHILE COMMON STOCK	391,417
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	90,596
CONSTELLATION SOFTWARE INC COMMON STOCK	19,696
CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	60,330
CONTROLADORA VUELA CIA ADR ADR	1,221,206
COOPER COS INC/THE COMMON STOCK USD.1	8,978
COPART INC COMMON STOCK	255,930
CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	20,515
CORESITE REALTY CORP REIT USD.01	7,876
CORECIVIC INC COMMON STOCK USD.01	22,040
CORNING INC COMMON STOCK USD.5	147,690
EMPRESAS CMPC SA COMMON STOCK	389,440
EMPRESAS COPEC SA COMMON STOCK	65,583
CIA CERVECERIAS UNIDAS SA COMMON STOCK	100,915
VALE SA COMMON STOCK	1,176,551
CORPORATE OFFICE PROPERTIES REIT USD.01	20,665
INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8	129,418
CORVEL CORP COMMON STOCK USD.0001	1,794
COSTCO WHOLESALE CORP COMMON STOCK USD.005	209,823
COSTAR GROUP INC COMMON STOCK USD.01	81,880
COTY INC CL A COMMON STOCK USD.01	56,506
COUPA SOFTWARE INC COMMON STOCK USD.0001	17,619
COVANTA HOLDING CORP COMMON STOCK USD.1	21,881
COVETRUS INC COMMON STOCK	18,751
COWEN INC A COMMON STOCK USD.01	4,437

Security Name	Shares/Par Value
CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01	4,125
FOMENTO ECONOMICO MEXICA UBD UNIT	3,635,453
CRANE CO COMMON STOCK USD1.0	8,575
CRAWFORD + COMPANY CL A COMMON STOCK USD1.0	2,842
CREDIT ACCEPTANCE CORP COMMON STOCK USD.01	16,515
CREDIT SUISSE FIRST BOSTON MOR CSFB 2004 AR4 2A1	135,564
CRESTWOOD EQUITY PARTNERS LP MLP	10,992
CROCS INC COMMON STOCK USD.001	57,133
CROWN CASTLE INTL CORP REIT USD.01	179,792
CROWN HOLDINGS INC COMMON STOCK USD5.0	24,619
CRYOLIFE INC COMMON STOCK USD.01	7,169
CUBESMART REIT USD.01	36,881
CULLEN/FROST BANKERS INC COMMON STOCK USD.01	11,053
ENEL AMERICAS SA COMMON STOCK	185,354
CENTRAIS ELETRICAS BRAS PR B PREFERENCE	2,298
COLBUN SA COMMON STOCK	537,904
CUMMINS INC COMMON STOCK USD2.5	26,982
CENTRAIS ELETRICAS BRASILIER COMMON STOCK	2,939
CURTISS WRIGHT CORP COMMON STOCK USD1.0	7,536
CUSTOMERS BANCORP INC COMMON STOCK USD1.0	5,567
CYTOKINETICS INC COMMON STOCK USD.001	13,073
CYRUSONE INC REIT USD.01	89,298
CYTOMX THERAPEUTICS INC COMMON STOCK USD.00001	9,589
BANCO DO BRASIL S.A. COMMON STOCK	144,641
DMC GLOBAL INC COMMON STOCK USD.05	3,342
DR HORTON INC COMMON STOCK USD.01	157,386
DSLA MORTGAGE LOAN TRUST DSLA 2005 AR4 2A1A	97,894
DTE ENERGY COMPANY COMMON STOCK	51,367
DXP ENTERPRISES INC COMMON STOCK USD.01	3,118
DT AUTO OWNER TRUST DTAOT 2017 1A D 144A	0
DXC TECHNOLOGY CO COMMON STOCK USD.01	46,489
DANA INC COMMON STOCK USD.01	26,642
DANAHER CORP COMMON STOCK USD.01	381,763
DARDEN RESTAURANTS INC COMMON STOCK	68,779
DARLING INGREDIENTS INC COMMON STOCK USD.01	29,795
GRUPO TELEVISA SAB SER CPO UNIT	79,415
DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01	7,020
DAVITA INC COMMON STOCK USD.001	177,913
GRUPO BIMBO SAB SERIES A COMMON STOCK	1,218,707
GRUMA S.A.B. B COMMON STOCK	14,583
PROMOTORA Y OPERADORA DE INF COMMON STOCK	1,355,650
GRUPO CARSO SAB DE CV SER A1 COMMON STOCK	4,030
CEMEX SAB CPO UNIT	132,586
GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5	9,704,449
DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01	7,425
DECKERS OUTDOOR CORP COMMON STOCK USD.01	5,157

Security Name	Shares/Par Value
DEERE + CO COMMON STOCK USD1.0	124,689
INDUSTRIAS PENOLES SAB DE CV COMMON STOCK	2,885,563
ITAUSA SA PREFERENCE	3,062,885
DELEK US HOLDINGS INC COMMON STOCK USD.01	50,457
DELL TECHNOLOGIES C COMMON STOCK	290,799
DELTA AIR LINES INC COMMON STOCK USD.0001	43,349
DELUXE CORP COMMON STOCK USD1.0	7,741
DENALI THERAPEUTICS INC COMMON STOCK USD.01	14,372
DENNY S CORP COMMON STOCK USD.01	11,751
DENTSPLY SIRONA INC COMMON STOCK USD.01	271,899
KIMBERLY CLARK DE MEXICO A COMMON STOCK	633,234
DESIGNER BRANDS INC CLASS A COMMON STOCK	11,341
DEVON ENERGY CORP COMMON STOCK USD.1	707,761
DEXCOM INC COMMON STOCK USD.001	18,794
DIAMOND HILL INVESTMENT GRP COMMON STOCK	515
DIAMONDROCK HOSPITALITY CO REIT USD.01	38,655
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	93,803
DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001	12,487
DICK S SPORTING GOODS INC COMMON STOCK USD.01	12,132
DIEBOLD NIXDORF INC COMMON STOCK USD1.25	13,565
DIGITAL REALTY TRUST INC REIT USD.01	83,079
DILLARDS INC CL A COMMON STOCK	1,158
DINE BRANDS GLOBAL INC COMMON STOCK USD.01	2,878
DIODES INC COMMON STOCK USD.667	8,177
WALT DISNEY CO/THE COMMON STOCK USD.01	432,830
DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	230,587
DISCOVERY INC A COMMON STOCK USD.01	30,045
DISCOVERY INC C COMMON STOCK USD.01	327,718
DISH NETWORK CORP A COMMON STOCK USD.01	50,277
DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	11,887
DOLLAR GENERAL CORP COMMON STOCK USD.875	43,620
DOLLAR TREE INC COMMON STOCK USD.01	42,300
DOLLARAMA INC COMMON STOCK	508,569
DOMINION ENERGY INC COMMON STOCK	289,962
DOMINO S PIZZA INC COMMON STOCK USD.01	42,228
DOMTAR CORP COMMON STOCK USD.01	9,264
DONALDSON CO INC COMMON STOCK USD5.0	23,273
DONEGAL GROUP INC CL A COMMON STOCK USD.01	2,483
DORMAN PRODUCTS INC COMMON STOCK USD.01	5,358
DOUGLAS EMMETT INC REIT USD.01	549,792
DOUGLAS DYNAMICS INC COMMON STOCK USD.01	4,230
DOVER CORP COMMON STOCK USD1.0	175,540
DOW INC COMMON STOCK USD.01	268,330
DRIL QUIP INC COMMON STOCK USD.01	6,450
GRUPO AEROPORT DEL SURESTE B COMMON STOCK	2,378,821
GRUPO MEXICO SAB DE CV SER B COMMON STOCK	2,090,162

Security Name	Shares/Par Value
DUKE REALTY CORP REIT USD.01	115,622
DUKE ENERGY CORP COMMON STOCK USD.001	637,039
GERDAU SA PEF PREFERENCE	962,330
AMERICA MOVIL SAB DE C SER L COMMON STOCK	10,790,956
DYCOM INDUSTRIES INC COMMON STOCK USD.333	5,620
DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001	19,720
PETROBRAS PETROLEO BRAS COMMON STOCK	2,372,006
PETROBRAS PETROLEO BRAS PR PREFERENCE	2,736,731
ELF BEAUTY INC COMMON STOCK USD.01	8,492
EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	3,734
EOG RESOURCES INC COMMON STOCK USD.01	688,635
EQT CORP COMMON STOCK	143,986
EPR PROPERTIES REIT USD.01	13,763
EAGLE BANCORP INC COMMON STOCK USD.01	5,872
EAGLE MATERIALS INC COMMON STOCK USD.01	7,339
EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	1,792
EAGLE RE LTD EMIR 2019 1 M1B 144A	0
SOC QUIMICA Y MINERA CHILE B PREFERENCE	28,133
EAST WEST BANCORP INC COMMON STOCK USD.001	25,810
EASTERLY GOVERNMENT PROPERTI REIT USD.01	15,138
FALABELLA SA COMMON STOCK	986,069
EASTGROUP PROPERTIES INC REIT	7,361
EASTMAN CHEMICAL CO COMMON STOCK USD.01	25,069
EBAY INC COMMON STOCK USD.001	346,516
EBIX INC COMMON STOCK USD.1	4,803
ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	4,861
EHOSTAR CORP A COMMON STOCK USD.001	7,503
ECOLAB INC COMMON STOCK USD1.0	151,193
EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	9,492
EDISON INTERNATIONAL COMMON STOCK	69,400
EDITAS MEDICINE INC COMMON STOCK USD.0001	12,246
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	367,510
GRUPO FINANCIERO INBURSA O COMMON STOCK MXN.4137108	4,209,627
ARCA CONTINENTAL SAB DE CV COMMON STOCK	1,080,403
EHEALTH INC COMMON STOCK USD.001	316,641
8X8 INC COMMON STOCK USD.001	18,820
CCR SA COMMON STOCK	10,755
ELANCO ANIMAL HEALTH INC COMMON STOCK	246,508
ELECTRONIC ARTS INC COMMON STOCK USD.01	221,861
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	40,954
EMCOR GROUP INC COMMON STOCK USD.01	10,089
EMERA INC COMMON STOCK	27,857
EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	8,823
EMERSON ELECTRIC CO COMMON STOCK USD.5	475,171
EMPIRE CO LTD A COMMON STOCK	486,266
EMPIRE STATE REALTY TRUST A REIT USD.01	26,721

Security Name	Shares/Par Value
EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	5,292
ENABLE MIDSTREAM PARTNERS LP MLP	17,015
ENBRIDGE INC COMMON STOCK	1,389,815
ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	3,307
ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	5,766
ENCORE WIRE CORP COMMON STOCK USD.01	3,839
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	18,162
ENERGY RECOVERY INC COMMON STOCK USD.001	6,761
ENERGIZER HOLDINGS INC COMMON STOCK	11,368
ENERGY TRANSFER LP MLP	369,579
ENERSYS COMMON STOCK USD.01	7,862
ENLINK MIDSTREAM LLC COMMON STOCK USD.01	204,715
ENNIS INC COMMON STOCK USD2.5	4,768
ENPRO INDUSTRIES INC COMMON STOCK USD.01	3,544
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	6,645
ENSIGN GROUP INC/THE COMMON STOCK USD.001	9,570
ENTEGRIS INC COMMON STOCK USD.01	312,734
ENTERGY CORP COMMON STOCK USD.01	50,062
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	6,645
ENTERPRISE PRODUCTS PARTNERS MLP	235,413
ENVESTNET INC COMMON STOCK	9,941
EPAM SYSTEMS INC COMMON STOCK USD.001	125,720
EPLUS INC COMMON STOCK USD.01	2,519
EPIZYME INC COMMON STOCK USD.0001	13,107
EQUIFAX INC COMMON STOCK USD1.25	186,409
EQUINIX INC REIT USD.001	19,206
WEG SA COMMON STOCK	1,348,221
EQUITRANS MIDSTREAM CORP COMMON STOCK	266,245
EQUITY COMMONWEALTH REIT USD.01	22,406
EQUITY LIFESTYLE PROPERTIES REIT USD.01	138,353
EQUITY RESIDENTIAL REIT USD.01	408,096
ERIE INDEMNITY COMPANY CL A COMMON STOCK	4,578
ESCO TECHNOLOGIES INC COMMON STOCK USD.01	4,765
ESPERION THERAPEUTICS INC COMMON STOCK USD.001	4,373
ESSENTIAL PROPERTIES REALTY REIT USD.01	21,437
ESSEX PROPERTY TRUST INC REIT USD.0001	11,891
ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	3,967
ETSY INC COMMON STOCK USD.001	58,832
EURONET WORLDWIDE INC COMMON STOCK USD.02	804,689
EVERCORE INC A COMMON STOCK USD.01	7,590
EVERBRIDGE INC COMMON STOCK USD.001	6,708
EVERI HOLDINGS INC COMMON STOCK USD.001	15,839
EVERGY INC COMMON STOCK	151,924
EVERTEC INC COMMON STOCK USD.01	11,255
EVERSOURCE ENERGY COMMON STOCK USD5.0	91,082
EVOLENT HEALTH INC A COMMON STOCK USD.01	15,806

Security Name	Shares/Par Value
EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01	22,021
EXACT SCIENCES CORP COMMON STOCK USD.01	31,649
EXELON CORP COMMON STOCK	315,765
EXELIXIS INC COMMON STOCK USD.001	56,740
EXETER AUTOMOBILE RECEIVABLES EART 2016 2A D 144A	0
EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	6,142
EXPEDIA GROUP INC COMMON STOCK USD.001	38,416
EXP WORLD HOLDINGS INC COMMON STOCK USD.00001	11,620
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	292,914
EXPONENT INC COMMON STOCK USD.001	9,515
EXTRA SPACE STORAGE INC REIT USD.01	223,346
EXTREME NETWORKS INC COMMON STOCK USD.001	777,960
EXXON MOBIL CORP COMMON STOCK	1,150,169
FMC CORP COMMON STOCK USD.1	23,639
FNB CORP COMMON STOCK USD.01	57,990
FB FINANCIAL CORP COMMON STOCK USD1.0	6,080
FRP HOLDINGS INC COMMON STOCK USD.1	1,144
FTI CONSULTING INC COMMON STOCK USD.01	6,266
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	1,083,849
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	65,549
FAIR ISAAC CORP COMMON STOCK USD.01	5,225
FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	7,759
BT GROUP PLC COMMON STOCK GBP.05	947,048
FARO TECHNOLOGIES INC COMMON STOCK USD.001	3,290
FATE THERAPEUTICS INC COMMON STOCK USD.001	13,591
FASTENAL CO COMMON STOCK USD.01	501,312
FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	1,679
BARCLAYS PLC COMMON STOCK GBP.25	10,157,890
FEDERAL REALTY INVS TRUST REIT USD.01	13,424
FREDDIE MAC STACR STACR 2018 HQA1 M2	0
FEDERAL SIGNAL CORP COMMON STOCK USD1.0	11,181
FANNIEMAE GRANTOR TRUST FNGT 2004 T3 1PO	80
FEDERATED HERMES INC COMMON STOCK	17,369
FEDEX CORP COMMON STOCK USD.1	46,005
FERRO CORP COMMON STOCK USD1.0	13,603
F5 NETWORKS INC COMMON STOCK	11,065
FIBROGEN INC COMMON STOCK USD.01	15,043
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	542,710
FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	100,764
INTERTEK GROUP PLC COMMON STOCK GBP.01	200,686
FIFTH THIRD BANCORP COMMON STOCK	128,600
51JOB INC ADR ADR USD.0001	265
BURBERRY GROUP PLC COMMON STOCK GBP.0005	298,118
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	20,244
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	39,369
FIRST BANCORP/NC COMMON STOCK	5,300

Security Name	Shares/Par Value
FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	3,918
FIRST BUSEY CORP COMMON STOCK USD.001	9,556
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	1,055
FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	17,692
FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0	2,958
FIRST FINANCIAL BANCORP COMMON STOCK	17,892
FIRST FINL BANKSHARES INC COMMON STOCK USD.01	24,868
FIRST FINANCIAL CORP/INDIANA COMMON STOCK	2,085
FIRST FOUNDATION INC COMMON STOCK USD.001	7,017
FIRST HORIZON CORP COMMON STOCK USD.625	100,882
FIRST HAWAIIAN INC COMMON STOCK USD.01	23,735
FIRST INDUSTRIAL REALTY TR REIT USD.01	23,779
FIRST INTERSTATE BANCSYS A COMMON STOCK	7,560
FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	4,391
FIRST MERCHANTS CORP COMMON STOCK	9,945
FIRST MID BANCSHARES INC COMMON STOCK USD4.0	2,652
FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	20,997
NEXT PLC COMMON STOCK GBP.1	125,224
KINGFISHER PLC COMMON STOCK GBP.157143	4,436,309
FIRST QUANTUM MINERALS LTD COMMON STOCK	64,055
FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	37,692
FIRST SOLAR INC COMMON STOCK USD.001	17,548
1ST SOURCE CORP COMMON STOCK	3,235
FIRSTCASH INC COMMON STOCK USD.01	7,558
FISERV INC COMMON STOCK USD.01	109,723
FLAGSTAR BANCORP INC COMMON STOCK USD.01	9,694
FIRSTENERGY CORP COMMON STOCK USD.1	740,587
FIVE BELOW COMMON STOCK USD.01	92,889
FIVE9 INC COMMON STOCK USD.001	14,000
FIVE POINT HOLDINGS LLC CL A COMMON STOCK	10,771
FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	47,575
FLEXION THERAPEUTICS INC COMMON STOCK USD.001	7,357
FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	19,207
FLUOR CORP COMMON STOCK USD.01	25,919
FLOWERS FOODS INC COMMON STOCK USD.01	37,037
FLOWERVE CORP COMMON STOCK USD1.25	23,993
FLUSHING FINANCIAL CORP COMMON STOCK USD.01	4,784
FOMENTO ECONOMICO MEX SP ADR ADR	71,009
FOOT LOCKER INC COMMON STOCK USD.01	17,043
FORD MOTOR CO COMMON STOCK USD.01	1,777,367
FORESTAR GROUP INC COMMON STOCK USD1.0	3,089
FORMFACTOR INC COMMON STOCK USD.001	14,319
FORRESTER RESEARCH INC COMMON STOCK USD.01	2,054
FORTIS INC COMMON STOCK	264,560
FORTINET INC COMMON STOCK USD.001	66,480
FORTIVE CORP COMMON STOCK USD.01	504,214

Security Name	Shares/Par Value
FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	60,885
FORWARD AIR CORP COMMON STOCK USD.01	5,008
FOUR CORNERS PROPERTY TRUST REIT USD.0001	14,051
FOX CORP CLASS A COMMON STOCK USD.01	454,537
FOX CORP CLASS B COMMON STOCK USD.01	80,391
FOX FACTORY HOLDING CORP COMMON STOCK USD.001	7,666
FRANCO NEVADA CORP COMMON STOCK	123,640
FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	7,251
FRANKLIN RESOURCES INC COMMON STOCK USD.1	189,617
FRANKLIN STREET PROPERTIES C REIT USD.0001	18,796
FREEPORT MCMORAN INC COMMON STOCK USD.1	348,729
FREMONT HOME LOAN TRUST FHLT 2004 2 M2	110,581
FRESHPET INC COMMON STOCK USD.001	7,900
FRONTDOOR INC COMMON STOCK USD.01	1,946,443
H.B. FULLER CO. COMMON STOCK USD1.0	9,593
FULTON FINANCIAL CORP COMMON STOCK USD2.5	29,943
FUTUREFUEL CORP COMMON STOCK USD.0001	4,793
GATX CORP COMMON STOCK USD.625	6,150
GEO GROUP INC/THE REIT USD.01	22,337
GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	1,035,952
GDS HOLDINGS LTD ADR ADR USD.0004	735
G1 THERAPEUTICS INC COMMON STOCK	5,398
G III APPAREL GROUP LTD COMMON STOCK USD.01	8,000
GMS INC COMMON STOCK USD.01	7,092
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	200,895
GAMING AND LEISURE PROPERTIE REIT	40,495
GAMESTOP CORP CLASS A COMMON STOCK USD.001	11,297
GAP INC/THE COMMON STOCK USD.05	41,346
GARTNER INC COMMON STOCK USD.0005	208,735
GENERAC HOLDINGS INC COMMON STOCK USD.01	24,935
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	144,177
GABRIEL RESOURCES LTD COMMON STOCK	1,000,000
GENERAL MILLS INC COMMON STOCK USD.1	273,646
GENERAL MOTORS CO COMMON STOCK USD.01	302,392
GENESCO INC COMMON STOCK USD1.0	2,636
GENTEX CORP COMMON STOCK USD.06	44,365
GENESIS ENERGY L.P. MLP	20,792
GENUINE PARTS CO COMMON STOCK USD1.0	134,170
GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	92,903
GENTHERM INC COMMON STOCK	6,237
GERMAN AMERICAN BANCORP COMMON STOCK	4,604
GERON CORP COMMON STOCK USD.001	43,956
GETTY REALTY CORP REIT USD.01	6,881
GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	5,995
GIBSON ENERGY INC COMMON STOCK	68,079
GILEAD SCIENCES INC COMMON STOCK USD.001	799,081

Security Name	Shares/Par Value
GILDAN ACTIVEWEAR INC COMMON STOCK	388,465
GLACIER BANCORP INC COMMON STOCK USD.01	19,394
GLADSTONE COMMERCIAL CORP REIT USD.001	6,637
GLAUKOS CORP COMMON STOCK USD.001	8,289
GLOBAL BLOOD THERAPEUTICS IN COMMON STOCK USD.001	10,282
GLOBALSTAR INC COMMON STOCK USD.0001	149,802
GLOBAL NET LEASE INC REIT USD.01	16,532
GLOBAL PAYMENTS INC COMMON STOCK	95,059
GLOBUS MEDICAL INC A COMMON STOCK USD.001	14,255
GODADDY INC CLASS A COMMON STOCK USD.001	155,824
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	170,200
GOODYEAR TIRE + RUBBER CO COMMON STOCK	51,384
GOPRO INC CLASS A COMMON STOCK USD.0001	21,520
GORMAN RUPP CO COMMON STOCK	3,884
GRACO INC COMMON STOCK USD1.0	31,107
GRAFTECH INTERNATIONAL LTD COMMON STOCK USD.01	765,514
GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	791
WW GRAINGER INC COMMON STOCK USD.5	12,210
GRAND CANYON EDUCATION INC COMMON STOCK USD.01	8,434
GRANITE CONSTRUCTION INC COMMON STOCK USD.01	8,433
GRANITE POINT MORTGAGE TRUST REIT USD.01	10,163
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	51,713
GRAY TELEVISION INC COMMON STOCK	14,621
GREAT BASIN GOLD LTD COMMON STOCK NPV	856,004
GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	11,972
GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	1,984
GREAT WEST LIFECO INC COMMON STOCK	567,000
GREAT WESTERN BANCORP INC COMMON STOCK USD.01	10,147
GREEN BRICK PARTNERS INC COMMON STOCK USD.01	6,034
GREEN DOT CORP CLASS A COMMON STOCK USD.001	893,349
GREENBRIER COMPANIES INC COMMON STOCK	6,045
GREIF INC CL A COMMON STOCK	4,623
GREIF INC CL B COMMON STOCK	856
GRIFFON CORP COMMON STOCK USD.25	8,823
GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	3,163
BOUYGUES SA COMMON STOCK EUR1.0	94,080
AIRBUS SE COMMON STOCK EUR1.0	127,272
GUARDANT HEALTH INC COMMON STOCK USD.00001	21,022
GUESS? INC COMMON STOCK USD.01	7,048
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	14,524
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	128,931
ADIDAS AG COMMON STOCK	174,915
H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	5,981
HCA HEALTHCARE INC COMMON STOCK USD.01	179,981
HDFC BANK LTD ADR ADR	583,804
HCI GROUP INC COMMON STOCK	1,200

Security Name	Shares/Par Value
HNI CORP COMMON STOCK USD1.0	7,824
HP INC COMMON STOCK USD.01	290,265
HACKETT GROUP INC/THE COMMON STOCK USD.001	4,662
HAEMONETICS CORP/MASS COMMON STOCK USD.01	9,312
HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	15,631
ASSICURAZIONI GENERALI COMMON STOCK	1,907,832
L OREAL COMMON STOCK EUR.2	145,566
BANCO ESPIRITO SANTO REG COMMON STOCK	1,391,744
LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	329,018
HALLIBURTON CO COMMON STOCK USD2.5	298,697
HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	24,698
INTESA SANPAOLO COMMON STOCK NPV	6,058,275
HANCOCK WHITNEY CORP COMMON STOCK USD3.33	15,919
HANESBRANDS INC COMMON STOCK USD.01	64,274
EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	313,739
HANNON ARMSTRONG SUSTAINABLE REIT USD.01	14,378
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	6,552
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 15 3A11	11,599
HARLEY DAVIDSON INC COMMON STOCK USD.01	28,282
HARMONIC INC COMMON STOCK USD.001	17,990
HARSCO CORP COMMON STOCK USD1.25	14,539
THALES SA COMMON STOCK EUR3.0	62,111
CAPGEMINI SE COMMON STOCK EUR8.0	146,501
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	111,931
CARLSBERG AS B COMMON STOCK DKK20.	83,088
HASBRO INC COMMON STOCK USD.5	23,988
CRH PLC COMMON STOCK EUR.32	872,046
HAVERTY FURNITURE COMMON STOCK USD1.0	2,924
HAWAIIAN ELECTRIC INDS COMMON STOCK	20,154
HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	2,233
HAWKINS INC COMMON STOCK USD.01	3,478
HEALTHCARE SERVICES GROUP COMMON STOCK USD.01	13,746
HEALTHCARE REALTY TRUST INC REIT USD.01	25,754
HEALTHSTREAM INC COMMON STOCK	4,647
HEALTHCARE TRUST OF AME CL A REIT USD.01	40,264
HEALTH EQUITY INC COMMON STOCK USD.0001	15,100
HEARTLAND EXPRESS INC COMMON STOCK USD.01	9,612
HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	7,369
HECLA MINING CO COMMON STOCK USD.25	1,188,590
HEICO CORP COMMON STOCK USD.01	7,939
HEICO CORP CLASS A COMMON STOCK USD.01	13,328
HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	3,531
HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	26,354
HELMERICH + PAYNE COMMON STOCK USD.1	19,852
HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001	2,984
AP MOLLER MAERSK A/S B COMMON STOCK DKK1000.0	42,021

Security Name	Shares/Par Value
AP MOLLER MAERSK A/S A COMMON STOCK DKK1000.0	551
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	130,192
HERITAGE COMMERCE CORP COMMON STOCK	11,074
HERC HOLDINGS INC COMMON STOCK USD.01	3,855
HERITAGE FINANCIAL CORP COMMON STOCK	6,647
HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	2,894
HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	4,607
HERON THERAPEUTICS INC COMMON STOCK USD.01	16,082
HERSHEY CO/THE COMMON STOCK USD1.0	195,705
HESKA CORP COMMON STOCK USD.001	1,801
HESS CORP COMMON STOCK USD1.0	77,573
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	455,013
HEXCEL CORP COMMON STOCK USD.01	15,409
HIBBETT INC COMMON STOCK USD.01	3,044
HIGHWOODS PROPERTIES INC REIT USD.01	19,143
HILL ROM HOLDINGS INC COMMON STOCK	12,189
HILLENBRAND INC COMMON STOCK	13,821
HILLTOP HOLDINGS INC COMMON STOCK USD.01	12,073
HILTON GRAND VACATIONS INC COMMON STOCK USD.01	15,664
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	127,333
FRESENIUS SE + CO KGAA COMMON STOCK	680,190
UNITED INTERNET AG REG SHARE COMMON STOCK	10,516
FUCHS PETROLUB SE PREF PREFERENCE	6,828
HOLLYFRONTIER CORP COMMON STOCK USD.01	89,678
HOLOGIC INC COMMON STOCK USD.01	46,931
HOME BANCSHARES INC COMMON STOCK USD.01	28,900
HOME DEPOT INC COMMON STOCK USD.05	334,105
HOME EQUITY ASSET TRUST HEAT 2004 6 M2	90,705
HOMESTREET INC COMMON STOCK	4,029
PUBLICIS GROUPE COMMON STOCK EUR.4	473,260
HOMOLOGY MEDICINES INC COMMON STOCK USD.0001	6,855
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	214,222
HOPE BANCORP INC COMMON STOCK USD.001	22,743
FAURECIA COMMON STOCK EUR7.0	12,875
HORACE MANN EDUCATORS COMMON STOCK USD.001	7,602
HORIZON BANCORP INC/IN COMMON STOCK	7,292
HORMEL FOODS CORP COMMON STOCK USD.01465	54,245
HOST HOTELS + RESORTS INC REIT USD.01	920,667
HOSTESS BRANDS INC COMMON STOCK USD.0001	24,101
HOULIHAN LOKEY INC COMMON STOCK USD.001	9,481
HOWARD HUGHES CORP/THE COMMON STOCK	7,611
HUB GROUP INC CL A COMMON STOCK USD.01	6,183
HUAZHU GROUP LTD ADR ADR	978,509
HUBBELL INC COMMON STOCK USD.01	10,011
HUBSPOT INC COMMON STOCK USD.001	8,102
HUDSON PACIFIC PROPERTIES IN REIT USD.01	27,788

Security Name	Shares/Par Value
HUMANA INC COMMON STOCK USD.166	41,093
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	39,425
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	268,851
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	7,395
HUNTSMAN CORP COMMON STOCK USD.01	1,114,888
HURON CONSULTING GROUP INC COMMON STOCK USD.01	4,201
HUTCHMED CHINA ADR ADR	731
HYDRO ONE LTD COMMON STOCK	632,546
HYSTER YALE MATERIALS COMMON STOCK USD.01	1,324
ICF INTERNATIONAL INC COMMON STOCK USD.001	3,435
ICU MEDICAL INC COMMON STOCK USD.1	3,691
IGM FINANCIAL INC COMMON STOCK	13,926
KBC GROUP NV COMMON STOCK	1,245,845
IPG PHOTONICS CORP COMMON STOCK USD.0001	6,900
IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001	5,351
ISTAR INC REIT USD.001	13,553
ITT INC COMMON STOCK USD1.0	15,929
IA FINANCIAL CORP INC COMMON STOCK	50,509
IDACORP INC COMMON STOCK	9,297
HANNOVER RUECK SE COMMON STOCK	9,585
IDEX CORP COMMON STOCK USD.01	13,935
IDEXX LABORATORIES INC COMMON STOCK USD.1	61,159
KOMERCNI BANKA AS COMMON STOCK CZK100.0	843,858
KERRY GROUP PLC A COMMON STOCK EUR.125	170,395
ILLINOIS TOOL WORKS COMMON STOCK USD.01	91,459
ILLUMINA INC COMMON STOCK USD.01	45,473
IMAX CORP COMMON STOCK	9,184
WARTSILA OYJ ABP COMMON STOCK	335,654
IMMUNOGEN INC COMMON STOCK USD.01	35,938
IMPAC CMB TRUST IMM 2005 5 A4	0
IMPAC CMB TRUST IMM 2005 8 1A	335,704
IMPERIAL OIL LTD COMMON STOCK	415,441
INCYTE CORP COMMON STOCK USD.001	34,083
INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	978
INDEPENDENCE REALTY TRUST IN REIT USD.01	18,775
LUNDBERGS AB B SHS COMMON STOCK	12,178
INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	6,058
INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	3,863
INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	6,746
GEA GROUP AG COMMON STOCK	173,696
INDUSTRIAL LOGISTICS PROPRT REIT USD.01	12,002
RESIDENTIAL ASSET SECURITIZATI RAST 2004 A6 A1	2,878
INFINERA CORP COMMON STOCK USD.001	31,556
INFOSYS LTD SP ADR ADR	1,666,562
INGEVITY CORP COMMON STOCK USD.01	341,346
INGLES MARKETS INC CLASS A COMMON STOCK USD.05	2,636

Security Name	Shares/Par Value
INGREDION INC COMMON STOCK USD.01	12,121
BOLLORE COMMON STOCK EUR.16	1,812,076
MEDIOBANCA SPA COMMON STOCK EUR.5	69,055
INSIGHT ENTERPRISES INC COMMON STOCK USD.01	6,464
INSMED INC COMMON STOCK USD.01	20,454
INNOSPEC INC COMMON STOCK USD.01	4,517
INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001	4,833
INOVIO PHARMACEUTICALS INC COMMON STOCK USD.001	38,056
INSTEEL INDUSTRIES INC COMMON STOCK	3,509
INSPERITY INC COMMON STOCK USD.01	6,731
INOGEN INC COMMON STOCK USD.001	3,468
INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	268,765
INOVALON HOLDINGS INC A COMMON STOCK USD.000005	14,216
INNOVIVA INC COMMON STOCK USD.01	12,098
INSULET CORP COMMON STOCK USD.001	12,076
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	12,954
INTEL CORP COMMON STOCK USD.001	1,445,414
INTACT FINANCIAL CORP COMMON STOCK	343,288
INTEGER HOLDINGS CORP COMMON STOCK USD.001	6,074
INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001	11,084
INTER PARFUMS INC COMMON STOCK USD.001	3,174
INTER PIPELINE LTD COMMON STOCK	216,609
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	143,696
INTERCEPT PHARMACEUTICALS IN COMMON STOCK USD.001	5,173
INTERFACE INC COMMON STOCK USD.1	246,279
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	1,607,891
INTERDIGITAL INC COMMON STOCK USD.01	5,686
MICHELIN (CGDE) COMMON STOCK EUR2.0	119,522
DANSKE BANK A/S COMMON STOCK DKK10.	302,261
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	9,925
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	205,279
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	79,822
GENMAB A/S COMMON STOCK DKK1.0	85,224
CONTINENTAL AG COMMON STOCK	11,886
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	235,543
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	432,037
INTERSECT ENT INC COMMON STOCK USD.001	5,732
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	12,300
INTUIT INC COMMON STOCK USD.01	141,599
INTUITIVE SURGICAL INC COMMON STOCK USD.001	171,060
INVESCO MORTGAGE CAPITAL REIT USD.01	52,309
INVESTORS BANCORP INC COMMON STOCK USD.01	43,367
DEUTSCHE POST AG REG COMMON STOCK	1,267,029
INVITAE CORP COMMON STOCK USD.0001	32,410
INVITATION HOMES INC REIT USD.01	950,830
IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	22,672

Security Name	Shares/Par Value
IOVANCE BIOTHERAPEUTICS INC COMMON STOCK USD.000041666	21,710
IQVIA HOLDINGS INC COMMON STOCK USD.01	186,081
IQIYI INC ADR ADR USD.00007	2,519
IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	23,701
ROBOT CORP COMMON STOCK USD.01	5,181
IRON MOUNTAIN INC REIT USD.01	65,456
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001	28,148
ISHARES MSCI CANADA ETF ISHARES MSCI CANADA ETF	941,454
ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMG MKT MIN VOL	1,180,010
ISHARES SILVER TRUST ISHARES SILVER TRUST	606,917
OMV AG COMMON STOCK	344,140
ITRON INC COMMON STOCK	8,259
JBG SMITH PROPERTIES REIT USD.01	21,811
J + J SNACK FOODS CORP COMMON STOCK	2,810
VERBUND AG COMMON STOCK	65,270
JPMORGAN CHASE + CO COMMON STOCK USD1.0	1,203,455
JP MORGAN MORTGAGE TRUST JPMMT 2007 A1 2A2	96,972
JABIL INC COMMON STOCK USD.001	26,239
JACK IN THE BOX INC COMMON STOCK USD.01	4,189
PERNOD RICARD SA COMMON STOCK EUR1.55	114,057
LEROY SEAFOOD GROUP ASA COMMON STOCK NOK1.0	8,381,400
JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	43,147
JD.COM INC ADR ADR USD.00002	1,350,883
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	38,504
TELENOR ASA COMMON STOCK NOK6.	755,040
REMY COINTREAU COMMON STOCK EUR1.6	17,894
MERCK KGAA COMMON STOCK	231,048
JELD WEN HOLDING INC COMMON STOCK USD.01	17,204
SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0	7,151,165
RWE AG COMMON STOCK	701,566
JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	5,850
JOHNSON + JOHNSON COMMON STOCK USD1.0	1,210,949
SCHIBSTED ASA CL A COMMON STOCK NOK.5	389,144
SEB SA COMMON STOCK EUR1.0	51,496
JONES LANG LASALLE INC COMMON STOCK USD.01	9,354
ZIFF DAVIS INC COMMON STOCK USD.01	7,967
SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0	6,769,363
JUNIPER NETWORKS INC COMMON STOCK USD.00001	60,380
SOLVAY SA COMMON STOCK EUR15.0	75,974
KAR AUCTION SERVICES INC COMMON STOCK USD.01	3,261,841
KBR INC COMMON STOCK USD.001	25,935
SGS SA REG COMMON STOCK CHF1.0	4,478
KLA CORP COMMON STOCK USD.001	116,627
KKR REAL ESTATE FINANCE TRUS REIT USD.01	5,646
KKR + CO INC COMMON STOCK USD.01	285,694
KADANT INC COMMON STOCK USD.01	2,076

Security Name	Shares/Par Value
KAISER ALUMINUM CORP COMMON STOCK USD.01	2,911
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	1,165,620
VIVENDI SE COMMON STOCK EUR5.5	76,349
KAMAN CORP COMMON STOCK USD1.0	4,573
SAP SE COMMON STOCK	396,587
SWEDBANK AB A SHARES COMMON STOCK SEK22.0	101,609
KANSAS CITY SOUTHERN COMMON STOCK USD.01	16,597
KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	10,989
KB HOME COMMON STOCK USD1.0	38,492
KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	13,966
KELLOGG CO COMMON STOCK USD.25	47,089
KELLY SERVICES INC A COMMON STOCK USD1.0	6,245
KEMPER CORP COMMON STOCK USD.1	11,874
KENNAMETAL INC COMMON STOCK USD1.25	14,608
KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	23,413
KEYCORP COMMON STOCK USD1.0	296,539
KEYERA CORP COMMON STOCK	127,325
KEYSIGHT TECHNOLOGIES IN COMMON STOCK	121,613
KFORCE INC COMMON STOCK USD.01	3,589
KIMBALL INTERNATIONAL B COMMON STOCK USD.05	6,798
KILROY REALTY CORP REIT USD.01	19,281
KIMBALL ELECTRONICS INC COMMON STOCK	4,610
E.ON SE COMMON STOCK	3,747,993
VOESTALPINE AG COMMON STOCK	314,008
KIMBERLY CLARK CORP COMMON STOCK USD1.25	61,696
KIMCO REALTY CORP REIT USD.01	107,503
KINDER MORGAN INC COMMON STOCK USD.01	1,080,340
KINROSS GOLD CORP COMMON STOCK	382,343
KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	3,983
KIRBY CORP COMMON STOCK USD.1	2,765
KIRKLAND LAKE GOLD LTD COMMON STOCK	129,589
KITE REALTY GROUP TRUST REIT USD.01	40,183
KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	37,243
KNOWLES CORP COMMON STOCK USD.01	16,949
HENKEL AG + CO KGAA COMMON STOCK	35,572
KOHL'S CORP COMMON STOCK USD.01	29,006
KOPPERS HOLDINGS INC COMMON STOCK USD.01	3,912
KORN FERRY COMMON STOCK USD.01	9,964
KOSMOS ENERGY LTD COMMON STOCK USD.01	3,781,874
KRAFT HEINZ CO/THE COMMON STOCK USD.01	123,897
KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	22,744
KRATON CORP COMMON STOCK USD.01	5,869
KROGER CO COMMON STOCK USD1.0	299,339
KRONOS WORLDWIDE INC COMMON STOCK USD.01	4,261
KULICKE + SOFFA INDUSTRIES COMMON STOCK	11,429
KURA ONCOLOGY INC COMMON STOCK USD.0001	10,349

Security Name	Shares/Par Value
LHC GROUP INC COMMON STOCK USD.01	5,553
LGI HOMES INC COMMON STOCK USD.01	4,153
LKQ CORP COMMON STOCK USD.01	190,317
LCI INDUSTRIES COMMON STOCK USD.01	4,627
LPL FINANCIAL HOLDINGS INC COMMON STOCK	14,587
LTC PROPERTIES INC REIT USD.01	7,237
UPM KYMMENE OYJ COMMON STOCK	277,129
HELLENIC TELECOMMUN ORGANIZA COMMON STOCK EUR2.83	902,521
LA Z BOY INC COMMON STOCK USD1.0	8,533
LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	151,845
LADDER CAPITAL CORP REIT REIT USD.001	20,013
PUMA SE COMMON STOCK	55,363
BAYER AG REG COMMON STOCK	215,085
STORA ENSO OYJ R SHS COMMON STOCK EUR1.7	246,913
HENKEL AG + CO KGAA VOR PEF PREFERENCE	79,439
BEIERSDORF AG COMMON STOCK	79,485
LAKELAND BANCORP INC COMMON STOCK	9,259
LAKELAND FINANCIAL CORP COMMON STOCK	4,622
HEIDELBERGCEMENT AG COMMON STOCK	16,163
LAM RESEARCH CORP COMMON STOCK USD.001	66,964
LAMAR ADVERTISING CO A REIT USD.001	15,927
FRESENIUS MEDICAL CARE AG + COMMON STOCK	22,458
LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	26,728
LANCASTER COLONY CORP COMMON STOCK	3,548
LANDEC CORP COMMON STOCK USD.001	5,420
LANDSTAR SYSTEM INC COMMON STOCK USD.01	7,065
LANDS END INC COMMON STOCK USD.01	55,037
LANTHEUS HOLDINGS INC COMMON STOCK USD.01	12,300
ORANGE COMMON STOCK EUR4.0	830,769
LAS VEGAS SANDS CORP COMMON STOCK USD.001	92,870
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	25,535
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	165,100
LAUREATE EDUCATION INC A COMMON STOCK USD.001	20,954
LEAR CORP COMMON STOCK USD.01	14,002
SOLIDERE UNSPON ADR ADR	140,742
SAMPO OYJ A SHS COMMON STOCK	306,611
RANDSTAD NV COMMON STOCK EUR.1	128,220
ALLIANZ SE REG COMMON STOCK	208,142
LEGGETT + PLATT INC COMMON STOCK USD.01	24,463
LEHMAN MORTGAGE TRUST LMT 2006 4 3A1	11,491
LEHMAN BROTHERS HOLDINGS SR UNSECURED 144A 05/09 8.16	20,000
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	24,660
HERMES INTERNATIONAL COMMON STOCK	31,193
LEMAITRE VASCULAR INC COMMON STOCK USD.01	3,342
LENDINGTREE INC COMMON STOCK USD.01	2,118
LENNAR CORP A COMMON STOCK USD.1	206,733

Security Name	Shares/Par Value
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	6,294
KGHM POLSKA MIEDZ SA COMMON STOCK PLN10.	1,219
ENDESA SA COMMON STOCK EUR1.2	97,762
DEUTSCHE LUFTHANSA REG COMMON STOCK	57,176
ERSTE GROUP BANK AG COMMON STOCK	205,476
LEXINGTON REALTY TRUST REIT USD.0001	51,104
MUENCHENER RUECKVER AG REG COMMON STOCK	72,926
LIBERTY BROADBAND C COMMON STOCK USD.01	52,297
LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	136,816
LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	191,703
LIBERTY MEDIA CORP BRAVES A TRACKING STK	1,513
LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	35,109
LIBERTY MEDIA CORP BRAVES C TRACKING STK	7,040
LIGAND PHARMACEUTICALS COMMON STOCK USD.001	2,795
LIFE STORAGE INC REIT USD.01	14,072
ELI LILLY + CO COMMON STOCK	213,436
LIMELIGHT NETWORKS INC COMMON STOCK USD.001	22,859
LINCOLN ELECTRIC HOLDINGS COMMON STOCK	10,424
LINCOLN NATIONAL CORP COMMON STOCK	33,094
LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	5,536
LINDSAY CORP COMMON STOCK USD1.0	1,962
LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	10,677
LIONS GATE ENTERTAINMENT B COMMON STOCK	21,648
LITHIA MOTORS INC COMMON STOCK	5,570
LITTELFUSE INC COMMON STOCK USD.01	4,520
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	30,040
LIVE OAK BANCSHARES INC COMMON STOCK NPV	5,784
LIVEPERSON INC COMMON STOCK USD.001	12,175
LIVENT CORP COMMON STOCK USD.001	26,896
LIVERAMP HOLDINGS INC COMMON STOCK USD.1	12,359
LOBLAW COMPANIES LTD COMMON STOCK	482,785
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	59,516
LOEWS CORP COMMON STOCK USD.01	116,878
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2001 2 M1	28,926
LORAL SPACE + COMMUNICATIONS COMMON STOCK USD.01	1,939
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	19,155
BANK PEKAO SA COMMON STOCK PLN1.0	482,633
BARRY CALLEBAUT AG REG COMMON STOCK CHF.02	3,333
LOWE S COS INC COMMON STOCK USD.5	208,713
VOLKSWAGEN AG COMMON STOCK	3,482
VOLKSWAGEN AG PREF PREFERENCE	500,868
LULULEMON ATHLETICA INC COMMON STOCK USD.005	61,053
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	2,878,244
LUMENTUM HOLDINGS INC COMMON STOCK USD.001	13,990
LUNDIN MINING CORP COMMON STOCK	126,619
KERING COMMON STOCK EUR4.0	206,227

Security Name	Shares/Par Value
LUTHER BURBANK CORP COMMON STOCK	2,887
M + T BANK CORP COMMON STOCK USD.5	23,605
MBIA INC COMMON STOCK USD1.0	8,935
MDC HOLDINGS INC COMMON STOCK USD.01	29,062
MDU RESOURCES GROUP INC COMMON STOCK USD1.0	36,987
MFA FINANCIAL INC REIT USD.01	72,610
MGE ENERGY INC COMMON STOCK USD1.0	6,701
MGIC INVESTMENT CORP COMMON STOCK USD1.0	62,413
DAIMLER AG REGISTERED SHARES COMMON STOCK NPV	561,874
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	106,819
MGM GROWTH PROPERTIES LLC A REIT	323,621
MGP INGREDIENTS INC COMMON STOCK	2,517
M/I HOMES INC COMMON STOCK USD.01	12,997
MKS INSTRUMENTS INC COMMON STOCK	10,172
MPLX LP MLP	71,782
SWISSCOM AG REG COMMON STOCK CHF1.0	37,748
MRC GLOBAL INC COMMON STOCK USD.01	14,389
MSA SAFETY INC COMMON STOCK	6,830
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	8,596
MSCI INC COMMON STOCK USD.01	48,769
MYR GROUP INC/DELAWARE COMMON STOCK USD.01	3,068
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	8,809
MACERICH CO/THE REIT USD.01	961,916
CNP ASSURANCES COMMON STOCK EUR1.0	91,804
MACK CALI REALTY CORP REIT USD.01	304,938
ORANGE POLSKA SA COMMON STOCK PLN3.0	263,781
SECURITAS AB B SHS COMMON STOCK SEK1.	35,118
MACQUARIE INFRASTRUCTURE HOL COMMON STOCK USD.001	35,306
MACROGENICS INC COMMON STOCK USD.01	8,354
MACY S INC COMMON STOCK USD.01	57,199
STEVEN MADDEN LTD COMMON STOCK USD.0001	15,321
FORTUM OYJ COMMON STOCK EUR3.4	1,177,908
MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	2,702
MADRIGAL PHARMACEUTICALS INC COMMON STOCK USD.0001	1,752
MAG SILVER CORP COMMON STOCK	339,200
MAGELLAN HEALTH INC COMMON STOCK USD.01	309,700
MAGELLAN MIDSTREAM PARTNERS MLP	42,051
MAGNA INTERNATIONAL INC COMMON STOCK	162,002
UCB SA COMMON STOCK	482,366
CEZ AS COMMON STOCK CZK100.	27,000
MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	11,793
MANITOWOC COMPANY INC COMMON STOCK USD.01	6,328
CARREFOUR SA COMMON STOCK EUR2.5	176,505
MANPOWERGROUP INC COMMON STOCK USD.01	9,862
MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	5,033
MANULIFE FINANCIAL CORP COMMON STOCK	1,590,931

Security Name	Shares/Par Value
NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0	191,955
ATOS SE COMMON STOCK EUR1.0	10,735
MARATHON OIL CORP COMMON STOCK USD1.0	471,494
MARATHON PETROLEUM CORP COMMON STOCK USD.01	157,585
MARCUS + MILLICHAP INC COMMON STOCK USD.0001	4,357
REPSOL SA COMMON STOCK EUR1.	1,902,542
WOLTERS KLUWER COMMON STOCK EUR.12	550,096
SANOFI COMMON STOCK EUR2.0	419,880
MARINEMAX INC COMMON STOCK USD.001	4,072
HENNES + MAURITZ AB B SHS COMMON STOCK	81,703
ELISA OYJ COMMON STOCK	357,142
MARKEL CORP COMMON STOCK	2,490
BANCO SANTANDER SA COMMON STOCK EUR.5	3,955,225
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	16,960
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	14,583
MARSH + MCLENNAN COS COMMON STOCK USD1.0	342,710
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	137,403
SIEMENS AG REG COMMON STOCK NPV	1,041,000
MARTEN TRANSPORT LTD COMMON STOCK USD.01	11,446
TELEFONICA SA COMMON STOCK EUR1.	838,352
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	11,427
MASCO CORP COMMON STOCK USD1.0	163,541
MASIMO CORP COMMON STOCK USD.001	104,377
DEUTSCHE BANK AG REGISTERED COMMON STOCK	1,392,118
MASONITE INTERNATIONAL CORP COMMON STOCK	4,273
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	271,266
BAYERISCHE MOTOREN WERKE PRF PREFERENCE	6,198
MASTEC INC COMMON STOCK USD.1	10,745
MASTERCARD INC A COMMON STOCK USD.0001	429,613
MASTR ALTERNATIVE LOANS TRUST MALT 2005 5 3A1	328,482
MASTR ALTERNATIVE LOANS TRUST MALT 2005 6 1A2	191,191
MASTR ASSET BACKED SECURITIES MABS 2004 OPT2 M2	69,487
MASTR ASSET BACKED SECURITIES MABS 2004 WMC3 M5	150,585
MATADOR RESOURCES CO COMMON STOCK USD.01	73,315
MATERION CORP COMMON STOCK	3,784
MATSON INC COMMON STOCK	1,948
MATTEL INC COMMON STOCK USD1.0	64,132
MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	5,840
MAXLINEAR INC COMMON STOCK	13,029
MAXIMUS INC COMMON STOCK	11,310
FRANCE (GOVT OF) BONDS REGS 07/29 3.4	110,494
MCCORMICK + CO NON VTG SHRS COMMON STOCK	45,435
MCDONALD S CORP COMMON STOCK USD.01	231,016
MCEWEN MINING INC COMMON STOCK	72,016
MCGRATH RENTCORP COMMON STOCK	4,440
VOPAK COMMON STOCK EUR.5	196,589

Security Name	Shares/Par Value
POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25	43,748
MCKESSON CORP COMMON STOCK USD.01	70,865
DEUTSCHE TELEKOM AG REG COMMON STOCK	2,336,206
SARTORIUS AG VORZUG PREFERENCE	20,842
MEDICAL PROPERTIES TRUST INC REIT USD.001	107,508
MEDIFAST INC COMMON STOCK USD.001	2,053
MEDIA GEN INC CVR COMMON STOCK	523,601
MEDNAX INC COMMON STOCK USD.01	1,009,499
MEDPACE HOLDINGS INC COMMON STOCK USD.01	5,270
ACCOR SA COMMON STOCK EUR3.0	72,986
MELCO RESORTS + ENTERT ADR ADR USD.01	23,517
MERCADOLIBRE INC COMMON STOCK USD.001	30,035
MERCANTILE BANK CORP COMMON STOCK	2,858
MERCER INTERNATIONAL INC COMMON STOCK USD1.0	7,833
MERCHANTS BANCORP/IN COMMON STOCK	1,825
INFINEON TECHNOLOGIES AG COMMON STOCK	162,392
MERCK + CO. INC. COMMON STOCK USD.5	948,156
MERCURY SYSTEMS INC COMMON STOCK USD.01	103,824
MERCURY GENERAL CORP COMMON STOCK	5,047
MEREDITH CORP COMMON STOCK USD1.0	7,458
MERIDIAN BIOSCIENCE INC COMMON STOCK	7,519
MERIDIAN BANCORP INC COMMON STOCK	8,697
MERIT MEDICAL SYSTEMS INC COMMON STOCK	328,083
MERRILL LYNCH MORTGAGE INVESTO MLMI 2003 OPT1 M1	90,073
MERITAGE HOMES CORP COMMON STOCK USD.01	16,937
MERITOR INC COMMON STOCK USD1.0	13,359
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 FM1 M1	156,252
NOKIA OYJ COMMON STOCK	604,989
MESA LABORATORIES INC COMMON STOCK	977
META FINANCIAL GROUP INC COMMON STOCK USD.01	5,646
METHODE ELECTRONICS INC COMMON STOCK USD.5	6,949
METLIFE INC COMMON STOCK USD.01	271,244
METRO INC/CN COMMON STOCK	198,855
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	17,399
AEGON NV COMMON STOCK EUR.12	1,278,778
MICROSOFT CORP COMMON STOCK USD.00000625	2,969,030
MICROSTRATEGY INC CL A COMMON STOCK USD.001	1,400
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	128,831
MICRON TECHNOLOGY INC COMMON STOCK USD.1	304,989
MID AMERICA APARTMENT COMM REIT USD.01	49,472
KONINKLIJKE KPN NV COMMON STOCK EUR.04	6,675,630
ERICSSON LM B SHS COMMON STOCK SEK5.0	8,381,517
CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	639
CHOCOLADEFABRIKEN LINDT REG COMMON STOCK CHF100.0	63
STMICROELECTRONICS NV COMMON STOCK EUR1.04	1,836,115
MIDDLEBY CORP COMMON STOCK USD.01	60,932

Security Name	Shares/Par Value
SOCIETE GENERALE SA COMMON STOCK EUR1.25	266,709
MIDDLESEX WATER CO COMMON STOCK	3,200
MIDLAND STATES BANCORP INC COMMON STOCK USD.01	3,951
TELIA CO AB COMMON STOCK SEK3.2	298,055
GIVAUDAN REG COMMON STOCK CHF10.0	1,036
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	42,222
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	500,880
TELEPERFORMANCE COMMON STOCK EUR2.5	83,634
JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0	9,724
ACCTON TECHNOLOGY CORP COMMON STOCK TWD10.0	174,593
MILLERKNOLL INC COMMON STOCK USD.2	13,850
JIANGSU EXPRESS CO LTD H COMMON STOCK CNY1.0	1,367,112
ACER INC COMMON STOCK TWD10.	2,077,588
AISIN CORP COMMON STOCK	303,942
AJINOMOTO CO INC COMMON STOCK	198,436
CHINA SOUTHERN AIRLINES CO H COMMON STOCK CNY1.0	9,915,549
ANA HOLDINGS INC COMMON STOCK	13,094
HANG LUNG PROPERTIES LTD COMMON STOCK	511,026
MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	6,199
FUJI MEDIA HOLDINGS INC COMMON STOCK	3,156,800
AEON FINANCIAL SERVICE CO LT COMMON STOCK	875,300
RAMSAY HEALTH CARE LTD COMMON STOCK	141,195
FKS FOOD SEJAHTERA TBK PT COMMON STOCK	1,188,300
SINGAPORE TECH ENGINEERING COMMON STOCK	3,346,801
MIRATI THERAPEUTICS INC COMMON STOCK	6,483
AMMB HOLDINGS BHD COMMON STOCK	15,693
ACOM CO LTD COMMON STOCK	2,982,795
ASUSTEK COMPUTER INC COMMON STOCK TWD10.	392,422
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.	551,416
ASAHI GROUP HOLDINGS LTD COMMON STOCK	164,727
ASAHI KASEI CORP COMMON STOCK	102,591
ASAHI DIAMOND INDUSTRIAL CO COMMON STOCK	1,101,400
AYALA LAND INC COMMON STOCK PHP1.0	70,550
AGC INC COMMON STOCK	471,309
ASIA CEMENT CORP COMMON STOCK TWD10.	1,676,887
ENERGY EARTH PCL FOR FOREIGN SH. THB1.0 A	738,100
ATSUGI CO LTD COMMON STOCK	578,200
AUST AND NZ BANKING GROUP COMMON STOCK	3,515,958
AMCOR PLC CDI CDI	1,778,575
ABOITIZ EQUITY VENTURES INC COMMON STOCK PHP1.	114,502
MOBILE TELESYSTEMS SP ADR ADR	896,044
BANK OF THE PHILIPPINE ISLAN COMMON STOCK PHP10.	534,242
MODEL N INC COMMON STOCK USD.00015	5,813
BANK OF EAST ASIA LTD COMMON STOCK	4,480,461
CIMB GROUP HOLDINGS BHD COMMON STOCK	430,760
BANK OF KYOTO LTD/THE COMMON STOCK	491,200

Security Name	Shares/Par Value
BANK HAPOALIM BM COMMON STOCK ILS1.	1,770,699
WESTPAC BANKING CORP COMMON STOCK	1,078,419
BANK LEUMI LE ISRAEL COMMON STOCK ILS.1	2,732,110
MODERNA INC COMMON STOCK USD.0001	164,907
MOELIS + CO CLASS A COMMON STOCK USD.01	11,283
ANHUI CONCH CEMENT CO LTD H COMMON STOCK CNY1.0	2,102,726
BEIJING ENTERPRISES HLDGS COMMON STOCK	651,590
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	53,307
Z HOLDINGS CORP COMMON STOCK	1,667,638
MOLINA HEALTHCARE INC COMMON STOCK USD.001	22,141
DIGI.COM BHD COMMON STOCK	26,717
FORTESCUE METALS GROUP LTD COMMON STOCK	4,653,664
MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	34,570
TELSTRA CORP LTD COMMON STOCK	6,610,077
WALSIN TECHNOLOGY CORP COMMON STOCK TWD10.	2,874
MONARCH CASINO + RESORT INC COMMON STOCK USD.01	2,547
MONDELEZ INTERNATIONAL INC A COMMON STOCK	866,655
CHEIL WORLDWIDE INC COMMON STOCK KRW200.	284,110
MONGODB INC COMMON STOCK USD.001	12,126
BERLI JUCKER PUB CO FORGN FOREIGN SH. THB1.0 A	10,336
CLP HOLDINGS LTD COMMON STOCK	2,786,358
MONMOUTH REAL ESTATE INV COR REIT USD.01	17,219
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	127,471
TAIWAN BUSINESS BANK COMMON STOCK TWD10.	3,339,071
RELIANCE INDUSTRIES LTD COMMON STOCK INR10.	5,304,163
HUANENG POWER INTL INC H COMMON STOCK CNY1.0	32,055
BIDVEST GROUP LTD COMMON STOCK ZAR.05	279,488
MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.	157,232
SHREE CEMENT LTD COMMON STOCK INR10.	94
TATA STEEL LTD COMMON STOCK INR10.	331,826
MONRO INC COMMON STOCK USD.01	6,149
CLICKS GROUP LTD COMMON STOCK ZAR.01	265,357
VANGUARD INTERNATIONAL SEMI COMMON STOCK TWD10.	743,205
YANZHOU COAL MINING CO H COMMON STOCK CNY1.0	2,125,821
MONSTER BEVERAGE CORP COMMON STOCK	475,385
TREND MICRO INC COMMON STOCK	92,211
NTT DATA CORP COMMON STOCK	672,264
NESTLE INDIA LTD COMMON STOCK INR10.	4,437
ASX LTD COMMON STOCK	582,483
BRIDGESTONE CORP COMMON STOCK	462,233
GAIL INDIA LTD COMMON STOCK INR10.0	413,232
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.0	518,152
KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0	393,558
VEDANTA LTD COMMON STOCK INR1.0	1,774,074
HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	204,950
OBIC CO LTD COMMON STOCK	28,207

Security Name	Shares/Par Value
TITAN CO LTD COMMON STOCK INR1.0	1,054,868
SAMIR COMMON STOCK MAD100.	4,300
QUANTA COMPUTER INC COMMON STOCK TWD10.	141,368
ORACLE CORP JAPAN COMMON STOCK	13,139
LUPIN LTD COMMON STOCK INR2.0	1,944
BHP GROUP LTD COMMON STOCK	1,935,104
BROTHER INDUSTRIES LTD COMMON STOCK	124,686
QATAR NATIONAL BANK COMMON STOCK QAR1.0	3,382,825
HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	317
KOBAYASHI PHARMACEUTICAL CO COMMON STOCK	4,637
COMMERCIAL BANK PSQC COMMON STOCK QAR1.0	500,075
MOODY S CORP COMMON STOCK USD.01	89,284
MOOG INC CLASS A COMMON STOCK USD1.0	5,433
SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.	4,464
DB INSURANCE CO LTD COMMON STOCK KRW500.0	41,214
OOREDOO QPSC COMMON STOCK QAR1.0	183,696
BREVILLE GROUP LTD COMMON STOCK	212,139
RYMAN HEALTHCARE LTD COMMON STOCK	108,485
MIRVAC GROUP REIT	2,677,075
USS CO LTD COMMON STOCK	291,536
HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.	2,211,179
CANON INC COMMON STOCK	82,728
COWAY CO LTD COMMON STOCK KRW500.0	29,940
MORGAN STANLEY COMMON STOCK USD.01	550,171
MORGAN STANLEY CAPITAL INC MSAC 2004 HE3 M1	213,946
MORGAN STANLEY CAPITAL INC MSAC 2004 HE6 M2	108,529
MORGAN STANLEY CAPITAL INC MSAC 2004 HE6 M3	186,049
MORGAN STANLEY CAPITAL INC MSAC 2004 HE8 M3	43,527
MORGAN STANLEY CAPITAL INC MSAC 2004 NC8 M5	286,335
MORGAN STANLEY CAPITAL INC MSAC 2003 HE2 M2	5,899
MORGAN STANLEY CAPITAL INC MSAC 2004 HE1 M1	39,914
KT+G CORP COMMON STOCK KRW5000.	114,439
DBS GROUP HOLDINGS LTD COMMON STOCK	2,771,081
MORNINGSTAR INC COMMON STOCK	4,309
DISCOVERY LTD COMMON STOCK ZAR.001	3,746
CASIO COMPUTER CO LTD COMMON STOCK	26,146
S 1 CORPORATION COMMON STOCK KRW500.	40,436
COMPUTERSHARE LTD COMMON STOCK	342,473
BRILLIANCE CHINA AUTOMOTIVE COMMON STOCK USD.01	3,147,526
CORONA CORP COMMON STOCK	278,300
CENTRAL JAPAN RAILWAY CO COMMON STOCK	103,523
CSL LTD COMMON STOCK	219,927
CATCHER TECHNOLOGY CO LTD COMMON STOCK TWD10.	32,239
CHANG HWA COMMERCIAL BANK COMMON STOCK TWD10.	2,292,098
MALAYSIA AIRPORTS HLDGS BHD COMMON STOCK	98,204
CJ CORP COMMON STOCK KRW5000.	919

Security Name	Shares/Par Value
CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.	16,227
CHIBA BANK LTD/THE COMMON STOCK	43,838
CHINA STEEL CORP COMMON STOCK TWD10.	2,699,412
MORTGAGEIT TRUST MHL 2005 4 M1	70,391
CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	52,591,361
CHINA OVERSEAS LAND + INVEST COMMON STOCK	6,008,142
CHOFU SEISAKUSHO CO LTD COMMON STOCK	275,300
CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	4,078,437
KAKAO CORP COMMON STOCK KRW100.0	86,133
KOSE CORP COMMON STOCK	17,352
MOSAIC CO/THE COMMON STOCK USD.01	210,553
CHUBU ELECTRIC POWER CO INC COMMON STOCK	53,429
CHUDENKO CORP COMMON STOCK	319,300
CHUGOKU MARINE PAINTS LTD COMMON STOCK	253,000
CITIC LTD COMMON STOCK	6,401,903
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	178,802
CITY DEVELOPMENTS LTD COMMON STOCK	46,573
REA GROUP LTD COMMON STOCK	41,214
CJ ENM CO LTD COMMON STOCK KRW5000.0	68,363
CHINA LIFE INSURANCE CO LTD COMMON STOCK TWD10.	2,686,498
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	240,312
TRANSURBAN GROUP STAPLED SECURITY	779,666
ADVANTECH CO LTD COMMON STOCK TWD10.	3,095,097
CLEANUP CORP COMMON STOCK	415,400
INFOSYS LTD COMMON STOCK INR5.	5,210,222
WIPRO LTD COMMON STOCK INR2.	1,985,959
BEIJING CAPITAL INTL AIRPO H COMMON STOCK CNY1.0	17,089
DAEWOO SHIPBUILDING + MARINE COMMON STOCK KRW5000.	313
COCHLEAR LTD COMMON STOCK	7,385
ORIGIN ENERGY LTD COMMON STOCK	197,445
COMMONWEALTH BANK OF AUSTRAL COMMON STOCK	558,724
LENOVO GROUP LTD COMMON STOCK	3,451,550
RIO TINTO LTD COMMON STOCK	492,005
CYBERAGENT INC COMMON STOCK	434,004
SK TELECOM COMMON STOCK KRW500.	166,951
COMPAL ELECTRONICS COMMON STOCK TWD10.	1,259,108
RAKUTEN GROUP INC COMMON STOCK	72,516
UNITED TRACTORS TBK PT COMMON STOCK IDR250.0	1,123,163
COMMERCIAL INTERNATIONAL BAN COMMON STOCK EGP10.	271,816
RHB BANK BHD COMMON STOCK	760,125
APA GROUP STAPLED SECURITY	133,171
MUELLER INDUSTRIES INC COMMON STOCK USD.01	9,418
MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	29,185
MR COOPER GROUP INC COMMON STOCK USD.01	12,665
KDDI CORP COMMON STOCK	1,383,425
MIRAE ASSET SECURITIES CO LT COMMON STOCK KRW5000.0	2,499

Security Name	Shares/Par Value
DAIFUKU CO LTD COMMON STOCK	8,505
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	48,913
DAIKIN INDUSTRIES LTD COMMON STOCK	72,614
SUMITOMO DAINIPPON PHARMA CO COMMON STOCK	520,352
DAI NIPPON PRINTING CO LTD COMMON STOCK	347,626
DAINICHISEIKA COLOR + CHEM COMMON STOCK	260,000
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	429,099
DAIWA SECURITIES GROUP INC COMMON STOCK	119,049
ARISTOCRAT LEISURE LTD COMMON STOCK	648,064
STANDARD CHART BANK BOTSWANA COMMON STOCK BWP.1	424,248
DELTA ELECTRONICS INC COMMON STOCK TWD10.	3,019,552
HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	999,365
DENKI KOGYO CO LTD COMMON STOCK	162,000
CHINA TAIPING INSURANCE HOLD COMMON STOCK	14,306
NCISOFT CORP COMMON STOCK KRW500.0	16,431
LAWSON INC COMMON STOCK	200,076
OTSUKA CORP COMMON STOCK	258,691
MURPHY OIL CORP COMMON STOCK USD1.0	112,216
HONG KONG EXCHANGES + CLEAR COMMON STOCK	1,773,713
MURPHY USA INC COMMON STOCK	4,677
MINITUBISHI HC CAPITAL INC COMMON STOCK	54,590
PAN PACIFIC INTERNATIONAL HO COMMON STOCK	400,594
DISCO CORP COMMON STOCK	29,361
INSURANCE AUSTRALIA GROUP COMMON STOCK	277,710
APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.	58,601
DOWA HOLDINGS CO LTD COMMON STOCK	611,300
GOLD FIELDS LTD COMMON STOCK ZAR.5	2,148,918
DUBAI ISLAMIC BANK COMMON STOCK AED1.0	1,555,318
NANYA TECHNOLOGY CORP COMMON STOCK TWD10.	183,194
INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.	4,542,621
MYERS INDUSTRIES INC COMMON STOCK	5,624
GLOBE TELECOM INC COMMON STOCK PHP50.	16,536
MYRIAD GENETICS INC COMMON STOCK USD.01	13,927
A2 MILK CO LTD COMMON STOCK	183,558
TV ASAHI HOLDINGS CORP COMMON STOCK	648,100
N B T BANCORP INC COMMON STOCK USD.01	8,080
CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.	9,953,147
AU OPTRONICS CORP COMMON STOCK TWD10.0	3,731,839
NCR CORPORATION COMMON STOCK USD.01	24,163
MTR CORP COMMON STOCK	235,129
TAIWAN MOBILE CO LTD COMMON STOCK TWD10.	972,013
REMGRO LTD COMMON STOCK	4,579
LG UPLUS CORP COMMON STOCK KRW5000.0	618,453
NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	14,918
ABC MART INC COMMON STOCK	58,198
NRG ENERGY INC COMMON STOCK USD.01	312,910

Security Name	Shares/Par Value
NVR INC COMMON STOCK USD.01	3,118
NV5 GLOBAL INC COMMON STOCK USD.01	2,371
HCL TECHNOLOGIES LTD COMMON STOCK INR2.0	762,694
DABUR INDIA LTD COMMON STOCK INR1.	823,234
HAP SENG CONSOLIDATED COMMON STOCK	5,368
EASTERN CO SAE COMMON STOCK EGP1.0	1,168,133
EAST JAPAN RAILWAY CO COMMON STOCK	25,029
SINGAPORE EXCHANGE LTD COMMON STOCK	1,159,087
ELECTRICITY GEN PUB CO FOREI FOREIGN SH. THB10.0 A	2,294
EISAI CO LTD COMMON STOCK	82,959
ELBIT SYSTEMS LTD COMMON STOCK ILS1.	2,964
SBI HOLDINGS INC COMMON STOCK	19,982
NASDAQ INC COMMON STOCK USD.01	82,301
CHAROEN POKPHAND INDONESIA PT COMMON STOCK IDR10.	359,899
TRAVELSKY TECHNOLOGY LTD H COMMON STOCK CNY1.0	8,480
EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	595,297
NATERA INC COMMON STOCK USD.0001	14,801
EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.	1,421,903
HERO MOTOCORP LTD COMMON STOCK INR2.0	83,760
KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD.025	22,147
NATIONAL BANK OF CANADA COMMON STOCK	811,465
FAR EASTERN NEW CENTURY CORP COMMON STOCK TWD10.	25,797
FAST RETAILING CO LTD COMMON STOCK	4,946
ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	3,561,368
MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	12,319,816
FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.	8,611
NATIONAL BANK HOLD CL A COMMON STOCK	5,666
KUNLUN ENERGY CO LTD COMMON STOCK HKD.01	3,135,430
FISHER + PAYKEL HEALTHCARE C COMMON STOCK	250,856
LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	38,283
ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.	1,276,748
NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.	858,262
LG CHEM LTD COMMON STOCK KRW5000.	81,598
LG CHEM LTD PREFERENCE PREFERENCE	69
LG HOUSEHOLD + HEALTH PREF PREFERENCE	19
FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	10,244,764
FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0	946,009
NATIONAL BEVERAGE CORP COMMON STOCK USD.01	4,295
COSCO SHIPPING PORTS LTD COMMON STOCK HKD.1	16,235
FUJI ELECTRIC CO LTD COMMON STOCK	32,413
SUBARU CORP COMMON STOCK	835,507
FUJIFILM HOLDINGS CORP COMMON STOCK	272,571
FANUC CORP COMMON STOCK	61,649
FUJITSU LTD COMMON STOCK	299,888
FUKUDA DENSHI CO LTD COMMON STOCK	73,500
FUTABA CORP COMMON STOCK	601,100

Security Name	Shares/Par Value
NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	2,445
NATIONAL FUEL GAS CO COMMON STOCK USD1.0	15,970
NATL HEALTH INVESTORS INC REIT USD.01	7,910
NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	24,239
GPT GROUP REIT	2,429,548
GUDANG GARAM TBK PT COMMON STOCK IDR500.	191,374
MCDONALD S HOLDINGS CO JAPAN COMMON STOCK	6,626
NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	1,004
GIANT MANUFACTURING COMMON STOCK TWD10.	257,731
MEDIATEK INC COMMON STOCK TWD10.	893,269
NATIONAL RESEARCH CORP COMMON STOCK USD.001	2,598
NATIONAL RETAIL PROPERTIES REIT USD.01	32,239
NATIONAL STORAGE AFFILIATES REIT USD.01	15,019
NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	14,900
NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	410
NATUS MEDICAL INC COMMON STOCK USD.001	6,210
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	194,998
NAVIENT CORP COMMON STOCK USD.01	32,727
NIPPON BUILDING FUND INC REIT	594
SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.	13,259
JAPAN REAL ESTATE INVESTMENT REIT	971
HACHIJUNI BANK LTD/THE COMMON STOCK	1,652,600
NEENAH INC COMMON STOCK USD.01	3,090
NEKTAR THERAPEUTICS COMMON STOCK USD.0001	33,057
NELNET INC CL A COMMON STOCK USD.01	3,006
NEOGEN CORP COMMON STOCK USD.16	19,615
NEOGENOMICS INC COMMON STOCK USD.001	20,974
HAMAMATSU PHOTONICS KK COMMON STOCK	11,613
S OIL CORP COMMON STOCK KRW2500.0	5,049
HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0	1,087
HANG SENG BANK LTD COMMON STOCK	363,050
SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.	77,529
HANKYU HANSHIN HOLDINGS INC COMMON STOCK	19,142
DR. REDDY S LABORATORIES COMMON STOCK INR5.	159,401
NETAPP INC COMMON STOCK USD.001	106,919
NETFLIX INC COMMON STOCK USD.001	156,435
NETEASE INC ADR ADR USD.0001	653,757
NETGEAR INC COMMON STOCK USD.001	5,638
NETSCOUT SYSTEMS INC COMMON STOCK USD.001	13,500
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.	11,944,998
HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.	3,220,342
ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A	2,517,420
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	30,906
JAMES HARDIE INDUSTRIES CDI CDI EUR.59	402,443
HASEKO CORP COMMON STOCK	1,695,000
NEVRO CORP COMMON STOCK USD.001	5,879

Security Name	Shares/Par Value
CHINA MERCHANTS PORT HOLDING COMMON STOCK	6,982,566
DENTSU GROUP INC COMMON STOCK	24,881
HIKARI TSUSHIN INC COMMON STOCK	7,900
HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.	26,734
HOME PRODUCT CENTER PCL FOR FOREIGN SH. THB1.0 A	2,193,141
EXXARO RESOURCES LTD COMMON STOCK ZAR.01	325,978
POSCO CHEMICAL CO LTD COMMON STOCK KRW500.0	23,225
CAPITALAND INTEGRATED COMMER REIT	4,124,872
HENDERSON LAND DEVELOPMENT COMMON STOCK	1,526,672
RESONA HOLDINGS INC COMMON STOCK	176,520
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.	1,103,533
YUANTA FINANCIAL HOLDING CO COMMON STOCK TWD10.	13,947,057
ALUMINUM CORP OF CHINA LTD H COMMON STOCK CNY1.0	3,063,862
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	5,970,918
HINO MOTORS LTD COMMON STOCK	1,091,545
HIROSE ELECTRIC CO LTD COMMON STOCK	5,271
HISAKA WORKS LTD COMMON STOCK	594,100
HISAMITSU PHARMACEUTICAL CO COMMON STOCK	12,773
HITACHI LTD COMMON STOCK	555,309
HITACHI METALS LTD COMMON STOCK	113,792
MAXELL LTD COMMON STOCK	1,526,300
HITACHI CONSTRUCTION MACHINE COMMON STOCK	377,831
CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.	14,917,192
SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	475,856
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.	5,624,196
HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1	1,426,180
HONDA MOTOR CO LTD COMMON STOCK	607,449
NEW CENTURY HOME EQUITY LOAN T NCHET 2003 5 M1	163,128
NEW CENTURY HOME EQUITY LOAN T NCHET 2005 1 M3	85,455
POWER ASSETS HOLDINGS LTD COMMON STOCK	2,642,756
WHARF HOLDINGS LTD COMMON STOCK	792,864
HONG LEONG FINANCIAL GROUP COMMON STOCK	54,122
HONG KONG + CHINA GAS COMMON STOCK	12,823,911
HONG LEONG BANK BERHAD COMMON STOCK	3,304,962
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.	5,549,361
LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0	6,674
HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0	274
CAPITEC BANK HOLDINGS LTD COMMON STOCK ZAR.01	338,119
HOYA CORP COMMON STOCK	308,637
BHARTI AIRTEL LTD COMMON STOCK INR5.0	6,284,677
MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.	19,530,554
KOREA SHIPBUILDING + OFFSHOR COMMON STOCK KRW5000.0	338
HONG PU REAL ESTATE DEVELOP COMMON STOCK TWD10.0	14,890,491
HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	18,030
SK HYNIX INC COMMON STOCK KRW5000.	179,714
HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.	9,386

Security Name	Shares/Par Value
HYUNDAI MOTOR CO LTD PRF PREFERENCE	200
HYUNDAI MOTOR CO COMMON STOCK KRW5000.	30,478
LARGAN PRECISION CO LTD COMMON STOCK TWD10.	36,916
TAISHIN FINANCIAL HOLDING COMMON STOCK TWD10.	11,296,695
SHIN KONG FINANCIAL HOLDING COMMON STOCK TWD10.	1,247,733
INDOCEMENT TUNGGAL PRAKARSA COMMON STOCK IDR500.	24,889
CHINA EVERBRIGHT LTD COMMON STOCK	1,104,428
ICL GROUP LTD COMMON STOCK ILS1.0	1,122,917
INTL CONTAINER TERM SVCS INC COMMON STOCK PHP1.	1,025,322
ORICA LTD COMMON STOCK	45,283
INVENTEC CORP COMMON STOCK TWD10.	22,857
NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	17,730
CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	26,926
HYUNDAI STEEL CO COMMON STOCK KRW5000.	22,901
INDAH KIAT PULP + PAPER TBK COMMON STOCK IDR1000.	21,774
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.	279,257
GALAXY ENTERTAINMENT GROUP L COMMON STOCK	1,274,320
JG SUMMIT HOLDINGS INC COMMON STOCK PHP1.	26,203
ISUZU MOTORS LTD COMMON STOCK	551,179
ITOCHU CORP COMMON STOCK	409,606
JSR CORP COMMON STOCK	995,746
JARDINE MATHESON HLDGS LTD COMMON STOCK USD.25	184,623
JOLLIBEE FOODS CORP COMMON STOCK PHP1.0	3,863
JAPAN TOBACCO INC COMMON STOCK	1,611,960
NEW ORIENTAL EDUCATIO SP ADR ADR USD.01	968,741
AEON CO LTD COMMON STOCK	54,895
KAJIMA CORP COMMON STOCK	36,947
NEW RESIDENTIAL INVESTMENT REIT USD.01	84,757
NEW RELIC INC COMMON STOCK USD.001	10,413
KANSAI ELECTRIC POWER CO INC COMMON STOCK	58,087
KANSAI PAINT CO LTD COMMON STOCK	30,410
KAO CORP COMMON STOCK	63,210
KEIO CORP COMMON STOCK	8,562
KEISEI ELECTRIC RAILWAY CO COMMON STOCK	10,736
KIKKOMAN CORP COMMON STOCK	17,661
KIA CORP COMMON STOCK KRW5000.0	407,506
KEYENCE CORP COMMON STOCK	113,407
KINGBOARD HOLDINGS LTD COMMON STOCK HKD.1	1,522,022
KRUNG THAI BANK PUB CO FOREI FOREIGN SH. THB5.15 A	912,705
KINTETSU GROUP HOLDINGS CO L COMMON STOCK	14,206
KIRIN HOLDINGS CO LTD COMMON STOCK	1,810,978
KISSEI PHARMACEUTICAL CO LTD COMMON STOCK	343,000
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	85,442
KOREA ZINC CO LTD COMMON STOCK KRW5000.	6,841
KOATSU GAS KOGYO CO LTD COMMON STOCK	562,300
NEW YORK MORTGAGE TRUST INC REIT USD.02	69,608

Security Name	Shares/Par Value
KOITO MANUFACTURING CO LTD COMMON STOCK	159,478
KOMATSU LTD COMMON STOCK	214,686
KOMORI CORP COMMON STOCK	1,454,056
KONAMI HOLDINGS CORP COMMON STOCK	106,202
KOREAN AIR LINES CO LTD COMMON STOCK KRW5000.	1,471
JTEKT CORP COMMON STOCK	1,119,000
CJ LOGISTICS COMMON STOCK KRW5000.0	46,231
KUALA LUMPUR KEPONG BHD COMMON STOCK	135,206
KUBOTA CORP COMMON STOCK	302,223
NEW YORK REIT INC REIT USD.01	2,351
KURITA WATER INDUSTRIES LTD COMMON STOCK	10,385
KYOKUTO KAIHATSU KOGYO CO COMMON STOCK	329,700
KYOCERA CORP COMMON STOCK	26,573
KUMHO PETROCHEMICAL CO LTD COMMON STOCK KRW5000.0	41,448
KYOWA KIRIN CO LTD COMMON STOCK	646,503
NEW YORK TIMES CO A COMMON STOCK USD.1	27,625
LENDLEASE GROUP STAPLED SECURITY	77,980
NEWELL BRANDS INC COMMON STOCK USD1.0	70,361
TOKIO MARINE HOLDINGS INC COMMON STOCK	875,234
JAPAN METROPOLITAN FUND INVE REIT	6,254
METROPOLITAN BANK + TRUST COMMON STOCK PHP20.	132,776
NEWMARKET CORP COMMON STOCK	1,597
NEWMARK GROUP INC CLASS A COMMON STOCK USD.01	29,393
NEWMONT CORP COMMON STOCK USD1.6	218,427
HLB INC COMMON STOCK KRW500.	717
LION CORP COMMON STOCK	18,524
LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.	1,302,258
LG ELECTRONICS INC COMMON STOCK KRW5000.	44,324
NEWS CORP CLASS A COMMON STOCK USD.01	396,787
SINOPAC FINANCIAL HOLDINGS COMMON STOCK TWD10.	15,755,704
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.	61,256,595
NEWSSTAR FINANCIAL INCCVR COMMON STOCK	7,264
GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	387,538
BLUESCOPE STEEL LTD COMMON STOCK	1,514,777
NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	7,724
NEXTERA ENERGY INC COMMON STOCK USD.01	702,079
NEXTERA ENERGY PARTNERS LP COMMON STOCK	13,777
NEXPOINT RESIDENTIAL REIT USD.01	4,166
AEON MALL CO LTD COMMON STOCK	651,200
NEXTGEN HEALTHCARE INC COMMON STOCK USD.01	10,465
SHENZHEN INVESTMENT LTD COMMON STOCK	3,245,347
CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	4,192,615
BOC HONG KONG HOLDINGS LTD COMMON STOCK	5,106,923
BYD CO LTD H COMMON STOCK CNY1.0	233,824
LG CORP COMMON STOCK KRW5000.	19,474
NH INVESTMENT + SECURITIES C COMMON STOCK KRW5000.0	158,902

Security Name	Shares/Par Value
GS ENGINEERING + CONSTRUCT COMMON STOCK KRW5000.	6,419
NICOLET BANKSHARES INC COMMON STOCK	1,662
NIKE INC CL B COMMON STOCK	317,602
JFE HOLDINGS INC COMMON STOCK	74,017
ABU DHABI COMMERCIAL BANK COMMON STOCK AED1.	2,333,404
SOHGO SECURITY SERVICES CO COMMON STOCK	37,893
NISOURCE INC COMMON STOCK USD.01	71,601
NLIGHT INC COMMON STOCK	6,515
NOAH HOLDINGS LTD SPON ADS ADR USD.0005	38,989
MAEZAWA KYUSO INDUSTRIES CO COMMON STOCK	410,500
MAKITA CORP COMMON STOCK	60,632
FRASER + NEAVE HOLDINGS BHD COMMON STOCK	1,148
MALAYAN BANKING BHD COMMON STOCK	1,448,107
NORDSON CORP COMMON STOCK	101,667
NORDSTROM INC COMMON STOCK	20,319
MISC BHD COMMON STOCK	11,278
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	64,944
MAEZAWA KASEI INDUSTRIES CO COMMON STOCK	193,400
NAVER CORP COMMON STOCK KRW100.0	264,577
CHINA OILFIELD SERVICES H COMMON STOCK CNY1.0	15,645
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	940,074
MTN GROUP LTD COMMON STOCK ZAR.0001	1,813,817
ASCENDAS REAL ESTATE INV TRT REIT	8,177,277
ANGLOGOLD ASHANTI LTD COMMON STOCK ZAR.25	1,448,760
QATAR ELECTRICITY + WATER CO COMMON STOCK QAR1.0	121,345
MARUBENI CORP COMMON STOCK	1,549,440
MARUICHI STEEL TUBE LTD COMMON STOCK	315,400
PANASONIC CORP COMMON STOCK	857,945
MUSASHI CO LTD COMMON STOCK	68,000
MATSUMOTO YUSHI SEIYAKU CO COMMON STOCK	20,500
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.	7,254,933
LAND + HOUSES PUB CO FOR REG FOREIGN SH. THB1.0 A	7,776,040
SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.	1,593,159
SUNCORP GROUP LTD COMMON STOCK	2,188,307
MIZUHO FINANCIAL GROUP INC COMMON STOCK	200,616
MISUMI GROUP INC COMMON STOCK	205,835
MITSUBISHI ESTATE CO LTD COMMON STOCK	96,964
MITSUBISHI CORP COMMON STOCK	720,640
MITSUBISHI GAS CHEMICAL CO COMMON STOCK	85,279
MITSUBISHI ELECTRIC CORP COMMON STOCK	493,142
MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	53,978
MITSUBISHI MATERIALS CORP COMMON STOCK	980,800
mitsui + co ltd common stock	584,765
mitsui chemicals inc common stock	14,823
mitsui fudosan co ltd common stock	74,770
MITSUBISHI MOTORS CORP COMMON STOCK	4,010,700

Security Name	Shares/Par Value
POWERTECH TECHNOLOGY INC COMMON STOCK TWD10.	654,737
DIVI S LABORATORIES LTD COMMON STOCK INR2.	243,067
FIRSTRAND LTD COMMON STOCK ZAR.01	3,787,786
SIAM CEMENT PUB CO FOR REG FOREIGN SH. THB1.0 A	966,023
MURATA MANUFACTURING CO LTD COMMON STOCK	108,438
MCB BANK LTD COMMON STOCK PKR10.	511,089
SEIKO EPSON CORP COMMON STOCK	77,779
NGK INSULATORS LTD COMMON STOCK	21,212
NHK SPRING CO LTD COMMON STOCK	1,820,000
NAN YA PLASTICS CORP COMMON STOCK TWD10.0	1,098,920
NASPERS LTD N SHS COMMON STOCK ZAR.02	20,977
FIRST ABU DHABI BANK PJSC COMMON STOCK AED1.0	4,743,858
NATIONAL AUSTRALIA BANK LTD COMMON STOCK	1,759,030
NEDBANK GROUP LTD COMMON STOCK ZAR1.0	1,255,690
NESTLE (MALAYSIA) BERHAD COMMON STOCK	4,070
CHINA EVERBRIGHT ENVIRONMENT COMMON STOCK	2,526,514
MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0	351,294
RENASAS ELECTRONICS CORP COMMON STOCK	2,860,948
NEWCREST MINING LTD COMMON STOCK	1,359,485
NINTENDO CO LTD COMMON STOCK	174,647
DENSO CORP COMMON STOCK	218,055
NEC CORP COMMON STOCK	20,365
NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	59,850
NIPPON SANSO HOLDINGS CORP COMMON STOCK	437,748
NIPPON SHINYAKU CO LTD COMMON STOCK	37,057
NIPPON BEET SUGAR MFG CO LTD COMMON STOCK	164,300
NIDEC CORP COMMON STOCK	37,026
NH FOODS LTD COMMON STOCK	123,680
NISSHIN SEIFUN GROUP INC COMMON STOCK	16,450
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	707,080
NSK LTD COMMON STOCK	297,918
NISSAN CHEMICAL CORP COMMON STOCK	10,153
NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	26,959
NITTO DENKO CORP COMMON STOCK	48,686
NIPPON EXPRESS CO LTD COMMON STOCK	81,555
YAMAHA CORP COMMON STOCK	139,155
MINEBEA MITSUMI INC COMMON STOCK	29,697
NIPPON SEIKI CO LTD COMMON STOCK	410,900
NIPPON STEEL CORP COMMON STOCK	313,423
NISSAN MOTOR CO LTD COMMON STOCK	3,138,965
NOMURA HOLDINGS INC COMMON STOCK	253,554
NIPPON YUSEN KK COMMON STOCK	69,473
NITORI HOLDINGS CO LTD COMMON STOCK NPV	67,320
NICE LTD COMMON STOCK ILS1.0	6,979
ORIENTAL LAND CO LTD COMMON STOCK	94,249
BANK MANDIRI PERSERO TBK PT COMMON STOCK IDR250.0	93,397,437

Security Name	Shares/Par Value
KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.	30,672
ODAKYU ELECTRIC RAILWAY CO COMMON STOCK	144,973
OBAYASHI CORP COMMON STOCK	53,149
OITA BANK LTD/THE COMMON STOCK	134,600
OIL SEARCH LTD COMMON STOCK	218,453
OJI HOLDINGS CORP COMMON STOCK	67,030
NORTHERN TRUST CORP COMMON STOCK USD1.667	79,962
OLYMPUS CORP COMMON STOCK	2,070,825
OMRON CORP COMMON STOCK	341,007
HYAKUGO BANK LTD/THE COMMON STOCK	1,564,700
ONO PHARMACEUTICAL CO LTD COMMON STOCK	355,066
ORIX CORP COMMON STOCK	1,389,756
NORTHFIELD BANCORP INC COMMON STOCK USD.01	8,641
OSAKA GAS CO LTD COMMON STOCK	55,897
OYO CORP COMMON STOCK	147,100
AMOREPACIFIC GROUP COMMON STOCK KRW500.0	254
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	41,070
WISTRON CORP COMMON STOCK TWD10.	23,855
NORTHWEST BANCSHARES INC COMMON STOCK USD.01	22,191
INDUSTRIES QATAR COMMON STOCK QAR1.0	742,519
NORTHWEST NATURAL HOLDING CO COMMON STOCK	5,640
TOKYO CENTURY CORP COMMON STOCK	200,010
NORTHWESTERN CORP COMMON STOCK USD.01	9,321
PPB GROUP BERHAD COMMON STOCK	94,905
KANGWON LAND INC COMMON STOCK KRW500.0	23,185
UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0	60,770,680
NABTESCO CORP COMMON STOCK	9,454
PIGEON CORP COMMON STOCK	174,100
KAKAKU.COM INC COMMON STOCK	663,551
POSCO COMMON STOCK KRW5000.	165,753
LEE + MAN PAPER MANUFACTURIN COMMON STOCK HKD.025	40,857
POU CHEN COMMON STOCK TWD10.	775,457
RAMCO CEMENTS LTD/THE COMMON STOCK INR1.	1,230,623
NOVAGOLD RESOURCES INC COMMON STOCK	477,816
NOVANTA INC COMMON STOCK	6,431
UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.	3,539,959
PRESS METAL ALUMINIUM HOLDIN COMMON STOCK	27,766
NOW INC COMMON STOCK USD.01	20,268
NU SKIN ENTERPRISES INC A COMMON STOCK USD.001	9,354
NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	52,447
AUROBINDO PHARMA LTD COMMON STOCK INR1.	873,604
NUCOR CORP COMMON STOCK USD.4	112,519
PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.	5,121,260
NUSTAR ENERGY LP MLP	18,806
NUTANIX INC A COMMON STOCK USD.000025	35,579
PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0	5,224,735

Security Name	Shares/Par Value
NVIDIA CORP COMMON STOCK USD.001	1,055,905
NUVASIVE INC COMMON STOCK USD.001	46,703
NUTRIEN LTD COMMON STOCK	189,115
NUTRIEN LTD COMMON STOCK	484,156
AVICHINA INDUSTRY + TECH H COMMON STOCK CNY1.0	20,598
OGE ENERGY CORP COMMON STOCK USD.01	36,891
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	231,828,798
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	79,878
OFG BANCORP COMMON STOCK USD1.0	9,409
OSI SYSTEMS INC COMMON STOCK	3,122
CHINA RESOURCES POWER HOLDIN COMMON STOCK	3,041,496
JAPAN PETROLEUM EXPLORATION COMMON STOCK	643,800
QATAR ISLAMIC BANK COMMON STOCK QAR1.0	684,943
QBE INSURANCE GROUP LTD COMMON STOCK	1,397,217
GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0	2,638,684
FORMOSA PETROCHEMICAL CORP COMMON STOCK TWD10.0	100,404
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	2,559,662
UNITED URBAN INVESTMENT CORP REIT	2,320
ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1	19,984,165
BANK NEGARA INDONESIA PERSER COMMON STOCK IDR7500.	2,915,629
PHISON ELECTRONICS CORP COMMON STOCK TWD10.	202,345
RICOH CO LTD COMMON STOCK	3,095,198
RINNAI CORP COMMON STOCK	7,332
SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1	2,496,617
JAPAN EXCHANGE GROUP INC COMMON STOCK	42,168
WEICHAJ POWER CO LTD H COMMON STOCK CNY1.0	13,271,486
MOTHERSON SUMI SYSTEMS LTD COMMON STOCK INR1.	1,082,501
T+D HOLDINGS INC COMMON STOCK	44,737
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	240,918
ROHM CO LTD COMMON STOCK	17,078
RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0	1,564,146
OCEANEERING INTL INC COMMON STOCK USD.25	266,022
OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	11,167
RYOHIN KEIKAKU CO LTD COMMON STOCK	65,333
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1	153,616
OFFICE PROPERTIES INCOME TRU REIT USD.01	8,896
SMC CORP COMMON STOCK	39,636
SAMSUNG ENGINEERING CO LTD COMMON STOCK KRW5000.	36,151
SOFTBANK GROUP CORP COMMON STOCK	1,067,867
SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	6,961
SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.	31,274
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	6,364,141
SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW1000.0	4,079
SAMSUNG ELECTRONICS PEF PREFERENCE	920,230
SANKYO CO LTD COMMON STOCK	344,200
SANRIO CO LTD COMMON STOCK	433,000

Security Name	Shares/Par Value
SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	29,822
SANTOS LTD COMMON STOCK	1,905,443
SANWA HOLDINGS CORP COMMON STOCK	568,400
SASOL LTD COMMON STOCK	4,876
MEDIPAL HOLDINGS CORP COMMON STOCK	96,403
SECOM CO LTD COMMON STOCK	111,279
OKTA INC COMMON STOCK	25,609
SEKISUI CHEMICAL CO LTD COMMON STOCK	30,944
SEKISUI HOUSE LTD COMMON STOCK	357,796
SEMEN INDONESIA PERSERO TBK COMMON STOCK IDR100.	25,068
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	68,941
SHANGHAI LUJIAZUI FIN+TRAD B COMMON STOCK CNY1.0	1,110,650
OLD NATIONAL BANCORP COMMON STOCK	30,472
SHARP CORP COMMON STOCK	17,891
SHOPRITE HOLDINGS LTD COMMON STOCK ZAR1.134	95,483
FOXCONN TECHNOLOGY CO LTD COMMON STOCK TWD10.	8,368
OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	53,205
SHRIRAM TRANSPORT FINANCE COMMON STOCK INR10.0	1,669
SHIMADZU CORP COMMON STOCK	301,378
SHIMIZU CORP COMMON STOCK	45,665
SHIN ETSU CHEMICAL CO LTD COMMON STOCK	284,114
SINTOKOGIO LTD COMMON STOCK	632,100
SHIONOGI + CO LTD COMMON STOCK	197,778
SHIMANO INC COMMON STOCK	22,161
SHINSEGAE INC COMMON STOCK KRW5000.0	95
SHISEIDO CO LTD COMMON STOCK	256,943
HULIC CO LTD COMMON STOCK	22,082
SHIZUOKA BANK LTD/THE COMMON STOCK	840,316
OLIN CORP COMMON STOCK USD1.0	73,023
SINO LAND CO COMMON STOCK	2,745,462
OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	10,795
SINGAPORE AIRLINES LTD COMMON STOCK	152,394
SM PRIME HOLDINGS INC COMMON STOCK PHP1.0	870,617
OMNICOM GROUP COMMON STOCK USD.15	131,639
OMEGA HEALTHCARE INVESTORS REIT USD.1	42,725
OMEGA FLEX INC COMMON STOCK USD.01	518
SONIC HEALTHCARE LTD COMMON STOCK	1,490,202
OMNICELL INC COMMON STOCK USD.001	7,934
OMEROS CORP COMMON STOCK USD.01	10,757
SONY GROUP CORP COMMON STOCK	1,138,301
WASHINGTON H. SOUL PATTINSON COMMON STOCK	214,541
ON SEMICONDUCTOR CORP COMMON STOCK USD.01	1,183,495
ONE GAS INC COMMON STOCK	9,776
ONE LIBERTY PROPERTIES INC REIT USD1.0	3,031
1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	5,071
ONEOK INC COMMON STOCK USD.01	141,739

Security Name	Shares/Par Value
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	14,834
ONEX CORPORATION COMMON STOCK	202,300
ONESPAN INC COMMON STOCK USD.001	5,935
OPEN TEXT CORP COMMON STOCK	349,009
OPKO HEALTH INC COMMON STOCK USD.01	80,236
OPTION ONE MORTGAGE LOAN TRUST OOMLT 2004 2 M2	143,822
OPTION ONE MORTGAGE LOAN TRUST OOMLT 2004 3 M2	66,280
ORACLE CORP COMMON STOCK USD.01	895,512
OPTION ONE MORTGAGE LOAN TRUST OOMLT 2003 5 M2	89,080
STANLEY ELECTRIC CO LTD COMMON STOCK	10,749
STOCKLAND REIT NPV	2,588,645
ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	13,201
SUMITOMO CHEMICAL CO LTD COMMON STOCK	321,291
SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK	67,258
SUMITOMO METAL MINING CO LTD COMMON STOCK	19,977
SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	90,797
SUMITOMO CORP COMMON STOCK	91,827
SUMITOMO RUBBER INDUSTRIES COMMON STOCK	833,600
SUN HUNG KAI PROPERTIES COMMON STOCK	2,332,923
ORIGIN BANCORP INC COMMON STOCK	4,147
ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	8,241
SWIRE PACIFIC LTD CL A COMMON STOCK	1,992,599
TELEKOM MALAYSIA BHD COMMON STOCK	1,070,296
SYNNEX TECHNOLOGY INTL CORP COMMON STOCK TWD10.	725,145
THK CO LTD COMMON STOCK	24,727
TDK CORP COMMON STOCK	60,931
TACHI S CO LTD COMMON STOCK	658,000
TAIWAN CEMENT COMMON STOCK TWD10.	749,133
TAISEI CORP COMMON STOCK	15,886
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	787,352
ADVANTEST CORP COMMON STOCK	116,676
TABCORP HOLDINGS LTD COMMON STOCK	4,584,300
ORTHOFIX MEDICAL INC COMMON STOCK USD.1	3,510
SPARK NEW ZEALAND LTD COMMON STOCK	5,529,316
OSHKOSH CORP COMMON STOCK USD.01	12,608
OSISKO GOLD ROYALTIES LTD COMMON STOCK	478,916
OSISKO MINING INC COMMON STOCK	2,867,350
SYSMEX CORP COMMON STOCK	145,855
TERUMO CORP COMMON STOCK	620,245
KASIKORNBANK PCL FOREIGN FOREIGN SH. THB10.0 A	3,226,047
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.	28,960,151
SIAM COMMERCIAL BANK FOREIGN FOREIGN SH. THB10.0 A	317,530
TOBU RAILWAY CO LTD COMMON STOCK	15,567
TOHO CO LTD COMMON STOCK	195,471
TOHO GAS CO LTD COMMON STOCK	6,155
TOHOKU ELECTRIC POWER CO INC COMMON STOCK	35,282

Security Name	Shares/Par Value
TOKYO ELECTRIC POWER COMPANY COMMON STOCK	125,334
TOKYO GAS CO LTD COMMON STOCK	31,160
TOKYO ELECTRON LTD COMMON STOCK	74,098
OTTER TAIL CORP COMMON STOCK USD5.0	7,624
TOKYU CORP COMMON STOCK	41,172
TOPPAN INC COMMON STOCK	83,532
TORAY INDUSTRIES INC COMMON STOCK	112,477
TOSHIBA CORP COMMON STOCK	991,619
TOTO LTD COMMON STOCK	11,725
TOYO SUISAN KAISHA LTD COMMON STOCK	7,344
TOYO INK SC HOLDINGS CO LTD COMMON STOCK	360,400
TOYO TIRE CORP COMMON STOCK	660,562
LIXIL CORP COMMON STOCK	1,089,318
TOSOH CORP COMMON STOCK	21,234
MAZDA MOTOR CORP COMMON STOCK	46,668
TOYOTA INDUSTRIES CORP COMMON STOCK	440,474
TOYODA GOSEI CO LTD COMMON STOCK	527,700
TOYOTA TSUSHO CORP COMMON STOCK	259,188
TOYOTA MOTOR CORP COMMON STOCK	7,417,725
OUTFRONT MEDIA INC REIT USD.01	26,610
TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005	3,181,898
OVERSTOCK.COM INC COMMON STOCK USD.0001	7,836
TENAGA NASIONAL BHD COMMON STOCK	19,704
TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0	543,732
TSUTSUMI JEWELRY CO LTD COMMON STOCK	140,200
OWENS CORNING COMMON STOCK USD.001	88,590
UNICHARM CORP COMMON STOCK	33,376
GUANGDONG INVESTMENT LTD COMMON STOCK	31,652,702
OXFORD INDUSTRIES INC COMMON STOCK USD1.0	3,095
UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.	6,102,684
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	379,654
UNITED OVERSEAS BANK LTD COMMON STOCK	1,467,910
UOL GROUP LTD COMMON STOCK	53,279
UNIVERSAL ROBINA CORP COMMON STOCK PHP1.	79,680
VENTURE CORP LTD COMMON STOCK	32,033
PBF ENERGY INC CLASS A COMMON STOCK USD.001	178,171
PC CONNECTION INC COMMON STOCK USD.01	2,117
WACOAL HOLDINGS CORP COMMON STOCK	326,300
PDC ENERGY INC COMMON STOCK USD.01	67,654
PDF SOLUTIONS INC COMMON STOCK USD.00015	5,445
PGT INNOVATIONS INC COMMON STOCK USD.01	10,816
LUKOIL PJSC SPON ADR ADR RUB.025	399,900
PJT PARTNERS INC A COMMON STOCK	4,187
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	96,956
PNM RESOURCES INC COMMON STOCK	15,014
PPG INDUSTRIES INC COMMON STOCK USD1.67	81,953

Security Name	Shares/Par Value
PPL CORP COMMON STOCK USD.01	578,708
PRA GROUP INC COMMON STOCK USD.01	8,398
PS BUSINESS PARKS INC/MD REIT USD.01	3,800
PVH CORP COMMON STOCK USD1.0	13,116
PTC THERAPEUTICS INC COMMON STOCK USD.001	11,654
PTC INC COMMON STOCK USD.01	20,436
PACCAR INC COMMON STOCK USD1.0	63,692
PACIFIC BIOSCIENCES OF CALIF COMMON STOCK USD.0001	33,809
PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	15,689
WESFARMERS LTD COMMON STOCK	1,195,955
PACIRA BIOSCIENCES INC COMMON STOCK USD.001	8,005
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	102,830
PACWEST BANCORP COMMON STOCK	21,195
WEST JAPAN RAILWAY CO COMMON STOCK	17,822
WINBOND ELECTRONICS CORP COMMON STOCK TWD10.	26,169
CHINA TRADITIONAL CHINESE ME COMMON STOCK	3,029,185
CHINA RESOURCES BEER HOLDING COMMON STOCK	2,392,027
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	41,826
WOODSIDE PETROLEUM LTD COMMON STOCK	108,441
WOOLWORTHS GROUP LTD COMMON STOCK	412,180
YAGEO CORPORATION COMMON STOCK TWD10.	927,356
YAMADA HOLDINGS CO LTD COMMON STOCK	55,817
YAKULT HONSHA CO LTD COMMON STOCK	48,135
YAMAHA MOTOR CO LTD COMMON STOCK	174,768
ASTELLAS PHARMA INC COMMON STOCK	1,577,925
AZBIL CORP COMMON STOCK	10,100
YAMATO HOLDINGS CO LTD COMMON STOCK	263,346
YASKAWA ELECTRIC CORP COMMON STOCK	55,646
YODOGAWA STEEL WORKS LTD COMMON STOCK	363,700
YOKOGAWA ELECTRIC CORP COMMON STOCK	70,672
PAPA JOHN S INTL INC COMMON STOCK USD.01	417,916
YUHAN CORP COMMON STOCK KRW1000.0	5,732
PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	21,287
ZHEJIANG EXPRESSWAY CO H COMMON STOCK CNY1.0	15,122,079
PARAMOUNT GROUP INC REIT USD.01	32,282
PARK HOTELS + RESORTS INC REIT USD.01	43,428
PARK NATIONAL CORP COMMON STOCK	2,859
PARKER DRILLING CO POST BANK PARKER DRILLING CO CW24	4
PARKER HANNIFIN CORP COMMON STOCK USD.5	73,691
DEUTSCHE BOERSE AG COMMON STOCK	104,798
PATRICK INDUSTRIES INC COMMON STOCK	4,115
PATTERSON COS INC COMMON STOCK USD.01	15,991
PATTERSON UTI ENERGY INC COMMON STOCK USD.01	34,564
EURAZEO SE COMMON STOCK	13,287
PAYCHEX INC COMMON STOCK USD.01	289,272
PAYCOM SOFTWARE INC COMMON STOCK USD.01	9,360

Security Name	Shares/Par Value
PAYLOCITY HOLDING CORP COMMON STOCK USD.001	7,025
PAYPAL HOLDINGS INC COMMON STOCK USD.0001	317,023
PEAPACK GLADSTONE FINL CORP COMMON STOCK	3,455
PEBBLEBROOK HOTEL TRUST REIT USD.01	24,179
PEGASYSTEMS INC COMMON STOCK USD.01	7,435
SODEXO SA COMMON STOCK EUR4.0	9,639
PEMBINA PIPELINE CORP COMMON STOCK	161,968
PENN NATIONAL GAMING INC COMMON STOCK USD.01	28,589
AXA SA COMMON STOCK EUR2.29	1,582,764
PENNYMAC MORTGAGE INVESTMENT REIT USD.01	18,030
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	5,922
GROUPE BRUXELLES LAMBERT SA COMMON STOCK	160,272
PENUMBRA INC COMMON STOCK USD.001	6,282
PEOPLES BANCORP INC COMMON STOCK	3,625
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	499,549
NOVARTIS AG REG COMMON STOCK CHF.5	1,051,531
OPAP SA COMMON STOCK EUR.3	37,153
FRAPORT AG FRANKFURT AIRPORT COMMON STOCK	11,133
PEOPLE S CHOICE HOME LOAN SECU PCHLT 2004 2 M3	349,636
ABB LTD REG COMMON STOCK CHF.12	532,970
ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	474,330
ADECCO GROUP AG REG COMMON STOCK CHF.1	214,426
HOLCIM LTD COMMON STOCK CHF2.0	496,742
CLARIANT AG REG COMMON STOCK CHF3.0	24,028
NESTLE SA REG COMMON STOCK CHF.1	2,763,783
BALOISE HOLDING AG REG COMMON STOCK CHF.1	11,308
PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	78,413
LPP SA COMMON STOCK PLN2.	7,718
EQUINOR ASA COMMON STOCK NOK2.5	490,943
PEPSICO INC COMMON STOCK USD.017	435,480
PERFICIENT INC COMMON STOCK USD.001	6,095
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	26,718
PERKINELMER INC COMMON STOCK USD1.0	20,604
SKANSKA AB B SHS COMMON STOCK	556,771
ENEL SPA COMMON STOCK EUR1.	8,686,904
ENI SPA COMMON STOCK	2,882,265
TEMENOS AG REG COMMON STOCK CHF5.0	100,746
SANTANDER BANK POLSKA SA COMMON STOCK PLN10.0	968
SONOVA HOLDING AG REG COMMON STOCK CHF.05	57,429
STRAUMANN HOLDING AG REG COMMON STOCK CHF.1	8,250
PETMED EXPRESS INC COMMON STOCK USD.001	3,734
PFIZER INC COMMON STOCK USD.05	2,127,995
CREDIT SUISSE GROUP AG REG COMMON STOCK CHF.04	281,698
PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	3,777
PHILIP MORRIS INTERNATIONAL COMMON STOCK	1,157,922
SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25	29,952

Security Name	Shares/Par Value
SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	16,133
PHILLIPS 66 COMMON STOCK	107,760
LUNDIN ENERGY AB COMMON STOCK SEK.01	383,060
PHOTRONICS INC COMMON STOCK USD.01	11,678
PHYSICIANS REALTY TRUST REIT USD.01	38,419
PIEDMONT OFFICE REALTY TRU A REIT USD.01	22,859
ESSILORLUXOTTICA COMMON STOCK EUR.18	100,644
PILGRIM S PRIDE CORP COMMON STOCK USD.01	8,964
PINDUODUO INC ADR ADR USD.00002	602,072
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	13,872
PINNACLE WEST CAPITAL COMMON STOCK	20,531
PINTEREST INC CLASS A COMMON STOCK USD.00001	169,951
PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	122,568
PIPER SANDLER COS COMMON STOCK USD.01	3,333
JUMBO SA COMMON STOCK EUR.88	29,176
PITNEY BOWES INC COMMON STOCK USD1.0	31,930
SNAM SPA COMMON STOCK	437,926
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	1,361,041
PLAINS GP HOLDINGS LP CL A COMMON STOCK	343,411
PLANET FITNESS INC CL A COMMON STOCK USD.0001	82,867
PLANTRONICS INC COMMON STOCK USD.01	7,220
PLEXUS CORP COMMON STOCK USD.01	5,300
PLUG POWER INC COMMON STOCK USD.01	92,655
CD PROJEKT SA COMMON STOCK PLN1.0	614
BNP PARIBAS COMMON STOCK EUR2.0	1,956,586
POLARIS INC COMMON STOCK USD.01	11,043
OTP BANK PLC COMMON STOCK HUF100.	827,983
POOL CORP COMMON STOCK USD.001	29,590
POPULAR INC COMMON STOCK USD.01	237,617
ALFA LAVAL AB COMMON STOCK SEK2.84	384,799
LONZA GROUP AG REG COMMON STOCK CHF1.0	106,686
PORTLAND GENERAL ELECTRIC CO COMMON STOCK	16,492
POST HOLDINGS INC COMMON STOCK USD.01	11,091
POTLATCHDELTIC CORP REIT USD1.0	12,322
COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	622,030
ENAGAS SA COMMON STOCK EUR1.5	124,344
WENDEL COMMON STOCK EUR4.0	12,172
POWER CORP OF CANADA COMMON STOCK	1,070,640
POWER INTEGRATIONS INC COMMON STOCK USD.001	11,279
PREFERRED BANK/LOS ANGELES COMMON STOCK	2,770
PREMIER INC CLASS A COMMON STOCK USD.01	22,470
PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01	9,175
T ROWE PRICE GROUP INC COMMON STOCK USD.2	101,550
PRICESMART INC COMMON STOCK USD.0001	4,514
PRIMORIS SERVICES CORP COMMON STOCK USD.0001	9,076
PRIMERICA INC COMMON STOCK	61,294

Security Name	Shares/Par Value
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	155,208
PROASSURANCE CORP COMMON STOCK USD.01	9,948
PROCTER + GAMBLE CO/THE COMMON STOCK	1,018,276
PROGRESS SOFTWARE CORP COMMON STOCK USD.01	8,177
PROGRESSIVE CORP COMMON STOCK USD1.0	106,380
PROLOGIS INC REIT USD.01	235,455
PROS HOLDINGS INC COMMON STOCK USD.001	7,687
PROPETRO HOLDING CORP COMMON STOCK	13,993
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	16,900
PROTO LABS INC COMMON STOCK USD.001	5,077
SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1	3,586
PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	14,323
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	72,119
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	276,189
PUBLIC STORAGE REIT USD.1	178,499
FRANCE (GOVT OF) BONDS REGS 07/32 3.15	39,388,133
PULTEGROUP INC COMMON STOCK USD.01	295,125
PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001	5,588
PURE STORAGE INC CLASS A COMMON STOCK USD.0001	48,979
QCR HOLDINGS INC COMMON STOCK USD1.0	2,910
QAD INC A COMMON STOCK	2,280
QUAKER HOUGHTON COMMON STOCK USD1.0	2,464
QORVO INC COMMON STOCK USD.0001	20,733
Q2 HOLDINGS INC COMMON STOCK USD.0001	9,779
QUALCOMM INC COMMON STOCK USD.0001	360,160
QUALYS INC COMMON STOCK USD.001	6,082
QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	6,113
QUANTA SERVICES INC COMMON STOCK USD.00001	25,537
QUEBECOR INC CL B COMMON STOCK	160,016
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	77,498
QUIDEL CORP COMMON STOCK USD.001	7,061
QUINSTREET INC COMMON STOCK USD.001	9,284
QUOTIENT TECHNOLOGY INC COMMON STOCK USD.00001	14,497
QURATE RETAIL INC SERIES A COMMON STOCK USD.01	69,634
RAAC SERIES RAAC 2006 RP3 A 144A	18,178
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QS4 A2	234,812
R1 RCM INC COMMON STOCK USD.01	21,649
REV GROUP INC COMMON STOCK USD.001	5,327
RLI CORP COMMON STOCK USD1.0	7,485
RLJ LODGING TRUST REIT	30,378
RPC INC COMMON STOCK USD.1	11,859
RMR GROUP INC/THE A COMMON STOCK	2,840
RH COMMON STOCK USD.0001	3,105
RPM INTERNATIONAL INC COMMON STOCK USD.01	23,767
RPT REALTY REIT USD.01	14,935
RADIAN GROUP INC COMMON STOCK USD.001	35,277

Security Name	Shares/Par Value
RADIUS HEALTH INC COMMON STOCK USD.0001	7,338
RADNET INC COMMON STOCK USD.0001	8,152
RAMBUS INC COMMON STOCK USD.001	20,922
RALPH LAUREN CORP COMMON STOCK USD.01	8,931
RANGE RESOURCES CORP COMMON STOCK USD.01	149,722
RAPID7 INC COMMON STOCK USD.01	9,408
TENARIS SA COMMON STOCK USD1.	139,993
RAVEN INDUSTRIES INC COMMON STOCK USD1.0	6,649
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	281,223
RAYONIER INC REIT	25,385
RBC BEARINGS INC COMMON STOCK USD.01	4,659
RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	3,387
READY CAPITAL CORP REIT USD.0001	10,585
REALOGY HOLDINGS CORP COMMON STOCK USD.01	21,240
REALTY INCOME CORP REIT USD1.0	68,411
REATA PHARMACEUTICALS INC A COMMON STOCK USD.001	4,823
RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	70,434
REDFIN CORP COMMON STOCK	17,537
REDWOOD TRUST INC REIT USD.01	20,645
KLEPIERRE REIT EUR1.4	22,382
REGAL REXNORD CORP COMMON STOCK USD.01	12,390
REGENCY CENTERS CORP REIT USD.01	124,423
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	73,752
REGENXBIO INC COMMON STOCK USD.0001	5,864
REGIONS FINANCIAL CORP COMMON STOCK USD.01	487,553
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	12,417
RELIANCE STEEL + ALUMINUM COMMON STOCK	11,706
RENASANT CORP COMMON STOCK USD5.0	10,348
RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	48,352
REPLIGEN CORP COMMON STOCK USD.01	9,707
RENAISSANCE HOME EQUITY LOAN T RAMC 2003 4 M2F	249,971
RENT A CENTER INC COMMON STOCK USD.01	11,059
REPUBLIC BANCORP INC CLASS A COMMON STOCK	1,862
REPUBLIC SERVICES INC COMMON STOCK USD.01	275,173
RESMED INC COMMON STOCK USD.004	83,714
RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001	25,099
RESOURCES CONNECTION INC COMMON STOCK USD.01	5,704
RESTAURANT BRANDS INTERN COMMON STOCK	30,479
RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	21,762
REVANCE THERAPEUTICS INC COMMON STOCK USD.001	12,510
REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	1,702
REXFORD INDUSTRIAL REALTY IN REIT USD.01	24,594
RHYTHM PHARMACEUTICALS INC COMMON STOCK	6,314
RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	17,416
EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01	8,441
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	31,121

Security Name	Shares/Par Value
ATLANTIA SPA COMMON STOCK NPV	1,001,967
RINGCENTRAL INC CLASS A COMMON STOCK USD.0001	14,178
RIOCAN REAL ESTATE INVST TR REIT	86,247
RITE AID CORP COMMON STOCK USD1.0	10,170
ROBERT HALF INTL INC COMMON STOCK USD.001	283,445
ROCKET PHARMACEUTICALS INC COMMON STOCK USD.01	6,764
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	43,859
GECINA SA REIT EUR7.5	4,982
COVIVIO REIT EUR3.0	11,156
ROGERS COMMUNICATIONS INC B COMMON STOCK	38,984
YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	104,198
ROGERS CORP COMMON STOCK USD1.0	3,411
ROLLINS INC COMMON STOCK USD1.0	62,262
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	53,360
ROSS STORES INC COMMON STOCK USD.01	256,702
HEINEKEN NV COMMON STOCK EUR1.6	444,055
ROYAL BANK OF CANADA COMMON STOCK	1,837,191
ROYAL GOLD INC COMMON STOCK USD.01	13,462
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	7,832
RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	1,134
RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	6,089
RYANAIR HOLDINGS PLC SP ADR ADR	270,668
RYDER SYSTEM INC COMMON STOCK USD.5	43,614
RYMAN HOSPITALITY PROPERTIES REIT USD.01	9,627
S + T BANCORP INC COMMON STOCK USD2.5	7,247
S+P GLOBAL INC COMMON STOCK USD1.0	242,555
SBA COMMUNICATIONS CORP REIT USD.01	76,660
SEI INVESTMENTS COMPANY COMMON STOCK USD.01	114,668
SJW GROUP COMMON STOCK USD.001	4,957
SLM CORP COMMON STOCK USD.2	53,114
SPX CORP COMMON STOCK USD.01	8,278
SPS COMMERCE INC COMMON STOCK USD.001	6,557
SPDR GOLD SHARES SPDR GOLD SHARES HKD	155,793
SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	600,590
SP PLUS CORP COMMON STOCK USD.001	4,268
SPX FLOW INC COMMON STOCK USD.01	7,741
SVB FINANCIAL GROUP COMMON STOCK USD.001	21,303
SABINA GOLD + SILVER CORP COMMON STOCK	4,612,000
SABRA HEALTH CARE REIT INC REIT USD.01	38,843
SABRE CORP COMMON STOCK USD.01	5,131,634
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	2,752
SAGE THERAPEUTICS INC COMMON STOCK USD.0001	9,417
SAIA INC COMMON STOCK USD.001	109,022
SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001	16,893
ST JOE CO/THE COMMON STOCK	5,957
SALESFORCE.COM INC COMMON STOCK USD.001	434,364

Security Name	Shares/Par Value
SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	71,298
SANDERSON FARMS INC COMMON STOCK USD1.0	3,699
SANDY SPRING BANCORP INC COMMON STOCK USD1.0	8,668
JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	1,617
SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	22,416
SANMINA CORP COMMON STOCK USD.01	50,535
SAPUTO INC COMMON STOCK	93,050
SAP SE SPONSORED ADR ADR	83,939
SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	13,553
STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 M1	168,588
SAUL CENTERS INC REIT USD.01	2,620
SAXON ASSET SECURITIES TRUST SAST 2000 2 MF2	0
SAXON ASSET SECURITIES TRUST SAST 2004 2 MV2	109,322
SCANSOURCE INC COMMON STOCK	4,672
HENRY SCHEIN INC COMMON STOCK USD.01	25,621
SCHLUMBERGER LTD COMMON STOCK USD.01	255,018
SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	4,740
SCHNEIDER NATIONAL INC CL B COMMON STOCK	10,424
SCHOLASTIC CORP COMMON STOCK USD.01	4,779
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	551,748
SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	5,776
SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	10,676
SCIENTIFIC GAMES CORP COMMON STOCK USD.001	112,954
SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	7,666
EW SCRIPPS CO/THE A COMMON STOCK USD.01	9,668
SEABOARD CORP COMMON STOCK USD1.0	48
SEACOAST BANKING CORP/FL COMMON STOCK USD.1	10,179
SEALED AIR CORP COMMON STOCK USD.1	59,537
SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	9,390
SECURITIZED ASSET BACKED RECEI SABR 2004 NC1 M2	42,934
SELECT ENERGY SERVICES INC A COMMON STOCK USD.01	11,318
SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	75,917
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	11,030
SEMTECH CORP COMMON STOCK USD.01	11,940
SEMPRA ENERGY COMMON STOCK	63,774
SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	7,806
SERITAGE GROWTH PROP A REIT REIT USD.01	6,402
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	30,652
SERVICENOW INC COMMON STOCK USD.001	70,207
SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	8,924
SHAKE SHACK INC CLASS A COMMON STOCK USD.01	6,751
SHAW COMMUNICATIONS INC B COMMON STOCK	49,894
SHENANDOAH TELECOMMUNICATION COMMON STOCK	8,727
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	58,345
SHOE CARNIVAL INC COMMON STOCK USD.01	3,346
SHOPIFY INC CLASS A COMMON STOCK	2,783

Security Name	Shares/Par Value
SHOPIFY INC CLASS A COMMON STOCK	82,168
SHUTTERSTOCK INC COMMON STOCK USD.01	4,336
SIGNATURE BANK COMMON STOCK USD.01	10,446
SILICON LABORATORIES INC COMMON STOCK USD.0001	8,340
SILGAN HOLDINGS INC COMMON STOCK USD.01	16,222
SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	19,937
SIMON PROPERTY GROUP INC REIT USD.0001	82,832
SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001	15,863
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	7,996
SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01	8,640
SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	185,923
SITE CENTERS CORP REIT USD.1	30,581
SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	8,193
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	13,333
SKECHERS USA INC CL A COMMON STOCK USD.001	24,961
SKYLINE CHAMPION CORP COMMON STOCK USD.028	9,391
SKYWEST INC COMMON STOCK	2,315
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	143,365
SLEEP NUMBER CORP COMMON STOCK USD.01	4,661
SMITH (A.O.) CORP COMMON STOCK USD1.0	130,690
SMARTSHEET INC CLASS A COMMON STOCK	21,927
JM SMUCKER CO/THE COMMON STOCK	19,961
SNAP ON INC COMMON STOCK USD1.0	41,063
SOLAREGE TECHNOLOGIES INC COMMON STOCK USD.0001	9,672
SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	4,083
SONOCO PRODUCTS CO COMMON STOCK	18,499
SONOS INC COMMON STOCK USD.001	22,744
SORRENTO THERAPEUTICS INC COMMON STOCK USD.0001	49,133
SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	20,200
SOUTHSTATE CORP COMMON STOCK USD2.5	12,919
SOUTHERN CO/THE COMMON STOCK USD5.0	416,155
SOUTHERN COPPER CORP COMMON STOCK USD.01	44,464
SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	5,755
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	40,439
SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	10,536
SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	484,356
SPARTANNASH CO COMMON STOCK	6,645
SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	28,322
SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	1,330,626
SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	19,437
SPIRIT AIRLINES INC COMMON STOCK USD.0001	4,979
SPIRE INC COMMON STOCK USD1.0	9,563
SPIRIT REALTY CAPITAL INC REIT USD.05	21,166
SPLUNK INC COMMON STOCK USD.001	30,192
SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	21,723
SQUARE INC A COMMON STOCK USD.0000001	123,988

Security Name	Shares/Par Value
STAAR SURGICAL CO COMMON STOCK USD.01	6,890
STAG INDUSTRIAL INC REIT USD.01	29,199
STANDARD MOTOR PRODS COMMON STOCK USD2.0	3,761
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	2,327
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	194,581
STARBUCKS CORP COMMON STOCK USD.001	558,471
STATE AUTO FINANCIAL CORP COMMON STOCK	3,215
STARWOOD PROPERTY TRUST INC REIT USD.01	52,593
STATE STREET CORP COMMON STOCK USD1.0	114,622
STEEL DYNAMICS INC COMMON STOCK USD.005	99,833
STEELCASE INC CL A COMMON STOCK	15,523
STEPAN CO COMMON STOCK USD1.0	3,962
STERICYCLE INC COMMON STOCK USD.01	16,673
STERLING BANCORP/DE COMMON STOCK USD.01	34,990
STEWART INFORMATION SERVICES COMMON STOCK USD1.0	4,916
STIFEL FINANCIAL CORP COMMON STOCK USD.15	19,326
STOCK YARDS BANCORP INC COMMON STOCK	4,619
STONERIDGE INC COMMON STOCK	4,934
STORE CAPITAL CORP REIT USD.01	44,641
STRATEGIC EDUCATION INC COMMON STOCK USD.01	4,268
STRUCTURED ASSET INVESTMENT LO SAIL 2003 BC11 M1	61,917
STRUCTURED ASSET INVESTMENT LO SAIL 2004 5 M3	6,814
STRUCTURED ASSET INVESTMENT LO SAIL 2004 6 M1	21,220
STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 M1	36,875
STRYKER CORP COMMON STOCK USD.1	67,420
STURM RUGER + CO INC COMMON STOCK USD1.0	3,228
SUMMIT HOTEL PROPERTIES INC REIT	19,433
SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	21,166
SUN COMMUNITIES INC REIT USD.01	121,696
SUN LIFE FINANCIAL INC COMMON STOCK	443,555
SUNCOR ENERGY INC COMMON STOCK	1,038,347
SUNCOR ENERGY INC COMMON STOCK	1,074,016
SUNCOKE ENERGY INC COMMON STOCK USD.01	1,287,176
SUNPOWER CORP COMMON STOCK USD.001	15,712
SUNRUN INC COMMON STOCK USD.0001	31,677
SUNSTONE HOTEL INVESTORS INC REIT USD.01	39,695
SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	9,738
SURGERY PARTNERS INC COMMON STOCK USD.01	5,875
SURMODICS INC COMMON STOCK USD.05	2,559
SYNAPTICS INC COMMON STOCK USD.001	6,384
SYNOPSIS INC COMMON STOCK USD.01	94,282
SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	27,271
TD SYNEX CORP COMMON STOCK USD.001	8,049
SYNERGY PHARMACEUTICALS INC COMMON STOCK USD.0001	695
SYNCHRONY FINANCIAL COMMON STOCK USD.001	232,256
SYNEOS HEALTH INC COMMON STOCK USD.01	19,102

Security Name	Shares/Par Value
SYSCO CORP COMMON STOCK USD1.0	172,383
TFS FINANCIAL CORP COMMON STOCK USD.01	10,320
TJX COMPANIES INC COMMON STOCK USD1.0	698,440
T MOBILE US INC COMMON STOCK USD.0001	139,084
TRI POINTE HOMES INC COMMON STOCK USD.01	21,942
TPI COMPOSITES INC COMMON STOCK USD.01	6,728
TPG RE FINANCE TRUST INC REIT USD.001	9,180
TTM TECHNOLOGIES COMMON STOCK USD.001	18,704
TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001	4,181
TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001	3,541
TAIWAN SEMICONDUCTOR SP ADR ADR	1,074,589
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	67,954
TAL EDUCATION GROUP ADR ADR	3,636
TALOS ENERGY INC COMMON STOCK	35,540
TANDEM DIABETES CARE INC COMMON STOCK	11,525
TANGER FACTORY OUTLET CENTER REIT USD.01	17,292
TAPESTRY INC COMMON STOCK USD.01	51,803
TARGET CORP COMMON STOCK USD.0833	356,484
TARGA RESOURCES CORP COMMON STOCK USD.001	109,207
TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	23,749
TECK RESOURCES LTD CLS B COMMON STOCK	464,992
TECHTARGET COMMON STOCK USD.001	4,656
TEGNA INC COMMON STOCK USD1.0	218,095
TEJON RANCH CO COMMON STOCK USD.5	3,913
TELADOC HEALTH INC COMMON STOCK USD.001	25,556
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	12,219
TELEFLEX INC COMMON STOCK USD1.0	8,469
TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	17,756
TELLURIAN INC COMMON STOCK USD.01	723,770
TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	35,540
TENET HEALTHCARE CORP COMMON STOCK USD.05	16,583
TENNANT CO COMMON STOCK USD.375	3,369
TENNECO INC CLASS A COMMON STOCK USD.01	595,912
TENCENT MUSIC ENTERTAINM ADR ADR USD.000083	6,021
TERADATA CORP COMMON STOCK USD.01	19,888
TERADYNE INC COMMON STOCK USD.125	355,755
TEREX CORP COMMON STOCK USD.01	12,785
TERRENO REALTY CORP REIT USD.01	12,648
TESLA INC COMMON STOCK USD.001	252,987
TEVA PHARMACEUTICAL SP ADR ADR	121,992
TETRA TECH INC COMMON STOCK USD.01	9,902
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	9,299
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	554,322
TEXAS ROADHOUSE INC COMMON STOCK USD.001	12,109
TEXTRON INC COMMON STOCK USD.125	136,043
TG THERAPEUTICS INC COMMON STOCK USD.001	21,618

Security Name	Shares/Par Value
THERAPEUTICSMD INC COMMON STOCK USD.001	68,731
TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001	102,681
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	221,405
THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	6,100
THOMSON REUTERS CORP COMMON STOCK	181,198
THOR INDUSTRIES INC COMMON STOCK USD.1	10,222
3D SYSTEMS CORP COMMON STOCK USD.001	22,851
3M CO COMMON STOCK USD.01	135,177
TIMKEN CO COMMON STOCK	12,555
TIVITY HEALTH INC COMMON STOCK USD.001	7,230
TOLL BROTHERS INC COMMON STOCK USD.01	53,345
TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	2,746
TOOTSIE ROLL INDS COMMON STOCK USD.694	2,974
TOPBUILD CORP COMMON STOCK	6,130
TORO CO COMMON STOCK USD1.0	19,900
TORONTO DOMINION BANK COMMON STOCK	1,338,758
TOWNE BANK COMMON STOCK USD1.667	13,362
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	139,309
TRANSDIGM GROUP INC COMMON STOCK USD.01	9,507
TRANSUNION COMMON STOCK USD.01	64,576
TRAVELERS COS INC/THE COMMON STOCK NPV	89,201
TREDEGAR CORP COMMON STOCK	4,895
TREEHOUSE FOODS INC COMMON STOCK USD.01	9,837
TREX COMPANY INC COMMON STOCK USD.01	21,587
TRICO BANCSHARES COMMON STOCK	5,515
TRICON RESIDENTIAL INC COMMON STOCK	8,371,544
TRIMAS CORP COMMON STOCK USD.01	7,903
TRIMBLE INC COMMON STOCK	166,443
TRINET GROUP INC COMMON STOCK USD.000025	1,249,989
TRINITY INDUSTRIES INC COMMON STOCK USD.01	15,310
TRIPLE S MANAGEMENT CORP COMMON STOCK USD1.0	4,321
TRISTATE CAPITAL HLDGS INC COMMON STOCK	5,215
TRIUMPH BANCORP INC COMMON STOCK USD.01	4,349
TRIUMPH GROUP INC COMMON STOCK USD.001	114,927
TRIPADVISOR INC COMMON STOCK USD.001	17,959
TRUECAR INC COMMON STOCK USD.0001	17,202
TRUEBLUE INC COMMON STOCK	6,488
TRUPANION INC COMMON STOCK USD.00001	6,158
TRUSTMARK CORP COMMON STOCK	11,676
TTEC HOLDINGS INC COMMON STOCK USD.01	3,402
TUCOWS INC CLASS A COMMON STOCK	1,648
TURNING POINT BRANDS INC COMMON STOCK USD.01	2,653
TUTOR PERINI CORP COMMON STOCK USD1.0	8,462
TWILIO INC A COMMON STOCK USD.001	36,788
TWITTER INC COMMON STOCK USD.000005	254,538
TWO HARBORS INVESTMENT CORP REIT CNY1.0	57,086

Security Name	Shares/Par Value
II VI INC COMMON STOCK	19,248
2U INC COMMON STOCK USD.001	13,588
TYLER TECHNOLOGIES INC COMMON STOCK USD.01	99,534
TYSON FOODS INC CL A COMMON STOCK USD.1	54,749
UDR INC REIT USD.01	54,682
UGI CORP COMMON STOCK	402,991
UMB FINANCIAL CORP COMMON STOCK USD1.0	8,395
US BANCORP COMMON STOCK USD.01	326,419
UMH PROPERTIES INC REIT USD.1	7,685
USANA HEALTH SCIENCES INC COMMON STOCK USD.001	2,359
U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	2,414
ULTA BEAUTY INC COMMON STOCK USD.01	110,990
ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	8,159
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	11,589
UMPQUA HOLDINGS CORP COMMON STOCK	40,566
UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	34,754
UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	36,366
UNIFIRST CORP/MA COMMON STOCK USD.1	2,804
UNION PACIFIC CORP COMMON STOCK USD2.5	348,444
UNISYS CORP COMMON STOCK USD.01	11,669
UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	15,975
UNITED BANKSHARES INC COMMON STOCK USD2.5	23,776
UNITED FIRE GROUP INC COMMON STOCK USD.001	3,949
UNITED NATURAL FOODS INC COMMON STOCK USD.01	10,338
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	202,087
UNITED RENTALS INC COMMON STOCK USD.01	19,136
US CELLULAR CORP COMMON STOCK USD1.0	2,475
UNITED STATES LIME + MINERAL COMMON STOCK USD.1	382
US FOODS HOLDING CORP COMMON STOCK USD.01	37,962
STRIP PRINC 08/39 0.00000	1,500,000
STRIP PRINC 02/43 0.00000	4,415,000
TSY INFL IX N/B 04/28 3.625	33,825,800
TSY INFL IX N/B 04/29 3.875	41,350,152
TSY INFL IX N/B 04/32 3.375	14,640,640
TSY INFL IX N/B 01/25 2.375	61,001,612
TSY INFL IX N/B 01/26 2	43,414,560
US TREASURY N/B 02/36 4.5	50,000,000
TSY INFL IX N/B 01/27 2.375	35,810,280
US TREASURY N/B 02/37 4.75	117,700,000
US TREASURY N/B 05/37 5	81,895,000
TSY INFL IX N/B 01/28 1.75	34,602,110
US TREASURY N/B 02/38 4.375	80,700,000
US TREASURY N/B 05/38 4.5	102,735,000
TSY INFL IX N/B 01/29 2.5	32,616,960
US TREASURY N/B 05/39 4.25	147,244,000
US TREASURY N/B 08/39 4.5	163,425,000

Security Name	Shares/Par Value
US TREASURY N/B 11/39 4.375	168,600,000
US TREASURY N/B 02/40 4.625	169,700,000
TSY INFL IX N/B 02/40 2.125	19,370,161
US TREASURY N/B 05/40 4.375	164,595,000
US TREASURY N/B 08/40 3.875	164,200,000
US TREASURY N/B 11/40 4.25	162,300,000
US TREASURY N/B 02/41 4.75	172,800,000
US TREASURY N/B 05/41 4.375	159,100,000
US TREASURY N/B 08/41 3.75	180,645,000
US TREASURY N/B 11/41 3.125	181,785,000
US TREASURY N/B 02/42 3.125	186,100,000
TSY INFL IX N/B 02/42 0.75	40,409,828
US TREASURY N/B 05/42 3	183,656,000
US TREASURY N/B 08/42 2.75	215,270,000
US TREASURY N/B 11/42 2.75	303,845,000
US TREASURY N/B 02/43 3.125	249,000,000
TSY INFL IX N/B 02/43 0.625	32,778,990
US TREASURY N/B 05/43 2.875	429,520,000
US TREASURY N/B 08/43 3.625	308,230,000
US TREASURY N/B 11/43 3.75	329,438,300
US TREASURY N/B 02/44 3.625	309,000,000
TSY INFL IX N/B 02/44 1.375	44,936,253
US TREASURY N/B 05/44 3.375	283,450,000
US TREASURY N/B 08/44 3.125	400,505,000
US TREASURY N/B 11/44 3	376,230,000
US TREASURY N/B 02/45 2.5	454,230,000
TSY INFL IX N/B 02/45 0.75	49,231,151
US TREASURY N/B 05/45 3	253,005,000
US TREASURY N/B 08/45 2.875	299,950,000
US TREASURY N/B 11/45 3	169,170,000
US TREASURY N/B 02/46 2.5	383,055,000
TSY INFL IX N/B 02/46 1	27,978,823
US TREASURY N/B 05/46 2.5	378,390,000
US TREASURY N/B 11/46 2.875	190,315,000
US TREASURY N/B 02/47 3	424,150,000
TSY INFL IX N/B 02/47 0.875	30,160,384
US TREASURY N/B 05/47 3	285,782,500
US TREASURY N/B 08/47 2.75	427,230,000
US TREASURY N/B 02/48 3	502,725,000
TSY INFL IX N/B 02/48 1	25,009,169
US TREASURY N/B 05/48 3.125	529,015,000
US TREASURY N/B 08/48 3	645,020,000
US TREASURY N/B 11/48 3.375	604,100,000
US TREASURY N/B 02/49 3	616,295,000
TSY INFL IX N/B 02/49 1	25,954,035
TSY INFL IX N/B 01/28 0.5	82,730,654

Security Name	Shares/Par Value
TSY INFL IX N/B 01/29 0.875	60,667,600
TSY INFL IX N/B 04/24 0.5	58,352,018
TSY INFL IX N/B 01/24 0.625	103,754,745
TSY INFL IX N/B 01/25 0.25	94,992,993
TSY INFL IX N/B 07/26 0.125	76,575,191
TSY INFL IX N/B 01/27 0.375	73,041,735
TSY INFL IX N/B 07/23 0.375	107,553,675
TSY INFL IX N/B 07/24 0.125	94,468,100
TSY INFL IX N/B 07/25 0.375	92,512,304
TSY INFL IX N/B 07/28 0.75	72,251,088
STRIPS 05/36 0.00000	2,000,000
STRIPS 05/39 0.00000	9,715,000
UNITED STATES STEEL CORP COMMON STOCK USD1.0	49,916
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	8,178
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	379,319
UNITIL CORP COMMON STOCK	2,776
UNITI GROUP INC REIT USD.0001	42,860
UNIVAR SOLUTIONS INC COMMON STOCK USD.01	31,196
UNIVERSAL CORP/VA COMMON STOCK	4,500
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	8,227
UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	2,563
UNIVERSAL HEALTH RLTY INCOME REIT USD.01	2,567
UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	5,218
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	41,223
UNIVEST FINANCIAL CORP COMMON STOCK USD5.0	5,423
UNUM GROUP COMMON STOCK USD.1	37,572
UPLAND SOFTWARE INC COMMON STOCK USD.0001	4,692
URBAN OUTFITTERS INC COMMON STOCK USD.0001	12,605
URBAN EDGE PROPERTIES REIT USD.01	21,570
URSTADT BIDDLE CLASS A REIT USD.01	5,565
VF CORP COMMON STOCK	61,271
VAIL RESORTS INC COMMON STOCK USD.01	7,282
VALERO ENERGY CORP COMMON STOCK USD.01	103,708
VALLEY NATIONAL BANCORP COMMON STOCK	74,416
VALMONT INDUSTRIES COMMON STOCK USD1.0	3,859
VALVOLINE INC COMMON STOCK USD.01	61,154
VANDA PHARMACEUTICALS INC COMMON STOCK USD.001	10,120
VAREX IMAGING CORP COMMON STOCK USD.01	7,249
VARONIS SYSTEMS INC COMMON STOCK USD.001	19,492
VECTOR GROUP LTD COMMON STOCK USD.1	23,948
VEECO INSTRUMENTS INC COMMON STOCK USD.01	9,147
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	96,935
VELOCITY COMMERCIAL CAPITAL LO VCC 2019 1 A 144A	96,900
VENTAS INC REIT USD.25	71,861
VEONEER INC COMMON STOCK USD1.0	19,472
VERISIGN INC COMMON STOCK USD.001	155,111

Security Name	Shares/Par Value
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	1,898,464
VERINT SYSTEMS INC COMMON STOCK USD.001	11,803
VERITEX HOLDINGS INC COMMON STOCK USD.01	9,055
VERISK ANALYTICS INC COMMON STOCK USD.001	28,171
VERICEL CORP COMMON STOCK	7,207
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	136,848
VIAD CORP COMMON STOCK USD1.5	3,807
VIASAT INC COMMON STOCK USD.0001	9,989
VIAVI SOLUTIONS INC COMMON STOCK USD.001	42,118
VICI PROPERTIES INC REIT USD.01	260,443
VICOR CORP COMMON STOCK USD.01	4,065
VIEWRAY INC COMMON STOCK USD.001	22,155
VIKING THERAPEUTICS INC COMMON STOCK USD.00001	12,144
VILLAGE SUPER MARKET CLASS A COMMON STOCK	1,503
VIPSHOP HOLDINGS LTD ADR ADR USD.0001	1,056,418
VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	16,882
VISA INC CLASS A SHARES COMMON STOCK USD.0001	596,011
VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	1,410
VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	24,415
VISTA OUTDOOR INC COMMON STOCK USD.01	10,734
VISTEON CORP COMMON STOCK	5,139
VISTRA CORP COMMON STOCK USD.01	208,254
VMWARE INC CLASS A COMMON STOCK USD.01	46,873
VOCERA COMMUNICATIONS INC COMMON STOCK USD.0003	6,039
VONAGE HOLDINGS CORP COMMON STOCK USD.001	41,524
VORNADO REALTY TRUST REIT USD.04	29,544
VOYA FINANCIAL INC COMMON STOCK USD.01	128,566
VULCAN MATERIALS CO COMMON STOCK USD1.0	49,116
WD 40 CO COMMON STOCK USD.001	2,476
WSFS FINANCIAL CORP COMMON STOCK USD.01	8,784
WP CAREY INC REIT USD.001	32,664
WSP GLOBAL INC COMMON STOCK	169,909
WEC ENERGY GROUP INC COMMON STOCK USD.01	424,627
WABASH NATIONAL CORP COMMON STOCK USD.01	9,628
WABTEC CORP COMMON STOCK USD.01	33,019
AZ. BGP HOLDINGS COMMON STOCK	9,689,926
WALMART INC COMMON STOCK USD.1	777,330
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	234,393
WALKER + DUNLOP INC COMMON STOCK	5,394
AVENUE SUPERMARTS LTD COMMON STOCK INR10.0	1,386
SIME DARBY PLANTATION BHD COMMON STOCK	79,494
GENTING SINGAPORE LTD COMMON STOCK USD.1	703,371
WARRIOR MET COAL INC COMMON STOCK USD.01	9,393
WASHINGTON FEDERAL INC COMMON STOCK USD1.0	13,325
WASHINGTON REIT REIT USD.01	15,600
WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	3,156

Security Name	Shares/Par Value
WASTE CONNECTIONS INC COMMON STOCK	389,505
WASTE MANAGEMENT INC COMMON STOCK USD.01	89,025
WATERS CORP COMMON STOCK USD.01	29,183
WATERSTONE FINANCIAL INC COMMON STOCK USD.01	3,965
WATSCO INC COMMON STOCK USD.5	6,074
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	5,064
WAYFAIR INC CLASS A COMMON STOCK USD.001	19,925
WEBSTER FINANCIAL CORP COMMON STOCK USD.01	16,615
WEIBO CORP SPON ADR ADR USD.00025	62,732
WEIS MARKETS INC COMMON STOCK	3,197
WELBILT INC COMMON STOCK USD.01	24,763
WELLS FARGO + CO COMMON STOCK USD1.666	1,718,486
WELLS FARGO HOME EQUITY TRUST WFHET 2004 2 M4	199,519
WELLS FARGO MORTGAGE BACKED SE WFMBS 2005 AR14 A1	88,827
WELLTOWER INC REIT USD1.0	156,286
WENDY S CO/THE COMMON STOCK USD.1	35,014
WERNER ENTERPRISES INC COMMON STOCK USD.01	11,269
WESBANCO INC COMMON STOCK USD2.0833	12,443
WESCO INTERNATIONAL INC COMMON STOCK USD.01	21,138
WEST FRASER TIMBER CO LTD COMMON STOCK	274,261
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	104,984
WESTAMERICA BANCORPORATION COMMON STOCK	4,897
WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	18,853
WESTERN DIGITAL CORP COMMON STOCK USD.01	55,034
WESTERN UNION CO COMMON STOCK USD.01	327,455
WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	7,080
WESTON (GEORGE) LTD COMMON STOCK	200,653
WESTROCK CO COMMON STOCK	48,601
WEX INC COMMON STOCK USD.01	8,089
WEYERHAEUSER CO REIT USD1.25	273,443
WHEATON PRECIOUS METALS CORP COMMON STOCK	1,049,452
WHIRLPOOL CORP COMMON STOCK USD1.0	15,987
WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	8,242
WILLIAMS COS INC COMMON STOCK USD1.0	475,513
WILLIAMS SONOMA INC COMMON STOCK USD.01	14,059
AYALA LAND INC VOTING PREFERRED SHARES	1,136,600
WINGSTOP INC COMMON STOCK USD.01	5,492
WINMARK CORP COMMON STOCK	513
WINNEBAGO INDUSTRIES COMMON STOCK USD.5	5,861
WINTRUST FINANCIAL CORP COMMON STOCK	10,458
ACR MINING CORPORATION (ACRMC)	4,705
BANGKOK EXPRESSWAY AND METRO FOREIGN SH. THB1.0 A	88,354,749
WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	20,668
WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	15,119
YONYOU NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	1,793
INDUSTRIAL SECURITIES CO A COMMON STOCK CNY1.0	3,559

Security Name	Shares/Par Value
WOODWARD INC COMMON STOCK USD.00292	11,056
WORKDAY INC CLASS A COMMON STOCK USD.001	63,474
WORKIVA INC COMMON STOCK USD.001	7,007
WORLD ACCEPTANCE CORP COMMON STOCK	800
WORLD FUEL SERVICES CORP COMMON STOCK USD.01	25,693
WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	8,298
WORTHINGTON INDUSTRIES COMMON STOCK	6,255
WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	31,900
WYNN RESORTS LTD COMMON STOCK USD.01	28,152
XPO LOGISTICS INC COMMON STOCK USD.001	17,338
XCEL ENERGY INC COMMON STOCK USD2.5	492,202
XILINX INC COMMON STOCK USD.01	45,369
FRANCE (GOVT OF) BONDS REGS 07/27 1.85	83
XENIA HOTELS + RESORTS INC REIT USD.01	20,918
XENCOR INC COMMON STOCK USD.01	9,594
XYLEM INC COMMON STOCK	32,961
YPF S.A. SPONSORED ADR ADR	1,698
YELP INC COMMON STOCK USD.000001	13,633
YEXT INC COMMON STOCK USD.001	18,001
YORK WATER CO COMMON STOCK	2,432
YUM BRANDS INC COMMON STOCK	102,091
YUM CHINA HOLDINGS INC COMMON STOCK USD.01	905,344
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	164,442
ZENDESK INC COMMON STOCK USD.01	21,736
ZILLOW GROUP INC C COMMON STOCK USD.0001	52,522
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	37,967
ZIONS BANCORP NA COMMON STOCK USD.001	29,845
ZIOPHARM ONCOLOGY INC COMMON STOCK USD.001	39,446
ZOGENIX INC COMMON STOCK USD.001	9,227
ZOETIS INC COMMON STOCK USD.01	314,540
ZTO EXPRESS CAYMAN INC ADR ADR USD.0001	28,671
ZSCALER INC COMMON STOCK USD.001	14,938
ZUMIEZ INC COMMON STOCK	4,013
ZYNGA INC CL A COMMON STOCK USD.00000625	169,074
PEGATRON CORP COMMON STOCK TWD10.	17,822
BASF SE COMMON STOCK NPV	193,489
FILA HOLDINGS CORP COMMON STOCK KRW1000.0	129,903
INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK IDR50.0	844,009
COLRUYT SA COMMON STOCK	47,757
COAL INDIA LTD COMMON STOCK INR10.	1,013,194
BORNEO LUMBUNG ENERGI + META COMMON STOCK IDR100.0	7,546,400
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	1,257,718
FF GROUP COMMON STOCK EUR.3	3,237
E MART INC COMMON STOCK KRW5000.0	65,694
TSI HOLDINGS CO LTD COMMON STOCK	1,115,800
SWISS RE AG COMMON STOCK CHF.1	59,741

Security Name	Shares/Par Value
KOREA AEROSPACE INDUSTRIES COMMON STOCK KRW5000.	626
TATA MOTORS LTD COMMON STOCK INR2.	45,716
POLYMETAL INTERNATIONAL PLC COMMON STOCK	3,115
PTT GLOBAL CHEMICAL PCL FOR FOREIGN SH. THB10.0 A	2,336,497
EVOLUTION MINING LTD COMMON STOCK	5,373,490
UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	249,189,325
TAIWAN COOPERATIVE FINANCIAL COMMON STOCK TWD10.0	3,451,527
DANANG RUBBER JSC COMMON STOCK VND10000.	1
ALROSA PJSC COMMON STOCK RUB.5	21,699
HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	53,652
ASML HOLDING NV COMMON STOCK EUR.09	522,784
COLOPLAST B COMMON STOCK DKK1.	49,142
MOSCOW EXCHANGE MICEX RTS PJ COMMON STOCK RUB1.0	1,786,161
EVONIK INDUSTRIES AG COMMON STOCK	22,598
COMMERZBANK AG COMMON STOCK	108,594
MERCURY NZ LTD COMMON STOCK	427,200
GROWTHPOINT PROPERTIES LTD REIT	29,496
SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	11,521
RICHTER GEDEON NYRT COMMON STOCK HUF100.	129,048
ASIAN PAINTS LTD COMMON STOCK INR1.	1,092,337
CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0	121,760
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/35 2	43,850,000
CNH INDUSTRIAL NV COMMON STOCK EUR.01	1,062,084
IIDA GROUP HOLDINGS CO LTD COMMON STOCK	974,322
MONCLER SPA COMMON STOCK NPV	276,782
K+O ENERGY GROUP INC COMMON STOCK	35,500
CHINA CONCH VENTURE HOLDINGS COMMON STOCK HKD.01	948,769
NOVO NORDISK A/S B COMMON STOCK DKK.2	2,367,832
VODAFONE GROUP PLC COMMON STOCK USD.2095	9,236,890
BANCOLOMBIA SA PEF PREFERENCE	18,665
BANCOLOMBIA SA COMMON STOCK COP500.0	16,464
PROLOGIS PROPERTY MEXICO SA REIT	18,334,476
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	392,687
AXIS BANK LTD COMMON STOCK INR2.0	1,744,753
AUSNET SERVICES COMMON STOCK	214,541
HAVELLS INDIA LTD COMMON STOCK INR1.0	293,765
UBS GROUP AG REG COMMON STOCK CHF.1	2,665,451
STATE BANK OF INDIA COMMON STOCK INR1.0	3,280,566
SAMSUNG C+T CORP COMMON STOCK KRW100.0	119,789
FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09	332,190
ASSA ABLOY AB B COMMON STOCK SEK1.0	1,018,588
SCHIBSTED ASA B SHS COMMON STOCK NOK.5	633,662
DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	31,873,433
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/40 1.25	37,150,000
KYUSHU FINANCIAL GROUP INC COMMON STOCK	1,379,200
NOMURA REAL ESTATE MASTER FU REIT	2,272

Security Name	Shares/Par Value
TRUE CORP PCL FOREIGN FOREIGN SH. THB4.0 A	99,595
MR PRICE GROUP LTD COMMON STOCK ZAR.00025	1,369,603
POSTE ITALIANE SPA COMMON STOCK EUR1.0	270,039
RAND MERCHANT INVESTMENT HOL COMMON STOCK ZAR.0001	30,744
INTERGLOBE AVIATION LTD COMMON STOCK INR10.0	816
FERRARI NV COMMON STOCK EUR.01	14,252
CONCORDIA FINANCIAL GROUP LT COMMON STOCK	8,122,626
ZEE ENTERTAINMENT ENTERP PREFERRED STOCK 03/22 6	6,316
TELEPIZZA GROUP SA COMMON STOCK	2,591
SDIC CAPITAL CO LTD A COMMON STOCK CNY1.0	3,426
GREENLAND HOLDINGS CORP LT A COMMON STOCK CNY1.0	4,553
GUOTAI JUNAN SECURITIES CO A COMMON STOCK CNY1.0	430,707
ANHUI KOUZI DISTILLERY CO A COMMON STOCK CNY1.0	300
SEAZEN HOLDINGS CO LTD A COMMON STOCK CNY1.0	1,233
ENGIE BRASIL ENERGIA SA COMMON STOCK	1,860
UNIPER SE COMMON STOCK	172,432
ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	88,114
ICICI PRUDENTIAL LIFE INSURA COMMON STOCK INR10.0	1,977,498
FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	32,775,966
GRASIM INDUSTRIES LTD COMMON STOCK INR2.0	28,841
SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0	14,459
AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A	9,930,730
HYUNDAI HEAVY INDUSTRIES HOL COMMON STOCK KRW1000.0	405
ARCELORMITTAL COMMON STOCK	549,119
VIFOR PHARMA AG COMMON STOCK CHF.01	5,506
ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35	223,483
CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0	82,767
AROUNDTOWN SA COMMON STOCK EUR.01	1,413,417
UMICORE COMMON STOCK	21,893
BGF RETAIL CO LTD COMMON STOCK KRW1000.0	11,663
HDFC LIFE INSURANCE CO LTD COMMON STOCK INR10.0	721,658
REINET INVESTMENTS SCA COMMON STOCK	76,423
LINDE PLC COMMON STOCK EUR.001	183,611
PUMA SE COMMON STOCK	594
BANDHAN BANK LTD COMMON STOCK INR10.0	133,527
RELX PLC COMMON STOCK GBP.144397	21,834
X 5 RETAIL GROUP NV REGS GDR GDR EUR1.0	98,572
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	7,560,571
SIKA AG REG COMMON STOCK CHF.01	60,549
COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001	886,299
UNITED SPIRITS LTD COMMON STOCK INR2.0	2,494
MEITUAN CLASS B COMMON STOCK USD.00001	4,583,035
BRITANNIA INDUSTRIES LTD COMMON STOCK INR1.0	5,766
CJ CORP CONVERT PEF PREFERENCE	233
ADEVINTA ASA COMMON STOCK NOK.2	263,407
ALCON INC COMMON STOCK CHF.04	358,058

Security Name	Shares/Par Value
NEXI SPA COMMON STOCK	398,964
COCA COLA FEMSA SAB DE CV UNIT	829,167
PROXIMUS COMMON STOCK	124,278
BANCO BRADESCO SA PREF PREFERENCE	1,456,257
BANCO BRADESCO S.A. COMMON STOCK	12,749
QL RESOURCES BHD COMMON STOCK	9,472
PETRONET LNG LTD FOR COMMON STOCK INR10.0	918,675
HANON SYSTEMS COMMON STOCK KRW100.0	1,616
DIALOG GROUP BHD COMMON STOCK	34,695
CENCOSUD SA COMMON STOCK	39,195
SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	16,548,884
CIPLA LTD COMMON STOCK INR2.	1,283,795
PUBLIC BANK BERHAD COMMON STOCK	14,898,850
BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A	4,158
LARSEN + TOUBRO LTD COMMON STOCK INR2.	2,552,300
MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A	26,498
TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	3,846,323
SAINSBURY (J) PLC COMMON STOCK GBP.285714	690,190
CIA SIDERURGICA NACIONAL SA COMMON STOCK	1,593,428
ASAHI INTECC CO LTD COMMON STOCK	161,488
CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	7,070,112
TERNA RETE ELETTRICA NAZIONALE COMMON STOCK EUR.22	764,028
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR12.5	158,203,880
IPIRANGA REF PETRO PRF NPV	5,968
SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17	459,318
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	27,586
PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	7,883,029
ULTRATECH CEMENT LTD COMMON STOCK INR10.	53,771
TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.	1,931,030
SOSEI GROUP CORP COMMON STOCK	1,234,000
GS HOLDINGS COMMON STOCK KRW5000.	69,951
EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	30,427
LG DISPLAY CO LTD COMMON STOCK KRW5000.	55,495
BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	2,921,561
GOME RETAIL HOLDINGS LTD COMMON STOCK HKD.025	101,210
SUZANO SA COMMON STOCK NPV	6,629
ADMIRAL GROUP PLC COMMON STOCK GBP.001	720,617
M3 INC COMMON STOCK	291,628
MOWI ASA COMMON STOCK NOK7.5	2,817,536
SINGAPORE TELECOMMUNICATIONS COMMON STOCK	6,949,558
CHINA POWER INTERNATIONAL COMMON STOCK	6,752,128
THAI OIL PCL FOREIGN FOREIGN SH. THB10.0 A	6,041,019
STANDARD BANK GROUP LTD COMMON STOCK ZAR.1	141,554
DEXUS/AU REIT	2,133,816
NTPC LTD COMMON STOCK INR10.0	1,599,325
ITAU UNIBANCO HOLDING S PREF PREFERENCE	2,065,435

Security Name	Shares/Par Value
FERROVIAL SA COMMON STOCK EUR.2	307,993
SPAR GROUP LIMITED/THE COMMON STOCK	240,647
GOODMAN GROUP REIT	1,703,680
BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/35 2	46,571,085
ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	2,185,859
ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	1,253,232
AKBANK T.A.S. COMMON STOCK TRY1.	1,230,051
ASELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.	5,993
EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.	214,082
FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.	175,687
KOC HOLDING AS COMMON STOCK TRY1.	60,294
TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.	668,352
TURKIYE GARANTI BANKASI COMMON STOCK TRY1.	3,121,634
TURKIYE IS BANKASI C COMMON STOCK TRY1.	13,804
TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.	1,097
PKO BANK POLSKI SA COMMON STOCK PLN1.	325,520
BERLIAN LAJU TANKER TBK PT COMMON STOCK IDR62.5	5,652,166
TAIWAN HIGH SPEED RAIL CORP COMMON STOCK TWD10.	17,930
AIR CHINA LTD H COMMON STOCK CNY1.0	10,468,595
ZTE CORP H COMMON STOCK CNY1.0	553,670
PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.	63,143
SAFRAN SA COMMON STOCK EUR.2	281,143
DENA CO LTD COMMON STOCK	329,800
TOP GLOVE CORP BHD COMMON STOCK MYR.5	17,269,333
HAKUHODO DY HOLDINGS INC COMMON STOCK	19,338
DYNASTY FINE WINES GROUP LTD COMMON STOCK HKD.1	410,000
LANXESS AG COMMON STOCK	43,659
XINYI GLASS HOLDINGS LTD COMMON STOCK HKD.1	4,824,376
SM INVESTMENTS CORP COMMON STOCK PHP10.	18,787
WOOLWORTHS HOLDINGS LTD COMMON STOCK	935,548
NESTE OYJ COMMON STOCK	988,906
RAIFFEISEN BANK INTERNATIONA COMMON STOCK	389,549
BUNZL PLC COMMON STOCK GBP.3214286	506,769
SEEK LTD COMMON STOCK	437,628
RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125	124,750
DOMINO S PIZZA ENTERPRISES L COMMON STOCK	6,750
RENTOKIL INITIAL PLC COMMON STOCK GBP.01	630,523
SWISS PRIME SITE REG COMMON STOCK	67,277
LOCALIZA RENT A CAR COMMON STOCK	1,690,492
CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A	9,977,174
ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607	718,737
ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	1,364,881
MTU AERO ENGINES AG COMMON STOCK	5,793
AYALA CORPORATION COMMON STOCK PHP50.	53,916
KONE OYJ B COMMON STOCK	227,309
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	3,019,903

Security Name	Shares/Par Value
AMBUJA CEMENTS LTD COMMON STOCK INR2.0	1,314,541
COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0	12,032,750
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0	15,088,590
CHINA STATE CONSTRUCTION INT COMMON STOCK HKD.025	18,365
BHARAT FORGE LTD COMMON STOCK INR2.	1,949,210
ENGIE COMMON STOCK EUR1.0	197,297
CELLTRION INC COMMON STOCK KRW1000.0	90,303
INNOLUX CORP COMMON STOCK TWD10.0	3,636,130
HEINEKEN HOLDING NV COMMON STOCK EUR1.6	20,861
LOJAS RENNER S.A. COMMON STOCK	2,947,395
BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.	11,987
ALSTOM COMMON STOCK EUR7.0	33,482
NOVATEK PJSC SPONS GDR REG S GDR	138,914
OVERSEA CHINESE BANKING CORP COMMON STOCK	3,366,469
ULTRAPAR PARTICIPACOES SA COMMON STOCK	6,410
SEVEN + I HOLDINGS CO LTD COMMON STOCK	1,123,684
HINDALCO INDUSTRIES LTD COMMON STOCK INR1.	3,833,570
KONINKLIJKE DSM NV COMMON STOCK EUR1.5	440,060
TIGER BRANDS LTD COMMON STOCK ZAR.1	57,964
DAIICHI SANKYO CO LTD COMMON STOCK	946,724
BANDAI NAMCO HOLDINGS INC COMMON STOCK	199,422
ITC LTD COMMON STOCK INR1.	2,973,133
PIDILITE INDUSTRIES LTD COMMON STOCK INR1.	13,578
MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK	569,884
UPL LTD COMMON STOCK INR2.0	4,245
SANLAM LTD COMMON STOCK ZAR.01	1,256,278
POLSKIE GORNICTWO NAFTOWE I COMMON STOCK PLN1.	2,519,506
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	109,471,436
ALDAR PROPERTIES PJSC COMMON STOCK AED1.0	7,114,476
SUMCO CORP COMMON STOCK	225,752
TSURUHA HOLDINGS INC COMMON STOCK	14,947
SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1	3,892,418
EDF COMMON STOCK EUR.5	580,346
WPG HOLDINGS LTD COMMON STOCK TWD10.	401,431
COSAN SA COMMON STOCK	541,052
LINK REIT REIT	2,942,807
DONGFENG MOTOR GRP CO LTD H COMMON STOCK CNY1.0	11,153,269
AGILE GROUP HOLDINGS LTD COMMON STOCK HKD.1	10,685
IPSEN COMMON STOCK EUR1.0	61,230
MINTH GROUP LTD COMMON STOCK HKD.1	46,000
HANA FINANCIAL GROUP COMMON STOCK KRW5000.	1,421,711
ICA GRUPPEN AB COMMON STOCK SEK2.5	81,070
LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605	322,744
TULIP TELECOM LTD COMMON STOCK INR2.0	15,975
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.	20,971
MASRAF AL RAYAN COMMON STOCK QAR1.0	4,125,702

Security Name	Shares/Par Value
NINE DRAGONS PAPER HOLDINGS COMMON STOCK HKD.1	14,933
LOTTE SHOPPING CO COMMON STOCK KRW5000.	99
BAKRIE TELECOM TBK PT COMMON STOCK IDR100.	5,108,900
CHINA NATIONAL BUILDING MA H COMMON STOCK CNY1.0	13,739,178
BARWA REAL ESTATE CO COMMON STOCK QAR1.0	809,280
DEUTSCHE WOHNEN SE COMMON STOCK	37,100
ARKEMA COMMON STOCK EUR10.0	61,704
DAIWA HOUSE REIT INVESTMENT REIT	1,084
GRUPO AEROPORT DEL PACIFIC B COMMON STOCK	3,362
INPEX CORP COMMON STOCK	1,014,579
UNILEVER PLC COMMON STOCK GBP.0311	1,567,455
PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01	25,306
NORSK HYDRO ASA COMMON STOCK NOK1.098	6,695,899
SCHINDLER HOLDING PART CERT COMMON STOCK CHF.1	4,545
SCHINDLER HOLDING AG REG COMMON STOCK CHF.1	2,244
LEGRAND SA COMMON STOCK EUR4.0	415,007
EQUATORIAL ENERGIA SA ORD COMMON STOCK	954,295
SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.	272,418
HUSQVARNA AB B SHS COMMON STOCK SEK2.0	526,943
STX OFFSHORE + SHIPBUILDING COMMON STOCK KRW2500.0	3
PTT EXPLORATION + PROD FOR FOREIGN SH. THB1.0 A	6,779,065
EIFFAGE COMMON STOCK EUR4.0	197,681
KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0	99,469
SNS REAAL COMMON STOCK EUR1.63	45,038
BANK OF CHINA LTD H COMMON STOCK CNY1.0	57,684,350
TOTALENERGIES SE COMMON STOCK EUR2.5	3,958,124
AMOREPACIFIC CORP COMMON STOCK KRW500.0	4,668
TGS ASA COMMON STOCK NOK.25	829,500
ADP COMMON STOCK EUR3.0	12,159
AUSTEVOLL SEAFOOD ASA COMMON STOCK NOK.5	4,747,301
ROSNEFT OIL CO PJSC REGS GDR GDR	1,654,400
WILMAR INTERNATIONAL LTD COMMON STOCK	218,368
ORION OYJ CLASS B COMMON STOCK EUR.65	110,660
GUANGZHOU R+F PROPERTIES H COMMON STOCK CNY1.0	213,173
SAIGON THUONG TIN COMMERCIAL COMMON STOCK VND10000.	7
EXPERIAN PLC COMMON STOCK USD.1	796,555
GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.	59,271
MONDI PLC COMMON STOCK EUR.2	494,763
NOMURA REAL ESTATE HOLDINGS COMMON STOCK	602,974
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	5,684,983
TRUBA ALAM MANUNGGAL ENG COMMON STOCK IDR100.0	5,800,000
IDEMITSU KOSAN CO LTD COMMON STOCK	282,108
IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV	429,551
SEVERN TRENT PLC COMMON STOCK GBP.9789	26,272
BRAMBLES LTD COMMON STOCK	2,376,833
GALP ENERGIA SGPS SA COMMON STOCK EUR1.	407,268

Security Name	Shares/Par Value
IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	75,804,541
KUMBA IRON ORE LTD COMMON STOCK ZAR.0001	164,303
MONOTARO CO LTD COMMON STOCK	20,978
ZHAOJIN MINING INDUSTRY H COMMON STOCK CNY1.0	8,991
KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1	1,386,805
PETROVIETNAM DRILLING AND WE COMMON STOCK VND10000.	8
CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.0	937,745
SYMRISE AG COMMON STOCK	15,496
WHITBREAD PLC COMMON STOCK GBP.767974	52,780
HAITIAN INTERNATIONAL HLDGS COMMON STOCK HKD.1	1,440,805
UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775	10,070
ZHUZHOU CRRC TIMES ELECTRIC COMMON STOCK CNY1.0	4,777
METRO PACIFIC INVESTMENTS CO COMMON STOCK PHP1.	4,818,402
SCOR SE COMMON STOCK EUR7.876972	17,301
SKF AB B SHARES COMMON STOCK SEK2.5	283,160
VOLVO AB B SHS COMMON STOCK SEK1.2	247,887
SMURFIT KAPPA GROUP PLC COMMON STOCK EUR.001	228,186
MARICO LTD COMMON STOCK INR1.	1,736,332
DECCAN CHRONICLE HLDGS LTD COMMON STOCK INR2.0	60,435
FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	39,278,780
JBS SA COMMON STOCK	1,540,927
PAGE INDUSTRIES LTD COMMON STOCK INR10.	3,234
COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	68,128
SANDVIK AB COMMON STOCK SEK1.2	938,688
KEPPEL CORP LTD COMMON STOCK	166,423
ORKLA ASA COMMON STOCK NOK1.25	604,975
CHINA MOLYBDENUM CO LTD H COMMON STOCK CNY.2	30,402
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	70,639
GENTING BHD COMMON STOCK	899,600
GENTING MALAYSIA BHD COMMON STOCK	25,329
HARGREAVES LANSDOWN PLC COMMON STOCK GBP.004	855,449
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0	16,182,193
PRYSMIAN SPA COMMON STOCK EUR.1	501,617
GEBERIT AG REG COMMON STOCK CHF.1	60,813
DSV A/S COMMON STOCK DKK1.0	143,055
SMITHS GROUP PLC COMMON STOCK GBP.375	42,083
VINCI SA COMMON STOCK EUR2.5	415,442
ANGLO AMERICAN PLC COMMON STOCK USD.54945	1,171,884
JERONIMO MARTINS COMMON STOCK EUR1.	583,761
IOI CORP BHD COMMON STOCK	21,594
GERRESHEIMER AG COMMON STOCK	100,964
DANONE COMMON STOCK EUR.25	88,840
KWG GROUP HOLDINGS LTD COMMON STOCK HKD.1	297,559
CIA ENERGETICA MINAS GER PRF PREFERENCE	1,221,036
SUNNY OPTICAL TECH COMMON STOCK HKD.1	2,202,783
CIA SANEAMENTO BASICO DE SP COMMON STOCK	3,017

Security Name	Shares/Par Value
HIWIN TECHNOLOGIES CORP COMMON STOCK TWD10.	1,285,005
ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	2,643,431
3I GROUP PLC COMMON STOCK GBP.738636	1,414,320
AIR LIQUIDE SA COMMON STOCK EUR5.5	237,812
FOSUN INTERNATIONAL LTD COMMON STOCK	21,706
SK INNOVATION CO LTD COMMON STOCK KRW5000.	61,079
POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0	3,247,495
CHINA JINMAO HOLDINGS GROUP COMMON STOCK	50,677
ECOPETROL SA COMMON STOCK COP250.	3,415,910
MANILA ELECTRIC COMPANY COMMON STOCK PHP10.	98,752
CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0	50,408
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	383,225
PAN OCEAN CO LTD COMMON STOCK KRW1000.0	2,279
QUNXING PAPER HOLDINGS CO LT COMMON STOCK	134,724
KINGSOFT CORP LTD COMMON STOCK USD.0005	8,489
VINGROUP JSC COMMON STOCK VND10000.0	7
HABIB BANK LTD COMMON STOCK PKR10.	696,968
CAIXABANK SA COMMON STOCK EUR1.0	3,487,882
IBERDROLA SA COMMON STOCK EUR.75	9,452,753
BUREAU VERITAS SA COMMON STOCK EUR.12	256,098
ADANI PORTS AND SPECIAL ECON COMMON STOCK INR2.0	275,781
MACQUARIE GROUP LTD COMMON STOCK	583,377
GETLINK SE COMMON STOCK EUR.4	47,758
ZOZO INC COMMON STOCK	441,644
MEGACABLE HOLDINGS CPO UNIT	577,809
SINOTRUK HONG KONG LTD COMMON STOCK	1,166,227
HOA PHAT GROUP JSC COMMON STOCK VND10000.	13
CROWN RESORTS LTD COMMON STOCK	41,586
UNI PRESIDENT CHINA HOLDINGS COMMON STOCK HKD.01	2,528,783
BYD ELECTRONIC INTL CO LTD COMMON STOCK	364,146
SIME DARBY BERHAD COMMON STOCK	5,312,504
RELX PLC COMMON STOCK GBP.144397	1,946,647
SJM HOLDINGS LTD COMMON STOCK	216,434
SEVEN BANK LTD COMMON STOCK	4,228,800
WANT WANT CHINA HOLDINGS LTD COMMON STOCK USD.02	7,868,071
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	503,341
CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0	6,396,836
REC LTD COMMON STOCK INR10.0	1,255,836
ECOBANK TRANSNATIONAL INC COMMON STOCK USD.025	28,237
BAJAJ FINSERV LTD COMMON STOCK INR5.	1,208
BAJAJ AUTO LTD COMMON STOCK INR10.	79,311
MAGNIT PJSC SPON GDR REGS GDR	212,133
HARTALEGA HOLDINGS BHD COMMON STOCK	644,230
CYFROWY POLSAT SA COMMON STOCK PLN.04	112,932
HYPERA SA COMMON STOCK	592,360
AXIATA GROUP BERHAD COMMON STOCK	568,018

Security Name	Shares/Par Value
ZOPLUS AG COMMON STOCK	80,104
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	73,826
LG INNOTEK CO LTD COMMON STOCK KRW5000.0	122
SK INC COMMON STOCK KRW200.0	92,054
SUEZ COMMON STOCK EUR4.0	37,958
ADARO ENERGY TBK PT COMMON STOCK IDR100.	119,783
WELCIA HOLDINGS CO LTD COMMON STOCK	323,883
JVCKENWOOD CORP COMMON STOCK	1,582,200
PERSOL HOLDINGS CO LTD COMMON STOCK	54,576
KB FINANCIAL GROUP INC COMMON STOCK KRW5000.	1,151,733
HOSHIZAKI CORP COMMON STOCK	216,574
INOVISI INFRACOM TBK PT COMMON STOCK IDR100.0	262,400
SUN ART RETAIL GROUP LTD COMMON STOCK	3,245,186
AMADEUS IT GROUP SA COMMON STOCK EUR.01	50,269
TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK	247,823
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/30 2.5	56,900,000
CALBEE INC COMMON STOCK	432,800
SINOPHARM GROUP CO H COMMON STOCK CNY1.0	3,050,901
CHINA RESOURCES CEMENT COMMON STOCK HKD.1	2,726,223
GUANGZHOU AUTOMOBILE GROUP H COMMON STOCK CNY1.0	2,004,767
PANDORA A/S COMMON STOCK DKK.01	155,557
CHINA HONGQIAO GROUP LTD COMMON STOCK USD.01	4,434,587
TRONY SOLAR HOLDINGS CO LTD COMMON STOCK USD.0001	140,000
MAGAZINE LUIZA SA COMMON STOCK	25,574
WYNN MACAU LTD COMMON STOCK HKD.001	170,172
CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.0	7,867,711
GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.	146,974
SAMSONITE INTERNATIONAL SA COMMON STOCK USD.01	1,800,000
CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0	13,299,852
SHANGHAI PHARMACEUTICALS H COMMON STOCK CNY1.0	5,728,263
CHINA HIGH PRECISION AUTOMAT COMMON STOCK HKD.1	10,873,813
ASIAN CITRUS HOLDINGS LTD COMMON STOCK HKD.01	360,000
JULIUS BAER GROUP LTD COMMON STOCK CHF.02	219,249
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/25 3	78,150,000
AIA GROUP LTD COMMON STOCK	10,803,037
HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	7,934,557
BANCO SANTANDER BRASIL UNIT UNIT	169,762
SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	22,311
MINGFA GROUP INTERNATIONAL COMMON STOCK HKD.1	579,000
BRENNTAG SE COMMON STOCK	533,921
CHINA LUMENA NEW MATERIALS COMMON STOCK USD.0004	118,549
MAXIS BHD COMMON STOCK	20,444
PGE SA COMMON STOCK PLN10.25	7,126
CHINA METAL RECYCLING COMMON STOCK HKD.0001	298,200
LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	89,876
WIN SEMICONDUCTORS CORP COMMON STOCK TWD10.0	3,088

Security Name	Shares/Par Value
ENERGISA SA UNITS UNIT	109,875
NEW CHINA LIFE INSURANCE C H COMMON STOCK CNY1.0	105,922
CHR HANSEN HOLDING A/S COMMON STOCK DKK10.	11,670
CHINA MINSHENG BANKING COR H COMMON STOCK CNY1.0	10,560,159
POLYUS PJSC COMMON STOCK RUB1.0	297
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.	661,612
KAISA GROUP HOLDINGS LTD COMMON STOCK HKD.1	22,924
TATNEFT PJSC COMMON STOCK RUB1.0	853,835
NOVOLIPETSK STEEL PJSC COMMON STOCK RUB1.0	4,354,846
XINJIANG GOLDWIND SCI+TEC H COMMON STOCK CNY1.0	60,482
LUKOIL PJSC COMMON STOCK RUB.025	222,920
ROSNEFT OIL CO PJSC COMMON STOCK RUB.01	3,286,434
VTB BANK PJSC COMMON STOCK RUB.01	27,731,806
MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0	147
SANDS CHINA LTD COMMON STOCK USD.01	5,261,263
INTER RAO UES PJSC COMMON STOCK RUB2.80977	95,768,742
SEVERSTAL PJSC COMMON STOCK RUB.01	393,028
SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0	7,012,436
SURGUTNEFTEGAS PREFERENCE PREFERENCE	60,394
CHAROEN POKPHAND FOOD FORGN FOREIGN SH. THB1.0 A	2,823,204
NEXTDC LTD COMMON STOCK	1,050,000
OTSUKA HOLDINGS CO LTD COMMON STOCK	33,124
AZRIELI GROUP LTD COMMON STOCK ILS.1	19,847
POLA ORBIS HOLDINGS INC COMMON STOCK	164,483
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	4,486,822
SBERBANK PJSC SPONSORED ADR ADR	5,064,177
INDORAMA VENTURES FOREIGN FOREIGN SH. THB1.0 A	14,563
BDO UNIBANK INC COMMON STOCK PHP10.0	1,889,644
ENTAIN PLC COMMON STOCK EUR.01	4,338,902
TRANSOCEAN LTD COMMON STOCK CHF.1	27,000
SEGRO PLC REIT GBP.1	1,819,843
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	2,257,792
MEIJI HOLDINGS CO LTD COMMON STOCK	116,572
VITAL KSK HOLDINGS INC COMMON STOCK	696,500
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0	55,951,554
HANMI PHARM CO LTD COMMON STOCK KRW2500.	59
TREASURY WINE ESTATES LTD COMMON STOCK	93,814
BANK FOR FOREIGN TRADE JSC COMMON STOCK VND10000.	9
EDENRED COMMON STOCK EUR2.0	468,630
SOMPO HOLDINGS INC COMMON STOCK	191,644
PHOSAGRO PJSC GDR REG S GDR	304,928
ZHONGSHENG GROUP HOLDINGS COMMON STOCK HKD.0001	1,264,664
POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1	525,432
FAR EAST HORIZON LTD COMMON STOCK	1,580,046
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	880,466
NEXON CO LTD COMMON STOCK	83,676

Security Name	Shares/Par Value
VODACOM GROUP LTD COMMON STOCK	390,102
TRUST FIBRA UNO REIT	294,921
SWIRE PROPERTIES LTD COMMON STOCK	1,696,650
CITIC SECURITIES CO LTD H COMMON STOCK CNY1.0	293,181
CENTRAL PATTANA PUB CO FOREI FOREIGN SH. THB.5 A	17,109
CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005	2,073,357
SYDNEY AIRPORT STAPLED SECURITY	149,228
HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0	1,902,402
KALBE FARMA TBK PT COMMON STOCK IDR10.	3,435,908
ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.	5,338
GT CAPITAL HOLDINGS INC COMMON STOCK PHP10.	18,147
NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	124,165
NMC HEALTH PLC COMMON STOCK GBP.1	11,790
RAIA DROGASIL SA COMMON STOCK	872,962
THE SHANGHAI COMMERCIAL + SA COMMON STOCK TWD10.0	1,531,549
NATWEST GROUP PLC COMMON STOCK GBP1.0	592,948
TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK	113,602
ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.	9,806,660
IHH HEALTHCARE BHD COMMON STOCK	2,630,833
AFRILAND PROPERTIES REIT NGN.5	505,102
AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01	6,593
AGEAS COMMON STOCK	19,606
AURIZON HOLDINGS LTD COMMON STOCK	2,044,857
CECEP COSTIN NEW MATERIALS COMMON STOCK HKD.1	747,000
JAPAN AIRLINES CO LTD COMMON STOCK	11,890
SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	1,454,531
WPP PLC COMMON STOCK GBP.1	181,178
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0	22,256,379
SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0	4,768
CIFI HOLDINGS GROUP CO LTD COMMON STOCK HKD.1	28,519
CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0	4,121,884
INDUS TOWERS LTD COMMON STOCK INR10.0	37,159
TELE2 AB B SHS COMMON STOCK SEK1.25	494,302
COCA COLA HBC AG DI COMMON STOCK CHF6.7	248,964
NIPPON PROLOGIS REIT INC REIT	650
ENERGY ABSOLUTE PCL FOREIGN FOREIGN SH. A	12,919
BB SEGURIDADE PARTICIPACOES COMMON STOCK	511,485
KION GROUP AG COMMON STOCK	711,013
VONOVIA SE COMMON STOCK	101,310
KEYWORDS STUDIOS PLC COMMON STOCK GBP.0001	985,000
CHINA LONGEVITY GROUP CO LTD COMMON STOCK HKD.001	145,000
PTT PCL/FOREIGN FOREIGN SH. THB1.0 A	20,401,009
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	2,785,925
DINO POLSKA SA COMMON STOCK PLN.1	597,248
CHINA INVESTMENT FUND CO LTD COMMON STOCK HKD.05	10,118
GREENTOWN SERVICE GROUP CO L COMMON STOCK HKD.00001	11,724

Security Name	Shares/Par Value
BAJAJ FINANCE LTD COMMON STOCK INR2.0	529,642
MONETA MONEY BANK AS COMMON STOCK CZK20.0	45,779
CHINA EVERGRANDE GROUP COMMON STOCK USD.01	16,626
TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0	92,195,590
SIEMENS HEALTHINEERS AG COMMON STOCK	441,439
BANK OF CYPRUS HOLDINGS PLC COMMON STOCK GBP.001	12
TANGSHAN JIDONG CEMENT INV A COMMON STOCK CNY1.0	299,324
MUYUAN FOODSTUFF CO LTD A COMMON STOCK CNY1.0	2,856
RONGSHENG PETROCHEMICAL CO A COMMON STOCK CNY1.0	5,150
CHINA RESOURCES SANJIU MED A COMMON STOCK CNY1.0	462,164
OFILM GROUP CO LTD A COMMON STOCK CNY1.0	1,487
ZHEJIANG SEMIR GARMENT CO A COMMON STOCK CNY1.0	1,744,200
HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	940
LUZHOU LAOJIAO CO LTD A COMMON STOCK CNY1.0	800
RISESUN REAL ESTATE DEVEL A COMMON STOCK CNY1.0	2,376
SHENZHEN ENERGY GROUP CO L A COMMON STOCK CNY1.0	2,166
LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0	403,816
FOCUS MEDIA INFORMATION TE A COMMON STOCK CNY1.0	1,372,096
NEW HOPE LIUHE CO LTD A COMMON STOCK CNY1.0	2,352
ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0	122,564
IFLYTEK CO LTD A COMMON STOCK CNY1.0	1,215
BANK OF NINGBO CO LTD A COMMON STOCK CNY1.0	3,300
TCL TECHNOLOGY GROUP CORP A COMMON STOCK CNY1.0	7,387
CHANGJIANG SECURITIES CO L A COMMON STOCK CNY1.0	3,021
SHENZHEN OVERSEAS CHINESE A COMMON STOCK CNY1.0	1,278,281
HENAN SHUANGHUI INVESTMENT A COMMON STOCK CNY1.0	1,578
YUNNAN BAIYAO GROUP CO LTD A COMMON STOCK CNY1.0	700
AVIC XI AN AIRCRAFT INDUST A COMMON STOCK CNY1.0	1,513
JIANGSU YANGHE BREWERY A COMMON STOCK CNY1.0	800
WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	50,121
SUNING.COM CO LTD A COMMON STOCK CNY1.0	4,987
BOE TECHNOLOGY GROUP CO LT A COMMON STOCK CNY1.0	2,669,202
CHINA MERCHANTS SHEKOU IND A COMMON STOCK CNY1.0	4,207
MIDEA GROUP CO LTD A COMMON STOCK CNY1.0	3,149,387
GUOSEN SECURITIES CO LTD A COMMON STOCK CNY1.0	3,200
PING AN BANK CO LTD A COMMON STOCK CNY1.0	10,603
SHENWAN HONGYUAN GROUP CO A COMMON STOCK CNY1.0	11,913
CHINA VANKE CO LTD A COMMON STOCK CNY1.0	5,413
ZTE CORP A COMMON STOCK CNY1.0	2,108
ZOOMLION HEAVY INDUSTRY S A COMMON STOCK CNY1.0	11,304,085
WEICHAJ POWER CO LTD A COMMON STOCK CNY1.0	3,500
LIVZON PHARMACEUTICAL GROU A COMMON STOCK CNY1.0	989,352
GF SECURITIES CO LTD A COMMON STOCK CNY1.0	3,434
XINJIANG GOLDWIND SCI+TECH A COMMON STOCK CNY1.0	1,786
BYD CO LTD A COMMON STOCK CNY1.0	9,991
ONEMARKET LTD COMMON STOCK	2,355

Security Name	Shares/Par Value
SIG COMBIBLOC GROUP AG COMMON STOCK CHF.01	357,990
MOL HUNGARIAN OIL AND GAS PL COMMON STOCK HUF125.0	117,699
RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5	490,408
COMPASS GROUP PLC COMMON STOCK GBP.1105	2,727,990
MEINIAN ONEHEALTH HEALTHCA A COMMON STOCK CNY1.0	2,139
S F HOLDING CO LTD A COMMON STOCK CNY1.0	2,400
POSTAL SAVINGS BANK OF CHI H COMMON STOCK CNY1.0	36,267,275
BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0	3,566,791
ATLAS COPCO AB A SHS COMMON STOCK SEK.639	499,993
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	95,230
YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001	4,284
GENSCRIPT BIOTECH CORP COMMON STOCK USD.001	9,604
BASIC FIT NV COMMON STOCK EUR.06	22,055
VALEO COMMON STOCK EUR1.0	25,110
NEPI ROCKCASTLE PLC COMMON STOCK	362,658
WESTPORTS HOLDINGS BHD COMMON STOCK	1,270,896
BTS GROUP HOLDINGS PCL FORGN FOREIGN SH. THB4.0 A	67,612
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1	39,050,000
PLDT INC COMMON STOCK PHP5.0	117,975
NATIONAL GRID PLC COMMON STOCK GBP.1243129	2,272,022
ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0	202
OLD MUTUAL LTD COMMON STOCK	40,783
OLD MUTUAL LTD COMMON STOCK	115,536
WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	188,496
BIOMERIEUX COMMON STOCK	4,483
ROBINSON PCL FOREIGN FOREIGN SH. THB3.55 A	1,043,783
UNIBAIL RODAMCO WESTFIELD REIT EUR5.0	177
NETMARBLE CORP COMMON STOCK KRW100.0	191
SOFTBANK CORP COMMON STOCK	2,259,378
ATACADAO SA COMMON STOCK	4,321
ABRDN PLC COMMON STOCK GBP.1396825	747,625
SG HOLDINGS CO LTD COMMON STOCK	172,446
A LIVING SMART CITY SERVICES COMMON STOCK CNY1.0	1,166,279
ABSA GROUP LTD COMMON STOCK ZAR2.0	409,885
MUANGTHAI CAPITAL PCL FOREIG FOREIGN SH. THB1.0 A	6,298,525
UNIBAIL RODAMCO WESTFIELD REIT EUR5.0	13,286
CHINA TOWER CORP LTD H COMMON STOCK CNY1.0	45,965,094
XIAOMI CORP CLASS B COMMON STOCK USD.0000025	2,519,164
CONTAINER CORP OF INDIA LTD COMMON STOCK INR5.0	89,844
FOXCONN INDUSTRIAL INTERNE A COMMON STOCK CNY1.0	3,800
B3 SA BRASIL BOLSA BALCAO COMMON STOCK	2,121,167
AMBEV SA COMMON STOCK	1,584,855
RIGHTMOVE PLC COMMON STOCK GBP.001	692,551
WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0	356,210
SPAIN I/L BOND SR UNSECURED 144A REGS 11/33 0	31,301,721
XINYI SOLAR HOLDINGS LTD COMMON STOCK HKD.1	267,125

Security Name	Shares/Par Value
CHINA CINDA ASSET MANAGEME H COMMON STOCK CNY1.0	458,190
BHP GROUP PLC COMMON STOCK USD.5	854,257
LOGAN GROUP CO LTD COMMON STOCK HKD.1	12,547
INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	51,972
COOLPAD GROUP LTD COMMON STOCK HKD.01	3,971,840
MULTICHOICE GROUP LTD COMMON STOCK	638,416
KLABIN SA UNIT UNIT	6,324
AKZO NOBEL N.V. COMMON STOCK EUR.5	1,030,776
HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005	1,104,089
CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976	145,141
SHENZHEN INTL HOLDINGS COMMON STOCK HKD1.0	782,476
AUCKLAND INTL AIRPORT LTD COMMON STOCK	141,162
WH GROUP LTD COMMON STOCK USD.0001	5,282,271
BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A	15,495,509
SCENTRE GROUP REIT	564,889
INFORMA PLC COMMON STOCK GBP.001	1,440,310
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	9,471,589
GRUPO DE INV SURAMERICANA COMMON STOCK COP187.5	48,923
CHINA VANKE CO LTD H COMMON STOCK CNY1.0	81,096
WORLDLINE SA COMMON STOCK EUR.68	114,177
NN GROUP NV COMMON STOCK EUR.12	585,338
IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	16,573,336
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0	39,200
BANK OF CHINA LTD A COMMON STOCK CNY1.0	18,593
CHINA LIFE INSURANCE CO A COMMON STOCK CNY1.0	1,517
CHINA SHENHUA ENERGY CO A COMMON STOCK CNY1.0	3,303
CHINA MERCHANTS BANK A COMMON STOCK CNY1.0	67,371
PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0	5,819
INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	126,651
SHANGHAI PUDONG DEVEL BANK A COMMON STOCK CNY1.0	243,537
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	18,776
SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0	206,956
KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	321,196
BANK OF COMMUNICATIONS CO A COMMON STOCK CNY1.0	20,546
CITIC SECURITIES CO A COMMON STOCK CNY1.0	5,718
CHINA PACIFIC INSURANCE GR A COMMON STOCK CNY1.0	3,535
SHANGHAI INTERNATIONAL POR A COMMON STOCK CNY1.0	7,418,529
CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0	1,837,470
CHINA EVERBRIGHT BANK CO A COMMON STOCK CNY1.0	21,852
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	692,729
HAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0	5,075
HUAXIA BANK CO LTD A COMMON STOCK CNY1.0	571,906
INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	4,503,323
BANK OF BEIJING CO LTD A COMMON STOCK CNY1.0	4,500,498
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	976,250
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	2,185

Security Name	Shares/Par Value
CHINA MERCHANTS SECURITIES A COMMON STOCK CNY1.0	3,955
POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0	6,521
JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0	210,890
CHINA NORTHERN RARE EARTH A COMMON STOCK CNY1.0	468,085
HUATAI SECURITIES CO LTD A COMMON STOCK CNY1.0	3,820
NEW CHINA LIFE INSURANCE C A COMMON STOCK CNY1.0	1,139
HAIER SMART HOME CO LTD A COMMON STOCK CNY1.0	518,572
SANY HEAVY INDUSTRY CO LTD A COMMON STOCK CNY1.0	1,770,509
CHINA CONSTRUCTION BANK A COMMON STOCK CNY1.0	5,142
SHANGHAI FOSUN PHARMACEUTI A COMMON STOCK CNY1.0	1,100
GEMDALE CORP A COMMON STOCK CNY1.0	2,500
SANAN OPTOELECTRONICS CO L A COMMON STOCK CNY1.0	2,447
SHANGHAI ELECTRIC GRP CO L A COMMON STOCK CNY1.0	6,473
CHINA FORTUNE LAND DEVELOP A COMMON STOCK CNY1.0	2,127
ZIJIN MINING GROUP CO LTD A COMMON STOCK CNY.1	9,931
FOUNDER SECURITIES CO LTD A COMMON STOCK CNY1.0	4,398
SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0	3,608
NARI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	2,830
CHINA TOURISM GROUP DUTY F A COMMON STOCK CNY1.0	98,667
INNER MONGOLIA BAOTOU STE A COMMON STOCK CNY1.0	23,207
AVIC INDUSTRY FINANCE HOLD A COMMON STOCK CNY1.0	4,800
ALUMINUM CORP OF CHINA LTD A COMMON STOCK CNY1.0	6,546
AIR CHINA LTD A COMMON STOCK CNY1.0	3,600
METALLURGICAL CORP OF CHIN A COMMON STOCK CNY1.0	1,072,754
SHANGHAI INTERNATIONAL AIR A COMMON STOCK CNY1.0	500
GUANGZHOU BAIYUNSHAN PHAR A COMMON STOCK CNY1.0	163,168
HUAYU AUTOMOTIVE SYSTEMS A COMMON STOCK CNY1.0	254,929
SINOLINK SECURITIES CO LTD A COMMON STOCK CNY1.0	1,652
SICHUAN CHUANTOU ENERGY CO A COMMON STOCK CNY1.0	1,725,876
AECC AVIATION POWER CO A COMMON STOCK CNY1.0	1,229
BANK OF NANJING CO LTD A COMMON STOCK CNY1.0	601,688
CHINA MOLYBDENUM CO LTD A COMMON STOCK CNY.2	9,452
SHANDONG GOLD MINING CO LT A COMMON STOCK CNY1.0	1,989
ZHEJIANG CHINT ELECTRICS A COMMON STOCK CNY1.0	1,182
YONGHUI SUPERSTORES CO LTD A COMMON STOCK CNY1.0	5,199
CHINA EASTERN AIRLINES CO A COMMON STOCK CNY1.0	1,074,301
HUNDSUN TECHNOLOGIES INC A COMMON STOCK CNY1.0	782
CHINA SOUTHERN AIRLINES CO A COMMON STOCK CNY1.0	6,600
FUYAO GLASS INDUSTRY GROUP A COMMON STOCK CNY1.0	1,100
XIAMEN C + D INC A COMMON STOCK CNY1.0	1,500
ZHANGZHOU PIENZHEHUANG PHA A COMMON STOCK CNY1.0	300
SHANXI XINGHUACUN FEN WINE A COMMON STOCK CNY1.0	118,676
TONGWEI CO LTD A COMMON STOCK CNY1.0	229,543
PERSHING SQUARE HOLDINGS LTD/F PERSHING SQUARE HOLDINGS LTD	10,303,383
ALIBABA PICTURES GROUP LTD COMMON STOCK HKD.25	8,619,750
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Security Name	Shares/Par Value
RECRUIT HOLDINGS CO LTD COMMON STOCK	667,674
ZALANDO SE COMMON STOCK	378,537
HUA HONG SEMICONDUCTOR LTD COMMON STOCK	3,642,082
FEVERTREE DRINKS PLC COMMON STOCK GBP.0025	719,155
SAMSUNG SDS CO LTD COMMON STOCK KRW500.0	304
LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	2,685
MEDIBANK PRIVATE LTD COMMON STOCK	8,811,591
ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01	3,605,463
GLOBALWAFERS CO LTD COMMON STOCK TWD10.0	983,837
SHAANXI COAL INDUSTRY CO L A COMMON STOCK CNY1.0	1,007,953
AGL ENERGY LTD COMMON STOCK	72,019
SHUNFENG INTERNATIONAL CLEAN COMMON STOCK HKD.01	446,000
ICICI BANK LTD COMMON STOCK INR2.0	7,584,621
NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0	318,467
FOSHAN HAITIAN FLAVOURING A COMMON STOCK CNY1.0	346,713
AENA SME SA COMMON STOCK	24,923
AUTO TRADER GROUP PLC COMMON STOCK GBP.01	3,236,983
CARSALES.COM LTD COMMON STOCK	550,940
WALMART DE MEXICO SAB DE CV COMMON STOCK	25,062,938
GF SECURITIES CO LTD H COMMON STOCK CNY1.0	1,533,406
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	3,104,777
MERIDIAN ENERGY LTD COMMON STOCK	145,251
TECH MAHINDRA LTD COMMON STOCK INR5.0	830,366
FUYAO GLASS INDUSTRY GROUP H COMMON STOCK CNY1.0	305,798
SOUTH32 LTD DI COMMON STOCK	8,013,253
FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09	29,818
HUATAI SECURITIES CO LTD H COMMON STOCK CNY1.0	13,286
CELLNEX TELECOM SA COMMON STOCK EUR.25	1,003,893
TRYG A/S COMMON STOCK DKK5.0	476,522
SVENSKA HANDELSBANKEN A SHS COMMON STOCK SEK1.55	163,441
VICINITY CENTRES REIT	427,082
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	2,527,802
3SBIO INC COMMON STOCK USD.00001	50,873
CHENNAI SUPER KINGS CRICKET COMMON STOCK	300,383
ENEL CHILE SA COMMON STOCK	8,754,578
UNICREDIT SPA COMMON STOCK NPV	238,833
CHINA RESOURCES PHARMACEUTIC COMMON STOCK	1,172,282
CHINA HUARONG ASSET MANAGE H COMMON STOCK CNY1.0	91,088
CHINA LITERATURE LTD COMMON STOCK USD.0001	3,371
SSY GROUP LTD COMMON STOCK HKD.02	13,650
JUST EAT TAKEAWAY COMMON STOCK EUR.04	527,300
DALI FOODS GROUP CO LTD COMMON STOCK HKD.01	4,716,178
ABN AMRO BANK NV CVA DUTCH CERT EUR1.0	46,245
EXOR NV COMMON STOCK EUR.01	51,614
MMC NORILSK NICKEL PJSC ADR ADR	5,545
ORSTED A/S COMMON STOCK DKK10.0	20,835

Security Name	Shares/Par Value
JAPAN POST HOLDINGS CO LTD COMMON STOCK	130,239
JAPAN POST BANK CO LTD COMMON STOCK	1,922,287
SCOUT24 SE COMMON STOCK	730,376
THAI UNION GROUP PCL F FOREIGN SH. THB.25 A	13,204,684
COVESTRO AG COMMON STOCK	362,606
CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	628,477
BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/32 1	32,965,230
LAND SECURITIES GROUP PLC REIT GBP.1066667	74,661
BANK OF JIANGSU CO LTD A COMMON STOCK CNY1.0	1,084,655
BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0	3,240
COLES GROUP LTD COMMON STOCK	1,414,079
PEARL ABYSS CORP COMMON STOCK KRW100.0	4,550
DOOSAN BOBCAT INC COMMON STOCK KRW500.0	388,402
QIAGEN N.V. COMMON STOCK EUR.01	180,391
RUMO SA COMMON STOCK	11,332
GRIFOLS SA COMMON STOCK EUR.25	648,486
SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2	35,928
LUKOIL PJSC SPON ADR ADR RUB.025	199,589
NORDEA BANK ABP COMMON STOCK EUR1.0	2,482,968
BOC AVIATION LTD COMMON STOCK	29,893
CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	1,647,439
ZHONGAN ONLINE P+C INSURAN H COMMON STOCK CNY1.0	9,318
AMUNDI SA COMMON STOCK EUR2.5	112,262
DEMANT A/S COMMON STOCK DKK.2	29,375
ORIENT SECURITIES CO LTD A COMMON STOCK CNY1.0	3,460
EVERBRIGHT SECURITIE CO A COMMON STOCK CNY1.0	2,135
CHINA INTERNATIONAL CAPITA H COMMON STOCK CNY1.0	73,317
BAWAG GROUP AG COMMON STOCK	162,447
ADYEN NV COMMON STOCK EUR.01	15,042
UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	107,203,310
JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245	227,298
ING GROEP NV COMMON STOCK EUR.01	844,985
WISETECH GLOBAL LTD COMMON STOCK	818,243
BID CORP LTD COMMON STOCK	1,056,814
JSW STEEL LTD COMMON STOCK INR1.0	727,406
BANCO BTG PACTUAL SA UNIT UNIT	1,025,024
DELIVERY HERO SE COMMON STOCK	264,456
ADIENT PLC COMMON STOCK USD.001	17,313
ALKERMES PLC COMMON STOCK USD.01	29,326
ALLEGION PLC COMMON STOCK USD.01	162,757
AMBARELLA INC COMMON STOCK USD.00045	6,719
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	73,850
ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0	6,344
ASSURED GUARANTY LTD COMMON STOCK USD.01	13,773
ATHENE HOLDING LTD CLASS A COMMON STOCK USD.001	24,390
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	13,979

Security Name	Shares/Par Value
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	38,772
BIOHAVEN PHARMACEUTICAL HOLD COMMON STOCK	10,540
ACCENTURE PLC CL A COMMON STOCK USD.0000225	449,562
MIMECAST LTD COMMON STOCK USD.01	11,295
BUNGE LTD COMMON STOCK USD.01	180,116
CAPRI HOLDINGS LTD COMMON STOCK	28,164
CREDICORP LTD COMMON STOCK USD5.0	37,570
COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01	339,378
CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01	24,547
EATON CORP PLC COMMON STOCK USD.01	127,900
ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	42,472
ENSTAR GROUP LTD COMMON STOCK USD1.0	2,270
ESSENT GROUP LTD COMMON STOCK USD.015	20,708
EVEREST RE GROUP LTD COMMON STOCK USD.01	7,306
FABRINET COMMON STOCK USD.01	6,793
FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	6,493
GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01	10,679
HELEN OF TROY LTD COMMON STOCK USD.1	4,494
HERBALIFE NUTRITION LTD COMMON STOCK USD.002	18,524
JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	28,570
ICHOR HOLDINGS LTD COMMON STOCK USD.0001	5,186
IHS MARKIT LTD COMMON STOCK USD.01	69,157
INVESCO LTD COMMON STOCK USD.2	558,970
JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	6,733
JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	11,099
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	918,371
LIBERTY GLOBAL PLC A COMMON STOCK USD.01	30,079
LIBERTY GLOBAL PLC C COMMON STOCK USD.01	499,191
LINDE PLC COMMON STOCK EUR.001	122,051
LIVANOVA PLC COMMON STOCK GBP1.0	8,961
MEDTRONIC PLC COMMON STOCK USD.1	376,032
APTIV PLC COMMON STOCK USD.01	49,691
MYOVANT SCIENCES LTD COMMON STOCK USD.000017727	6,694
NIELSEN HOLDINGS PLC COMMON STOCK EUR.07	62,083
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	190,863
NOVOCURE LTD COMMON STOCK	17,177
NVENT ELECTRIC PLC COMMON STOCK USD.01	30,633
PROTHENA CORP PLC COMMON STOCK USD.01	5,530
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	9,097
PENTAIR PLC COMMON STOCK USD.01	30,546
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	29,026
SIGNET JEWELERS LTD COMMON STOCK USD.18	9,638
SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	3,709
STERIS PLC COMMON STOCK USD75.0	19,377
TECHNIPFMC PLC COMMON STOCK USD1.0	1,262,110
THERAVANCE BIOPHARMA INC COMMON STOCK USD.00001	9,946

Security Name	Shares/Par Value
LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01	8,583
LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01	28,319
TRITON INTERNATIONAL LTD COMMON STOCK USD.01	12,387
TRONOX HOLDINGS PLC A COMMON STOCK USD.01	20,810
WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	532
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	133,853
PERRIGO CO PLC COMMON STOCK EUR.001	24,276
CHUBB LTD COMMON STOCK	121,981
CRISPR THERAPEUTICS AG COMMON STOCK CHF.03	10,871
GARMIN LTD COMMON STOCK CHF.1	114,642
TE CONNECTIVITY LTD COMMON STOCK CHF.57	109,310
TRANSOCEAN LTD COMMON STOCK CHF.1	107,704
GLOBANT SA COMMON STOCK USD1.2	1,604
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	31,530
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	225,782
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	4,373
WIX.COM LTD COMMON STOCK ILS.01	6,133
AERCAP HOLDINGS NV COMMON STOCK EUR.01	136,225
ELASTIC NV COMMON STOCK EUR.01	11,563
CORE LABORATORIES N.V. COMMON STOCK EUR.02	8,222
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	91,229
NXP SEMICONDUCTORS NV COMMON STOCK	223,934
PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01	21,361
UNIQURE NV COMMON STOCK EUR.05	6,153
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	146,764
DORIAN LPG LTD COMMON STOCK USD.01	5,378
FLEX LTD COMMON STOCK	90,202
GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01	348,103
INTERNATIONAL SEAWAYS INC COMMON STOCK	6,947
BLACKSTONE INC COMMON STOCK USD.00001	388,311
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	100,312
REALREAL INC/THE COMMON STOCK USD.00001	14,033
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	220,489
CHEWY INC CLASS A COMMON STOCK USD.01	16,076
ROKU INC COMMON STOCK USD.0001	46,801
SNAP INC A COMMON STOCK USD.00001	336,458
MERITZ SECURITIES CO LTD COMMON STOCK KRW1000.0	1,228,352
QATAR FUEL QSC COMMON STOCK QAR1.0	4,305
LI NING CO LTD COMMON STOCK HKD.1	1,576,699
JARIR MARKETING CO COMMON STOCK SAR10.0	138,888
SAUDI BRITISH BANK COMMON STOCK SAR10.	61,328
AL RAJHI BANK COMMON STOCK SAR10.	2,022,642
BANK ALBILAD COMMON STOCK SAR10.	145,641
BANK AL JAZIRA COMMON STOCK SAR10.	706,283
RIYAD BANK COMMON STOCK SAR10.	259,169
SAUDI TELECOM CO COMMON STOCK SAR10.	1,193,988

Security Name	Shares/Par Value
SABIC AGRI NUTRIENTS CO COMMON STOCK SAR10.0	41,636
SAUDI CEMENT COMMON STOCK SAR10.	57,072
SAUDI IND INVESTMENT GROUP COMMON STOCK SAR10.	480,505
SAHARA INTERNATIONAL PETROCH COMMON STOCK SAR10.0	472,245
ADVANCED PETROCHEMICALS CO COMMON STOCK SAR10.	44,626
BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.	11,927
ALINMA BANK COMMON STOCK SAR10.0	233,042
NOTRE DAME INTERMED PAR SA COMMON STOCK	4,605
CHINA AOYUAN GROUP LTD COMMON STOCK HKD.01	11,060
RATCH GROUP PCL FOREIGN FOREIGN SH. THB10.0 A	6,939
MESAIEED PETROCHEMICAL HOLDI COMMON STOCK QAR10.0	38,884
VANGUARD FTSE EMERGING MARKETS VANGUARD FTSE EMERGING MARKE	1,000,000
CORTEVA INC COMMON STOCK USD.01	1,693,483
DOCUSIGN INC COMMON STOCK USD.0001	40,458
DROPBOX INC CLASS A COMMON STOCK USD.00001	144,167
GLOBE LIFE INC COMMON STOCK USD1.0	17,909
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	72,971
HALMA PLC COMMON STOCK GBP.1	194,058
ISRAEL DISCOUNT BANK A COMMON STOCK ILS.1	2,043,718
TC ENERGY CORP COMMON STOCK	392,789
GMO PAYMENT GATEWAY INC COMMON STOCK	84,582
OCADO GROUP PLC COMMON STOCK GBP.02	51,500
EVRAZ PLC COMMON STOCK USD.05	2,437,176
MERCARI INC COMMON STOCK	25,417
CARL ZEISS MEDITEC AG BR COMMON STOCK	66,310
ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK	275,601
KNORR BREMSE AG COMMON STOCK	7,821
PEPTIDREAM INC COMMON STOCK	69,485
FERGUSON PLC COMMON STOCK GBP.1	410,502
FINECOBANK SPA COMMON STOCK EUR.33	67,636
SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	59,218
ALTERYX INC CLASS A COMMON STOCK	10,806
ANTERIX INC COMMON STOCK USD.0001	2,061
APPFOLIO INC A COMMON STOCK USD.0001	2,999
ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33	14,513
BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001	11,072
CARGURUS INC COMMON STOCK USD.001	14,406
CARVANA CO COMMON STOCK USD.001	19,058
CLEAR CHANNEL OUTDOOR HOLDIN COMMON STOCK	60,351
CORNERSTONE BUILDING BRANDS COMMON STOCK USD.01	161,650
COUSINS PROPERTIES INC REIT USD1.0	27,336
DUPONT DE NEMOURS INC COMMON STOCK USD.01	172,199
DYNEX CAPITAL INC REIT USD.01	5,610
HELIOS TECHNOLOGIES INC COMMON STOCK USD.001	5,694
IAA INC COMMON STOCK USD.01	1,720,030
KONTOOR BRANDS INC COMMON STOCK	8,958

Security Name	Shares/Par Value
LENDINGCLUB CORP COMMON STOCK USD.01	15,656
PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001	9,796
AMCOR PLC COMMON STOCK USD.01	538,632
HORIZON THERAPEUTICS PLC COMMON STOCK USD.0001	38,831
SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	119,289
SHENERGY COMPANY LIMITED A COMMON STOCK CNY1.0	2,916,884
HUAXIN CEMENT CO LTD A COMMON STOCK CNY1.0	350,587
CHINA COM RICH RENE ENE INVEST	3,552,105
NIPPON SHOKUBAI CO LTD COMMON STOCK	316,700
KAWASAKI KISEN KAISHA LTD COMMON STOCK	302,600
KINDEN CORP COMMON STOCK	1,139,000
LEOPALACE21 CORP COMMON STOCK	9,952,000
ULVAC INC COMMON STOCK	468,000
ROHTO PHARMACEUTICAL CO LTD COMMON STOCK	632,900
SANKEN ELECTRIC CO LTD COMMON STOCK	561,800
SUMITOMO OSAKA CEMENT CO LTD COMMON STOCK	366,400
JINS HOLDINGS INC COMMON STOCK	204,700
TIS INC COMMON STOCK	1,206,200
KH NEOCHEM CO LTD COMMON STOCK	748,500
GULF NATIONAL HOLDING COMMON STOCK	32,902
MUTHOOT FINANCE LTD COMMON STOCK INR10.	891,437
YANBU NATIONAL PETROCHEMICAL COMMON STOCK SAR10.	2,189
CO FOR COOPERATIVE INSURANCE COMMON STOCK SAR10.	540
ETIHAD ETISALAT CO COMMON STOCK SAR10.	393,958
BANQUE SAUDI FRANSI COMMON STOCK SAR10.	5,184
SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.	177,573
SAUDI ELECTRICITY CO COMMON STOCK SAR10.	269,185
SAVOLA COMMON STOCK SAR10.	2,240
ALMARAI CO COMMON STOCK SAR10.0	2,173
SAUDI KAYAN PETROCHEMICAL CO COMMON STOCK SAR10.	6,373
RABIGH REFINING AND PETROCHE COMMON STOCK SAR10.	1,877
SAUDI ARABIAN MINING CO COMMON STOCK SAR10.	117,805
CHONGQING ZHIFEI BIOLOGICA A COMMON STOCK CNY1.0	17,674
WENS FOODSTUFFS GROUP CO A COMMON STOCK CNY1.0	3,483
THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0	1,055,866
ICICI LOMBARD GENERAL INSURA COMMON STOCK INR10.0	1,900
NATIONAL INDUSTRIALIZATION C COMMON STOCK SAR10.0	2,836
PRO MEDICUS LTD COMMON STOCK	120,000
NORTHLAND POWER INC COMMON STOCK	215,983
SERVICE STREAM LTD COMMON STOCK	14,216,426
AFTERPAY LTD COMMON STOCK	124,033
VISTA GROUP INTERNATIONAL LT COMMON STOCK	950,000
APPEN LTD COMMON STOCK	3,450,000
GN STORE NORD A/S COMMON STOCK DKK4.	553,883
INTOUCH HOLDINGS PCL F FOREIGN SH. THB1.0 A	12,593
GUANGZHOU HAIGE COMMUNICAT A COMMON STOCK CNY1.0	202,900

Security Name	Shares/Par Value
INEPAR SA IND E CONSTRUCOES 12/99 VAR	3,760
US TREASURY N/B 05/49 2.875	665,300,000
BARITO PACIFIC TBK PT COMMON STOCK IDR100.0	4,401,030
NIO INC ADR ADR USD.00025	204,477
AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0	393,882
EAST MONEY INFORMATION CO A COMMON STOCK CNY1.0	5,496
CHINA EDUCATION GROUP HOLDIN COMMON STOCK HKD.00001	1,413,395
WUXI APPTec CO LTD H COMMON STOCK CNY1.0	783,394
TSY INFL IX N/B 07/29 0.25	71,650,470
AGILYSYS INC COMMON STOCK USD.3	4,154
ALLOGENE THERAPEUTICS INC COMMON STOCK USD.001	14,265
ALTAIR ENGINEERING INC A COMMON STOCK	8,198
AMERESCO INC CL A COMMON STOCK USD.0001	4,818
APPIAN CORP COMMON STOCK USD.0001	6,414
ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	7,183
ARES COMMERCIAL REAL ESTATE REIT USD.01	8,253
ARVINAS INC COMMON STOCK USD.001	6,625
AVROBIO INC COMMON STOCK USD.0001	6,457
AXSOME THERAPEUTICS INC COMMON STOCK USD.0001	4,462
BANDWIDTH INC CLASS A COMMON STOCK USD.001	3,896
BLOOM ENERGY CORP A COMMON STOCK USD.0001	26,498
CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001	18,100
CHEMOCENTRYX INC COMMON STOCK USD.001	8,910
CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001	5,373
DOMO INC CLASS B COMMON STOCK USD.001	5,184
DUCOMMUN INC COMMON STOCK USD.01	1,917
EVO PAYMENTS INC CLASS A COMMON STOCK USD.0001	8,559
ENPHASE ENERGY INC COMMON STOCK USD.00001	24,146
EVENTBRITE INC CLASS A COMMON STOCK USD.00001	12,002
GOSSAMER BIO INC COMMON STOCK USD.0001	9,077
HAMILTON LANE INC CLASS A COMMON STOCK	6,370
HANGER INC COMMON STOCK USD.01	7,023
INNOVATIVE INDUSTRIAL PROPER REIT USD.001	4,343
JOHNSON OUTDOORS INC A COMMON STOCK USD.05	1,096
KRYSTAL BIOTECH INC COMMON STOCK USD.00001	2,646
LIBERTY OILFIELD SERVICES A COMMON STOCK	16,689
MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	76,450
MALIBU BOATS INC A COMMON STOCK USD.01	3,862
MITEK SYSTEMS INC COMMON STOCK USD.001	7,818
NANOSTRING TECHNOLOGIES INC COMMON STOCK USD.0001	8,126
PETIQ INC COMMON STOCK USD.001	3,985
RUBIUS THERAPEUTICS INC COMMON STOCK	6,802
SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001	4,051
SHOTSPOTTER INC COMMON STOCK	1,598
STAR GROUP LP COMMON STOCK	6,716
STITCH FIX INC CLASS A COMMON STOCK USD.00002	11,931

Security Name	Shares/Par Value
SWITCH INC A COMMON STOCK USD.001	17,528
TENABLE HOLDINGS INC COMMON STOCK USD.01	13,397
TILRAY INC CLASS 2 COMMON COMMON STOCK USD.0001	76,560
UPWORK INC COMMON STOCK USD.0001	20,691
VERACYTE INC COMMON STOCK USD.001	12,326
VERRA MOBILITY CORP COMMON STOCK USD.0001	25,333
VICTORY CAPITAL HOLDING A COMMON STOCK USD.01	2,976
VISHAY PRECISION GROUP COMMON STOCK	2,357
WIDEOPENWEST INC COMMON STOCK USD.01	9,640
WILLDAN GROUP INC COMMON STOCK USD.01	2,273
YETI HOLDINGS INC COMMON STOCK USD.01	15,493
ZUORA INC CLASS A COMMON STOCK	19,981
KINIKSA PHARMACEUTICALS A COMMON STOCK USD.000273	4,412
MEIRAGTX HOLDINGS PLC COMMON STOCK USD.00001	4,020
QUOTIENT LTD COMMON STOCK	14,033
ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	457,326
H.U. GROUP HOLDINGS INC COMMON STOCK	153,000
XEROX HOLDINGS CORP COMMON STOCK USD1.0	29,739
AIR CANADA COMMON STOCK	19,091
MAGELLAN FINANCIAL GROUP LTD COMMON STOCK	77,131
DONGXING SECURITIES CO LT A COMMON STOCK CNY1.0	1,507
GANFENG LITHIUM CO LTD A COMMON STOCK CNY1.0	600
SUZHOU DONGSHAN PRECISION A COMMON STOCK CNY1.0	900
SHANXI COKING COAL ENERGY A COMMON STOCK CNY1.0	2,240
JINKE PROPERTIES GROUP CO A COMMON STOCK CNY1.0	2,800
SICHUAN KELUN PHARMACEUTIC A COMMON STOCK CNY1.0	800
LEPU MEDICAL TECHNOLOGY A COMMON STOCK CNY1.0	973
FINANCIAL STREET HOLDINGS A COMMON STOCK CNY1.0	1,600
BEIJING DABEINONG TECHNOLO A COMMON STOCK CNY1.0	2,192
HITHINK ROYALFLUSH INFORMA A COMMON STOCK CNY1.0	294
SHANXI SECURITIES CO LTD A COMMON STOCK CNY1.0	2,000
GUOYUAN SECURITIES CO LTD A COMMON STOCK CNY1.0	2,200
WESTERN SECURITIES CO LTD A COMMON STOCK CNY1.0	2,313
HENGYI PETROCHEMICAL CO A COMMON STOCK CNY1.0	2,012
FIRST CAPITAL SECURITIES C A COMMON STOCK CNY1.0	2,300
HENGLI PETROCHEMICAL CO L A COMMON STOCK CNY1.0	3,105
ZHEJIANG HUAYOU COBALT CO A COMMON STOCK CNY1.0	600
CAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0	1,900
BANK OF CHENGDU CO LTD A COMMON STOCK CNY1.0	408,600
HUAXI SECURITIES CO LTD A COMMON STOCK CNY1.0	1,434
GUANGHUI ENERGY CO LTD A COMMON STOCK CNY1.0	632,000
CHINA AVIONICS SYSTEMS CO A COMMON STOCK CNY1.0	800
ZHEJIANG LONGSHENG GROUP C A COMMON STOCK CNY1.0	1,800
COSCO SHIPPING HOLDINGS CO A COMMON STOCK CNY1.0	6,574
ZHONGJIN GOLD CORP A COMMON STOCK CNY1.0	2,600
BBMG CORPORATION A COMMON STOCK CNY1.0	4,500

Security Name	Shares/Par Value
SHANXI LU AN ENVIRONMENTAL A COMMON STOCK CNY1.0	1,969,616
SOOCHOW SECURITIES CO LTD A COMMON STOCK CNY1.0	2,095
FANGDA CARBON NEW MATERIAL A COMMON STOCK CNY1.0	1,900
HUAAN SECURITIES CO LTD A COMMON STOCK CNY1.0	2,500
SHANDONG LINGLONG TYRE CO A COMMON STOCK CNY1.0	700
SPRING AIRLINES CO LTD A COMMON STOCK CNY1.0	500
AXONICS INC COMMON STOCK USD.0001	6,139
BOSTON OMAHA CORP CL A COMMON STOCK	2,909
CRINETICS PHARMACEUTICALS IN COMMON STOCK USD.001	4,159
HARBORONE BANCORP INC COMMON STOCK USD.01	9,519
ORTHOPEDIATRICS CORP COMMON STOCK USD.00025	2,554
QUANTERIX CORP COMMON STOCK USD.001	5,256
TWIST BIOSCIENCE CORP COMMON STOCK USD.00001	8,064
WW INTERNATIONAL INC COMMON STOCK	9,531
Y MABS THERAPEUTICS INC COMMON STOCK USD.0001	4,754
HUBEI BIOCAUSE PHARMACEUTI A COMMON STOCK CNY1.0	2,600
GIANT NETWORK GROUP CO LTD A COMMON STOCK CNY1.0	900
BEIJING SHUNXIN AGRICULT A COMMON STOCK CNY1.0	400
FUJIAN SUNNER DEVELOPMENT A COMMON STOCK CNY1.0	700
ANHUI GUJING DISTILLERY CO A COMMON STOCK CNY1.0	200
US TREASURY N/B 08/49 2.25	634,054,500
BRITANNIA INDUSTRIES LTD SR SECURED 08/22 8	19,320
UNISPLENDOR CORP LTD A COMMON STOCK CNY1.0	1,540
HANGZHOU TIGERMED CONSULTI A COMMON STOCK CNY1.0	196
MANGO EXCELLENT MEDIA CO L A COMMON STOCK CNY1.0	940
WALVAX BIOTECHNOLOGY CO A COMMON STOCK CNY1.0	840
HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0	238,760
WEIFU HIGH TECHNOLOGY GRP A COMMON STOCK CNY1.0	305,131
TIANMA MICROELECTRONICS A COMMON STOCK CNY1.0	1,200
TRANSFAR ZHILIAN CO LTD A COMMON STOCK CNY1.0	1,680
CHAOZHOU THREE CIRCLE GROU A COMMON STOCK CNY1.0	930
SHENZHEN SALUBRIS PHARM A COMMON STOCK CNY1.0	500
XCMG CONSTRUCTION MACHIN A COMMON STOCK CNY1.0	4,200
DONG E E JIAOCO LTD A COMMON STOCK CNY1.0	300
TONGLING NONFERROUS METALS A COMMON STOCK CNY1.0	5,451
WUHU SANQI INTERACTIVE ENT A COMMON STOCK CNY1.0	1,154
SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0	25,500
SONGCHENG PERFORMANCE DEVE A COMMON STOCK CNY1.0	1,340
BEIJING SHIJI INFORMATION A COMMON STOCK CNY1.0	600
SUZHOU GOLD MANTIS CONSTR A COMMON STOCK CNY1.0	1,500
DHC SOFTWARE CO LTD A COMMON STOCK CNY1.0	1,702
HESTEEL CO LTD A COMMON STOCK CNY1.0	5,600
GOERTEK INC A COMMON STOCK CNY1.0	1,773
LENS TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	2,600
CHONGQING CHANGAN AUTOMOB A COMMON STOCK CNY1.0	73,060
PERFECT WORLD CO LTD A COMMON STOCK CNY1.0	1,050

Security Name	Shares/Par Value
NINESTAR CORP A COMMON STOCK CNY1.0	556
WUXI LEAD INTELLIGENT EQUI A COMMON STOCK CNY1.0	449
AVIC SHENYANG AIRCRAFT CO A COMMON STOCK CNY1.0	840
SHENZHEN KANGTAI BIOLOGICA A COMMON STOCK CNY1.0	300
CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0	246,526
HUANENG POWER INTL INC A COMMON STOCK CNY1.0	3,806
OFFSHORE OIL ENGINEERING A COMMON STOCK CNY1.0	2,300
TSINGTAO BREWERY CO LTD A COMMON STOCK CNY1.0	387
TBEA CO LTD A COMMON STOCK CNY1.0	197,954
JIANGXI COPPER CO LTD A COMMON STOCK CNY1.0	1,100
SHANGHAI PHARMACEUTICALS A COMMON STOCK CNY1.0	1,051
CHINA SOUTH PUBLISHING A COMMON STOCK CNY1.0	597,600
JOINTOWN PHARMACEUTICAL A COMMON STOCK CNY1.0	1,000
SINOPEC SHANGHAI PETROCHE A COMMON STOCK CNY1.0	1,350,442
YANZHOU COAL MINING CO A COMMON STOCK CNY1.0	1,200
YUTONG BUS CO LTD A COMMON STOCK CNY1.0	1,200
LIAONING CHENG DA CO LTD A COMMON STOCK CNY1.0	800
DONGFANG ELECTRIC CORP LTD A COMMON STOCK CNY1.0	682,000
HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0	3,609
INNER MONGOLIA JUNZHENG EN A COMMON STOCK CNY1.0	1,441,610
TONGHUA DONGBAO PHARMACEUT A COMMON STOCK CNY1.0	680,645
SHANDONG BUCHANG PHARMACEU A COMMON STOCK CNY1.0	74,700
HUYA INC ADR ADR USD.0001	733
BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001	10,784,706
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/27 0.75	57,500,000
ORBIA ADVANCE CORP SAB DE CV COMMON STOCK	980,230
SERVICE PROPERTIES TRUST REIT USD.01	30,349
TOPCON CORP COMMON STOCK	1,930,000
BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001	3,529,832
EMAAR ECONOMIC CITY COMMON STOCK SAR10.0	3,268
DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0	1,151,217
PROSUS NV COMMON STOCK EUR.05	278,940
TEAMVIEWER AG COMMON STOCK	16,959
BELLRING BRANDS INC CLASS A COMMON STOCK USD.01	7,272
PELTON INTERACTIVE INC A COMMON STOCK USD.000025	46,662
VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD.0001	22,575
US TREASURY N/B 02/31 5.375	2,200,000
ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001	47,414
GAZPROM PJSC COMMON STOCK RUB5.0	5,081,780
ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMERGING MARKET	18,500
HEALTHPEAK PROPERTIES INC REIT USD1.0	480,341
NORTONLIFELOCK INC COMMON STOCK USD.01	2,999,023
M+G PLC COMMON STOCK GBP.05	3,957,245
TRIP.COM GROUP LTD ADR ADR USD.01	152,938
ALDER BIOPHARMACEUTICALS INC COMMON STOCK	491
CERENCE INC COMMON STOCK USD.01	6,900

Security Name	Shares/Par Value
NEXTIER OILFIELD SOLUTIONS I COMMON STOCK USD.01	29,619
ONTO INNOVATION INC COMMON STOCK	8,982
PENNANT GROUP INC/THE COMMON STOCK USD.001	4,888
GUANGZHOU KINGMED DIAGNOST A COMMON STOCK CNY1.0	200
MAREL HF COMMON STOCK ISK1.0	1,350,000
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	27,544,392
PETRONAS GAS BHD COMMON STOCK	507,200
VELOCITY COMMERCIAL CAPITAL LO VCC 2019 3 A 144A	3,927
VIACOMCBS INC CLASS B COMMON STOCK USD.001	487,804
ALGONQUIN POWER + UTILITIES COMMON STOCK	66,989
CAN APARTMENT PROP REAL ESTA REIT	251,961
SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	25,700
ORIX JREIT INC REIT	1,489
QANTAS AIRWAYS LTD COMMON STOCK	104,142
MAPLETREE COMMERCIAL TRUST REIT	3,238,600
AVEVA GROUP PLC COMMON STOCK GBP.0355556	12,634
JAPAN POST INSURANCE CO LTD COMMON STOCK	702,000
JD SPORTS FASHION PLC COMMON STOCK GBP.0025	714,779
ANAPLAN INC COMMON STOCK USD.0001	23,981
TRADEWEB MARKETS INC CLASS A COMMON STOCK USD.01	55,649
TRUIST FINANCIAL CORP COMMON STOCK USD5.0	370,339
US ECOLOGY INC COMMON STOCK USD.01	5,810
VIPER ENERGY PARTNERS LP COMMON STOCK	10,773
CONVATEC GROUP PLC COMMON STOCK GBP.1	3,230,205
SHINKO ELECTRIC INDUSTRIES COMMON STOCK	365,100
ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	18,017,336
COLGATE PALMOLIVE (INDIA) COMMON STOCK INR1.0	590,981
QATAR INTERNATIONAL ISLAMIC COMMON STOCK QAR10.	623,267
SINOTRANS LIMITED A COMMON STOCK CNY1.0	493,000
BERGER PAINTS INDIA LTD COMMON STOCK INR1.0	2,043
YIFENG PHARMACY CHAIN CO L A COMMON STOCK CNY1.0	364
TOPCHOICE MEDICAL CORPORAT A COMMON STOCK CNY1.0	100
TOLY BREAD CO LTD A COMMON STOCK CNY1.0	420
LAOBAIXING PHARMACY CHAIN A COMMON STOCK CNY1.0	140
CHINA MERCHANTS ENERGY A COMMON STOCK CNY1.0	4,340
HDFC ASSET MANAGEMENT CO LTD COMMON STOCK INR5.0	123,010
CHINA EAST EDUCATION HOLDING COMMON STOCK HKD.0001	4,502
HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001	10,776
SIEMENS LTD COMMON STOCK INR2.	7,213
INFO EDGE INDIA LTD COMMON STOCK INR10.	14,878
DLF LTD COMMON STOCK INR2.0	600,277
ZOOMLION HEAVY INDUSTRY H COMMON STOCK CNY1.0	943,592
CHINA LESSO GROUP HOLDINGS L COMMON STOCK HKD.05	1,002,873
EVE ENERGY CO LTD A COMMON STOCK CNY1.0	950
WUS PRINTED CIRCUIT KUNSHA A COMMON STOCK CNY1.0	1,036
SHANDONG SUN PAPER INDUSTR A COMMON STOCK CNY1.0	1,397

Security Name	Shares/Par Value
SHENZHEN SUNWAY COMMUNICAT A COMMON STOCK CNY1.0	500
SUNWODA ELECTRONIC CO LTD A COMMON STOCK CNY1.0	857
ZHEJIANG SANHUA INTELLIGEN A COMMON STOCK CNY1.0	1,963
YIFAN PHARMACEUTICAL CO LT A COMMON STOCK CNY1.0	700
YINTAI GOLD CO LTD A COMMON STOCK CNY1.0	23,240
SUOFEIYA HOME COLLECTION C A COMMON STOCK CNY1.0	242
GEM CO LTD A COMMON STOCK CNY1.0	2,500
WUHAN GUIDE INFRARED CO LT A COMMON STOCK CNY1.0	1,190
JIANGSU ZHONGNAN CONSTRUCT A COMMON STOCK CNY1.0	2,100
ZHEJIANG NHU CO LTD A COMMON STOCK CNY1.0	87,048
SHIJIAZHUANG YILING PHARMA A COMMON STOCK CNY1.0	126,421
AVIC JONHON OPTRONIC TECH A COMMON STOCK CNY1.0	600
HEFEI MEIYA OPTOELECTRONIC A COMMON STOCK CNY1.0	300
BEIJING NEW BUILDING MATER A COMMON STOCK CNY1.0	26,554
CHINA TRANSINFO TECHNOLOGY A COMMON STOCK CNY1.0	800
BEIJING SINNET TECHNOLOGY A COMMON STOCK CNY1.0	866
GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	850
GOTION HIGH TECH CO LTD A COMMON STOCK CNY1.0	600
AVIC ELECTROMECHANICAL SY A COMMON STOCK CNY1.0	1,934
JIANGSU YUYUE MEDICAL EQU A COMMON STOCK CNY1.0	116,948
YUAN LONGPING HIGH TECH AG A COMMON STOCK CNY1.0	700
CHINA GREATWALL TECHNOLOGY A COMMON STOCK CNY1.0	1,500
BEIJING YANJING BREWERY CO A COMMON STOCK CNY1.0	1,500
YANGO GROUP CO LTD A COMMON STOCK CNY1.0	2,231
NAVINFO CO LTD A COMMON STOCK CNY1.0	1,200
SHENZHEN HEPALINK PHARMACE A COMMON STOCK CNY1.0	500
BY HEALTH CO LTD A COMMON STOCK CNY1.0	69,264
WINNING HEALTH TECHNOLOGY A COMMON STOCK CNY1.0	1,155
HUALAN BIOLOGICAL ENGINEER A COMMON STOCK CNY1.0	988
UNIGROUP GUOXIN MICROELECT A COMMON STOCK CNY1.0	67,300
INSPUR ELECTRONIC INFORMAT A COMMON STOCK CNY1.0	76,789
JILIN AODONG PHARMACEUTICA A COMMON STOCK CNY1.0	600
GRG BANKING EQUIPMENT CO A COMMON STOCK CNY1.0	1,316
SHANXI TAIGANG STAINLESS A COMMON STOCK CNY1.0	1,667,300
YANTAI JEREH OILFIELD A COMMON STOCK CNY1.0	500
AECC AERO ENGINE CONTROL A COMMON STOCK CNY1.0	600
NORTHEAST SECURITIES CO LT A COMMON STOCK CNY1.0	1,300
TIANJIN ZHONGHUAN SEMICOND A COMMON STOCK CNY1.0	1,557
SEALAND SECURITIES CO LTD A COMMON STOCK CNY1.0	2,900
BEIJING ENLIGHT MEDIA CO L A COMMON STOCK CNY1.0	2,019,102
BEIJING ORIGINWATER TECHNO A COMMON STOCK CNY1.0	1,600
LINGYI ITECH GUANGDONG CO A COMMON STOCK CNY1.0	3,745
LB GROUP CO LTD A COMMON STOCK CNY1.0	1,125
NANJI E COMMERCE CO LTD A COMMON STOCK CNY1.0	1,341
ZHEJIANG WEIXING NEW BUILD A COMMON STOCK CNY1.0	586,453
NAURA TECHNOLOGY GROUP CO A COMMON STOCK CNY1.0	200

Security Name	Shares/Par Value
JIANGXI ZHENGBANG TECH A COMMON STOCK CNY1.0	1,681
HUNAN VALIN STEEL CO LTD A COMMON STOCK CNY1.0	395,369
LEYARD OPTOELECTRONIC CO L A COMMON STOCK CNY1.0	1,400
ZHEJIANG SUPOR CO LTD A COMMON STOCK CNY1.0	126,767
YUNDA HOLDING CO LTD A COMMON STOCK CNY1.0	1,340
GCL SYSTEM INTEGRATION TEC A COMMON STOCK CNY1.0	3,123
BETTA PHARMACEUTICALS CO L A COMMON STOCK CNY1.0	200
ASYMCHEM LABORATORIES TIAN A COMMON STOCK CNY1.0	100
SHANDONG SINOCERA FUNCTION A COMMON STOCK CNY1.0	300
360 SECURITY TECHNOLOGY IN A COMMON STOCK CNY1.0	3,700
ZHENRO PROPERTIES GROUP LTD COMMON STOCK USD.00001	12,000
PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005	612,453
CSC FINANCIAL CO LTD A COMMON STOCK CNY1.0	2,200
NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0	607
HAPVIDA PARTICIPACOES E INVE COMMON STOCK	512,965
SICHUAN SWELLFUN CO LTD A COMMON STOCK CNY1.0	200
ZHESHANG SECURITIES CO LTD A COMMON STOCK CNY1.0	2,000
SHANXI MEIJIN ENERGY CO LT A COMMON STOCK CNY1.0	2,200
CHONGQING FULING ZHACAI A COMMON STOCK CNY1.0	400
YEALINK NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	415
YUNNAN ENERGY NEW MATERIAL A COMMON STOCK CNY1.0	540,400
JUEWEI FOOD CO LTD A COMMON STOCK CNY1.0	300
OPPEIN HOME GROUP INC A COMMON STOCK CNY1.0	17,340
JIANGSU CHANGSHU RURAL COM A COMMON STOCK CNY1.0	1,500
HEILONGJIANG AGRICULTURE A COMMON STOCK CNY1.0	1,000
ZHONGJI INNOLIGHT CO LTD A COMMON STOCK CNY1.0	400
SHENNAN CIRCUITS CO LTD A COMMON STOCK CNY1.0	267
ZHEJIANG WOLWO BIO PHARMAC A COMMON STOCK CNY1.0	286
JAFRON BIOMEDICAL CO LTD A COMMON STOCK CNY1.0	380
BGI GENOMICS CO LTD A COMMON STOCK CNY1.0	200
WEIHAI GUANGWEI COMPOSITES A COMMON STOCK CNY1.0	200
NANJING SECURITIES CO LTD A COMMON STOCK CNY1.0	2,000
H Aidilao INTERNATIONAL HOLDI COMMON STOCK USD.000005	2,358,563
INNOVENT BIOLOGICS INC COMMON STOCK USD.00001	862,376
OSOTSPA PCL FOREIGN FOREIGN SH. THB1.0 A	484,131
SANGFOR TECHNOLOGIES INC A COMMON STOCK CNY1.0	200
OVCTEK CHINA INC A COMMON STOCK CNY1.0	159,900
GIGADEVICE SEMICONDUCTOR B A COMMON STOCK CNY1.0	336
WUXI APPTEC CO LTD A COMMON STOCK CNY1.0	1,344
WILL SEMICONDUCTOR CO LTD A COMMON STOCK CNY1.0	400
PANGANG GROUP VANADIUM TIT A COMMON STOCK CNY1.0	4,500
WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0	1,044,622
UNIVERSAL SCIENTIFIC INDUS A COMMON STOCK CNY1.0	800
SOUTHWEST SECURITIES CO LT A COMMON STOCK CNY1.0	3,500
SHANGHAI JAHWA UNITED CO A COMMON STOCK CNY1.0	300
XIAMEN TUNGSTEN CO LTD A COMMON STOCK CNY1.0	800

Security Name	Shares/Par Value
SHANGHAI CONSTRUCTION GROU A COMMON STOCK CNY1.0	4,700
AVICOPTER PLC A COMMON STOCK CNY1.0	300
PACIFIC SECURITIES CO/THE A COMMON STOCK CNY1.0	3,524
FIBERHOME TELECOM TECH CO A COMMON STOCK CNY1.0	640
SHANGHAI YUYUAN TOURIST MA A COMMON STOCK CNY1.0	1,800
CHINA AEROSPACE TIMES ELEC A COMMON STOCK CNY1.0	1,500
SHANGHAI ZHANGJIANG HIGH A COMMON STOCK CNY1.0	846
CHINA NATIONAL SOFTWARE A COMMON STOCK CNY1.0	270
ZHEJIANG JUHUA CO A COMMON STOCK CNY1.0	1,493
CHINA NATIONAL MEDICINES A COMMON STOCK CNY1.0	400
SHANDONG NANSHAN ALUMINUM A COMMON STOCK CNY1.0	6,329
BEIJING TIAN TAN BIOLOGICAL A COMMON STOCK CNY1.0	685
JIANGSU ZHONGTIAN TECHNOLO A COMMON STOCK CNY1.0	1,576
COSCO SHIPPING ENERGY TRAN A COMMON STOCK CNY1.0	1,900
JONJEE HIGH TECH INDUSTRIA A COMMON STOCK CNY1.0	400
INNER MONGOLIA FIRST MACHI A COMMON STOCK CNY1.0	900
JINYU BIO TECHNOLOGY CO LT A COMMON STOCK CNY1.0	2,881,492
ZHEJIANG HUAHAI PHARMACEUT A COMMON STOCK CNY1.0	770
JOINCARE PHARMACEUTICAL GR A COMMON STOCK CNY1.0	1,028
SHENGYI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	107,748
SHANGHAI BAOSIGHT SOFTWARE A COMMON STOCK CNY1.0	613
HANGZHOU SILAN MICROELECTR A COMMON STOCK CNY1.0	717
CHONGQING BREWERY CO A COMMON STOCK CNY1.0	41,500
SHANGHAI JINJIANG INTERNAT A COMMON STOCK CNY1.0	405,800
SHANDONG HUALU HENGSHENG A COMMON STOCK CNY1.0	295,370
CHINA JUSHI CO LTD A COMMON STOCK CNY1.0	2,087
WUCHAN ZHONGDA GROUP CO L A COMMON STOCK CNY1.0	2,800
JIANGSU HENGLI HYDRAULIC C A COMMON STOCK CNY1.0	713
TONGKUN GROUP CO LTD A COMMON STOCK CNY1.0	1,087
JIANGSU YANGNONG CHEMICAL A COMMON STOCK CNY1.0	100
ANGEL YEAST CO LTD A COMMON STOCK CNY1.0	400
CHANGZHOU XINGYU AUTOMOTIV A COMMON STOCK CNY1.0	29,407
JIANGSU KING S LUCK BREWER A COMMON STOCK CNY1.0	685
NINGBO JOYSON ELECTRONIC A COMMON STOCK CNY1.0	700
HONGFA TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	400
AUTOBIO DIAGNOSTICS CO LTD A COMMON STOCK CNY1.0	230
SHENZHEN GOODIX TECHNOLOGY A COMMON STOCK CNY1.0	200
ZHEJIANG DINGLI MACHINERY A COMMON STOCK CNY1.0	240
SHANGHAI M+G STATIONERY IN A COMMON STOCK CNY1.0	14,100
SBI LIFE INSURANCE CO LTD COMMON STOCK INR10.0	152,026
VIRGIN MONEY UK PLC CDI CDI	70
US TREASURY N/B 08/46 2.25	443,985,000
US TREASURY N/B 11/49 2.375	526,600,000
ACC TRUST ACC 2019 2 A 144A	0
DEUTSCHE ALT A SECURITIES INC DBALT 2006 AR2 1A2	245,305
MITSUBISHI SHOKUHIN CO LTD COMMON STOCK	245,500

Security Name	Shares/Par Value
BP MIDSTREAM PARTNERS LP MLP	9,139
HOLLY ENERGY PARTNERS LP MLP	8,674
NGL ENERGY PARTNERS LP MLP USD1.0	23,577
PHILLIPS 66 PARTNERS LP MLP	13,773
SHELL MIDSTREAM PARTNERS LP MLP	23,575
WESTERN MIDSTREAM PARTNERS L MLP	38,275
ARAB NATIONAL BANK COMMON STOCK SAR10.	87,936
WIWYNN CORP COMMON STOCK TWD10.0	716
NATURA +CO HOLDING S.A. COMMON STOCK	7,843
FUJITSU GENERAL LTD COMMON STOCK	281,900
JAPAN AVIATION ELECTRONICS COMMON STOCK	537,900
KATITAS CO LTD COMMON STOCK	345,100
SCSK CORP COMMON STOCK	822,900
BENEFIT ONE INC COMMON STOCK	161,100
TSY INFL IX N/B 10/24 0.125	79,965,000
ENVISTA HOLDINGS CORP COMMON STOCK USD.01	29,186
JOYY INC ADR ADR USD.00001	137,119
ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	10,754
BIODELIVERY SCIENCES INTL COMMON STOCK USD.001	15,799
CHANGE HEALTHCARE INC COMMON STOCK USD.001	42,141
CITY OFFICE REIT INC REIT USD.01	7,939
CRYOPORT INC COMMON STOCK USD.001	6,530
DIGITAL TURBINE INC COMMON STOCK USD.0001	13,668
DIVERSIFIED HEALTHCARE TRUST REIT USD.01	43,914
ELLINGTON FINANCIAL INC REIT	8,246
IHEARTMEDIA INC CLASS A COMMON STOCK	20,432
LEVI STRAUSS + CO CLASS A COMMON STOCK USD.01	14,474
MAXAR TECHNOLOGIES INC COMMON STOCK	53,778
O I GLASS INC COMMON STOCK	29,013
OWENS + MINOR INC COMMON STOCK USD2.0	12,890
PERDOCEO EDUCATION CORP COMMON STOCK USD.01	12,915
RATTLER MIDSTREAM LP LTD PART	19,007
SIGA TECHNOLOGIES INC COMMON STOCK USD.0001	8,550
CIMPRESS PLC COMMON STOCK EUR.01	3,113
ONESP WORLD HOLDINGS LTD COMMON STOCK USD.0001	12,112
HAZAMA ANDO CORP COMMON STOCK	2,782,000
TADANO LTD COMMON STOCK	2,332,000
GLOBAL POWER SYNERGY PCL F FOREIGN SH. THB10.0 A	1,091,584
SRISAWADCORP PCL FOREIGN FOREIGN SH. THB1.0 A	1,042,120
PETROCHINA CO LTD H COMMON STOCK CNY1.0	27,597,850
PETRONAS DAGANGAN BHD COMMON STOCK	42,800
PETRONAS CHEMICALS GROUP BHD COMMON STOCK	2,991,400
PETROCHINA CO LTD A COMMON STOCK CNY1.0	11,096
CHINA PETROLEUM + CHEMICAL A COMMON STOCK CNY1.0	16,323
NIHON PARKERIZING CO LTD COMMON STOCK	543,100
CARLYLE GROUP INC/THE COMMON STOCK USD1.0	497,910

Security Name	Shares/Par Value
EQUITABLE HOLDINGS INC COMMON STOCK USD.01	192,259
JCR PHARMACEUTICALS CO LTD COMMON STOCK	307,000
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	94,015
OVINTIV INC COMMON STOCK	574
CHANGCHUN HIGH + NEW TECH A COMMON STOCK CNY1.0	200
ACHILLION PHARMACE COMMON STOCK	4,090
ENERPAC TOOL GROUP CORP COMMON STOCK USD.2	11,073
PRECIGEN INC COMMON STOCK	16,857
HUIZHAN DAIRY	3,644,304
SAUDI ARABIAN OIL CO COMMON STOCK	1,069,730
AIR LIQUIDE SA PF 2022 COMMON STOCK	330,000
OVINTIV INC COMMON STOCK	111,675
AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	5,677
ASSETMARK FINANCIAL HOLDINGS COMMON STOCK USD.001	3,319
BEYOND MEAT INC COMMON STOCK	10,397
BRIGHAM MINERALS INC CL A COMMON STOCK USD.01	16,145
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	2,500
CARDLYTICS INC COMMON STOCK	6,011
FASTLY INC CLASS A COMMON STOCK USD.00002	24,019
FOCUS FINANCIAL PARTNERS A COMMON STOCK USD.01	9,923
GLOBAL MEDICAL REIT INC REIT	10,437
GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01	3,358
GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	15,645
IMPINJ INC COMMON STOCK USD.001	3,212
KODIAK SCIENCES INC COMMON STOCK USD.0001	5,595
MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	2,822
PALOMAR HOLDINGS INC COMMON STOCK USD.0001	4,472
PARSONS CORP COMMON STOCK USD1.0	4,689
PHREESIA INC COMMON STOCK USD.01	8,235
REPAY HOLDINGS CORP COMMON STOCK USD.0001	14,001
SAFEHOLD INC REIT USD.01	2,941
SILK ROAD MEDICAL INC COMMON STOCK USD.001	5,948
SIMULATIONS PLUS INC COMMON STOCK USD.001	2,938
STERLING CONSTRUCTION CO COMMON STOCK USD.01	111,801
TURNING POINT THERAPEUTICS I COMMON STOCK USD.0001	7,539
VECTRUS INC COMMON STOCK USD.01	2,099
LUXFER HOLDINGS PLC COMMON STOCK USD.5	5,366
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	120,351
TSY INFL IX N/B 01/30 0.125	81,070,525
OPTION CARE HEALTH INC COMMON STOCK USD.0001	125,663
WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001	324,326
BIOCON LTD COMMON STOCK INR5.	3,544
KARCE INTL HLDGS OPEN OFF10	190,000
UNTRADE.C FIBER OPTIC	1,944,000
CENTRAL RETAIL CORP FOREIGN FOREIGN SH. THB1.0 A	15,535
SEA LTD ADR ADR	394,334

Security Name	Shares/Par Value
SIBANYE STILLWATER LTD COMMON STOCK	1,427,231
FORUM ENGINEERING INC COMMON STOCK	597,800
EURONEXT NV COMMON STOCK EUR1.6	440,000
ZAI LAB LTD ADR ADR USD.00006	87,733
SHANGHAI RAAS BLOOD PRODUC A COMMON STOCK CNY1.0	3,500
PICC HOLDING CO A COMMON STOCK CNY1.0	3,233
TOPSPORTS INTERNATIONAL HOLD COMMON STOCK HKD.000001	2,024,277
WINGTECH TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	500
BILIBILI INC SPONSORED ADR ADR USD.0001	1,405
US TREASURY N/B 11/29 1.75	13,830,000
NICHIBAN CO LTD COMMON STOCK	144,900
RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0	387,898
10X GENOMICS INC CLASS A COMMON STOCK	19,722
HOWMET AEROSPACE INC COMMON STOCK	71,401
INGERSOLL RAND INC COMMON STOCK USD.01	303,552
ISRACARD LTD COMMON STOCK	1
VINDA INTERNATIONAL HOLDINGS COMMON STOCK HKD.1	3,000
KUNLUN TECH CO LTD A COMMON STOCK CNY1.0	600
TISCO FINANCIAL FOREIGN FOREIGN SH. THB10.0 A	4,647,900
EBARA CORP COMMON STOCK	555,000
NEMETSCHEK SE COMMON STOCK	32,492
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	131,904
EDP RENOVAVEIS SA COMMON STOCK EUR5.	1,232,559
US TREASURY N/B 02/50 2	705,795,000
OTIS WORLDWIDE CORP COMMON STOCK USD.01	416,810
AON PLC CLASS A COMMON STOCK	226,995
TSY INFL IX N/B 02/41 2.125	26,106,817
ARCONIC CORP COMMON STOCK USD.01	19,292
CARRIER GLOBAL CORP COMMON STOCK USD.01	453,992
HYATT HOTELS CORP CL A COMMON STOCK USD.01	29,213
MELIA HOTELS INTERNATIONAL COMMON STOCK EUR.2	51,854
B GRIMM POWER PCL FOREIGN FOREIGN SH. THB2.0 A	6,668
GULF ENERGY DEVELOPM FOREIGN FOREIGN SH. THB1.0 A	289,964
MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01	4,481
OVERSTOCK.COM INC PREFERRED STOCK 1.0204	10
UFP INDUSTRIES INC COMMON STOCK	11,599
TCS GROUP HOLDING GDR REG S GDR USD.01	399,589
MERSANA THERAPEUTICS INC COMMON STOCK USD.0001	10,095
OMNI BRIDGEWAY LTD COMMON STOCK	1,086,206
INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV	27,761
CHAMPIONX CORP COMMON STOCK USD.01	36,624
DATADOG INC CLASS A COMMON STOCK USD.00001	83,524
FORTERRA INC COMMON STOCK USD.001	5,513
TSY INFL IX N/B 02/50 0.25	36,176,000
TSY INFL IX N/B 07/27 0.375	77,719,765
TSY INFL IX N/B 04/23 0.625	92,782,840

Security Name	Shares/Par Value
TSY INFL IX N/B 01/26 0.625	80,587,500
TSY INFL IX N/B 04/25 0.125	66,189,375
FRANCE (GOVT OF) UNSECURED 144A REGS 07/36 0.1	24,014,218
BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/41 2	52,470,900
AMPOL LTD COMMON STOCK	252,533
B2GOLD CORP COMMON STOCK	845,146
SOFINA COMMON STOCK	24,080
ITO EN LTD COMMON STOCK	6,000
LASERTEC CORP COMMON STOCK	29,900
MIURA CO LTD COMMON STOCK	7,200
NORTHERN STAR RESOURCES LTD COMMON STOCK	120,456
PAN AMERICAN SILVER CORP COMMON STOCK	23,268
PARKLAND CORP COMMON STOCK	16,656
ORPEA COMMON STOCK EUR1.25	5,535
RITCHIE BROS AUCTIONEERS COMMON STOCK	19,171
TMX GROUP LTD COMMON STOCK	70,921
YAMANA GOLD INC COMMON STOCK	213,760
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0	14,401
COSMOS PHARMACEUTICAL CORP COMMON STOCK	5,200
ELIA GROUP SA/NV COMMON STOCK	3,435
MAPLETREE LOGISTICS TRUST REIT	6,058,900
HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1	362,690
KOBE BUSSAN CO LTD COMMON STOCK	160,800
NIHON M+A CENTER HOLDINGS IN COMMON STOCK	197,000
SVENSKA CELLULOSA AB SCA B COMMON STOCK SEK3.33	738,313
DIASORIN SPA COMMON STOCK EUR1.0	10,037
GLP J REIT REIT	2,548
LEG IMMOBILIEN SE COMMON STOCK	127,323
AMBU A/S B COMMON STOCK DKK.5	18,689
LA FRANCAISE DES JEUX SAEM COMMON STOCK	240,106
EQT AB COMMON STOCK SEK.1	632,598
EVOLUTION AB COMMON STOCK SEK.003	159,602
INVESTMENT AB LATOUR B SHS COMMON STOCK	16,559
ACM RESEARCH INC CLASS A COMMON STOCK USD.0001	90,776
ACCEL ENTERTAINMENT INC COMMON STOCK USD.0001	10,299
ADAPTIVE BIOTECHNOLOGIES COMMON STOCK USD.0001	16,604
AKERO THERAPEUTICS INC COMMON STOCK USD.0001	2,886
ALASKA AIR GROUP INC COMMON STOCK USD.01	5,727
ALECTOR INC COMMON STOCK USD.0001	9,528
AMERANT BANCORP INC COMMON STOCK USD.1	4,024
APPLIED THERAPEUTICS INC COMMON STOCK USD.0001	3,092
ARCH RESOURCES INC COMMON STOCK USD.01	2,812
ARDELIX INC COMMON STOCK USD.000001	10,027
ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001	4,573
ARCTURUS THERAPEUTICS HOLDIN COMMON STOCK USD.001	3,909
ATHERSYS INC COMMON STOCK USD.001	35,575

Security Name	Shares/Par Value
ATRECA INC A COMMON STOCK USD.0001	4,437
AVALARA INC COMMON STOCK USD.0001	15,880
BANK FIRST CORP COMMON STOCK USD1.0	1,291
BEAM THERAPEUTICS INC COMMON STOCK USD.01	5,654
BILL.COM HOLDINGS INC COMMON STOCK USD.00001	19,437
BIOXCEL THERAPEUTICS INC COMMON STOCK USD.001	3,495
BLACK DIAMOND THERAPEUTICS I COMMON STOCK	3,999
BROADMARK REALTY CAPITAL INC REIT	23,165
CADIZ INC COMMON STOCK USD.01	6,534
CALIX INC COMMON STOCK	10,356
CASTLE BIOSCIENCES INC COMMON STOCK USD.001	3,699
CEL SCI CORP COMMON STOCK USD.01	7,456
CENTURY BANCORP INC CL A COMMON STOCK USD1.0	471
CORTEXIME INC COMMON STOCK USD.001	2,977
CROSSFIRST BANKSHARES INC COMMON STOCK USD.01	8,578
CUE BIOPHARMA INC COMMON STOCK USD.001	5,010
DSP GROUP INC COMMON STOCK USD.001	4,149
DURECT CORPORATION COMMON STOCK USD.0001	40,741
DYNATRACE INC COMMON STOCK USD.001	71,842
EVERQUOTE INC CLASS A COMMON STOCK USD.001	2,827
FREEDOM HOLDING CORP/NV COMMON STOCK USD.001	3,206
HEALTH CATALYST INC COMMON STOCK USD.001	6,928
IES HOLDINGS INC COMMON STOCK USD.01	1,702
IGM BIOSCIENCES INC COMMON STOCK USD.01	1,420
IMMUNOVANT INC COMMON STOCK USD.0001	6,282
INSEEGO CORP COMMON STOCK	13,677
INTERNATIONAL MONEY EXPRESS COMMON STOCK	5,312
JETBLUE AIRWAYS CORP COMMON STOCK USD.01	14,484
KADMON HOLDINGS INC COMMON STOCK USD.001	25,212
KALA PHARMACEUTICALS INC COMMON STOCK USD.001	7,377
KARUNA THERAPEUTICS INC COMMON STOCK USD.00001	3,648
KEURIG DR PEPPER INC COMMON STOCK USD.01	243,690
LIBERTY BROADBAND A COMMON STOCK USD.01	6,070
MAGNACHIP SEMICONDUCTOR CORP COMMON STOCK USD.01	7,611
MOLECULAR TEMPLATES INC COMMON STOCK USD.001	6,141
NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	2,725
NEOLEUKIN THERAPEUTICS INC COMMON STOCK USD.000001	6,168
NEOPHOTONICS CORP COMMON STOCK USD.0025	9,312
NOVAVAX INC COMMON STOCK USD.01	12,591
1LIFE HEALTHCARE INC COMMON STOCK USD.001	15,081
PAE INC COMMON STOCK USD.0001	11,842
PAGERDUTY INC COMMON STOCK USD.000005	12,049
PASSAGE BIO INC COMMON STOCK USD.0001	4,385
PHATHOM PHARMACEUTICALS INC COMMON STOCK USD.0001	2,612
PING IDENTITY HOLDING CORP COMMON STOCK USD.001	8,274
PRECISION BIOSCIENCES INC COMMON STOCK	8,437

Security Name	Shares/Par Value
PROGYNY INC COMMON STOCK USD.0001	9,664
PROVENTION BIO INC COMMON STOCK	8,759
RANPAK HOLDINGS CORP COMMON STOCK USD.0001	7,049
RELMADA THERAPEUTICS INC COMMON STOCK	2,055
REPLIMUNE GROUP INC COMMON STOCK USD.001	3,880
REVOLUTION MEDICINES INC COMMON STOCK	8,650
REVOLVE GROUP INC COMMON STOCK USD.001	6,517
SCHRODINGER INC COMMON STOCK USD.01	8,875
SHOCKWAVE MEDICAL INC COMMON STOCK USD.001	5,679
SHYFT GROUP INC/THE COMMON STOCK USD.01	5,836
SI BONE INC COMMON STOCK USD.0001	4,767
SMITH + WESSON BRANDS INC COMMON STOCK USD.001	10,280
SMILEDIRECTCLUB INC COMMON STOCK	18,847
SPRINGWORKS THERAPEUTICS INC COMMON STOCK USD.0001	3,560
SPROUT SOCIAL INC CLASS A COMMON STOCK USD.0001	6,933
STOKE THERAPEUTICS INC COMMON STOCK	2,395
SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001	15,580
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	7,436
VAPOTHERM INC COMMON STOCK USD.001	2,848
VERTIV HOLDINGS CO COMMON STOCK USD.0001	48,622
VIRNETX HOLDING CORP COMMON STOCK USD.0001	11,769
XBIOTECH INC COMMON STOCK	3,463
XENON PHARMACEUTICALS INC COMMON STOCK	34,605
ZYMEWORKS INC COMMON STOCK	6,827
ZYNEX INC COMMON STOCK USD.001	3,880
ORION ENGINEERED CARBONS SA COMMON STOCK	11,175
MERUS NV COMMON STOCK EUR.05	3,956
BANK BTPN SYARIAH TBK PT COMMON STOCK IDR100.0	56,496,300
MITSUBISHI LOGISTICS CORP COMMON STOCK	714,000
CIA PARANAENSE DE ENERGI PFB PREFERENCE	3,228,200
GAOTU TECHEDU INC ADR USD.000149	1,044
ANHUI GUJING DISTILLERY CO B COMMON STOCK CNY1.	29,882
TATA CONSUMER PRODUCTS LTD COMMON STOCK INR1.0	311,883
DOUZONE BIZON CO LTD COMMON STOCK KRW500.0	101,121
CENCOSUD SHOPPING SA COMMON STOCK	43,946
CPFL ENERGIA SA COMMON STOCK	472,302
CELLTRION PHARM INC COMMON STOCK KRW500.	147
TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5.	73,689
ABDULLAH AL OTHAIM MARKETS COMMON STOCK SAR10.	81,380
JUBILANT FOODWORKS LTD COMMON STOCK INR10.0	671
TIANSHUI HUATIAN TECHNOLOG A COMMON STOCK CNY1.0	1,500
WUHU TOKEN SCIENCE CO LTD A COMMON STOCK CNY1.0	1,300
JOYOUNG CO LTD A COMMON STOCK CNY1.0	72,500
HUAGONG TECH CO LTD A COMMON STOCK CNY1.0	500
BEIJING E HUALU INFO TECH A COMMON STOCK CNY1.0	360
SHENZHEN KAIFA TECHNOLOGY A COMMON STOCK CNY1.0	800

Security Name	Shares/Par Value
THUNDER SOFTWARE TECHNOLOG A COMMON STOCK CNY1.0	200
ZHEJIANG CENTURY HUATONG A COMMON STOCK CNY1.0	3,772
LEO GROUP CO LTD A COMMON STOCK CNY1.0	1,034,500
ADDSINO CO LTD A COMMON STOCK CNY1.0	900
DAAN GENE CO LTD A COMMON STOCK CNY1.0	800,920
JIANGSU SHAGANG CO LTD A COMMON STOCK CNY1.0	1,206
ZHONGTIAN FINANCIAL GROUP A COMMON STOCK CNY1.0	3,700
CHINA MERCHANTS PROPERTY O A COMMON STOCK CNY1.0	500
CHACHA FOOD CO LTD A COMMON STOCK CNY1.0	200
APELOA PHARMACEUTICAL CO A COMMON STOCK CNY1.0	128,007
TONGFU MICROELECTRONIC CO A COMMON STOCK CNY1.0	600
ZHEJIANG JINGSHENG MECHANI A COMMON STOCK CNY1.0	700
TOPSEC TECHNOLOGIES GROUP A COMMON STOCK CNY1.0	600
INDRAPRASTHA GAS LTD COMMON STOCK INR2.0	2,398
XIAMEN INTRETECH INC A COMMON STOCK CNY1.0	340
SHANGHAI PUTAILAI NEW ENER A COMMON STOCK CNY1.0	280
KRUNGTHAI CARD PCL FOREIGN FOREIGN SH. THB1.0 A	47,001
GUANGZHOU SHIYUAN ELECTRON A COMMON STOCK CNY1.0	300
C+S PAPER CO LTD A COMMON STOCK CNY1.0	700
GUANGZHOU WONDFO BIOTECH C A COMMON STOCK CNY1.0	230
TONGCHENG ELONG HOLDINGS LTD COMMON STOCK USD.0005	8,000
OFFCN EDUCATION TECHNOLOGY A COMMON STOCK CNY1.0	1,200
GUANGDONG HONGDA BLASTING A COMMON STOCK CNY1.0	300
POLY PROPERTY SERVICES CO H COMMON STOCK CNY1.0	28,000
ASSET WORLD CORP PCL FOREIGN FOREIGN SH. THB1.0 A	68,268
CANSINO BIOLOGICS INC H COMMON STOCK CNY1.0	502,943
BANGKOK COMMERCIAL FOREIGN FOREIGN SH. THB5.0 A	15,348
CHINA FEIHE LTD COMMON STOCK USD.000000025	3,106,000
QINGDAO RURAL COMMERCIAL B A COMMON STOCK CNY1.0	3,000
TIANJIN712 COMMUNICATION + A COMMON STOCK CNY1.0	400
TIANFENG SECURITIES CO LTD A COMMON STOCK CNY1.0	4,600
CHINA GREAT WALL SECURITIE A COMMON STOCK CNY1.0	1,300
PROYA COSMETICS CO LTD A COMMON STOCK CNY1.0	100
YOUNGOR GROUP CO A COMMON STOCK CNY1.0	2,433
BECLE SAB DE CV COMMON STOCK	4,775
NINGBO TUOPU GROUP CO LTD A COMMON STOCK CNY1.0	576
CHINA YUHUA EDUCATION CORP L COMMON STOCK HKD.00001	2,162,000
CHINA GALAXY SECURITIES CO A COMMON STOCK CNY1.0	2,017,904
CHINA OVERSEAS PROPERTY HOLD COMMON STOCK HKD.001	820,000
US TREASURY N/B 05/50 1.25	909,400,000
US TREASURY N/B 05/40 1.125	630,850,000
AKESO INC COMMON STOCK USD.00001	1,712,000
HESS MIDSTREAM LP CLASS A COMMON STOCK	10,992
FANCL CORP COMMON STOCK	227,400
ASKUL CORP COMMON STOCK	523,300
TAKARA BIO INC COMMON STOCK	387,500

Security Name	Shares/Par Value
JD.COM INC CL A COMMON STOCK USD.00002	350,000
TSY INFL IX N/B 01/23 0.125	109,030,120
AVANTOR INC COMMON STOCK USD.01	163,492
AVIENT CORP COMMON STOCK USD.01	16,851
GROUPON INC COMMON STOCK USD.0001	4,514
ONTRAK INC COMMON STOCK USD.0001	1,441
PREMIER FINANCIAL CORP COMMON STOCK USD.01	6,895
PROGENIC PHARMACEUTICALS INC. COMMON STOCK	2,977
STONEX GROUP INC COMMON STOCK USD.01	3,072
WESCO INTERNATIONAL INC PUBLIC VAR	630
XPERI HOLDING CORP COMMON STOCK	19,454
SUPERMAX CORP BHD COMMON STOCK	3,701,133
UNTRADE.TIANHE CHEM	12,190,000
PALTAC CORPORATION COMMON STOCK	212,500
EMIRATES NBD PJSC COMMON STOCK AED1.	286,355
SEAZEN GROUP LTD COMMON STOCK HKD.001	231,763
SILERGY CORP COMMON STOCK TWD10.0	31,000
XERO LTD COMMON STOCK	64,948
US TREASURY N/B 11/47 2.75	428,600,000
SMURFIT KAPPA GROUP PLC COMMON STOCK EUR.001	243,156
CHINA YONGDA AUTOMOBILES SER COMMON STOCK HKD.01	13,385,000
DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01	1,194,504
SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1	10,759
NEW WORLD DEVELOPMENT COMMON STOCK	172,864
CHOW TAI FOOK JEWELLERY GROU COMMON STOCK HKD1.0	5,577,260
UNITED KINGDOM I/L GILT BONDS REGS 07/30 4.125	80,000,000
TSY INFL IX N/B 07/30 0.125	88,554,360
MATCH GROUP INC COMMON STOCK	98,144
AMERICAN NATIONAL GROUP INC COMMON STOCK USD.01	1,483
CAESARS ENTERTAINMENT INC COMMON STOCK	56,955
MAGNITE INC COMMON STOCK USD.00001	22,014
ODP CORP/THE COMMON STOCK USD.01	9,872
WILLSCOT MOBILE MINI HOLDING COMMON STOCK USD.0001	31,487
BOOHOO GROUP PLC COMMON STOCK GBP.01	17,900,000
US TREASURY N/B 02/39 3.5	107,520,000
KE HOLDINGS INC ADR ADR USD.00002	3,357
SRISAWAD CORP PCL SRISAWAD CORP PCL CW25	20,132
EICHER MOTORS LTD COMMON STOCK INR1.0	420,649
HITACHI TRANSPORT SYSTEM LTD COMMON STOCK	202,000
NS SOLUTIONS CORP COMMON STOCK	821,200
TOSHIBA TEC CORP COMMON STOCK	251,500
LIFENET INSURANCE CO COMMON STOCK	1,603,000
MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001	5,200
ARGENX SE COMMON STOCK	5,105
P G + E CORP COMMON STOCK	269,077
NEURAL POCKET INC COMMON STOCK	337,000

Security Name	Shares/Par Value
CLOUDFLARE INC CLASS A COMMON STOCK USD.001	70,564
US TREASURY N/B 08/50 1.375	902,365,000
US TREASURY N/B 08/40 1.125	761,290,000
HARMONY GOLD MINING CO LTD COMMON STOCK ZAR.5	4,844
SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500.	61,079
YANDEX NV A COMMON STOCK EUR.01	35,203
SEEGENE INC COMMON STOCK KRW500.	90,688
BEIJING SHANGHAI HIGH SPE A COMMON STOCK CNY1.0	21,760
POSTAL SAVINGS BANK OF CHI A COMMON STOCK CNY1.0	13,900
ALTEOGEN INC COMMON STOCK KRW500.0	240
DRAFTKINGS INC CL A COMMON STOCK USD.0001	85,622
PBF LOGISTICS LP MLP	6,026
SNOWFLAKE INC CLASS A COMMON STOCK	72,828
UNITY SOFTWARE INC COMMON STOCK USD.000005	96,551
SIEMENS ENERGY AG COMMON STOCK	530,255
INFO SERVICES INTL DENTSU COMMON STOCK	254,300
GREENHILL + CO INC COMMON STOCK USD.01	215,680
QURATE RETAIL INC PREFERRED STOCK 03/31 8	672
BUSHROAD INC COMMON STOCK	294,200
SEAGEN INC COMMON STOCK USD.001	24,880
CMC MATERIALS INC COMMON STOCK USD.001	5,396
GLATFELTER CORP COMMON STOCK USD.01	8,209
TERMINIX GLOBAL HOLDINGS INC COMMON STOCK USD.01	23,524
THG PLC COMMON STOCK GBP.005	3,031,072
MONDI PLC COMMON STOCK EUR.2	613,593
KOSSAN RUBBER INDUSTRIES COMMON STOCK	3,597,500
MAXSCEND MICROELECTRONICS A COMMON STOCK CNY1.0	100
OPTHEA LTD COMMON STOCK	1,500,000
SOLARIA ENERGIA Y MEDIO AMBI COMMON STOCK EUR.01	500,000
ALFEN BEHEER B.V. COMMON STOCK EUR.1	220,000
SCATEC ASA COMMON STOCK NOK.025	450,000
PURE GOLD MINING INC COMMON STOCK	6,032,000
ZILLOW GROUP INC A COMMON STOCK USD.0001	23,334
GREEN PLAINS INC COMMON STOCK USD.001	43,300
ROYALTY PHARMA PLC CL A COMMON STOCK	74,938
LUFAX HOLDING LTD ADR ADR USD.00001	1,512
OPTHEA LTD SPON ADR ADR	625,000
KRUNG THAI BANK NVDR NVDR THB5.15	2,445,400
SIAM CEMENT PCL NVDR NVDR THB1.0	12,500
TURK SISE VE CAM FABRIKALARI COMMON STOCK TRY1.	5,096,272
MOBILE TELECOMMUNICATIONS CO COMMON STOCK SAR10.	1,568,362
TIM SA COMMON STOCK	620,429
LAZARD LTD CL A COMMON STOCK USD.01	73,165
VONTIER CORP COMMON STOCK USD.0001	31,048
BALLY S CORP COMMON STOCK USD.01	5,912
US TREASURY FRN 10/22 VAR	50,000,000

Security Name	Shares/Par Value
ANGLO AMERICAN PLC COMMON STOCK USD.54945	459,734
NISHIMATSU CONSTRUCTION CO COMMON STOCK	950,000
ALLEGRO.EU SA COMMON STOCK PLN.01	196,146
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	346,238
XPENG INC ADR ADR USD.00001	3,417
TELUS CORP COMMON STOCK	273,656
BURFORD CAPITAL LTD COMMON STOCK	4,500,000
SATELLITE CHEMICAL CO LTD A COMMON STOCK CNY1.0	2,669,218
MULTIPLAN CORP COMMON STOCK	24,618
UNILEVER PLC COMMON STOCK GBP.0311	193,202
VIATRIS INC COMMON STOCK	253,077
WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001	5,403,834
TELEFONICA BRASIL S.A. COMMON STOCK	4,520
HARMONIC DRIVE SYSTEMS INC COMMON STOCK	3,500
SHANDONG GOLD MINING CO LT H COMMON STOCK CNY1.0	5,250
SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01	425,000
NONGFU SPRING CO LTD H COMMON STOCK CNY.1	116,800
TSY INFL IX N/B 10/25 0.125	79,596,630
FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	16,021,373
CIE FINANCIERE RICHEMO A REG CIE FINANCIERE RICHEMO CW	106,240
EUROFINS SCIENTIFIC COMMON STOCK EUR.1	511,674
BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01	14,175
FIRSTSERVICE CORP COMMON STOCK	21,240
GFL ENVIRONMENTAL INC SUB VT COMMON STOCK	17,321
KESKO OYJ B SHS COMMON STOCK	793,685
ROCKWOOL INTL A/S B SHS COMMON STOCK DKK10.	5,391
RATIONAL AG COMMON STOCK	2,462
BECHTLE AG COMMON STOCK	41,402
CAPCOM CO LTD COMMON STOCK	123,800
IBIDEN CO LTD COMMON STOCK	26,700
TOROMONT INDUSTRIES LTD COMMON STOCK	99,692
JDE PEET S NV COMMON STOCK	8,186
FASTIGHETS AB BALDER B SHRS COMMON STOCK SEK1.0	11,797
AMPLIFON SPA COMMON STOCK EUR.02	78,649
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	265,298
KOEI TECMO HOLDINGS CO LTD COMMON STOCK	70,239
PHOENIX GROUP HOLDINGS PLC COMMON STOCK GBP.1	68,919
ESR CAYMAN LTD COMMON STOCK USD.001	225,785
HELLOFRESH SE COMMON STOCK	196,579
AZEK CO INC/THE COMMON STOCK	17,116
FUELCELL ENERGY INC COMMON STOCK USD.0001	59,398
NIKOLA CORP COMMON STOCK USD.0001	28,904
PPD INC COMMON STOCK USD.01	22,521
PROG HOLDINGS INC COMMON STOCK USD.5	12,350
ROCKET COS INC CLASS A COMMON STOCK USD.00001	24,965
TRAVERE THERAPEUTICS INC COMMON STOCK USD.0001	9,592

Security Name	Shares/Par Value
WORKHORSE GROUP INC COMMON STOCK USD.001	20,026
ZOOMINFO TECHNOLOGIES INC A COMMON STOCK	31,823
ESC WRIGHT MED GROUP N COMMON STOCK	12,209
DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	250,000
US TREASURY N/B 11/50 1.625	892,845,000
US TREASURY N/B 11/40 1.375	748,500,000
KINGSOFT CLOUD HOLDINGS ADR ADR USD.001	496
ABU DHABI ISLAMIC BANK COMMON STOCK AED1.	2,116,386
AFRICAN RAINBOW MINERALS LTD COMMON STOCK ZAR.05	115,154
UNIMICRON TECHNOLOGY CORP COMMON STOCK TWD10.	720,000
ACC LTD COMMON STOCK INR10.0	77,262
MRF LTD COMMON STOCK INR10.	449
DOOSAN HEAVY INDUSTRIES COMMON STOCK KRW5000.0	2,345
BALKRISHNA INDUSTRIES LTD COMMON STOCK INR2.	110,560
DELTA ELECTRONICS THAI FORGN FOREIGN SH. THB1.0 A	2,771
IPCA LABORATORIES LTD COMMON STOCK INR2.0	61,898
KUWAIT FINANCE HOUSE COMMON STOCK KWD.0001	2,451,635
MOBILE TELECOMMUNICATIONS CO COMMON STOCK KWD.1	1,639,812
NATIONAL BANK OF KUWAIT COMMON STOCK KWD.1	1,391,234
AGILITY COMMON STOCK KWD.1	10,607
PI INDUSTRIES LTD COMMON STOCK INR1.0	698
KINGFA SCI.+ TECH CO LTD A COMMON STOCK CNY1.0	1,400
HANGZHOU FIRST APPLIED MAT A COMMON STOCK CNY1.0	360
ADANI GREEN ENERGY LTD COMMON STOCK INR10.0	3,358
YES BANK LTD COMMON STOCK INR2.0	99,207
SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0	239
HANGZHOU TIGERMED CONSULTI H COMMON STOCK CNY1.0	1,100
MABANEE CO KPSC COMMON STOCK KWD.1	29,455
BRADSPAR SA PREF PREFERENCE	297,658
ALPARGATAS SA PREF PREFERENCE	462,196
QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0	1,946,392
TOTVS SA COMMON STOCK	4,280
BOUBYAN BANK K.S.C COMMON STOCK KWD.1	9,720
GREENTOWN CHINA HOLDINGS COMMON STOCK HKD.1	7,500
ONENESS BIOTECH CO LTD COMMON STOCK TWD10.	365,000
SARANA MENARA NUSANTARA PT COMMON STOCK IDR10.0	6,887,500
TELESITES SAB DE CV COMMON STOCK	11,280
KUANG CHI TECHNOLOGIES CO A COMMON STOCK CNY1.0	1,100
SUNGROW POWER SUPPLY CO LT A COMMON STOCK CNY1.0	700
FAW JIEFANG GROUP CO LTD A COMMON STOCK CNY1.0	556,000
SHANGHAI BAIRUN INVESTMENT A COMMON STOCK CNY1.0	380
GUANGZHOU TINCI MATERIALS A COMMON STOCK CNY1.0	137,140
SHENZHEN CAPCHEM TECHNOLOG A COMMON STOCK CNY1.0	200
LARSEN + TOUBRO INFOTECH LTD COMMON STOCK INR1.0	140,371
JIUGUI LIQUOR CO LTD A COMMON STOCK CNY1.0	153,196
GUANGDONG KINLONG HARDWARE A COMMON STOCK CNY1.0	100

Security Name	Shares/Par Value
INGENIC SEMICONDUCTOR CO A COMMON STOCK CNY1.0	200
TRENT LTD FOREIGN COMMON STOCK INR1.0	1,506
SK CHEMICALS CO LTD/NEW COMMON STOCK KRW5000.0	100
DASHENLIN PHARMACEUTICAL G A COMMON STOCK CNY1.0	360
CHINA MEIDONG AUTO HOLDINGS COMMON STOCK HKD.1	494,000
JINXIN FERTILITY GROUP LTD COMMON STOCK USD.00001	11,000
PHARMARON BEIJING CO LTD H COMMON STOCK CNY1.0	26,300
CHINA ZHESHANG BANK CO LTD A COMMON STOCK CNY1.0	6,432,433
SHENZHEN SC NEW ENERGY TEC A COMMON STOCK CNY1.0	100
DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0	113,279
CHINA BOHAI BANK CO LTD H COMMON STOCK CNY1.0	26,500
INTCO MEDICAL TECHNOLOGY C A COMMON STOCK CNY1.0	249,875
JA SOLAR TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	700
FU JIAN ANJOY FOODS CO LTD A COMMON STOCK CNY1.0	100
HUMANWELL HEALTHCARE GROUP A COMMON STOCK CNY1.0	800
SKSHU PAINT CO LTD A COMMON STOCK CNY1.0	140
YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0	1,600
JASON FURNITURE HANGZHOU C A COMMON STOCK CNY1.0	300
YADEA GROUP HOLDINGS LTD COMMON STOCK USD.00001	1,210,000
MERDEKA COPPER GOLD TBK PT COMMON STOCK IDR20.0	91,000
ALX ONCOLOGY HOLDINGS INC COMMON STOCK USD.001	1,479
API GROUP CORP COMMON STOCK USD.0001	25,815
ACCOLADE INC COMMON STOCK	5,918
ALBIREO PHARMA INC COMMON STOCK USD.01	2,821
ALLOVIR INC COMMON STOCK	6,632
ALPHATEC HOLDINGS INC COMMON STOCK USD.0001	11,419
ANNEXON INC COMMON STOCK	2,813
APPLIED MOLECULAR TRANSPORT COMMON STOCK USD.0001	1,893
AVIDITY BIOSCIENCES INC COMMON STOCK	5,948
BRP GROUP INC A COMMON STOCK USD.01	7,715
BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001	7,013
BIOLIFE SOLUTIONS INC COMMON STOCK USD.001	4,434
CARPARTS.COM INC COMMON STOCK USD.001	6,659
CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	7,032
CELSIUS HOLDINGS INC COMMON STOCK USD.001	5,998
DIGI INTERNATIONAL INC COMMON STOCK USD.01	6,099
FLUIDIGM CORP COMMON STOCK USD.001	13,049
FORMA THERAPEUTICS HOLDINGS COMMON STOCK	2,900
FRANCHISE GROUP INC COMMON STOCK USD.01	4,436
FREQUENCY THERAPEUTICS INC COMMON STOCK USD.001	4,400
FULGENT GENETICS INC COMMON STOCK USD.0001	3,377
GENERATION BIO CO COMMON STOCK USD.0001	6,710
GOGO INC COMMON STOCK USD.0001	7,883
GOHEALTH INC CLASS A COMMON STOCK	9,055
GROWGENERATION CORP COMMON STOCK USD.001	8,131
INARI MEDICAL INC COMMON STOCK USD.001	3,541

Security Name	Shares/Par Value
IVERIC BIO INC COMMON STOCK USD.001	10,515
KEROS THERAPEUTICS INC COMMON STOCK USD.0001	2,396
KYMERA THERAPEUTICS INC COMMON STOCK	4,991
LEMONADE INC COMMON STOCK USD.00001	6,790
LOVESAC CO/THE COMMON STOCK USD.00001	2,339
LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	5,349
MONTROSE ENVIRONMENTAL GROUP COMMON STOCK	3,984
MORPHIC HOLDING INC COMMON STOCK USD.0001	3,284
NAUTILUS INC COMMON STOCK	5,590
NURIX THERAPEUTICS INC COMMON STOCK	3,724
OCULAR THERAPEUTIX INC COMMON STOCK USD.0001	11,783
OPEN LENDING CORP CL A COMMON STOCK	16,157
ORIC PHARMACEUTICALS INC COMMON STOCK USD.0001	4,401
PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	4,488
PERSONALIS INC COMMON STOCK	6,001
PLIANT THERAPEUTICS INC COMMON STOCK	2,335
PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001	7,002
PURPLE INNOVATION INC COMMON STOCK	11,034
RACKSPACE TECHNOLOGY INC COMMON STOCK USD.01	7,570
RAPT THERAPEUTICS INC COMMON STOCK	3,410
RELAY THERAPEUTICS INC COMMON STOCK	5,836
SELECTQUOTE INC COMMON STOCK USD.01	10,473
SERES THERAPEUTICS INC COMMON STOCK USD.001	12,637
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK	7,037
SITIME CORP COMMON STOCK USD.0001	2,290
SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	8,087
SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	6,953
TCR2 THERAPEUTICS INC COMMON STOCK USD.0001	4,537
TUPPERWARE BRANDS CORP COMMON STOCK USD.01	9,040
UTZ BRANDS INC COMMON STOCK USD.0001	11,293
VBI VACCINES INC COMMON STOCK	31,267
VAXART INC COMMON STOCK USD.1	21,735
VAXCYTE INC COMMON STOCK USD.001	3,811
VERTEX INC CLASS A COMMON STOCK USD.001	4,779
VITAL FARMS INC COMMON STOCK USD.0001	2,914
VROOM INC COMMON STOCK	12,529
XPEL INC COMMON STOCK	3,040
ZENTALIS PHARMACEUTICALS INC COMMON STOCK USD.001	3,773
THAI BEVERAGE PCL COMMON STOCK THB1.0 L	12,505,035
QIAGEN N.V. COMMON STOCK EUR.01	93,327
AIRBNB INC CLASS A COMMON STOCK USD.0001	135,673
DOORDASH INC A COMMON STOCK USD.00001	24,697
TOPICUS.COM INC SUB VOTING COMMON STOCK	33,662
HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0	8,547,443
NOV INC COMMON STOCK USD.01	71,494
VEREIT INC REIT USD.01	41,784

Security Name	Shares/Par Value
AARON S CO INC/THE COMMON STOCK USD.5	6,324
AKOUOS INC COMMON STOCK	2,315
APARTMENT INVT + MGMT CO A REIT USD.01	1,725,551
APARTMENT INCOME REIT CO REIT USD.01	553,663
BRISTOW GROUP INC COMMON STOCK USD.01	43,801
CENTERSPACE REIT	2,438
CONCENTRIX CORP COMMON STOCK	8,106
DULUTH HOLDINGS INC CL B COMMON STOCK	3,839
EASTMAN KODAK CO COMMON STOCK USD.01	7,119
EGAIN CORP COMMON STOCK USD.001	4,030
INHIBRX INC COMMON STOCK USD.0001	1,704
NKARTA INC COMMON STOCK	1,510
REPARE THERAPEUTICS INC COMMON STOCK	1,680
STRIDE INC COMMON STOCK USD.0001	7,651
UNTRADE HUA HAN HEALTH	7,508,000
CHINA LUMENA NEW M RIGHTS	118,549
MAIL.RU GROUP GDR REGS GDR USD.000005	992
CONDUIT HOLDINGS LTD COMMON STOCK	3,000,000
JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005	2,950
GREAT WALL MOTOR CO LTD A COMMON STOCK CNY1.0	1,200
ESC WAR IND	684
IHI CORP COMMON STOCK	458,800
NEW FORTRESS ENERGY INC COMMON STOCK	23,189
SM ENERGY CO COMMON STOCK USD.01	111,325
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 J11 5A1	133
US TREASURY N/B 01/24 2.5	1,050,000
US TREASURY N/B 02/26 2.5	1,725,000
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	2,518
RLX TECHNOLOGY INC ADR ADR USD.00001	5,542
GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01	98,877
MCAFFEE CORP CLASS A COMMON STOCK USD.001	356,090
KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053	52,200
US TREASURY N/B 01/22 1.375	41,173,000
STELLANTIS NV COMMON STOCK EUR.01	2,684,694
ALTO INGREDIENTS INC COMMON STOCK USD.001	117,590
BM TECHNOLOGIES INC COMMON STOCK USD.0001	408
BRIDGEBIO PHARMA INC COMMON STOCK	12,297
DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01	6,040
LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	169,846
MODIVCARE INC COMMON STOCK USD.001	2,396
SL GREEN REALTY CORP REIT USD.01	12,709
UNTRADE.TENWOW INT L	514,000
UNTRADE HUIYUAN JUICE	456,000
COPA HOLDINGS SA CLASS A COMMON STOCK	225,310
NETEASE INC COMMON STOCK USD.0001	249,900
GATOS SILVER INC COMMON STOCK USD.001	143,000

Security Name	Shares/Par Value
SRI TRANG GLOVES FOREIGN SH. THB.5 A	9,306,800
ARKO CORP COMMON STOCK USD.0001	9,140
KGINICIS CO LTD COMMON STOCK KRW500.	119,880
ROBLOX CORP CLASS A COMMON STOCK USD.0001	30,553
BUMBLE INC A COMMON STOCK USD.01	10,010
MAHINDRA + MAHINDRA FIN SECS COMMON STOCK INR2.0	8,245,947
RR DONNELLEY + SONS CO COMMON STOCK USD1.25	663,241
KERNEL GROUP HOLDINGS INC UNIT USD.0001	2,500,000
ADVANCED MERGER PARTNERS INC UNIT USD.0001	1,500,000
UNITED CO RUSAL INTERNATIONA COMMON STOCK RUB.656517	6,500,000
ORION ACQUISITION CORP UNIT USD.0001	2,990,000
BALLARD POWER SYSTEMS INC COMMON STOCK	25,900
ASM INTERNATIONAL NV COMMON STOCK EUR.04	59,454
ROCHE HOLDING AG BR COMMON STOCK CHF1.0	11,337
TESCO PLC COMMON STOCK GBP.0633333	820,703
AMALGAMATED FINANCIAL CORP COMMON STOCK USD.01	2,587
APA CORP COMMON STOCK USD.625	165,212
IMMUNITYBIO INC COMMON STOCK USD.0001	13,373
TRAVEL LEISURE CO COMMON STOCK USD.01	15,824
SIRIUSPOINT LTD COMMON STOCK USD.1	15,657
AUTO1 GROUP SE COMMON STOCK	531,715
TRUSTPILOT AS COMMON STOCK GBP.0001	1,494,853
TCS GROUP HOLDING GDR REG S GDR USD.01	108,068
BANCO SANTANDER CHILE ADR ADR	839,649
JAFCO GROUP CO LTD COMMON STOCK	380,000
ZENKOKU HOSHO CO LTD COMMON STOCK	467,000
NIPPON GAS CO LTD COMMON STOCK	286,800
WATCHES OF SWITZERLAND GROUP COMMON STOCK GBP.0125	854,265
DAQO NEW ENERGY CORP ADR ADR	101,049
LI AUTO INC ADR ADR USD.0001	164,063
VNET GROUP INC ADR ADR USD.00001	826
NAN YA PRINTED CIRCUIT BOARD COMMON STOCK TWD10.	217,000
WEIMOB INC COMMON STOCK USD.0001	14,000
BANCO INTER SA UNITS UNIT	265,100
JIUMAOJIU INTERNATIONAL HOLD COMMON STOCK USD.0000001	51,000
MING YUAN CLOUD GROUP HOLDIN COMMON STOCK HKD.0001	3,000
CHINA YOUZAN LTD COMMON STOCK HKD.01	108,000
DUCK CREEK TECHNOLOGIES INC COMMON STOCK USD.01	7,268
BETTER COLLECTIVE A/S COMMON STOCK EUR.01	825,000
PERPETUA RESOURCES CORP COMMON STOCK	182,850
US TREASURY N/B 02/51 1.875	1,035,310,000
US TREASURY N/B 02/41 1.875	910,310,000
ANEKA TAMBANG TBK COMMON STOCK IDR100.0	71,500
SHENZHEN MTC CO LTD A COMMON STOCK CNY1.0	2,400
SINOMA SCIENCE+TECHNOLOGY A COMMON STOCK CNY1.0	900
ECOVACS ROBOTICS CO LTD A COMMON STOCK CNY1.0	176,009

Security Name	Shares/Par Value
CHONGQING RURAL COMMERCIAL A COMMON STOCK CNY1.0	4,600
YANTAI EDDIE PRECISION MAC A COMMON STOCK CNY1.0	420
YIHAI KERRY ARAWANA HOLDIN A COMMON STOCK CNY1.0	700
CHINA INTERNATIONAL CAPTAL A COMMON STOCK CNY1.0	500
PTT OIL + RETAIL BUS FOREIGN FOREIGN SH. THB10.0 A	25,630
JCET GROUP CO LTD A COMMON STOCK CNY1.0	900
AVIC AVIATION HIGH TECHNOL A COMMON STOCK CNY1.0	700
CHIFENG JILONG GOLD MINING A COMMON STOCK CNY1.0	900
ICLICK INTERACTIVE ASIA ADR ADR USD.001	147,166
SIMPLO TECHNOLOGY CO LTD COMMON STOCK TWD10.0	619,000
LOTES CO LTD COMMON STOCK TWD10.0	278,522
JIANGSU EASTERN SHENGHONG A COMMON STOCK CNY1.0	6,204,700
CALLON PETROLEUM CO COMMON STOCK USD.01	63,225
CENTENNIAL RESOURCE DEVELO A COMMON STOCK USD.0001	315,466
DENBURY INC COMMON STOCK USD.001	29,862
GEVO INC COMMON STOCK	279,632
NORTHERN OIL AND GAS INC COMMON STOCK USD.001	35,300
WHITING PETROLEUM CORP COMMON STOCK	26,318
INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625	455,187
JUSTSYSTEMS CORP COMMON STOCK	123,000
CHIYODA CORP COMMON STOCK	2,310,000
KUMAGAI GUMI CO LTD COMMON STOCK	343,000
SUMITOMO BAKELITE CO LTD COMMON STOCK	254,000
TOYOTA BOSHOKU CORP COMMON STOCK	607,000
INTERNET INITIATIVE JAPAN COMMON STOCK	255,000
VALUECOMMERCE CO LTD COMMON STOCK	214,000
CONN S INC COMMON STOCK USD.01	146,813
TSY INFL IX N/B 02/51 0.125	21,013,800
TSY INFL IX N/B 01/31 0.125	95,625,530
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	487,613
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	111,371
ALLFUNDS GROUP PLC COMMON STOCK EUR.0025	950,222
GOODRX HOLDINGS INC CLASS A COMMON STOCK USD.0001	1,073,500
POSHMARK INC CLASS A COMMON STOCK USD.0001	1,094,494
KAMIGUMI CO LTD COMMON STOCK	1,009,000
SOJITZ CORP COMMON STOCK	1,462,500
DEXERIALS CORP COMMON STOCK	1,079,000
OPENDOOR TECHNOLOGIES INC COMMON STOCK USD.0001	21,301
NUVEI CORP SUBORDINATE VTG COMMON STOCK	266,727
RUSSEL METALS INC COMMON STOCK	250,000
KINGSPAN GROUP PLC COMMON STOCK EUR.13	32,811
LOOMIS AB COMMON STOCK SEK5.0	600,000
EQUINOX GOLD CORP COMMON STOCK	569,278
I 80 GOLD CORP COMMON STOCK	3,347,959
LINEA DIRECTA ASEGURADORA SA COMMON STOCK	3,028,000
POWERCHIP SEMICONDUCTOR MANU COMMON STOCK TWD10.0	7,502,593

Security Name	Shares/Par Value
KAKEN PHARMACEUTICAL CO LTD COMMON STOCK	157,800
SIMILARWEB LTD COMMON STOCK ILS.01	10,000
SWEDISH MATCH AB COMMON STOCK SEK1.9823	5,356,265
EPIROC AB A COMMON STOCK SEK.412413	286,593
BOLIDEN AB COMMON STOCK SEK2.11	317,641
IAC/INTERACTIVECORP COMMON STOCK USD.0001	14,514
VIMEO INC COMMON STOCK USD.01	26,478
HOPSON DEVELOPMENT HOLDINGS COMMON STOCK HKD.1	892,566
US SILICA HOLDINGS INC COMMON STOCK USD.01	860,224
TSY INFL IX N/B 04/26 0.125	50,067,840
FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6,658,535
DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9,262,980
BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 05/51 0	7,061,310
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	37,381
HEXAGON AB B SHS COMMON STOCK EUR.22	1,486,632
INVESTOR AB B SHS COMMON STOCK SEK6.25	1,967,929
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.03906	3,114,356
KINNEVIK AB B COMMON STOCK SEK.1	89,919
FUTU HOLDINGS LTD ADR ADR USD.00001	33,783
IVANHOE MINES LTD CL A COMMON STOCK	65,693
REECE LTD COMMON STOCK	97,491
VOLVO AB A SHS COMMON STOCK SEK1.2	22,577
GLENCORE PLC COMMON STOCK USD.01	1,054,584
EPIROC AB B COMMON STOCK SEK.412413	43,717
INPOST SA COMMON STOCK EUR.01	70,937
ADAPTHEALTH CORP COMMON STOCK	13,563
ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01	10,447
ARRAY TECHNOLOGIES INC COMMON STOCK USD.001	20,995
ASANA INC CL A COMMON STOCK USD.00001	11,758
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	31,925
BIONANO GENOMICS INC COMMON STOCK USD.0001	51,285
BROADSTONE NET LEASE INC REIT USD.00025	26,801
C3.AI INC A COMMON STOCK USD.001	7,121
CASSAVA SCIENCES INC COMMON STOCK USD.001	6,580
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	13,304
DANIMER SCIENTIFIC INC COMMON STOCK USD.0001	12,984
EASTERN BANKSHARES INC COMMON STOCK USD.01	30,396
FISKER INC COMMON STOCK USD.0001	26,185
LESLIE S INC COMMON STOCK USD.001	22,697
LUMINAR TECHNOLOGIES INC COMMON STOCK USD.0001	319,703
LYFT INC A COMMON STOCK USD.00001	46,200
MP MATERIALS CORP COMMON STOCK USD.0001	11,032
MARATHON DIGITAL HOLDINGS IN COMMON STOCK USD.001	18,146
MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01	16,707
MICROVISION INC COMMON STOCK USD.001	27,078
NCINO INC COMMON STOCK USD.0005	5,256

Security Name	Shares/Par Value
NUVATION BIO INC COMMON STOCK USD.0001	21,954
OAK STREET HEALTH INC COMMON STOCK USD.001	17,700
OASIS PETROLEUM INC COMMON STOCK	19,539
OCUGEN INC COMMON STOCK USD.001	34,725
OUTSET MEDICAL INC COMMON STOCK USD.001	7,179
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	265,328
REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001	11,593
RIOT BLOCKCHAIN INC COMMON STOCK	15,513
SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001	15,981
SILVERGATE CAPITAL CORP CL A COMMON STOCK	4,353
SKILLZ INC COMMON STOCK USD.0001	17,988
SOTERA HEALTH CO COMMON STOCK USD.01	14,555
TRUSTCO BANK CORP NY COMMON STOCK USD1.0	3,504
UPSTART HOLDINGS INC COMMON STOCK USD.0001	3,375
VIR BIOTECHNOLOGY INC COMMON STOCK	11,771
CLARIVATE PLC COMMON STOCK USD.01	60,292
ESTABLISHMENT LABS HOLDINGS COMMON STOCK USD1.0	3,238
ORTHO CLINICAL DIAGNOSTICS H COMMON STOCK USD.00001	17,275
JFROG LTD COMMON STOCK	6,916
BRITANNIA INDUSTRIES LTD UNSECURED 06/24 5.5	75,197
MACCURA BIOTECH CO LTD A COMMON STOCK CNY1.0	200
GRUPA KETY SA COMMON STOCK PLN2.5	70,244
TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	1,610,000
ESTUN AUTOMATION CO LTD A COMMON STOCK CNY1.0	5,707,794
NAYAX LTD COMMON STOCK	2,750,000
US TREASURY N/B 05/51 2.375	908,690,000
US TREASURY N/B 05/41 2.25	915,300,000
AGORA INC ADR ADR	421
BURNING ROCK BIOTECH LTD ADR ADR USD.0002	368
CHINDATA GROUP HOLDINGS ADR ADR USD.00001	742
DADA NEXUS LTD ADR ADR	510
I MAB SPONSORED ADR ADR	277
SKC CO LTD COMMON STOCK KRW5000.	185
HMM CO LTD COMMON STOCK KRW5000.0	41,461
LUCKY CEMENT COMMON STOCK PKR10.	14,295
MMG LTD COMMON STOCK	24,000
GREEN CROSS CORP COMMON STOCK KRW5000.0	550
ONECONNECT FINANCIAL TECHNO ADR	1,011
WAN HAI LINES LTD COMMON STOCK TWD10.	838,100
YANG MING MARINE TRANSPORT COMMON STOCK TWD10.	942,000
360 DIGITECH INC ADR USD.00001	142,681
UP FINTECH HOLDING LTD ADR ADR USD.00001	304,876
HENG TEN NETWORKS GROUP LTD COMMON STOCK HKD.02	24,000
ADANI TOTAL GAS LTD COMMON STOCK INR1.0	31,756
ADANI TRANSMISSION LTD COMMON STOCK INR10.0	2,273
BHARAT ELECTRONICS LTD COMMON STOCK INR1.0	1,761,005

Security Name	Shares/Par Value
SBI CARDS + PAYMENT SERVICES COMMON STOCK INR10.0	2,033
HYBE CO LTD COMMON STOCK KRW500.0	117
OZON HOLDINGS PLC ADR ADR USD.001	441
ADANI ENTERPRISES LTD COMMON STOCK INR1.	21,501
BRASKEM SA PREF A PREFERENCE	46,700
POWERLONG REAL ESTATE HOLDIN COMMON STOCK HKD.01	13,000
TOWER BERSAMA INFRASTRUCTURE COMMON STOCK IDR20.0	1,800,000
SANY HEAVY EQUIPMENT INTL COMMON STOCK HKD.1	9,000
CHOLAMANDALAM INVESTMENT AND COMMON STOCK INR2.0	17,865
NINGXIA BAOFENG ENERGY GRO A COMMON STOCK CNY1.0	14,800
PHARMARON BEIJING CO LTD A COMMON STOCK CNY1.0	300
VENUS MEDTECH HANGZHOU INC H COMMON STOCK CNY1.0	1,500
SUNAC SERVICES HOLDINGS LTD COMMON STOCK HKD.01	1,600,000
SHIMAO SERVICES HOLDINGS LTD COMMON STOCK HKD.01	642,000
CHINA RESOURCES MIXC LIFESTY COMMON STOCK USD.00001	4,800
REDE D OR SAO LUIZ SA COMMON STOCK	3,500
CARABAO GROUP PCL F FOREIGN SH. THB1.0 A	5,500
FLAT GLASS GROUP CO LTD H COMMON STOCK CNY.25	3,000
ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08	3,353,673
GANFENG LITHIUM CO LTD H COMMON STOCK CNY1.0	205,400
ADECOAGRO SA COMMON STOCK USD1.5	875
CHINA GOVERNMENT BOND BONDS 11/30 3.27	295,320,000
ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01	11,240
ACLARIS THERAPEUTICS INC COMMON STOCK USD.00001	8,175
ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001	11,710
AMERICAN WELL CORP CLASS A COMMON STOCK USD.01	9,541
ANAVEX LIFE SCIENCES CORP COMMON STOCK USD.001	11,611
APPHARVEST INC COMMON STOCK USD.0001	9,942
AUDACY INC COMMON STOCK USD.01	22,750
AVID TECHNOLOGY INC COMMON STOCK USD.01	6,183
AVID BIOSERVICES INC COMMON STOCK USD.001	11,232
BLINK CHARGING CO COMMON STOCK USD.001	6,980
BRIGHTCOVE COMMON STOCK USD.001	6,278
BTRS HOLDINGS INC COMMON STOCK USD.0001	11,043
BUTTERFLY NETWORK INC COMMON STOCK USD.0001	18,259
CALERES INC COMMON STOCK USD.01	7,003
CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	26,069
CANOO INC COMMON STOCK USD.0001	19,711
CANTALOUPE INC COMMON STOCK	9,835
CERTARA INC COMMON STOCK USD.01	15,252
CHIMERIX INC COMMON STOCK USD.001	13,396
CHUY S HOLDINGS INC COMMON STOCK USD.01	3,630
CITI TRENDS INC COMMON STOCK USD.01	1,630
CLOVER HEALTH INVESTMENTS CO COMMON STOCK	21,468
CORSAIR GAMING INC COMMON STOCK	5,034
CURIS INC COMMON STOCK USD.01	12,619

Security Name	Shares/Par Value
DERMTECH INC COMMON STOCK USD.0001	3,162
DESKTOP METAL INC A COMMON STOCK USD.0001	295,953
DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	5,657
DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD.01	7,665
ESSA PHARMA INC COMMON STOCK	3,656
E2OPEN PARENT HOLDINGS INC COMMON STOCK USD.0001	13,719
EXTRACTION OIL + GAS INC COMMON STOCK USD.01	16,494
FUBOTV INC COMMON STOCK	9,010
FUNKO INC CLASS A COMMON STOCK USD.0001	3,725
GANNETT CO INC COMMON STOCK USD.01	256,849
HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001	3,107
HIMS + HERS HEALTH INC COMMON STOCK USD.0001	12,544
HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	23,427
HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	950
HUMANIGEN INC COMMON STOCK USD.001	5,920
HYDROFARM HOLDINGS GROUP INC COMMON STOCK USD.0001	4,110
HYLIION HOLDINGS CORP COMMON STOCK USD.0001	17,266
IDEANOMICS INC COMMON STOCK USD.001	69,480
I3 VERTICALS INC CLASS A COMMON STOCK USD.0001	3,944
JAMF HOLDING CORP COMMON STOCK	6,054
JOINT CORP/THE COMMON STOCK USD.001	2,631
LORDSTOWN MOTORS CORP CL A COMMON STOCK USD.0001	21,186
MANNKIND CORP COMMON STOCK USD.01	43,576
MEDIAALPHA INC CLASS A COMMON STOCK USD.01	2,817
METROMILE INC COMMON STOCK USD.0001	13,956
MIMEDX GROUP INC COMMON STOCK USD.001	13,302
MODINE MANUFACTURING CO COMMON STOCK USD.625	9,517
NETSTREIT CORP REIT USD.01	7,246
OPTIMIZERX CORP COMMON STOCK USD.001	2,758
ORGANOGENESIS HOLDINGS INC COMMON STOCK	5,883
PACTIV EVERGREEN INC COMMON STOCK	8,197
PAYA HOLDINGS INC COMMON STOCK USD.0001	12,851
PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001	15,474
PIEDMONT LITHIUM INC COMMON STOCK USD.0001	2,430
PLBY GROUP INC COMMON STOCK USD.0001	3,152
PORCH GROUP INC COMMON STOCK USD.0001	14,108
PULMONX CORP COMMON STOCK	3,566
RADIUS GLOBAL INFRASTRUCTU A COMMON STOCK	10,670
ROMEO POWER INC COMMON STOCK USD.0001	16,358
RUSH STREET INTERACTIVE INC COMMON STOCK USD.0001	8,793
SENSEONICS HOLDINGS INC COMMON STOCK USD.001	67,018
SIGNIFY HEALTH INC CLASS A COMMON STOCK USD.01	6,152
STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001	7,095
SUTRO BIOPHARMA INC COMMON STOCK USD.001	5,916
TATTOOED CHEF INC COMMON STOCK USD.0001	6,683
TELOS CORPORATION COMMON STOCK USD.001	2,822

Security Name	Shares/Par Value
TRANSMEDICS GROUP INC COMMON STOCK	4,516
UWM HOLDINGS CORP COMMON STOCK USD.0001	17,119
VELOCITY LIDAR INC COMMON STOCK USD.0001	17,362
VERITIV CORP COMMON STOCK USD.01	2,795
VERITONE INC COMMON STOCK USD.001	5,012
VERU INC COMMON STOCK USD.01	11,561
VIVINT SMART HOME INC COMMON STOCK	11,246
VUZIX CORP COMMON STOCK	10,043
ZOMEDICA CORP COMMON STOCK	154,271
CAMBIUM NETWORKS CORP COMMON STOCK USD.0001	1,666
GAN LTD COMMON STOCK USD.01	5,570
ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	3,838
NABORS INDUSTRIES LTD COMMON STOCK USD.001	1,244
ALTUS MIDSTREAM CO A COMMON STOCK USD.0001	1,325
OASIS MIDSTREAM PARTNERS LP MLP	2,780
ANGEL OAK MORTGAGE INC REIT USD.01	300,000
CONVEY HEALTH SOLUTIONS HOLD COMMON STOCK USD.01	140,000
DIDI GLOBAL INC ADR USD.00002	2,695
FIRST ADVANTAGE CORP COMMON STOCK USD.001	35,000
INTAPP INC COMMON STOCK USD.001	250,000
INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001	40,000
MISTER CAR WASH INC COMMON STOCK USD.01	70,000
SPRINKLR INC A COMMON STOCK USD.00003	50,000
TASKUS INC A COMMON STOCK USD.01	450,000
ZETA GLOBAL HOLDINGS CORP A COMMON STOCK USD.001	175,000
THUNGELA RESOURCES LTD COMMON STOCK	10,629
ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK	635,411
ORGANON + CO COMMON STOCK USD.01	46,059
ENN NATURAL GAS CO LTD A COMMON STOCK CNY1.0	494,899
MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0	34,246
LAKALA PAYMENT CO LTD A COMMON STOCK CNY1.0	172,600
BEIJING YUANLIU HONGYUAN E A COMMON STOCK CNY1.0	20,229
YUEXIU PROPERTY CO LTD COMMON STOCK	3,115,998
YUEXIU SERVICES GROUP LTD COMMON STOCK	51,196
SICHUAN ROAD+BRIDGE CO LT A COMMON STOCK CNY1.0	1,101,874
ZHUZHOU KIBING GROUP CO LT A COMMON STOCK CNY1.0	3,239,815
FRANCE (GOVT OF) BONDS REGS 03/32 0.1	5,355,840
SINCH AB COMMON STOCK SEK.1	57,063
BRIGHTSPIRE CAPITAL INC REIT USD.01	15,619
DIGITALBRIDGE GROUP INC REIT USD.01	89,052
GLOBAL INDUSTRIAL CO COMMON STOCK USD.01	2,453
MOMENTIVE GLOBAL INC COMMON STOCK USD.00001	22,533
EUROBANK ERGASIAS SERVICES A COMMON STOCK EUR.22	1,254,885
MBANK SA COMMON STOCK PLN4.0	202,619
KOHNAN SHOJI CO LTD COMMON STOCK	572,000
OPEN HOUSE CO LTD COMMON STOCK	490,000

Security Name	Shares/Par Value
SONA BLW PRECISION FORGINGS COMMON STOCK	5,029,000
GOEASY LTD COMMON STOCK	26,000
WELL HEALTH TECHNOLOGIES COR COMMON STOCK	300,000
NATIONAL PETROCHEMICAL CO COMMON STOCK SAR10.	36,831
SCG PACKAGING PCL FOREIGN FOREIGN SH. THB1.0 A	11,400
NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26	333
JL MAG RARE EARTH CO LTD A COMMON STOCK CNY1.0	1,501,401
CONTANGO OIL + GAS COMMON STOCK USD.04	70,278
LAREDO PETROLEUM INC COMMON STOCK USD.01	22,548
ISHARES MSCI ACWI ETF ISHARES MSCI ACWI ETF	159,410
SHIKOKU CHEMICALS CORP COMMON STOCK	193,800
BRIDGE INVESTMENT GRP HDS A COMMON STOCK USD.01	250,000
CARIBOU BIOSCIENCES INC COMMON STOCK USD.0001	50,000
CORE + MAIN INC CLASS A COMMON STOCK USD.01	100,000
EVERCOMMERCE INC COMMON STOCK USD.00001	75,000
F45 TRAINING HOLDINGS INC COMMON STOCK USD.00005	15,000
KALTURA INC COMMON STOCK USD.0001	100,000
KRISPY KREME INC COMMON STOCK USD.01	50,000
MEMBERSHIP COLLECTIVE GRP A COMMON STOCK USD.01	50,000
OUTBRAIN INC COMMON STOCK USD.001	350,000
POWERSCHOOL HOLDINGS INC A COMMON STOCK USD.0001	2,009,000
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	459,232
RYAN SPECIALTY GROUP HLDGS A COMMON STOCK USD.001	75,000
TORRID HOLDINGS INC COMMON STOCK USD.01	10,000
XPONENTIAL FITNESS INC A COMMON STOCK USD.0001	425,000
ZEVIA PBC A COMMON STOCK USD.001	100,000
DOLE PLC COMMON STOCK USD.01	1,000,000
GAMBLING.COM GROUP LTD COMMON STOCK	65,000
SOPHIA GENETICS SA COMMON STOCK USD.05	100,000
STEVANATO GROUP SPA COMMON STOCK	650,000
JMDC INC COMMON STOCK	170,500
BATH + BODY WORKS INC COMMON STOCK USD.5	60,326
DASSAULT SYSTEMES COMMON STOCK EUR.1	1,296,641
HELLO GROUP INC SPN ADR ADR USD.0001	1,418
ALIGOS THERAPEUTICS INC COMMON STOCK USD.0001	4,671
ATERIAN INC COMMON STOCK USD.0001	2,477
APRIA INC COMMON STOCK USD.01	2,629
ASPIRA WOMEN S HEALTH INC COMMON STOCK USD.0001	9,222
ASTRAZENECA PLC SPONS ADR ADR	240,032
ATEA PHARMACEUTICALS INC COMMON STOCK USD.001	3,035
BIOATLA INC COMMON STOCK USD.0001	3,345
BOLT BIOTHERAPEUTICS INC COMMON STOCK USD.00001	2,379
C4 THERAPEUTICS INC COMMON STOCK	1,949
CARLOTZ INC COMMON STOCK USD.0001	12,609
CEREVEL THERAPEUTICS HOLDING COMMON STOCK USD.0001	7,770
COMSTOCK RESOURCES INC COMMON STOCK USD.5	14,959

Security Name	Shares/Par Value
CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	6,027
CULLINAN ONCOLOGY INC COMMON STOCK USD.0001	2,430
CURIOSITYSTREAM INC COMMON STOCK	5,365
DTE MIDSTREAM LLC W/I COMMON STOCK	17,810
DYNE THERAPEUTICS INC COMMON STOCK	4,275
EARGO INC COMMON STOCK USD.0001	2,071
ECOVYST INC COMMON STOCK	7,544
4D MOLECULAR THERAPEUTICS IN COMMON STOCK USD.0001	1,746
GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001	7,066
KINNATE BIOPHARMA INC COMMON STOCK USD.0001	1,975
KRONOS BIO INC COMMON STOCK	3,083
LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001	10,601
MARCUS CORPORATION COMMON STOCK USD1.0	3,929
MISSION PRODUCE INC COMMON STOCK USD.001	2,622
MOVADO GROUP INC COMMON STOCK USD.01	2,904
N ABLE INC COMMON STOCK USD.001	6,938
NGM BIOPHARMACEUTICALS INC COMMON STOCK USD.001	5,661
908 DEVICES INC COMMON STOCK	1,270
ON24 INC COMMON STOCK USD.0001	1,686
PMV PHARMACEUTICALS INC COMMON STOCK	2,016
PRAXIS PRECISION MEDICINES I COMMON STOCK USD.0001	4,048
PRELUDE THERAPEUTICS INC COMMON STOCK USD.0001	1,705
PUBMATIC INC CLASS A COMMON STOCK USD.0001	1,161
REKOR SYSTEMS INC COMMON STOCK USD.0001	5,643
RIMINI STREET INC COMMON STOCK	6,234
SEER INC COMMON STOCK USD.00001	5,309
SHATTUCK LABS INC COMMON STOCK	2,719
SILVERBACK THERAPEUTICS INC COMMON STOCK USD.0001	1,910
TAYSHA GENE THERAPIES INC COMMON STOCK	3,125
XL FLEET CORP COMMON STOCK USD.0001	12,823
REGIONAL SAB DE CV COMMON STOCK	1,372,789
COMPANHIA BRASILEIRA DE ALUM COMMON STOCK	7,588,968
AMERICA MOVIL SPN ADR CL L ADR	2,053,000
KAKAOBANK CORP COMMON STOCK KRW5000.0	465
BRP INC/CA SUB VOTING COMMON STOCK	63,000
TFI INTERNATIONAL INC COMMON STOCK	35,000
G BITS NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	76,046
BTS GROUP HOLDINGS PUBLIC COMP WARRANT	6,861
BTS W8	13,722
AMERICANAS SA COMMON STOCK	3,829
CIFI EVER SUNSHINE SERVICES COMMON STOCK HKD.01	6,000
ASHFORD HOSPITALITY TRUST REIT USD.01	15
MICROVISION INC COMMON STOCK USD.001	2,000
FULL TRUCK ALLIANCE SPN ADR ADR USD.00001	470,090
MASTR ALTERNATIVE LOANS TRUST MALT 2006 3 3A1	47
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	2,355

Security Name	Shares/Par Value
WEBER INC CLASS A COMMON STOCK USD.001	150,000
LIGHTSPEED COMMERCE INC COMMON STOCK	26,310
FUCHS PETROLUB SE PREF PREFERENCE	148,241
MELROSE INDUSTRIES PLC COMMON STOCK GBP.07619048	465,491
GENERAL ELECTRIC CO COMMON STOCK USD.01	214,300
VICTORIA S SECRET + CO COMMON STOCK USD.01	16,266
LUXI CHEMICAL GROUP CO LT A COMMON STOCK CNY1.0	425,863
SHENZHEN SUNLORD ELECTRONI A COMMON STOCK CNY1.0	106,817
HUAFON CHEMICAL CO LTD A COMMON STOCK CNY1.0	579,200
SAILUN GROUP CO LTD A COMMON STOCK CNY1.0	1,500
ALPHA SERVICES AND HOLDINGS COMMON STOCK EUR.3	19,430
NEC NETWORKS + SYSTEM INTEGR COMMON STOCK	484,500
JTOWER INC COMMON STOCK	130,000
WUXI SHANGJI AUTOMATION CO A COMMON STOCK CNY1.0	70,072
BAUSCH HEALTH COS INC COMMON STOCK	76,988
TSY INFL IX N/B 07/31 0.125	19,391,780
SITC INTERNATIONAL HOLDINGS COMMON STOCK HKD.1	1,809,000
GXO LOGISTICS INC COMMON STOCK USD.01	16,010
SOLARWINDS CORP COMMON STOCK USD.001	7,265
US TREASURY N/B 08/51 2	519,565,000
FAWRY FOR BANKING + PAYMENT COMMON STOCK EGP.5	4,689
HUABAO INTERNATIONAL HOLDING COMMON STOCK HKD.1	8,000
CHINASOFT INTERNATIONAL LTD COMMON STOCK HKD.05	648,000
GUANGZHOU YUEXIU FINANCIAL A COMMON STOCK CNY1.0	1,300
YUNNAN ALUMINIUM CO LTD A COMMON STOCK CNY1.0	4,700
BEIJING BDSTAR NAVIGATION A COMMON STOCK CNY1.0	200
ZHEFU HOLDING GROUP CO LTD A COMMON STOCK CNY1.0	2,700
HANG ZHOU GREAT STAR INDUS A COMMON STOCK CNY1.0	500
CHINA BAOAN GROUP A COMMON STOCK CNY1.0	1,300
YIXINTANG PHARMACEUTICAL G A COMMON STOCK CNY1.0	300
JIANGSU YOKE TECHNOLOGY A COMMON STOCK CNY1.0	200
HANGZHOU OXYGEN PLANT GROU A COMMON STOCK CNY1.0	500
HUIZHOU DESAY SV AUTOMOTIV A COMMON STOCK CNY1.0	200
SHENGHE RESOURCES HOLDINGS A COMMON STOCK CNY1.0	800
SG MICRO CORP A COMMON STOCK CNY1.0	100
GUANGDONG XINBAO ELECTRICA A COMMON STOCK CNY1.0	400
ECOPRO BM CO LTD COMMON STOCK KRW500.0	96
BEIJING UNITED INFORMATION A COMMON STOCK CNY1.0	100
MONTAGE TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	366
CHINA RAILWAY SIGNAL + COM A COMMON STOCK CNY1.0	3,840
RAYTRON TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	360,134
SHANGHAI LINGANG HOLDINGS A COMMON STOCK CNY1.0	800
QIANHE CONDIMENT AND FOOD A COMMON STOCK CNY1.0	400
MING YANG SMART ENERGY GRO A COMMON STOCK CNY1.0	1,000
AVARY HOLDING SHENZHEN CO A COMMON STOCK CNY1.0	800
VIA S/A COMMON STOCK	11,253

Security Name	Shares/Par Value
BOC INTERNATIONAL CHINA CO A COMMON STOCK CNY1.0	900
GUOLIAN SECURITIES CO LTD A COMMON STOCK CNY1.0	599,200
SK IE TECHNOLOGY CO LTD COMMON STOCK KRW1000.0	127
ZHEJIANG JIUZHOU PHARMACEU A COMMON STOCK CNY1.0	400
ANHUI HONGLU STEEL CONSTRU A COMMON STOCK CNY1.0	200
RIYUE HEAVY INDUSTRY CO LT A COMMON STOCK CNY1.0	500
ZHONGTAI SECURITIES CO LTD A COMMON STOCK CNY1.0	3,100
BEIJING WANTAI BIOLOGICAL A COMMON STOCK CNY1.0	200
BEIJING KINGSOFT OFFICE SO A COMMON STOCK CNY1.0	203,074
NATIONAL SILICON INDUSTRY A COMMON STOCK CNY1.0	1,058
SHANGHAI BAILIAN GROUP CO A COMMON STOCK CNY1.0	700
ZHEJIANG CHINA COMMODITIES A COMMON STOCK CNY1.0	2,900
WANGFUJING GROUP CO LTD A COMMON STOCK CNY1.0	300
CGN POWER CO LTD H COMMON STOCK CNY1.0	92,000
HELLENIC REPUBLIC BONDS 144A REGS 06/31 0.75	72,325,000
AURINIA PHARMACEUTICALS INC COMMON STOCK	153,074
AKA BRANDS HOLDING CORP COMMON STOCK USD.001	575,000
ARGO BLOCKCHAIN PLC ADR GBP.01	200,000
BRILLIANT EARTH GROUP INC A COMMON STOCK USD.0001	375,000
CLEARWATER ANALYTICS HDS A COMMON STOCK USD.001	200,000
CUE HEALTH INC COMMON STOCK USD.00001	20,000
DUTCH BROS INC CLASS A COMMON STOCK USD.00001	35,000
ENACT HOLDINGS INC COMMON STOCK USD.01	200,000
ENGAGESMART INC COMMON STOCK USD.001	80,000
OLAPLEX HOLDINGS INC COMMON STOCK USD.001	450,000
PROCEPT BIROBOTICS CORP COMMON STOCK USD.00001	10,000
SOVOS BRANDS INC COMMON STOCK USD.001	30,000
STERLING CHECK CORP COMMON STOCK USD.01	150,000
THORNE HEALTHTECH INC COMMON STOCK USD.01	225,000
THOUGHTWORKS HOLDING INC COMMON STOCK USD.001	10,000
TOAST INC CLASS A COMMON STOCK USD.000001	10,000
ON HOLDING AG CLASS A COMMON STOCK CHF.1	25,000
SPORTRADAR GROUP AG A COMMON STOCK EUR.0001	10,000
JACKSON FINANCIAL INC A COMMON STOCK USD.01	1,472
VITESCO TECHNOLOGIES GROUP A COMMON STOCK	2,376
UNIVERSAL MUSIC GROUP NV COMMON STOCK	17,954
BERKELEY GROUP HOLDINGS/THE COMMON STOCK GBP.05414	43,415
EMBRACER GROUP AB COMMON STOCK SEK.0013	53,901
DASSAULT AVIATION SA COMMON STOCK EUR.8	2,710
BHARTI AIRTEL LTD RIGHT	132,550
ORIENT CORP COMMON STOCK	7,153,000
ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09	40,492
TITAN MACHINERY INC COMMON STOCK USD.00001	56,612
SMS CO LTD COMMON STOCK	25,000
FOOD + LIFE COMPANIES LTD COMMON STOCK	21,000
ELEMENTIS PLC COMMON STOCK GBP.05	661,301

Security Name	Shares/Par Value
ERAMET COMMON STOCK EUR3.05	50,867
FISCHER (GEORG) REG COMMON STOCK CHF1.0	2,897
DERICHEBOURG COMMON STOCK EUR.25	173,888
DO + CO AG COMMON STOCK	12,983
QUADIENT SA COMMON STOCK EUR1.0	34,324
ACEA SPA COMMON STOCK EUR5.16	85,177
BEKAERT NV COMMON STOCK	33,917
NAVIGATOR CO SA/THE COMMON STOCK NPV	565,036
DORMAKABA HOLDING AG COMMON STOCK CHF.1	5,426
BENETEAU COMMON STOCK EUR.1	48,270
INTRUM AB COMMON STOCK SEK.02	35,475
AUTONEUM HOLDING AG COMMON STOCK CHF.05	4,476
FAGERHULT AB COMMON STOCK SEK.57	180,501
METRO AG COMMON STOCK	278,174
SAF HOLLAND SE COMMON STOCK EUR.01	56,343
NAGARRO SE COMMON STOCK	11,010
DR. MARTENS PLC COMMON STOCK	366,233
MEDIASET NV COMMON STOCK EUR.52	603,648
MILLICOM INTL CELLULAR SDR SDR USD1.5	55,112
ACERINOX SA COMMON STOCK EUR.25	293,037
NEXITY COMMON STOCK EUR5.0	39,178
NEW WAVE GROUP AB B SHS COMMON STOCK SEK3.0	127,549
YIT OYJ COMMON STOCK	205,868
PIAGGIO + C. S.P.A. COMMON STOCK	540,331
DNO ASA COMMON STOCK NOK.25	2,059,353
WACKER NEUSON SE COMMON STOCK	50,138
IPSOS COMMON STOCK EUR.25	34,244
MEKONOMEN AB COMMON STOCK SEK2.5	105,032
CLOETTA AB B SHS COMMON STOCK SEK5.0	473,959
REDDE NORTHGATE PLC COMMON STOCK GBP.5	338,586
INCHCAPE PLC COMMON STOCK GBP.1	171,170
MATAS A/S COMMON STOCK DKK2.5	99,158
OCI NV COMMON STOCK EUR.02	171,697
GESTAMP AUTOMOCION SA COMMON STOCK EUR.5	189,010
BEIJER ALMA AB COMMON STOCK SEK2.09	56,971
ALD SA COMMON STOCK EUR1.5	90,230
DERMAPHARM HOLDING SE COMMON STOCK	43,731
BUFAB AB COMMON STOCK SEK.01	51,344
VERALLIA COMMON STOCK EUR1.0	44,917
STABILUS SA COMMON STOCK EUR.01	10,661
MOONPIG GROUP PLC COMMON STOCK GBP.1	269,915
TI FLUID SYSTEMS PLC COMMON STOCK GBP.01	200,447
CONSTRUCC Y AUX DE FERROCARR COMMON STOCK EUR.301	30,692
SIGNIFY NV COMMON STOCK	90,530
SCANDINAVIAN TOBACCO GROUP A COMMON STOCK DKK1.0	96,438
PIRELLI + C SPA COMMON STOCK NPV	574,479

Security Name	Shares/Par Value
UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	74,007,346
BAIDU INC CLASS A COMMON STOCK USD.000000625	38,200
CAPITALAND INVESTMENT LTD/SI COMMON STOCK	302,374
UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0	625,423
CACTUS INC A COMMON STOCK USD.01	9,282
MANDIANT INC COMMON STOCK USD.0001	43,918
WOLFSPEED INC COMMON STOCK USD.00125	21,204
ZURN WATER SOLUTIONS CORP COMMON STOCK USD.01	22,018
OXFORD NANOPORE TECHNOLOGIES COMMON STOCK GBP.0001	518,244
AZELIS GROUP NV COMMON STOCK	109,976
NGERN TID LOR PCL FOREIGN FOREIGN SH. THB3.7 A	16,088,300
GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	30,142
NANOFILM TECHNOLOGIES INTERN COMMON STOCK	1,477,200
LAZYDAYS HOLDINGS INC COMMON STOCK USD.0001	110,401
MONDAY.COM LTD COMMON STOCK	23,484
CAPITAL POWER CORP COMMON STOCK	51,000
TOURMALINE OIL CORP COMMON STOCK	92,000
US TREASURY N/B 08/41 1.75	496,200,000
SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0	2,796
NORTHAM PLATINUM HOLDINGS LT COMMON STOCK	3,074
FLAT GLASS GROUP CO LTD A COMMON STOCK CNY1.0	600
ZHEJIANG HANGKE TECHNOLOGY A COMMON STOCK CNY1.0	201
JOINN LABORATORIES CHINA C A COMMON STOCK CNY1.0	100
SHANDONG PHARMACEUTICAL A COMMON STOCK CNY1.0	300
BTS GROUP HOLDINGS PCL BTS GROUP HOLDINGS PCL CW22	3,431
CHINA CSSC HOLDINGS LTD A COMMON STOCK CNY1.0	2,400
OSSTEM IMPLANT CO LTD COMMON STOCK KRW500.0	38,287
TIANGONG INTL CO LTD COMMON STOCK USD.0025	9,008,000
ORIENTAL ENERGY CO LTD A COMMON STOCK CNY1.0	2,299,958
ICON PLC COMMON STOCK EUR.06	56,015
C UYEMURA + CO LTD COMMON STOCK	107,300
WHEATON PRECIOUS METALS CORP COMMON STOCK	468,440
ALTC ACQUISITION CORP CL A COMMON STOCK USD.0001	13,700
ARTEMIS STRATEGIC INVESTMENT UNIT USD.0001	38,400
ATLANTIC COASTAL ACQUISITI A COMMON STOCK USD.0001	58,768
CIIG CAPITAL PARTNERS II INC UNIT USD.0001	13,606
COMSCORE INC COMMON STOCK USD.001	240,086
CYXTERA TECHNOLOGIES INC COMMON STOCK USD.0001	1,778,947
DD3 ACQUISITION CORP II A COMMON STOCK USD.0001	19,324
DATA KNIGHTS ACQUISITION C A COMMON STOCK USD.0001	47,921
DIRECT SELLING ACQUISITION C UNIT USD.0001	76,800
EG ACQUISITION CORP A COMMON STOCK USD.0001	34,750
890 5TH AVENUE PARTNERS CL A COMMON STOCK USD.0001	57,248
FOREST ROAD ACQUISITION CO A COMMON STOCK USD.0001	77,000
FORTRESS VALUE ACQUISITION A COMMON STOCK USD.0001	49,544
GIGCAPITAL5 INC UNIT USD.0001	70,400

Security Name	Shares/Par Value
HENNESSY CAPITAL INVESTMEN A COMMON STOCK USD.0001	46,284
KHOSLA VENTURES ACQUISITIO A COMMON STOCK USD.0001	74,750
KKR ACQUISITION HOLDINGS I A COMMON STOCK USD.0001	91,599
MEDTECH ACQUISITION CORP A COMMON STOCK USD.0001	51,175
MISSION ADVANCEMENT CORP A COMMON STOCK USD.0001	60,850
TAILWIND ACQUISITION CORP A COMMON STOCK USD.0001	54,399
VPC IMPACT ACQUISITION HOL A COMMON STOCK USD.0001	57,200
CYXTW US TONTINE WARRANTS	313,294
ACACIA RESEARCH CORP WTS CALL EXP 15NOV27	850,000
ACTG SERIES B 1 WARRANT WTS CALL EXP 25AUG22	17,000,000
ALTIMAR ACQUISITION CORP A COMMON STOCK USD.0001	77,000
AUSTERLITZ ACQUISITION COR A COMMON STOCK USD.0001	80,300
CATALYST PARTNERS ACQ A COMMON STOCK USD.0001	34,750
DRAGONEER GROWTH OPP III A COMMON STOCK USD.0001	50,223
CC NEUBERGER PRINCIPAL CL A COMMON STOCK USD.0001	63,456
L+F ACQUISITION CORP/IL A COMMON STOCK USD.0001	72,446
LEAD EDGE GROWTH OPPORTUNI A COMMON STOCK USD.0001	91,050
PLUM ACQUISITION CORP I A COMMON STOCK USD.0001	59,970
ROSS ACQUISITION CORP II A COMMON STOCK	67,050
SLAM CORP A COMMON STOCK USD.0001	92,554
SOAR TECHNOLOGY ACQUISITION UNIT USD.0001	24,922
SWITCHBACK II CORP CLASS A COMMON STOCK USD.0001	60,510
TCV ACQUISITION CORP A COMMON STOCK USD.0001	23,250
TREBIA ACQUISITION CORP A COMMON STOCK USD.0001	63,350
WARBURG PINCUS CAPITAL I B COMMON STOCK USD.0001	130,452
CYXTERA TECHNOLOGIES INC CYXTERA TECHNOLOGIES INC CW	399,926
ARIS WATER SOLUTION INC A COMMON STOCK USD.01	600,000
AVIDXCHANGE HOLDINGS INC COMMON STOCK USD.001	70,390
FIRST WATCH RESTAURANT GROUP COMMON STOCK USD.01	70,000
FLUENCE ENERGY INC COMMON STOCK USD.00001	50,000
HIRERIGHT HOLDINGS CORP COMMON STOCK USD.001	500,000
INFORMATICA INC CLASS A COMMON STOCK USD.01	1,050,000
MINERVA SURGICAL INC COMMON STOCK USD.001	80,000
RENT THE RUNWAY INC COMMON STOCK	200,000
RUNWAY GROWTH FINANCE CORP COMMON STOCK USD.01	225,000
SOLO BRANDS INC CLASS A COMMON STOCK USD.001	70,000
STRONGHOLD DIGITAL MINING A COMMON STOCK USD.0001	70,000
TDCX INC ADR USD.0001	1,140,239
VITA COCO CO INC/THE COMMON STOCK USD.01	600,000
GLOBALFOUNDRIES INC COMMON STOCK USD.02	25,000
IHS HOLDING LTD COMMON STOCK USD.001	400,000
JACKSON FINANCIAL INC A COMMON STOCK USD.01	39
ARISTOCRAT LEISURE LTD RIGHT	35,726
ELECTROLUX AB B COMMON STOCK SEK5.0	183,905
BANGKOK DUSIT MED SERVICE COMMON STOCK THB.1 L	997,900
BEIJING ROBOROCK TECHNOLOG A COMMON STOCK CNY1.0	3,353

Security Name	Shares/Par Value
VIBRA ENERGIA SA COMMON STOCK	2,363,007
XP INC BDR BDR	1,016
TOKYO ELECTRON DEVICE LTD COMMON STOCK	33,000
MONEX GROUP INC COMMON STOCK	1,847,000
GETNET ADQUIRENCIA E SERVICIO UNIT	42,441
FERROTEC HOLDINGS CORP COMMON STOCK	30,000
IWATANI CORP COMMON STOCK	15,000
JAPAN STEEL WORKS LTD COMMON STOCK	33,000
NIPPON SUISAN KAISHA LTD COMMON STOCK	155,000
NIPPON ELECTRIC GLASS CO LTD COMMON STOCK	39,000
OUTSOURCING INC COMMON STOCK	54,000
M+A CAPITAL PARTNERS CO LTD COMMON STOCK	17,000
TECHNOPRO HOLDINGS INC COMMON STOCK	32,000
HSBC HOLDINGS PLC COMMON STOCK USD.5	1,510,000
SYLVAMO CORP COMMON STOCK USD1.0	17,319
ENPHYS ACQUISITION CORP UNIT USD.0001	2,475,000
CADENCE BANK COMMON STOCK USD2.5	34,091
CIVITAS RESOURCES INC COMMON STOCK	20,558
CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01	2,641
FRANKLIN BSP REALTY TRUST IN REIT USD.01	5,856
TRINSEO PLC COMMON STOCK	5,656
EXPRO GROUP HOLDINGS NV COMMON STOCK EUR.01	4,857
ANRITSU CORP COMMON STOCK	250,300
ONE 97 COMMUNICATIONS LTD COMMON STOCK INR10.0	296,616
KAKAO PAY CORP COMMON STOCK KRW500.0	5,300
AUTOSTORE HOLDINGS LTD COMMON STOCK USD.01	1,500,000
BYGGFAKTA GROUP NORDIC HOLDC COMMON STOCK	2,350,000
ULTRAPAR PARTICIPACOES RTS EXP 12OCT21	459
BLK MSCI EQ IDX NON LEND FUND BLK MSCI EQ IDX NON LEND FUND	1
NOTA DO TESOURO NACIONAL NOTES 01/27 10	423,866,000
LLOYDS BANKING GROUP PLC COMMON STOCK	10,299,986
TRAVIS PERKINS PLC COMMON STOCK GBP.112051	148,045
MAN WAH HOLDINGS LTD COMMON STOCK HKD.4	2,723,600
BROOKFIELD ASSET MANAGE CL A COMMON STOCK	200,829
ACHARI VENTURES HOLDINGS COR UNIT USD.0001	61,500
AESTHER HEALTHCARE ACQUISITI UNIT USD.0001	21,135
ARBOR RAPHA CAPITAL BIOHOLDI UNIT USD.0001	3,075
ATHENA CONSUMER ACQU CORP UNIT USD.0001	49,200
AVALON ACQUISITION INC UNIT USD.0001	23,830
BLACK MOUNTAIN ACQ CORP UNIT USD.001	30,750
CM LIFE SCIENCES III INC A COMMON STOCK USD.0001	43,050
CENAQ ENERGY CORP CLASS A COMMON STOCK USD.0001	63,650
FOCUS IMPACT ACQUISITION COR UNIT USD.0001	18,450
GROWTH CAPITAL ACQUISITION A COMMON STOCK USD.0001	3,672
INDUSTRIAL HUMAN CAPITAL INC UNIT USD.0001	54,859
LAVA MEDTECH ACQUISITION COR UNIT USD.0001	6,150

Security Name	Shares/Par Value
M3 BRIGADE ACQUISITION III C UNIT USD.0001	30,750
MAXPRO CAPITAL ACQUISITION C UNIT USD.0001	13,672
MOUNT RAINIER ACQUISITION CO UNIT USD.0001	21,649
PARABELLUM ACQUISITION COR A COMMON STOCK USD.0001	19,200
PARSEC CAPITAL ACQUISITIONS UNIT USD.0001	20,241
PHOENIX BIOTECH ACQUISITION UNIT USD.0001	3,075
SANABY HEALTH ACQUISITION CO UNIT USD.0001	36,900
SPARTAN ACQUISITION III A COMMON STOCK USD.0001	32,009
ANTHEMIS DIGITAL ACQUISITION UNIT USD.0001	18,450
CACTUS ACQUISITION CORP 1 LT UNIT USD.0001	12,300
EUROPEAN SUSTAINABLE GROW A COMMON STOCK	27,074
ESGEN ACQUISITION CORP UNIT USD.0001	36,900
INNOVATIVE INTERNATIONAL ACQ UNIT USD.0001	18,450
NEWCOURT ACQUISITION CORP UNIT USD.0001	36,900
PEGASUS DIGITAL MOBILITY ACQ COMMON STOCK USD.0001	36,900
THRIVE ACQUISITION CORP UNIT USD.0001	61,500
PYROPHYTE ACQUISITION CORP UNIT USD.0001	24,600
ROSE HILL ACQUISITION CORP UNIT USD.0001	25,301
GOGREEN INVESTMENTS CORP UNIT USD.0001	49,200

Teacher Retirement System of Texas
Long Oriented
6/30/2021

Manager	Investment Date	Capital Invested	Capital Received	Market Value	1 Year Net Return (%)	3 Year Net Return (%)
Adelphi Capital Partners	1/30/2015	600,001,878	(454,817,498)	604,575,511.36	22.89	17.25
Apollo SPN Management	9/29/2015	1,327,764,435	(772,777,393)	1,057,252,981.89	27.72	12.31
Arrowstreet Capital, Limited Partnership	7/31/2017	1,080,000,000	(299,700,000)	1,467,789,021.02	50.41	16.80
Arrowstreet Capital, LP	10/30/2020	-	(100,000,000)	661,919,042.75	-	-
Avenue Capital Management	10/7/2016	103,849,745	(17,413,163)	66,105,372.51	11.12	(16.54)
Baker Brothers	12/29/2020	-	-	174,857,331.61	-	-
Baring International Investment Limited	11/1/2008	919,554,866	(957,555,028)	916,461,065.41	27.95	8.39
BlackRock Alternative Advisors	8/1/2017	156,210,868	(29,719,525)	140,553,391.04	31.78	-
BlackRock Alternative Advisors	4/3/2019	41,414,349	(10,105,255)	44,848,342.46	14.84	-
Blackstone Alternative Solutions	10/31/2016	698,341,900	(378,035,799)	469,059,877.87	25.17	12.56
Blackstone Alternative Solutions	4/1/2020	97,359,262	(1,497,807)	104,485,273.14	6.00	-
Blackstone Alternative Solutions	4/1/2020	63,819,576	(5,711,388)	53,369,001.63	(8.26)	-
Blueshift Asset Management, LLC	12/31/2020	-	-	100,433,614.01	-	-
Brandes Investment Partners, LP	10/1/2009	510,272,085	(320,271,950)	428,883,846.24	12.29	(0.36)
Cantillon Capital Management LLC	2/1/2010	731,395,992	(1,452,399,256)	1,081,155,313.17	33.33	19.90
Deer Park Road Management	7/31/2020	500,000,000	-	559,093,831.22	-	-
Fir Tree Partners	12/18/2018	216,861,678	(172,661,998)	85,861,932.04	81.04	-
Goldman Sachs & Co. LLC	1/30/2018	37,815,588	(7,437,545)	39,601,472.89	30.85	12.03
Goldman Sachs & Co. LLC	1/26/2018	22,930,007	(7,582,347)	17,615,156.67	12.01	6.11
Goldman Sachs & Co. LLC	2/2/2018	180,805,012	(54,259,254)	177,326,959.44	50.75	10.44
Goldman Sachs & Co. LLC	2/2/2018	80,880,374	(12,644,061)	80,840,032.33	14.48	6.06
Goldman Sachs & Co. LLC	5/11/2020	162,707,491	(34,747,375)	134,594,271.00	10.50	-
Goldman Sachs & Co. LLC	4/10/2018	86,579,437	(45,763,370)	44,180,822.43	(2.35)	1.37
Hillhouse Capital	10/31/2018	350,000,000	(245,000,000)	371,244,614.01	17.82	-
J.P. Morgan Investment Management Inc.	10/1/2008	917,436,408	(1,347,938,374)	664,949,887.69	47.11	16.84
KKR Associates TV SPN	5/1/2015	1,253,681,958	(868,659,620)	696,260,345.53	24.98	9.01
Luxor Capital Group, LP	8/22/2018	82,099,330	-	192,588,675.60	26.79	-
Magnetar Financial LLC	3/22/2019	100,840,800	(67,183,675)	55,331,244.15	36.60	-
Magnetar Financial LLC	10/19/2018	242,584,158	(26,237,624)	296,081,266.37	31.31	-
Marathon Asset Management LLP	10/23/2014	226,142,814	(202,793,548)	69,111,795.57	16.46	12.23
Marshall Wace LLP	11/30/2018	1,200,000,000	(600,000,000)	1,170,680,997.05	42.70	-
Marshall Wace LLP	11/29/2019	600,000,000	(60,000,000)	865,206,820.97	54.44	-
Marshall Wace, LLP	10/30/2015	750,000,000	-	1,462,095,451.92	42.46	13.02
Monashee Investment Management	4/30/2021	-	-	69,992,379.95	-	-
Monashee Investment Management	2/6/2020	250,000,000	-	353,289,382.19	35.55	-
Morgan Stanley Investment Management Inc	10/1/2008	1,014,893,751	(1,014,994,808)	777,254,870.26	48.96	7.68
Neuberger Berman Asia Limited	9/1/2012	447,452,856	(535,452,856)	521,718,908.58	36.10	13.74
Neuberger Berman Investment Advisers LLC	6/1/2008	-	-	671,245,531.84	36.42	12.71
Numeric Investors LLC	1/31/2018	800,000,001	(283,204,115)	714,394,283.49	50.26	12.88
Oasis Capital Partners	10/4/2019	86,699	(8,511)	108,535,237.67	(87.76)	-
Orchard Global Asset Management	11/5/2018	230,805,004	(10,866,356)	237,829,231.00	14.72	-
Orchard Global Asset Management	10/1/2018	70,000,000	(6,474,159)	73,720,652.51	19.04	-
P2 Capital Partners, LLC	6/1/2010	650,000,000	(635,000,000)	530,312,120.73	64.85	5.27
Parvus Asset Management (UK) LLP	6/1/2013	653,943,108	(241,631,931)	901,322,372.87	29.25	5.55
Senator Investment Group	3/16/2020	50,000,000	(56,311,527)	9,451,102.93	32.82	-
Sixth Street Partners	4/13/2021	15,017,345	-	15,017,345.01	-	-
Starboard Value LP	11/1/2011	460,727,009	(445,727,010)	890,990,574.81	43.67	23.26
The Rock Creek Group, LP	9/30/2011	113,364,272	(290,283,430)	63,428,205.55	48.67	13.32
The Rock Creek Group, LP	10/1/2020	-	-	35,225,563.69	-	-
The Rock Creek Group, LP	12/3/2019	-	-	29,677,304.60	37.63	-
The Rock Creek Group, LP	7/1/2009	1,097,000,000	(992,000,000)	688,504,997.03	50.79	10.07
The WindAcre Partnership LLC	4/23/2020	400,000,000	-	630,672,132.00	53.03	-
Theleme Partners LLP	9/30/2019	368,663,479	(109,805,317)	532,511,796.99	111.45	-
TPG Sixth Street Partners	4/23/2019	106,764,861	(5,830,106)	113,076,065.23	18.53	-
TPG Sixth Street Partners	6/5/2019	81,798,890	(7,485,386)	109,096,256.64	43.70	-
TSSP Institutional Credit III Management, LLC	2/24/2020	57,899,781	(3,925,249)	58,350,828.34	13.26	-
Two Sigma Advisers, LP	9/1/2012	356,000,000	-	1,502,044,077.09	43.59	21.22
Two Sigma Advisers, LP	3/28/2019	400,000,000	(175,000,000)	473,398,370.43	54.81	-
Two Sigma Advisers, LP	4/28/2021	150,000,000	-	270,338,086.08	-	-
Vaughan Nelson Investment Management, L.P.	4/1/2010	440,429,999	(427,300,775)	555,425,753.70	43.81	14.16
Wellington Management Company LLP	9/6/2018	62,538,657	-	71,715,203.86	33.20	-
Wellington Management Company LLP	11/10/2014	173,002,892	(239,347,760)	247,302,841.40	335.25	71.29
Wellington Management Company LLP	6/5/2017	169,635,808	(118,093,308)	235,823,013.98	133.72	43.15
Wellington Management Company LLP	5/8/2020	131,795,790	-	194,342,785.62	75.98	-
Wellington Management Company LLP	1/31/2014	663,455,828	(400,448,828)	640,322,546.39	36.24	10.64
Wellington Management Company LLP	11/1/2009	1,462,609,362	(2,318,234,566)	780,032,152.45	40.45	12.97
WMQS Global Equity Active Extension Onshore Fund LP	5/31/2018	750,000,000	(100,000,000)	1,008,907,803.11	36.63	14.38

Teacher Retirement System of Texas
Hedge Fund
6/30/2021

Investment Fund	Manager	Investment Date	Capital Invested	Capital Received	Market Value	1 Year Net Return (%)	3 Year Net Return (%)
Aeolus Property Spire and Keystone Fund	Aeolus Investment Management, LLC	12/19/2014	679,139,529	468,271,375	221,120,391	(2.43)	(0.28)
AHL Davy Crockett Fund	Man Investments USA	2/2/2015	603,000,000	25,000,000	843,042,615	30.13	13.42
BFAM Asian Opportunities Fund	BFAM Partners Cayman Ltd.	4/28/2017	250,000,000	-	330,500,861	21.11	7.69
Blackstone Aqua Fund	Blackstone Alternative Solutions L.L.C.	1/31/2020	232,950,031	631,298	303,933,085	36.18	-
Bridgewater Pure Alpha	Bridgewater Associates, LP	3/1/2009	416,125,384	226,085,586	254,696,254	13.59	(0.77)
Citadel Presidio Fund	Citadel Advisors LLC	9/30/2014	535,000,000	170,684,500	694,706,853	15.15	13.50
Element Capital US Feeder	Element Capital Management LLC	12/31/2014	380,000,000	81,219,963	523,318,581	1.85	4.86
Exoduspoint Partners Fund	ExodusPoint Capital Management, LP	8/31/2018	500,000,000	-	594,822,942	7.35	-
Fir Tree - Cap Opportunity Fund	Fir Tree, Inc.	5/1/2012	330,000,000	122,276,878	340,639,097	29.71	8.21
Fir Tree SOF IV 5	Fir Tree, Inc.	4/1/2020	150,000,000	56,377,262	136,508,034	25.16	-
Fortress DBSO Fund	Fortress Investment Group	8/1/2019	500,000,000	-	617,801,960	24.19	-
Glen Point Global Macro Fund	Glen Point Capital LP	3/31/2017	400,000,000	50,490,965	398,661,558	22.38	1.94
Horizon Portfolio	Horizon Asset Management	2/1/2012	475,000,000	356,074,691	220,629,263	(0.36)	(2.23)
Lost Pines AR	Two Sigma Advisers, LP	6/30/2020	240,000,000	-	236,623,242	(4.82)	-
Lost Pines AR Macro	Two Sigma Advisers, LP	7/29/2020	200,000,000	-	209,924,082	-	-
Lost Pines Risk Premia	Two Sigma Advisers, LP	6/30/2020	125,000,000	-	140,900,392	12.72	-
Luxor Capital Partners	Luxor Capital Group, LP	8/1/2012	300,000,000	68,243,952	535,128,436	27.35	17.52
Madrone (DAVINCI/UPSILON)	RenaissanceRe Fund Management Ltd.	10/1/2013	460,030,715	83,121,671	449,911,754	(1.90)	5.14
Magnetar Constellation Fund	Magnetar Financial LLC	10/1/2013	475,000,000	351,466	778,255,846	30.76	11.72
Man 1783 Fund	Man Solutions Ltd	1/28/2021	500,000,000	-	511,553,050	-	-
Millennium Partners	Millennium Management LLC	2/28/2014	600,000,000	-	1,027,213,986	21.86	13.65
MW Market Neutral TOPS (US) Fund	Marshall Wace, LLP	5/30/2014	235,000,000	-	505,847,743	21.87	11.00
Oasis Investment	Oasis Management Company Ltd.	8/31/2018	400,000,000	-	646,280,933	44.87	-
PDT Mosaic Fund	PDT Partners LLC	6/30/2016	235,000,000	-	247,807,014	1.18	0.79
Pharo Gaia Fund	Pharo Global Advisors Limited	12/31/2015	254,750,000	-	349,204,161	2.69	6.07
Pharo Macro Fund	Pharo Global Advisors Limited	12/31/2015	257,000,000	9,995,884	280,586,598	3.78	3.55
Reservoir Strategic	Reservoir Strategic Partners Fund Management, LP	11/1/2011	500,000,000	308,484,587	285,969,672	30.43	11.25
Senator Global Opportunity Fund	Senator Investment Group, LLC	10/31/2016	350,000,000	66,000,000	524,734,258	42.13	17.02
Soroban Opportunities Fund	Soroban Capital Partners, LLC	9/30/2014	524,025,957	100,000,000	775,667,046	40.25	15.77
Systematica TexSYS Fund	Systematica Investments Limited	4/1/2009	588,000,000	103,000,000	583,481,305	18.42	13.88
Texas Emerging Mgrs HF Program	The Rock Creek Group, LP	9/1/2012	418,404,087	124,956,818	401,472,431	24.20	7.61
Tilden Park Investment Fund	Tilden Park Capital Management LP	4/2/2015	550,000,000	-	654,246,659	6.24	0.45
Whitebox Caja Blanca fund	Whitebox Advisors	6/1/2017	250,804,479	22,000,000	257,991,739	10.78	3.14
Wolverine Flagship Fund Trading Limited	Wolverine Asset Management LLC	11/1/2007	340,000,000	100,000,000	569,627,309	22.61	10.64

Teacher Retirement System of Texas
 Public Strategic Partner Networks
 6/30/2021

Investment Fund	Manager	Investment Date	Capital Invested	Capital Received	Market Value	1 Year Net Return (%)	3 Year Net Return (%)
BlackRock SPN	BlackRock Financial Management, Inc.	6/1/2008	3,810,412,388	2,560,412,388	2,747,263,220	26.76	13.69
JP Morgan SPN	JP Morgan Investment Management, Inc.	6/1/2008	45,755,469,665	44,505,469,665	2,860,508,651	31.95	14.03
Morgan Stanley SPN	Morgan Stanley Investment Management, Inc.	6/1/2008	7,320,832,166	6,070,832,166	2,497,159,576	29.19	12.83

Teacher Retirement System of Texas

Risk Parity

6/30/2021

Investment Fund	Manager	Investment Date	Capital Invested	Capital Received	Market Value	1 Year Net Return (%)	3 Year Net Return (%)
AQR Global Risk Premium	AQR Capital Management, LLC	1/1/2012	1,418,000,000	600,000,000	1,246,361,629	20.78	8.27
Bridgewater All Weather II	Bridgewater Associates, LP	1/1/2012	1,038,025,722	1,235,683,074	112,359,290	24.45	12.98
Bridgewater All Weather-Plus	Bridgewater Associates, LP	11/1/2017	1,349,315,840	100,000,000	1,585,682,215	27.20	11.84
Invesco Balanced-Risk Alloc	Invesco Trust Company	12/31/2015	1,203,906,431	3,906,431	1,841,987,826	37.55	13.13

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Legal Investment Name	Investment Manager	Vintage Year	Commitment	Contributions	Distributions	Net Asset Value	Since Inception IRR	Last NAV Date
Aberdeen Emerging Asia Pacific II (Offshore), L.P.	Aberdeen Capital Management LLC	2009	100,000,000	102,059,750	60,100,914	62,569,760	2.9%	6/30/2021
Advent International GPE VI-A Limited Partnership	Advent International Corporation, Manager	2008	200,000,000	205,357,241	420,768,147	0	16.6%	12/31/2019
Advent International GPE VII-C Limited Partnership	Advent International Corporation, Manager	2012	150,000,000	141,000,000	173,548,855	115,093,379	16.2%	6/30/2021
Alamo L.P.	Kohlberg Kravis Roberts & Co. L.P.	2018	507,361,782	368,127,743	0	378,339,278	1.4%	6/30/2021
Allstar Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2011	140,560,000	140,761,787	267,462,998	171,098,555	18.2%	6/30/2021
ALPHA PRIVATE EQUITY FUND 5, Pixys US LP	APEF Management Company 5 Limited	2006	17,026,668	17,026,668	24,857,002	687,214	8.3%	6/30/2021
Amber Co-Investment Partners, LLC	Clearlake Capital Management Opportunities, L.P.	2018	12,800,000	10,022,158	964	14,756,673	14.8%	6/30/2021
American Securities Partners VII, L.P.	American Securities LLC	2016	200,000,000	188,921,871	37,847,410	232,983,769	12.6%	6/30/2021
American Securities Partners VIII, L.P.	American Securities LLC	2019	200,000,000	78,062,040	1,704,820	89,474,633	21.7%	6/30/2021
AP Highlands Co-Invest, L.P.	Apollo Co-Investment Management, LLC	2019	162,000,000	160,164,103	9,107,439	177,073,701	6.5%	6/30/2021
AP Inception Co-Invest, L.P.	Apollo Co-Investment Management, LLC	2016	126,903,553	125,431,647	68,774,573	222,995,106	20.5%	6/30/2021
AP Olympus Co-Invest, L.P.	Apollo Co-Investment Management, LLC	2017	60,913,706	60,184,615	0	119,305,950	20.1%	6/30/2021
AP Selene Co-Invest, L.P.	Apollo Management VII, L.P.	2011	77,069,746	78,806,521	139,928,678	0	22.2%	12/31/2016
Apax Europe V – A, L.P.	Apax Europe V GP Co. Limited	2001	87,024,945	87,050,781	187,086,629	0	36.3%	12/31/2017
Apax Europe VII – A, L.P.	Apax Europe VII GP Co. Limited	2007	692,574,227	750,702,521	936,750,490	0	4.4%	12/31/2019
Apax VIII – A, L.P.	Apax VIII GP Co. Limited	2012	200,000,000	231,531,935	338,056,378	0	12.0%	12/31/2019
Apollo Alamo PE, L.P.	Apollo Alamo GP, LLC	2019	200,000,000	52,258,649	52,774,416	30,951,553	46.7%	6/30/2021
Apollo Credit Opportunity Fund II, L.P.	Apollo Credit Opportunity Management, LLC	2008	400,000,000	397,453,019	598,067,943	0	31.5%	3/31/2021
Apollo Investment Fund VI, L.P.	Apollo Management VI, L.P.	2006	250,000,000	239,412,704	399,135,103	4,713,913	8.7%	6/30/2021
Apollo Investment Fund VII, L.P.	Apollo Management VII, L.P.	2008	750,000,000	735,011,320	1,331,723,694	78,127,515	22.5%	6/30/2021
Apollo Parallel Partners A, L.P.	Apollo Management VII, L.P.	2009	50,000,000	20,404,722	39,433,898	0	38.7%	12/31/2012
ASP BF Co-Invest LP	American Securities LLC	2019	35,000,000	20,891,599	4,651,304	31,624,084	67.4%	6/30/2021
ASP LS Co-Invest LP	American Securities LLC	2021	39,195,000	26,142,562	0	37,049,153	41.7%	6/30/2021
Austin Ventures VIII, L.P.	AVP Management Services, Inc.	2001	55,333,334	56,793,186	92,534,964	472,526	6.8%	6/30/2021
Austin VI LP	Bridgepoint Advisers Limited	2021	44,471,272	0	0	0	n/a	n/a
Avenue Special Situations Fund V, L.P.	Avenue Capital Management II, L.P.	2007	550,000,000	555,134,506	734,541,411	0	11.1%	12/31/2017
Bain Capital Fund VIII, L.P.	Bain Capital Partners, LP	2004	35,000,000	36,388,176	70,254,080	33,441	12.2%	6/30/2021
Bain Capital Partners VIII, L.P.	Bain Capital Partners, LP	2001	50,000,000	49,948,313	140,120,545	5,784,892	37.5%	6/30/2021
Bain Capital VIII Coinvestment Fund, L.P.	Bain Capital Partners, LP	2004	37,500,000	36,604,167	67,973,647	46,513	12.4%	6/30/2021
BCP VII CO-INVEST – STAR L.P.	Blackstone Management Partners L.L.C.	2017	450,000,000	231,247,246	105,092,693	500,444,342	48.8%	6/30/2021
BDC III Co-investment LP	Bridgepoint Advisers II Limited	2017	33,135,114	26,609,616	11,309,050	27,935,511	21.0%	6/30/2021
BDC III D LP	Bridgepoint Advisers II Limited	2017	132,229,695	103,843,233	73,533,610	130,346,907	37.1%	6/30/2021
BDC IV A LP	Bridgepoint Advisers II Limited	2021	55,258,006	0	0	-625,157	n/a	6/30/2021
BE VI 'B' LP	Bridgepoint Advisers Limited	2018	174,253,410	90,407,534	13,265,134	97,030,117	21.5%	6/30/2021
Blackstone / GSO Capital Solutions Fund, LP	Blackstone Alternative Credit Advisors LP	2009	600,000,000	747,590,082	963,985,683	3,876,297	13.3%	6/30/2021
Blackstone Capital Partners IV L.P.	Blackstone Management Partners IV L.L.C.	2003	185,012,814	184,055,295	514,941,963	2,991,492	36.3%	6/30/2021
Blackstone Capital Partners V L.P.	Blackstone Management Partners L.L.C.	2006	600,000,000	583,040,285	996,667,031	23,550,165	9.4%	6/30/2021

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Blackstone Capital Partners VI L.P.	Blackstone Management Partners L.L.C.	2011	400,000,000	420,303,697	483,120,045	258,527,009	13.1%	6/30/2021
Blackstone Capital Partners VII L.P.	Blackstone Management Partners L.L.C.	2016	450,000,000	461,891,467	105,202,521	613,228,818	21.2%	6/30/2021
Blackstone Capital Partners VIII L.P.	Blackstone Management Partners L.L.C.	2020	600,000,000	73,623,758	0	92,962,508	30.8%	6/30/2021
Blackstone GTS Co-Invest L.P.	Blackstone Management Partners L.L.C.	2014	82,500,000	76,034,407	17,080,476	187,377,198	15.3%	6/30/2021
Blackstone Life Sciences V L.P.	Blackstone Life Sciences Advisors L.L.C.	2020	75,000,000	9,658,352	8,496	11,100,709	18.2%	6/30/2021
Blue Holdings Co-Invest, L.P.	Kohlberg Kravis Roberts & Co. L.P.	2011	27,135,000	27,135,000	56,521,032	0	18.1%	12/31/2015
BPEA Bluebonnet Partners, L.P.	Baring Private Equity Asia Group Limited	2020	200,000,000	16,881,742	0	22,400,151	32.7%	6/30/2021
Bridgepoint Europe IV 'D' L.P.	Bridgepoint Advisers Limited	2008	266,984,678	256,377,443	347,778,742	52,112,063	9.7%	6/30/2021
Bridgepoint Europe V 'B2' LP	Bridgepoint Advisers Limited	2016	229,170,243	211,134,233	137,284,902	238,724,769	18.6%	6/30/2021
Bridgewater Associates Intermediate Holdings, LP	Bridgewater Associates Holdings, Inc.	2012	250,000,000	250,000,000	185,544,099	373,670,009	11.6%	6/30/2021
Candover 2001 Fund U.S. No. 5 Limited Partnership	Arle Capital Partners Limited	2002	87,634,354	90,118,995	150,203,925	0	17.8%	12/31/2015
Carlyle Europe Partners III, L.P.	CIM Global LLC which is sub advised by CIM LLC	2007	135,637,479	139,856,816	219,917,741	13,187,675	11.1%	6/30/2021
Carlyle Europe Partners IV, L.P.	CIM Global LLC which is sub advised by CIM LLC	2015	165,000,000	170,164,290	194,749,622	0	5.5%	12/31/2019
Carlyle Partners III, L.P.	Carlyle Investment Management L.L.C.	2000	100,000,000	106,704,229	233,580,509	0	23.3%	12/31/2014
Carlyle Partners IV, L.P.	Carlyle Investment Management L.L.C.	2005	200,000,000	196,331,792	398,965,093	0	13.0%	3/31/2020
Carlyle Partners V, L.P.	Carlyle Investment Management L.L.C.	2007	500,000,000	489,806,419	841,258,869	67,164,821	13.7%	6/30/2021
Carlyle Partners VI, L.P.	Carlyle Investment Management L.L.C.	2013	200,000,000	213,404,131	269,160,085	0	8.3%	12/31/2019
Carlyle Star Co-Investment Fund, L.P.	Carlyle Investment Management L.L.C.	2021	100,000,000	0	0	0	n/a	n/a
CCMP Capital Investors III, L.P.	CCMP Capital Advisors, LLC	2014	200,000,000	196,710,494	167,261,749	222,717,684	15.9%	6/30/2021
CCP IX LP No.2	Charterhouse Capital Partners LLP	2009	367,836,201	358,745,541	407,756,668	79,281,785	9.9%	6/30/2021
CCP VIII LP No.2.2	Charterhouse Capital Partners LLP	2006	136,227,761	122,891,640	117,812,626	0	-0.7%	3/31/2021
Cerberus Institutional Partners, L.P. – Series Four	Cerberus Institutional Management II, LLC	2007	100,000,000	92,704,896	162,984,603	2,329,148	8.9%	6/30/2021
CH Holding L.P.	Kohlberg Kravis Roberts & Co. L.P.	2011	100,000,000	100,000,000	361,279,637	0	29.4%	12/31/2017
Cinven Broadway Limited Partnership	CINVEN PARTNERS LLP	2019	20,000,000	20,211,303	0	22,486,013	7.2%	6/30/2021
Cinven Saturn Limited Partnership	CINVEN PARTNERS LLP	2017	148,705,093	83,409,588	0	208,945,228	27.2%	6/30/2021
Clayton, Dubilier & Rice Fund IX, L.P.	Clayton, Dubilier & Rice, LLC	2014	250,000,000	286,581,223	287,911,507	508,164,764	31.0%	6/30/2021
Clayton, Dubilier & Rice Fund VIII, L.P.	Clayton, Dubilier & Rice, LLC	2009	250,000,000	221,682,809	555,668,582	47,366,082	26.3%	6/30/2021
Clayton, Dubilier & Rice Fund X, L.P.	Clayton, Dubilier & Rice, LLC	2018	325,000,000	288,698,637	92,017,443	530,537,402	55.4%	6/30/2021
Clayton, Dubilier & Rice Fund XI, L.P.	Clayton, Dubilier & Rice, LLC	2020	200,000,000	0	0	4,236,652	n/a	6/30/2021
Clearlake Capital Partners V, L.P.	Clearlake Capital Management V, L.P.	2018	125,000,000	131,595,854	105,886,078	193,563,510	55.7%	6/30/2021
Clearlake Capital Partners VI, L.P.	Clearlake Capital Management VI, L.P.	2020	125,000,000	60,650,393	1,042,331	88,294,691	84.0%	6/30/2021
Co-Invest Platform (No. 1) SCSp	EQT Fund Management S.à r.l.	2016	292,741,190	153,747,410	48,957,116	189,010,082	24.5%	6/30/2021
Crestview Advisors II, L.P.	Crestview Advisors, L.L.C.	2008	200,000,000	237,331,316	336,696,755	135,052,365	15.0%	6/30/2021
Crestview Advisors III (FF), L.P.	Crestview Advisors, L.L.C.	2014	26,660,000	21,869,892	13,218,639	25,645,142	20.9%	6/30/2021
Crestview Advisors III, L.P.	Crestview Advisors, L.L.C.	2014	200,000,000	168,906,708	89,310,111	167,239,770	15.0%	6/30/2021
Crestview III ETS Co-Investors, LLC	Crestview Advisors, L.L.C.	2018	25,000,000	25,000,000	0	28,360,981	5.3%	6/30/2021
Crestview Partners IV (Bluebonnet), L.P.	Crestview Advisors, L.L.C.	2021	100,000,000	25,150,000	0	27,653,585	10.0%	6/30/2021

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Crestview Partners IV, L.P.	Crestview Advisors, L.L.C.	2019	100,000,000	13,417,097	21,463	25,065,919	155.2%	6/30/2021
CVC Capital Partners Asia Pacific III L.P.	CVC Capital Partners Advisory Company Limited	2008	350,000,000	349,348,971	524,254,262	35,838,999	12.9%	6/30/2021
CVC European Equity Partners III L.P.	CVC Capital Partners Advisory Company Limited	2001	75,000,000	73,885,212	208,101,400	5,000,665	41.0%	6/30/2021
CVC European Equity Partners IV (D) L.P.	CVC Capital Partners Advisory Company Limited	2005	123,421,236	113,958,205	225,043,913	197,763	16.8%	6/30/2021
CVC European Equity Partners Tandem Fund (A) L.P	CVC Capital Partners Advisory Company Limited	2007	206,306,562	207,184,439	276,351,093	146,319	6.8%	6/30/2021
CVC European Equity Partners V (B) L.P	CVC Capital Partners Advisory Company Limited	2008	382,645,552	415,297,345	808,974,428	18,937,121	16.6%	6/30/2021
Diamondleaf Co-Investment Partners, LP	Clearlake Capital Group, L.P.	2020	19,950,000	15,007,624	0	23,888,922	59.2%	6/30/2021
Dragon Co-Investment Partners, L.P.	Clearlake Capital Group, L.P.	2019	26,000,000	20,038,525	62,201,188	6,992,360	111.9%	6/30/2021
Dyal Capital Partners III Co-Invest Horizon (US) LP.	NB Alternatives Advisers, LLC	2015	50,000,000	50,393,867	13,745,377	144,660,022	22.7%	6/30/2021
Element Co-Investment Limited Partnership	Bridgepoint Advisers Limited	2016	100,000,000	79,835,932	80,402,145	90,033,335	21.2%	6/30/2021
Element II Co-Investment Limited Partnership	Bridgepoint Advisers Limited	2017	48,000,000	41,734,203	27,144,104	45,617,478	20.2%	6/30/2021
EQT IX (NO.2) USD SCSP	EQT Fund Management S.à r.l.	2020	200,000,000	65,451,464	602,275	74,906,963	24.9%	6/30/2021
EQT VII (No. 2) Limited Partnership	EQT Fund Management S.à r.l.	2016	285,153,085	277,194,788	358,881,320	230,922,909	26.5%	6/30/2021
EQT VIII (NO.2) SCSP	EQT Fund Management S.à r.l.	2018	314,498,866	233,850,598	0	443,405,778	48.4%	6/30/2021
EQT VIII Co-Investment (A) SCSp	EQT Fund Management S.à r.l.	2019	108,528,790	108,628,790	25,017,981	304,310,260	64.4%	6/30/2021
First Reserve Fund IX, LP	FRC Founders Corporation	2001	122,444,258	122,444,258	361,138,603	0	47.2%	9/30/2010
GCM Grosvenor Emerging Opportunities Fund (2005-1 Series)	GCM Grosvenor Capital Management	2005	250,000,000	264,523,676	371,917,194	14,424,679	7.4%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2007-1 Series)	GCM Grosvenor Capital Management	2007	300,000,000	369,258,241	475,905,746	53,572,200	9.2%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2008-1 Re-Investment Series)	GCM Grosvenor Capital Management	2008	100,000,000	97,401,509	126,258,757	53,465,572	13.8%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2008-2 MMBO Partnership Investment Series)	GCM Grosvenor Capital Management	2009	300,000,000	322,485,919	502,305,291	93,652,574	17.0%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2010-1 PE Series)	GCM Grosvenor Capital Management	2010	100,000,000	114,502,298	114,968,854	64,919,357	12.4%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2014-1 PE Series)	GCM Grosvenor Capital Management	2014	49,780,679	55,713,284	35,371,496	36,604,921	7.7%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2015-1 PE Series)	GCM Grosvenor Capital Management	2015	117,288,625	112,377,165	94,962,225	79,796,365	17.4%	6/30/2021
GHP Co-Invest I, LLC	GHP VI, LLC	2019	25,000,000	25,000,000	0	27,523,934	4.5%	6/30/2021
Gores Capital Partners II, L.P.	The Gores Group	2007	97,800,000	102,948,147	132,804,653	2,851,907	7.1%	6/30/2021
Gores Capital Partners III, L.P.	The Gores Group	2010	250,000,000	296,496,356	307,370,367	13,817,051	2.9%	6/30/2021
Great Hill Equity Partners V, L.P.	Great Hill Partners, L.P.	2014	150,000,000	154,500,000	248,434,885	155,180,493	26.0%	6/30/2021
Great Hill Equity Partners VI, L.P.	Great Hill Partners, L.P.	2017	150,000,000	139,122,491	48,400,927	286,869,691	63.4%	6/30/2021
Great Hill Equity Partners VII-Pref, L.P.	Great Hill Partners, L.P.	2019	150,000,000	36,536,873	34,970,508	42,008,643	n/a	6/30/2021
Green Equity Investors V, L.P.	Leonard Green & Partners, L.P.	2007	200,000,000	198,801,326	471,761,620	10,008,328	18.3%	6/30/2021
Green Equity Investors VI, L.P.	Leonard Green & Partners, L.P.	2012	200,000,000	219,792,669	172,727,888	324,440,762	18.6%	6/30/2021
Green Equity Investors VII, L.P.	Leonard Green & Partners, L.P.	2017	300,000,000	265,773,915	68,074,860	478,368,540	30.2%	6/30/2021
Green Equity Investors VIII, L.P.	Leonard Green & Partners, L.P.	2020	175,000,000	71,806,688	0	74,218,445	8.9%	6/30/2021
GSO Capital Opportunities Fund III LP	GSO Capital Partners LP	2016	200,000,000	186,490,792	111,337,265	115,755,146	11.3%	6/30/2021
GSO Capital Solutions Fund II, LP	Blackstone Alternative Credit Advisors LP	2014	200,000,000	134,451,208	112,679,445	26,838,923	1.6%	6/30/2021

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GSO Capital Solutions Fund III LP	Blackstone Alternative Credit Advisors LP	2018	200,000,000	57,318,470	24,964,302	39,370,242	8.1%	6/30/2021
GSO Co-Investment Fund-D LP	GSO Capital Partners LP	2017	200,000,000	40,803,842	35,423,486	19,794,374	15.1%	6/30/2021
GTCR XIII/A&B LP	GTCR LLC	2020	100,000,000	0	0	2,086,985	n/a	6/30/2021
H&F Flashdance Partners I, LP	Hellman & Friedman LLC	2018	25,000,000	25,054,703	24,639,038	32,427,636	32.6%	6/30/2021
H&F Unite Partners, L.P.	Hellman & Friedman LLC	2019	150,000,000	150,097,150	0	216,528,671	18.4%	6/30/2021
Hellman & Friedman Capital Partners IX, L.P.	Hellman & Friedman LLC	2019	280,000,000	195,803,013	580,516	248,117,938	35.2%	6/30/2021
Hellman & Friedman Capital Partners V, L.P.	Hellman & Friedman LLC	2004	75,000,000	67,737,414	181,882,621	0	27.8%	12/31/2018
Hellman & Friedman Capital Partners VI, L.P.	Hellman & Friedman LLC	2007	100,000,000	97,168,205	179,565,484	1,831,575	12.9%	6/30/2021
Hellman & Friedman Capital Partners VIII, L.P.	Hellman & Friedman LLC	2016	175,000,000	177,108,008	48,050,883	300,557,821	25.4%	6/30/2021
Hg Genesis 9 A L.P.	Hg Pooled Management Limited	2020	148,432,095	8,080,082	0	18,407,526	n/a	6/30/2021
Hg Saturn 2 A L.P.	Hg Pooled Management Limited	2020	50,000,000	14,548,731	1,174,143	26,491,500	244.1%	6/30/2021
HgCapital 5 A L.P.	Hg Pooled Management Limited	2006	50,813,565	45,703,950	61,743,526	970,869	7.4%	6/30/2021
HgCapital 6 A L.P.	Hg Pooled Management Limited	2009	192,854,446	183,505,471	294,128,541	3,046,274	10.1%	6/30/2021
HgCapital 8 A L.P.	Hg Pooled Management Limited	2018	165,557,137	117,040,405	29,624,228	200,111,076	54.4%	6/30/2021
HgCapital Principal Opportunities, L.P.	Hg Pooled Management Limited	2017	185,001,563	112,154,552	13,557,859	197,855,239	43.1%	6/30/2021
Highland Capital Partners VI-B Limited Partnership	Highland Capital Partners LLC	2001	50,000,000	50,000,000	79,294,712	1,750,904	11.5%	6/30/2021
Hony Capital Fund VIII (Cayman), L.P.	Hony Capital VIII Management Limited	2016	150,000,000	163,866,363	46,751,773	120,702,899	0.6%	6/30/2021
Igloo Co-Invest LLC	Igloo Manager Co-Invest, LLC	2010	50,000,000	49,977,116	131,986,058	0	22.3%	6/30/2017
Insight Partners XI, L.P.	Insight Venture Management, LLC	2020	150,000,000	119,250,000	14,428	188,099,368	99.9%	6/30/2021
Insight Venture Partners IX, L.P.	Insight Venture Management, LLC	2014	150,000,000	153,534,421	105,570,915	517,262,431	36.3%	6/30/2021
Insight Venture Partners VIII, L.P.	Insight Venture Management, LLC	2013	150,000,000	158,463,164	320,308,018	162,357,044	22.4%	6/30/2021
Insight Venture Partners X, L.P.	Insight Venture Management, LLC	2018	100,000,000	100,592,839	16,318,271	251,067,200	55.0%	6/30/2021
Ithaca L.P.	Permira Europe B.V.	2015	180,000,000	180,000,000	23,341,597	479,554,312	18.9%	6/30/2021
J.H. Whitney VI, L.P.	J.H. Whitney VI Management Co., LLC	2005	75,000,000	74,236,877	72,954,699	30,560,298	4.6%	6/30/2021
Kelso Investment Associates VII, L.P.	Kelso & Company	2004	75,000,000	75,914,258	121,909,893	111,141	11.3%	6/30/2021
Kelso Investment Associates VIII, L.P.	Kelso & Company	2007	225,000,000	293,640,913	369,783,605	39,604,735	6.7%	6/30/2021
KKR 2006 Fund L.P.	Kohlberg Kravis Roberts & Co. L.P.	2006	300,000,000	312,207,893	516,193,165	59,198,321	9.2%	6/30/2021
KKR AMG Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2015	82,716,389	79,865,939	26,999,534	205,396,282	22.7%	6/30/2021
KKR Brazil Aggregator L.P.	Kohlberg Kravis Roberts & Co. L.P.	2014	65,000,000	65,184,552	3,380,000	0	-46.5%	12/31/2019
KKR Heford Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2010	23,349,282	23,549,282	60,742,144	0	141.0%	9/30/2013
KKR Omega Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2018	29,159,434	28,956,306	0	163,309,042	77.4%	6/30/2021
Kohlberg Investors IX-B, L.P.	Kohlberg & Company, L.L.C.	2020	200,000,000	19,388,198	3,422,412	23,154,730	40.1%	6/30/2021
Kohlberg Investors VIII-B, L.P.	Kohlberg & Company, L.L.C.	2017	200,000,000	180,584,311	25,422,145	231,937,220	17.2%	6/30/2021
Kohlberg Star Trinity, L.P.	Kohlberg & Company, L.L.C.	2017	300,000,000	181,435,878		202,016,593	5.8%	6/30/2021
Kohlberg TE Investors VI, L.P.	Kohlberg & Company, L.L.C.	2007	150,000,000	129,017,985	225,401,444	2,126,085	16.0%	6/30/2021
Kohlberg TE Investors VII-B, L.P.	Kohlberg & Company, L.L.C.	2012	200,000,000	215,773,506	256,501,106	106,049,616	16.3%	6/30/2021
Lee Equity Partners Fund, L.P.	Lee Equity Partners, LLC	2008	300,000,000	354,402,413	445,754,086	0	7.1%	12/31/2018

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Lightspeed SPV I-B, LLC	LS SPV Management, LLC	2018	35,000,000	35,150,000	0	46,309,940	11.4%	6/30/2021
Lightspeed Venture Partners Select II, L.P.	Lightspeed Management Company, LLC	2016	125,000,000	117,500,000	49,726,963	267,546,046	31.5%	6/30/2021
Lightspeed Venture Partners Select III, L.P.	Lightspeed Management Company, LLC	2018	100,000,000	92,516,340	0	155,193,620	26.5%	6/30/2021
Lightspeed Venture Partners Select IV, L.P.	Lightspeed Management Company, LLC	2020	75,000,000	34,500,000	0	42,680,071	42.8%	6/30/2021
Lightspeed Venture Partners Select, L.P.	Lightspeed Management Company, LLC	2014	100,000,000	98,348,952	92,459,155	209,264,250	26.0%	6/30/2021
Lindsay Goldberg III L.P.	Goldberg Lindsay & Co. LLC	2008	250,000,000	242,510,348	327,300,663	1,974,741	8.1%	6/30/2021
Lindsay Goldberg IV L.P.	Goldberg Lindsay & Co. LLC	2015	250,000,000	198,117,194	197,463,093	205,774,603	34.5%	6/30/2021
Lion Capital Fund I, L.P.	Lion Capital LLP	2005	93,657,846	74,628,656	158,848,616	0	27.4%	8/31/2020
Lion Capital Fund II, L.P.	Lion Capital LLP	2007	276,463,515	269,790,618	168,574,475	331,079	-7.2%	6/30/2021
Lion Capital Fund III (USD), L.P.	Lion Capital LLP	2010	300,000,000	368,919,502	205,429,720	78,419,608	-5.8%	6/30/2021
Madison Dearborn Capital Partners IV, L.P.	Madison Dearborn Partners IV, L.P	2001	100,000,000	100,935,828	189,173,912	3,150,728	14.1%	6/30/2021
Marvel Co-Invest, L.P.	CCMP Capital Advisors, LLC	2017	75,000,000	75,433,334	235,187,440	0	34.6%	6/30/2021
MBF Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2010	32,995,189	32,995,189	61,220,303	0	13.0%	6/30/2018
Mezzanine Partners II, L.P.	HPS Mezzanine Partners II, LLC	2012	167,500,000	173,911,209	203,579,792	60,099,824	14.1%	6/30/2021
Mezzanine Partners, L.P.	HPS Mezzanine Partners, LLC	2008	82,500,000	77,031,990	85,577,624	8,383,589	7.8%	6/30/2021
Morgan Creek Partners Asia, LP	Morgan Creek Capital Management, LLC	2009	100,000,000	97,876,297	97,426,587	81,114,827	9.6%	6/30/2021
Nautic Partners V, L.P.	Nautic Partners, LLC	2001	75,000,000	72,303,515	147,961,212	5,833,070	17.0%	6/30/2021
NEA 15 Opportunity Fund, L.P.	NEA Management Company, LLC	2015	100,000,000	98,750,000	74,297,223	269,797,328	42.9%	6/30/2021
Neoma Global Growth Markets Strategic Fund (B) L.P.	Actis LLP	2015	50,000,000	40,513,994	7,892,893	21,150,540	-7.6%	6/30/2021
New Enterprise Associates 13, L.P	NEA Management Company, LLC	2009	150,000,000	150,000,000	330,156,558	87,193,858	17.8%	6/30/2021
New Enterprise Associates 14, L.P	NEA Management Company, LLC	2012	175,000,000	168,883,391	176,468,087	459,288,314	23.9%	6/30/2021
New Enterprise Associates 15, L.P	NEA Management Company, LLC	2015	150,000,000	141,750,000	58,558,707	362,316,682	28.3%	6/30/2021
New Enterprise Associates 16, L.P.	NEA Management Company, LLC	2017	200,000,000	169,000,000	6,065,965	282,649,266	25.8%	6/30/2021
New Enterprise Associates 17, L.P.	NEA Management Company, LLC	2019	100,000,000	48,500,000	2,846,323	75,501,136	58.9%	6/30/2021
Nordic Capital V, L.P.	Nordic Capital V Limited	2003	46,278,196	47,270,178	139,418,486	115,421	20.8%	6/30/2021
Oak Investment Partners X, Limited Partnership	Oak Management Corporation	2001	90,000,000	90,000,000	113,009,441	505,065	3.5%	6/30/2021
Oak Investment Partners XI, Limited Partnership	Oak Management Corporation	2004	75,000,000	74,977,207	61,360,008	5,669,253	-1.3%	6/30/2021
Oak Investment Partners XII, Limited Partnership	Oak Management Corporation	2006	110,000,000	109,881,568	97,498,685	7,486,730	-0.7%	6/30/2021
Oaktree Avalon Co-Investment Fund II, L.P.	Oaktree Capital Management, L.P.	2021	100,000,000	0	0	0	n/a	n/a
Oaktree European Principal Fund III (U.S.), L.P.	Oaktree Capital Management, L.P.	2011	200,000,000	171,500,000	141,375,337	136,983,033	8.9%	6/30/2021
Oaktree Opportunities Fund IX, L.P.	Oaktree Capital Management, L.P.	2013	150,000,000	150,000,000	93,264,188	107,176,811	5.1%	6/30/2021
Oaktree Opportunities Fund VIII, L.P.	Oaktree Capital Management, L.P.	2010	100,000,000	100,000,000	144,669,509	2,103,935	9.2%	6/30/2021
Oaktree Opportunities Fund VIIIb, L.P.	Oaktree Capital Management, L.P.	2011	100,000,000	100,000,000	108,129,903	36,924,691	6.8%	6/30/2021
Oaktree Opportunities Fund X, L.P.	Oaktree Capital Management, L.P.	2015	100,000,000	93,000,000	38,589,319	87,386,075	9.6%	6/30/2021
Oaktree Opportunities Fund Xb, L.P.	Oaktree Capital Management, L.P.	2018	200,000,000	120,000,000	0	154,368,573	17.9%	6/30/2021
Oaktree Special Situations Fund II, L.P.	Oaktree Capital Management, L.P.	2018	200,000,000	57,326,227	33,423,853	68,066,355	103.6%	6/30/2021
Oaktree Special Situations Fund, L.P.	Oaktree Capital Management, L.P.	2015	200,000,000	186,458,722	32,432,820	206,751,589	8.5%	6/30/2021

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Oaktree Star Investment Fund II, L.P.	Oaktree Capital Management, L.P.	2018	100,000,000	46,691,750	21,005,703	41,081,666	45.0%	6/30/2021
OCM Avalon Co-Investment Fund, L.P.	Oaktree Capital Management, L.P.	2015	200,000,000	61,222,045	5,311,756	50,981,623	-2.0%	6/30/2021
OCM Opportunities Fund VI, L.P.	Oaktree Capital Management, L.P.	2005	25,000,000	25,040,274	39,486,329	0	8.8%	3/31/2021
OCM Opportunities Fund VII, L.P.	Oaktree Capital Management, L.P.	2007	50,000,000	50,000,000	68,557,252	354,294	7.3%	6/30/2021
OCM Opportunities Fund VIIb, L.P.	Oaktree Capital Management, L.P.	2008	100,000,000	90,000,000	155,760,000	89,563	16.5%	6/30/2021
OMNIA Coinvest LP	Leonard Green & Partners, L.P.	2020	25,000,000	20,042,448	0	21,708,129	8.3%	6/30/2021
Onex Partners II LP	Onex Partners Manager LP	2006	150,000,000	133,189,879	241,289,833	782,217	12.7%	6/30/2021
Onex Partners III LP	Onex Partners Manager LP	2008	250,000,000	274,948,168	387,254,257	58,852,902	11.3%	6/30/2021
Onex Partners LP	Onex Partners Manager LP	2003	100,000,000	95,087,378	291,984,668	358,748	37.8%	12/31/2020
Orchid Asia VII, L.P.	Orchid Asia V Group Management, Limited	2018	100,000,000	77,393,935	9,542,762	100,948,339	30.0%	6/30/2021
Orchid Asia VIII, L.P.	Orchid Asia V Group Management, Limited	2021	75,000,000	0	0	-196,792	n/a	6/30/2021
PAI Europe VII-A S.L.P.	PAI Partners S.a.r.l.	2018	146,145,889	64,982,407	0	84,711,046	29.1%	6/30/2021
PAI Liberty VII SCSp	PAI Partners S.a.r.l.	2019	58,546,222	46,281,045	0	27,492,120	-52.2%	6/30/2021
Patria – Brazilian Private Equity Fund V (Ontario) SF-A, L.P	Pátria – Brazilian Private Equity General Partner V, Ltd.	2019	20,000,000	20,070,597	0	25,179,552	14.1%	6/30/2021
Patria – Brazilian Private Equity Fund V (Ontario) SF-B, L.P	Pátria – Brazilian Private Equity General Partner V, Ltd.	2019	20,000,000	20,070,597	0	25,179,548	14.1%	6/30/2021
Patria – Brazilian Private Equity Fund V (Ontario) SF-D, L.P	Pátria – Brazilian Private Equity General Partner V, Ltd.	2020	1,879,140	1,879,140	0	2,465,141	31.2%	6/30/2021
Patria – Private Equity Fund VI, L.P.	Patria – Private Equity General Partner VI, Ltd.	2018	150,000,000	56,739,687	427,637	67,779,078	27.7%	6/30/2021
Patria-Brazilian Private Equity Fund IV, L.P	Patria-Brazilian Private Equity General Partner IV, Ltd.	2011	100,000,000	99,344,008	9,298,824	126,193,133	5.9%	6/30/2021
PBPE Fund V (Ontario), L.P.	PBPE General Partner V, Ltd.	2015	150,000,000	131,024,569	0	277,509,190	35.7%	6/30/2021
Peak Rock Capital Fund III LP	Peak Rock Capital LLC	2021	80,000,000	0	0	-378,855	n/a	6/30/2021
PecosCo Limited Partnership	Certares Management, Ltd.	2014	87,499,500	80,596,097	2,538,117	131,467,136	8.0%	6/30/2021
Permira Europe III	Permira Europe B.V.	2004	76,240,475	76,961,470	131,035,147	305,904	25.7%	6/30/2021
Permira Growth Opportunities I L.P.1	Permira Investment Advisers Limited	2018	100,000,000	43,730,173	11,836	101,297,543	80.8%	6/30/2021
Permira IV	Permira Europe B.V.	2006	203,632,882	208,335,833	314,847,778	41,792,686	9.3%	6/30/2021
Permira Star Opportunities SCSp	Permira Investment Advisers Limited	2018	300,000,000	170,197,187	0	249,369,064	22.7%	6/30/2021
Permira V	Permira Europe B.V.	2014	238,654,478	253,866,711	395,958,146	379,545,862	26.5%	6/30/2021
Permira VI	Permira Investment Advisers Limited	2017	438,444,218	391,363,358	114,870,093	678,154,590	29.8%	6/30/2021
Permira VII L.P.1	Permira Investment Advisers Limited	2019	398,192,333	154,331,153	0	177,816,826	16.4%	6/30/2021
Platinum Equity Capital Partners II, L.P.	Platinum Equity Advisors, LLC	2007	100,000,000	85,839,315	137,075,003	9,271,735	12.5%	6/30/2021
Polaris Venture Partners IV, L.P.	Polaris Venture Management Company IV, L.L.C	2002	50,000,000	49,750,000	56,944,218	5,276,755	2.7%	6/30/2021
Project Champ*	N/A	2014	226,965,064	221,719,948	35,299,345	291,161,850	8.3%	6/30/2021
Project Fast*	N/A	2012	125,000,000	125,000,000	145,245,742	0	4.5%	9/30/2017
Project Kenobi*	N/A	2021	24,999,905	24,999,905	0	24,999,905	0.0%	6/30/2021
Project Magni*	N/A	2015	100,000,000	101,455,000	120,000,000	75,712,000	14.7%	6/30/2021
Project Ski*	N/A	2017	72,000,000	72,000,533	106,397,934	0	27.6%	1/31/2021
Providence Equity Partners V L.P.	Providence Equity Partners L.L.C.	2005	75,000,000	69,549,786	85,404,087	405,705	3.1%	6/30/2021

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Providence Equity Partners VI L.P.	Providence Equity Partners L.L.C.	2007	300,000,000	308,004,086	417,996,494	23,918,149	5.8%	6/30/2021
PSG V L.P.	Providence Strategic Growth Capital Partners L.L.C.	2021	100,000,000	0	0	-320,606	n/a	6/30/2021
Quad-C Partners VI, L.P.	Quad-C VI Managment Corp.	2001	51,347,124	50,848,956	114,984,749	0	24.7%	12/31/2017
Quad-C Partners VII Co-Investment, L.P.	Quad-C VII Managment LP	2007	31,592,900	30,504,255	42,663,413	0	8.0%	12/31/2019
Quad-C Partners VII, L.P.	Quad-C VII Management LP	2006	75,000,000	70,911,533	116,202,261	115,263	10.8%	6/30/2021
Quartz Co-Invest, L.P.	CCMP Capital Advisors, LLC	2014	100,000,000	101,537,000	35,917,353	122,055,621	7.1%	6/30/2021
Red River Direct Investment Fund II, L.P.	BlackRock Investment Management, LLC	2013	400,000,000	357,002,434	509,256,422	373,436,977	23.4%	6/30/2021
Red River Direct Investment Fund III, L.P.	BlackRock Investment Management, LLC	2015	898,000,000	806,038,874	356,748,286	1,219,437,522	23.4%	6/30/2021
Red River Direct Investment Fund, L.P.	BlackRock Investment Management, LLC	2009	250,000,000	248,679,716	461,682,590	0	16.8%	6/30/2021
Red River Venture Capital Fund II L.P.	J.P. Morgan Investment Management Inc.	2016	250,000,000	184,295,254	10,464,663	260,629,706	17.0%	6/30/2021
Red River Venture Capital Fund L.P.	J.P. Morgan Investment Management Inc.	2009	150,000,000	276,756,507	352,825,084	346,495,946	24.1%	6/30/2021
Roark Capital Partners IV LP	ROARK CAPITAL MANAGEMENT, LLC	2016	100,000,000	87,127,592	6,733,827	112,859,093	8.2%	6/30/2021
Seventh Cinven Fund (No.1)	Cinven Capital Management (VII) Limited Partnership Inc	2019	264,370,196	32,016,112	5,175,691	40,098,378	38.6%	6/30/2021
Shingle Coinvest LP	Leonard Green & Partners, L.P.	2018	61,000,000	61,164,966	32,848,500	142,704,826	40.9%	6/30/2021
Silver Lake Partners IV, L.P.	Silver Lake Management Company IV, L.L.C	2013	150,000,000	170,291,785	153,083,937	289,760,789	28.2%	6/30/2021
Silver Lake Partners V, L.P.	Silver Lake Management Company V, L.L.C.	2018	300,000,000	344,784,964	123,300,666	425,265,594	35.1%	6/30/2021
Silver Lake Partners VI, L.P.	Silver Lake Management Company V, L.L.C.	2020	200,000,000	47,189,622	0	58,751,972	38.7%	6/30/2021
SLP Aurora Co-Invest, L.P.	Silver Lake Technology Associates III, L.P.	2016	53,830,645	53,937,788	11,822,958	83,617,856	11.5%	6/30/2021
SLP Blue Co-Invest, L.P.	Silver Lake Management Company V, L.L.C.	2018	30,000,000	30,052,174	0	48,441,354	16.9%	6/30/2021
SLP Mistral Co-Invest, L.P.	Silver Lake Group, L.L.C.	2020	25,000,000	23,609,984	0	28,160,556	21.8%	6/30/2021
SLP Zephyr Investors, L.P.	Silver Lake Management Company V, L.L.C.	2018	35,074,326	34,783,880	0	50,587,398	15.1%	6/30/2021
STAR RC IV LP	ROARK CAPITAL MANAGEMENT, LLC	2016	100,000,000	50,004,310	3,741,454	81,393,664	13.9%	6/30/2021
Star Trinity, L.P.	Insight Venture Management, LLC	2015	325,000,000	175,586,533	141,560,779	339,574,824	33.2%	6/30/2021
TA X L.P.	TA Associates Management, L.P.	2006	30,000,000	28,950,000	38,141,784	0	5.2%	12/31/2020
TA XI L.P.	TA Associates Management, L.P.	2010	150,000,000	147,750,000	390,307,817	154,504,208	27.1%	6/30/2021
TA XII-A L.P.	TA Associates Management, L.P.	2016	150,000,000	153,000,468	151,492,738	263,607,756	43.0%	6/30/2021
TA XIII-A, L.P.	TA Associates Management, L.P.	2019	150,000,000	120,394,420	31,144,420	135,490,313	56.7%	6/30/2021
TA XIV-A, L.P.	TA Associates Management, L.P.	2021	190,000,000	0	0	0	n/a	n/a
Texas Emerging Managers Legacy Private Markets Program (PE Series)	GCM Grosvenor Capital Management	2012	404,484,547	378,064,062	347,109,038	250,997,219	22.2%	6/30/2021
Texas Emerging Managers Private Markets Program (2016-1 PE Investment Series)	GCM Grosvenor Capital Management	2016	150,207,701	131,661,892	39,475,572	208,462,280	23.2%	6/30/2021
Texas Emerging Managers Private Markets Program (2017-1 PE Investment Series)	GCM Grosvenor Capital Management	2017	251,160,000	201,329,679	45,283,859	264,812,911	24.3%	6/30/2021
Texas Emerging Managers Private Markets Program (2018-1 PE Investment Series)	GCM Grosvenor Capital Management	2018	204,600,000	127,573,406	16,630,012	135,669,682	10.6%	6/30/2021
Texas Emerging Managers Private Markets Program (2019-1 PE Investment Series)	GCM Grosvenor Capital Management	2019	230,000,000	75,336,040	2,415,383	91,648,243	29.1%	6/30/2021
Texas Emerging Managers Private Markets Program (2020-1 PE Investment Series)	GCM Grosvenor Capital Management	2020	130,000,000	11,702,188	0	9,934,635	n/a	6/30/2021

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Texas Emerging Managers Private Markets Program (2021-1 PE Investment Series)	GCM Grosvenor Capital Management	2021	170,000,000	0	0	-347,148	n/a	6/30/2021
Texas Growth Fund -1991 Trust	N/A	1992	37,787,582	37,787,582	93,079,827	0	21.2%	12/31/2008
Texas Growth Fund -1995 Trust	N/A	1996	38,031,455	38,031,802	23,661,310	0	-10.6%	6/30/2009
Texas Growth Fund -1998 Trust	N/A	1999	303,295,836	303,295,836	446,365,401	0	9.7%	6/30/2012
The Baring Asia Private Equity Fund VI, L.P.1	Baring Private Equity Asia Group Limited	2015	150,000,000	165,850,481	61,425,209	248,841,092	20.1%	6/30/2021
The Baring Asia Private Equity Fund VII, L.P.	Baring Private Equity Asia Group Limited	2019	200,000,000	114,990,397	24,766,791	170,880,649	50.6%	6/30/2021
The Resolute Fund, L.P.	The Jordan Company, LLC	2002	100,000,000	99,372,621	184,644,599	0	14.6%	10/31/2011
THE SIXTH CINVEN FUND	CINVEN PARTNERS LLP	2017	195,797,144	189,351,041	50,254,107	299,172,497	29.6%	6/30/2021
Thomas H. Lee Equity Partners V, L.P.	THL Managers V, LLC	2001	100,000,000	102,797,457	173,667,020	0	13.7%	10/31/2019
Timberlake L.P.	Triton Investment Advisers LLP	2021	118,590,059	0	0	0	n/a	n/a
TPG Asia VII (A), L.P.	TPG Asia VII Management LLC	2018	150,000,000	107,422,491	12,095,349	134,014,223	19.3%	6/30/2021
TPG Growth II, L.P.	TPG Growth II Management, LLC	2011	200,000,000	209,273,937	381,693,553	7,186,527	15.0%	6/30/2021
TPG Growth III (A), L.P.	TPG Growth III Management, LLC	2016	250,000,000	251,454,830	199,625,928	269,857,508	24.5%	6/30/2021
TPG Growth IV, L.P.	TPG Growth IV Management, LLC	2017	250,000,000	203,724,141	38,164,396	251,823,373	20.9%	6/30/2021
TPG Growth Spectre Co-Invest, L.P.	TPG Growth III Management, LLC	2016	75,000,000	73,526,315	162,633,820	0	35.2%	12/31/2020
TPG Healthcare Partners, L.P.	TPG Healthcare Management, LLC	2019	80,000,000	27,078,769	6,411,484	65,986,782	219.4%	6/30/2021
TPG Kentucky Co-Invest, L.P.	TPG Global, LLC	2018	150,000,000	123,898,500	2,005,141	307,536,553	35.7%	6/30/2021
TPG Lonestar I, L.P.	TPG DASA Management, LLC	2018	300,000,000	218,675,862	15,375,810	254,922,424	10.8%	6/30/2021
TPG Opportunities Partners III (A), L.P.	TPG Opportunities III Management, LLC	2014	100,000,000	56,998,474	41,775,883	46,551,995	10.8%	6/30/2021
TPG Partners IV, L.P.	TPG Capital Management, L.P.	2003	125,000,000	126,916,278	253,812,909	201,342	15.3%	6/30/2021
TPG Partners V, L.P.	TPG Capital Management, L.P.	2006	300,000,000	261,561,344	374,208,393	796,990	4.8%	6/30/2021
TPG Partners VI, L.P.	TPG VI Management, LLC	2008	210,000,000	334,093,019	450,056,672	23,094,705	9.3%	6/30/2021
TPG Partners VII, L.P.	TPG VII Management, LLC	2016	300,000,000	292,413,673	159,043,666	371,898,226	21.7%	6/30/2021
TPG Partners VIII, L.P.	TPG VIII Management, LLC	2019	320,000,000	74,665,670	5,829,370	139,144,494	110.9%	6/30/2021
TPG STAR, L.P.	TPG Capital Advisors, LLC	2007	125,000,000	124,816,372	151,528,874	14,079,749	6.5%	6/30/2021
TPG Tech Adjacencies, L.P.	TPG Tech Adjacencies Management, LLC	2019	75,000,000	60,187,220	8,357,456	76,486,781	45.1%	6/30/2021
Triton Fund II L.P.	Triton Investment Management Limited	2006	40,613,364	43,465,181	88,466,289	4,612,771	18.6%	6/30/2021
Triton Fund III L.P.	Triton Investment Management Limited	2009	198,335,581	194,230,015	233,224,233	99,763,449	10.6%	6/30/2021
Triton Fund IV L.P.	Triton Investment Management Limited	2013	134,966,376	116,923,129	78,006,240	91,167,698	10.1%	6/30/2021
Triton Fund V L.P.	Triton Investment Management Limited	2019	146,018,467	70,061,073	1,038,440	80,394,766	18.0%	6/30/2021
Vintage I LP	Goldman Sachs Asset Management, L.P.	1998	23,750,000	23,121,707	29,605,383	0	7.8%	12/31/2016
Vista Equity Partners Fund VI, L.P.	VEPF Management, L.P.	2016	200,000,000	230,400,688	130,230,776	308,497,664	21.9%	6/30/2021
Vista Equity Partners Fund VII, L.P.	VEPF Management, L.P.	2019	200,000,000	126,584,095	466,223	144,924,585	12.3%	6/30/2021
Vista Foundation Fund III, L.P.	VEPF Management, L.P.	2016	100,000,000	110,098,605	89,962,491	113,482,622	28.6%	6/30/2021
Warburg Pincus Private Equity X, L.P.	Warburg Pincus LLC	2007	250,000,000	250,000,000	439,006,892	9,770,824	9.6%	6/30/2021
Wayzata Opportunities Fund II, L.P.	Wayzata Investment Partners LLC	2007	200,000,000	233,000,000	436,304,659	6,000,933	16.5%	6/30/2021
Wayzata Opportunities Fund III, L.P.	Wayzata Investment Partners LLC	2013	150,000,000	73,590,000	44,243,770	23,953,216	-2.1%	6/30/2021

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White Cypress Co-Investment Partners, L.P.	Clearlake Capital Group, L.P.	2019	13,300,000	10,437,206	0	24,091,427	50.7%	6/30/2021
Whitney V. L.P.	Whitney 2011 Management Company, L.L.C.	2001	75,000,000	74,196,526	155,909,321	0	23.9%	9/30/2018
Willis Stein & Partners III Sub, L.P.	Willis Stein & Partners	2001	100,000,000	105,460,337	102,319,183	0	-0.5%	12/31/2015
WP Expedition Co-Invest	Warburg Pincus LLC	2012	50,000,000	50,612,449	136,108,382	0	28.5%	3/31/2021

* Name Confidential by Law

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Abacus Multi-Family Partners V LP	Abacus Capital Group LLC	2020	50,000,000	6,918,239	0	7,232,800	23.1%	6/30/2021
AEW Core Property Trust (U.S.), Inc.	AEW Capital Management, LP	2009	275,000,000	275,000,000	169,033,485	434,454,570	9.6%	6/30/2021
AEW Global Investment Fund T, L.P.	AEW Capital Management, LP	2019	700,000,000	112,184,009	30,548,540	81,385,424	-0.4%	6/30/2021
AEW Senior Housing Investors II, L.P.	AEW Capital Management, LP	2012	100,000,000	128,377,682	137,687,648	68,471,747	13.7%	6/30/2021
AEW Senior Housing Investors III, L.P.	AEW Capital Management, LP	2016	150,000,000	164,214,781	50,919,414	128,904,285	3.5%	6/30/2021
AEW Senior Housing Investors, L.P.	AEW Capital Management, LP	2009	125,000,000	117,262,838	237,937,879	0	19.5%	12/31/2020
AEW Value Investors Asia II, L.P.	AEW Asia Limited	2016	100,000,000	98,935,406	114,783,913	11,918,104	12.6%	6/30/2021
AEW Value Investors Asia III, L.P.	AEW Asia Limited	2017	100,000,000	110,412,995	23,088,455	107,973,551	8.4%	6/30/2021
AEW VIA II Coinvest, L.P.	AEW Asia Limited	2016	50,000,000	49,585,000	70,362,498	4,533,177	25.7%	6/30/2021
AEW VIA III COINVEST T, L.P.	AEW Asia Limited	2018	225,000,000	207,112,053	2,822,670	261,878,923	14.0%	6/30/2021
Akard Street Holdings, L.P.	Banner Oak Capital Partners, LP	2016	928,850,720	1,229,420,695	1,596,568,734	141,028,962	20.2%	6/30/2021
Alamo L.P.	Kohlberg Kravis Roberts & Co. L.P.	2018	100,000,000	21,118,760	28,881,377	4,231,030	23.5%	6/30/2021
Almanac Realty Securities V, LP	NB Alternatives Advisers, LLC	2008	150,000,000	155,398,617	234,555,655	261,144	11.7%	6/30/2021
Almanac Realty Securities VI, L.P.	NB Alternatives Advisers, LLC	2012	100,000,000	65,872,661	72,395,129	13,094,646	9.3%	6/30/2021
Almanac Realty Securities VII, L.P.	NB Alternatives Advisers, LLC	2015	100,000,000	92,711,479	73,124,204	52,279,947	12.6%	6/30/2021
Almanac Realty Securities VIII, L.P.	NB Alternatives Advisers, LLC	2018	150,000,000	45,621,981	3,181,258	45,816,711	7.1%	6/30/2021
Apollo Alamo RA, L.P.	Apollo Alamo GP, LLC	2021	100,000,000	0	0	0	n/a	n/a
ARA Asia Dragon II Limited	ARA Managers (Asia Dragon II) Pte. Ltd.	2012	200,000,000	163,451,398	236,240,743	0	7.6%	5/31/2021
ARA Asia Dragon Limited	ARA Managers (APF) Pte. Ltd.	2008	150,000,000	139,319,305	178,913,989	0	7.0%	3/31/2018
ARS VI (Sidecar I), L.P.	NB Alternatives Advisers, LLC	2012	100,000,000	53,874,818	56,942,435	14,087,468	11.0%	6/30/2021
ARS VII (Sidecar I), L.P.	NB Alternatives Advisers, LLC	2015	100,000,000	63,309,925	62,997,257	28,607,013	17.9%	6/30/2021
ARS VIII (SC I), L.P.	NB Alternatives Advisers, LLC	2018	150,000,000	30,700,358	2,541,174	36,972,819	19.7%	6/30/2021
Banner Oak BOV UK, LP	Banner Oak Capital Partners, LP	2021	49,500,000	6,276,600	0	6,124,394	-5.2%	6/30/2021
Banner Oak BOV, LP	Banner Oak Capital Partners, LP	2019	147,015,000	123,092,998	121,018,509	178,644,577	120.2%	6/30/2021
Banner Oak Core Venture, LP	Banner Oak Capital Partners, LP	2017	299,700,000	192,422,065	26,213,371	212,122,615	8.8%	6/30/2021
Banner Oak Enhanced Core Venture, LP	Banner Oak Capital Partners, LP	2018	2,127,870,000	875,371,095	100,312,185	1,093,038,831	21.1%	6/30/2021
Banner Oak Industrial Acquisitions Venture, LP	Banner Oak Capital Partners, LP	2019	99,900,000	99,900	0	2,163	-93.3%	6/30/2021
Banner Oak Industrial Development Venture II, LP	Banner Oak Capital Partners, LP	2019	379,620,000	167,140,792	117,931,349	105,078,048	35.9%	6/30/2021
Banner Oak Industrial Development Venture, LP	Banner Oak Capital Partners, LP	2017	399,600,000	548,592,721	738,029,811	40,921,023	29.2%	6/30/2021
Banner Oak Investment Fund, LP	Banner Oak Capital Partners, LP	2018	499,500,000	171,291,258	113,972,580	91,933,433	12.8%	6/30/2021
Banner Oak Multifamily Enhanced Core Venture, LP	Banner Oak Capital Partners, LP	2019	199,800,000	35,058,170	0	74,913,128	43.9%	6/30/2021
Banner Oak Multifamily Venture II, LP	Banner Oak Capital Partners, LP	2019	199,800,000	78,654,499	6,105,899	72,001,857	-1.0%	6/30/2021
Banner Oak Multifamily Venture, LP	Banner Oak Capital Partners, LP	2017	199,800,000	218,844,534	118,433,245	200,546,179	17.9%	6/30/2021
Banner Oak Operating Company Fund, LP	Banner Oak Capital Partners, LP	2018	299,700,000	46,011,995	8,903,957	27,943,934	-24.4%	6/30/2021
BlackRock Retail Opportunity Fund, LLC	BlackRock Realty Advisors, Inc.	2007	72,000,000	60,198,472	22,018,687	0	-17.4%	12/31/2014
Blackstone Edison Managed Partners L.P.	Blackstone Real Estate Advisors L.P.	2016	165,000,000	145,258,268	416,226,187	5,437,746	33.6%	6/30/2021
Blackstone GGP Principal Transaction Partners L.P.	Blackstone Real Estate Advisors L.P.	2010	27,500,000	8,321,324	37,732,176	0	55.3%	12/31/2014

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Blackstone Real Estate Partners Europe III L.P.	Blackstone Real Estate Advisors Europe L.P.	2008	260,566,753	254,709,400	365,651,984	27,356,125	11.4%	6/30/2021
Blackstone Real Estate Partners Europe IV L.P.	Blackstone Real Estate Advisors Europe L.P.	2013	350,000,000	335,327,155	400,289,666	103,063,559	13.1%	6/30/2021
Blackstone Real Estate Partners Europe V L.P.	Blackstone Real Estate Advisors L.P.	2017	300,000,000	259,423,776	56,522,481	300,622,736	12.5%	6/30/2021
Blackstone Real Estate Partners IX L.P.	Blackstone Real Estate Advisors L.P.	2019	300,000,000	144,851,095	17,457,905	169,032,759	29.8%	6/30/2021
Blackstone Real Estate Partners V.TE.2 L.P.	Blackstone Real Estate Advisors V L.P.	2006	146,146,501	152,941,366	305,170,280	6,523,035	10.5%	6/30/2021
Blackstone Real Estate Partners VI.F L.P.	Blackstone Real Estate Advisors L.P.	2013	45,596,469	44,584,489	90,338,586	1,758,102	38.9%	6/30/2021
Blackstone Real Estate Partners VI.TE.2 L.P.	Blackstone Real Estate Advisors L.P.	2007	300,000,000	316,032,026	644,322,138	11,520,745	13.3%	6/30/2021
Blackstone Real Estate Partners VII.TE.1 L.P.	Blackstone Real Estate Advisors L.P.	2011	300,000,000	360,842,305	473,652,378	122,911,270	15.1%	6/30/2021
Blackstone Real Estate Partners VIII L.P.	Blackstone Real Estate Advisors L.P.	2015	300,000,000	330,880,054	248,490,483	243,268,131	15.2%	6/30/2021
BREP Europe VI (Cayman) L.P.	Blackstone Real Estate Associates Europe VI L.P.	2019	300,000,000	103,287,462	2,048,137	117,486,437	19.1%	6/30/2021
BREP Texas Trinity Fund L.P.	Blackstone Real Estate Advisors L.P.	2021	100,000,000	0	0	0	n/a	n/a
Brockton Capital Fund II L.P.	Brockton Capital LLP	2010	190,026,052	216,252,892	233,430,615	23,016,385	4.9%	6/30/2021
Brockton Capital Fund III LP	Brockton Capital LLP	2015	89,032,951	106,437,925	93,953,326	34,427,201	11.3%	6/30/2021
Brockton Capital Fund III Sidecar A LP	Brockton Capital LLP	2021	45,587,855	0	0	0	n/a	n/a
Brookfield Strategic Real Estate Partners B L.P.	Brookfield Asset Management Private Institutional Capital Adviser US, LLC	2012	200,000,000	232,174,874	354,405,299	105,544,000	19.0%	6/30/2021
Brookfield Strategic Real Estate Partners II-B L.P.	Brookfield Asset Management Private Institutional Capital Adviser US, LLC	2016	200,000,000	201,973,590	102,992,237	178,716,000	11.0%	6/30/2021
Brookfield Strategic Real Estate Partners III-B L.P.	Brookfield Asset Management Private Institutional Capital Adviser US, LLC	2019	300,000,000	191,152,354	21,570,221	194,289,859	9.6%	6/30/2021
BSREP CARS Co-Invest Pooling L.P.	Brookfield Asset Management Private Institutional Capital Adviser US, LLC	2014	200,000,000	200,000,000	165,024,577	163,743,000	10.3%	6/30/2021
BSREP III Antlia Co-Invest L.P.	Brookfield Asset Management Private Institutional Capital Adviser US, LLC	2018	300,000,000	304,395,475	150,000,000	280,273,589	16.2%	6/30/2021
Camden Multifamily Co-Investment Fund, L.P	Camden Multifamily Value Add Fund Advisor, LLC	2011	108,598,600	135,212,850	121,603,500	341,587,441	18.6%	6/30/2021
Camden Multifamily Core Fund, L.P.	Camden Multifamily Value Add Fund Advisor, LLC	2021	108,726,713	0	0	0	n/a	n/a
Camden Multifamily Value Add Fund, L.P.	Camden Multifamily Value Add Fund Advisor, LLC	2008	92,979,687	138,179,687	140,554,100	277,596,528	15.0%	6/30/2021
Canyon-Johnson Urban Fund III, L.P.	Canyon-Johnson Realty Management Company LLC	2010	100,000,000	99,921,712	137,811,844	7,509	13.3%	6/30/2021
Capri Urban Investors, LLC	Capri Capital Partners, LLC	2007	75,000,000	75,003,326	34,429,012	14,413,905	-5.5%	6/30/2021
Carlyle Europe Real Estate Partners III, L.P.	Carlyle Investment Management L.L.C.	2007	202,979,353	198,034,276	174,941,249	3,944,548	-1.8%	6/30/2021
Carlyle Realty Partners V, L.P.	Carlyle Investment Management L.L.C.	2007	150,000,000	103,277,776	173,025,960	23,002,266	9.1%	6/30/2021
Carlyle Realty Partners VII, L.P.	Carlyle Investment Management L.L.C.	2015	200,000,000	185,038,009	187,366,116	70,944,904	12.3%	6/30/2021
Carlyle Star Co-Investment Fund, L.P.	Carlyle Investment Management L.L.C.	2021	30,000,000	0	0	0	n/a	n/a
CB Richard Ellis Strategic Partners U.S. Opportunity 5, LP	CBRE Global Value Investors, LLC	2008	100,000,000	95,446,252	134,194,963	1,525,031	5.6%	6/30/2021
CB Richard Ellis Strategic Partners U.S. Value 5, L.P.	CBRE Global Value Investors, LLC	2008	100,000,000	100,000,000	141,563,363	0	16.2%	12/31/2016
CBRE Europe Value Partners 2 SCSp SICAV-RAIF	CBRE Global Investors Luxembourg AIFM S.a.r.l	2017	104,003,087	131,355,458	107,263,733	50,660,779	13.5%	6/30/2021
CBRE French Logistics Venture SCSp SICAV-RAIF	CBRE Global Investors Luxembourg AIFM S.a.r.l	2019	12,539,454	11,272,157	0	17,373,074	41.1%	6/30/2021
CBRE GIP US Feeder Vehicle, LP	CBRE GLOBAL INVESTMENT PARTNERS LIMITED	2015	238,500,000	275,346,632	195,135,363	156,201,979	10.0%	6/30/2021
CBRE Spanish Logistics Feeder SCSp	CBRE Global Investors Luxembourg AIFM S.a.r.l	2017	68,912,594	68,912,594	127,591,172	499,459	26.0%	6/30/2021
CBRE Strategic Partners 9 Tiger, LP	CBRE Global Value Investors, LLC	2021	100,000,000	0	0	0	n/a	n/a

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CBRE Strategic Partners U.S. Value 6, LP	CBRE Global Value Investors, LLC	2012	150,000,000	152,351,552	208,549,744	0	12.1%	12/31/2020
CBRE Strategic Partners U.S. Value 7, LP	CBRE Global Value Investors, LLC	2014	200,000,000	200,148,820	266,769,872	773,052	10.4%	6/30/2021
CBRE Strategic Partners U.S. Value 8, LP	CBRE Global Value Investors, LLC	2017	200,000,000	182,612,553	61,979,372	176,860,064	9.5%	6/30/2021
CBRE Strategic Partners U.S. Value 9, LP	CBRE Global Value Investors, LLC	2019	200,000,000	50,698,147	1,145,462	49,688,150	0.2%	6/30/2021
CBRE U.S. Development Partners 5, LP	CBRE Global Value Investors, LLC	2018	200,000,000	130,199,294	3,824,157	159,957,072	13.8%	6/30/2021
CBRE Wood Partners Development 4, LP	CBRE Global Value Investors, LLC	2015	200,000,000	132,315,139	91,808,870	89,514,456	7.9%	6/30/2021
CBRE Wood Partners Development Fund 3, LP	CBRE Global Value Investors, LLC	2012	102,000,000	93,755,042	150,968,490	0	17.2%	3/31/2021
CIM Fund III, L.P.	CIM Investment Advisors, LLC	2007	225,000,000	239,576,708	303,140,419	88,785,982	8.5%	6/30/2021
CIM Urban REIT, LLC	CIM Investment Advisors, LLC	2006	150,000,000	150,000,000	234,028,067	0	5.4%	12/31/2020
CMK Buyout Investor, LLC	CMK Buyout Manager, LLC	2006	100,000,000	96,438,198	48,657,962	4,716	-11.7%	6/30/2021
CMTG Investor, L.P.	NB Alternatives Advisers, LLC	2016	200,000,000	236,006,287	179,399,147	114,946,734	8.4%	6/30/2021
CMTG TT Participation Investor, LP	Claros REIT Management LP	2020	130,000,000	150,000	0	150,000	0.0%	6/30/2021
Co-Invest Platform (No. 1) SCSp	EQT Fund Management S.à r.l.	2019	177,457,381	21,368,362	0	32,054,656	27.3%	6/30/2021
Colony Distressed Credit Fund, L.P.	Colony Capital Investment Advisors, LLC	2008	275,000,000	264,135,832	407,611,893	0	13.1%	12/31/2020
Colony Investors VIII, L.P.	Colony Capital Investment Advisors, LLC	2007	330,000,000	318,672,214	136,130,286	5,552,194	-11.4%	6/30/2021
Commingled Pension Trust Fund (Strategic Property) of JPMorgan Chase Bank, N.A.	JPMorgan Chase Bank, N.A.	2010	400,000,000	410,855,204	917,540,459	0	11.6%	12/31/2018
Cousins Properties Office Fund II, L.P.	Cousins Properties LP	2008	297,980,430	288,782,351	460,843,991	0	11.7%	12/31/2016
CPI Capital Partners Europe L.P.	AGRE Europe Legacy Management, LLC	2006	103,467,686	97,125,612	55,072,336	2,019,970	-9.3%	6/30/2021
Diamond Liquidating LLC	BlackRock Diamond, Inc.	2006	200,000,000	199,875,778	76,126,366	0	-10.7%	12/31/2019
DivcoWest Fund V, LP	DivcoWest Real Estate Services, LLC	2016	200,000,000	150,743,329	31,248,821	141,976,354	5.3%	6/30/2021
DivcoWest Fund VI-A, LP	DivcoWest Fund VI Advisor, LLC	2020	200,000,000	32,432,785	3,265,494	27,755,857	-11.6%	6/30/2021
DW NP Holdings, LP	Divco West Real Estate Services, LLC	2015	345,600,000	311,095,438	516,787,435	65,660,551	25.2%	6/30/2021
Dyal Zeus Co-Investment Partners IX LP	NB Alternatives Advisers, LLC	2017	91,117,911	93,564,322	30,270,723	156,008,194	22.0%	6/30/2021
Dyal Zeus Offshore III LP	NB Alternatives Advisers, LLC	2017	8,382,089	9,633,179	3,556,918	15,285,846	23.0%	6/30/2021
EI AV Fund, L.P.	Equity International Management, LLC	2015	75,000,000	72,578,289	1,035,704	86,921,431	3.2%	6/30/2021
EI Fund V, L.P.	Equity International Management, LLC	2011	110,047,847	109,135,380	47,380,914	28,902,655	-6.8%	6/30/2021
EPISO 4 SCSp	Tristan Capital Partners LLP	2017	58,823,803	27,844,088	4,693,997	41,726,964	17.7%	6/30/2021
EQT Real Estate II (NO.2) SCSP	EQT Fund Management S.à r.l.	2019	117,332,449	21,903,361	3,203,703	23,794,998	18.1%	6/30/2021
ESCF Germany S.à r.l	CBRE ESCF MANAGEMENT B.V.	2013	86,189,346	77,639,990	55,913,663	16,794,724	-1.4%	6/30/2021
European Property Investors Special Opportunities 3 LP	Tristan Capital Partners LLP	2013	119,037,774	122,718,516	110,615,032	42,557,264	6.9%	6/30/2021
European Property Investors Special Opportunities 4 LP	Tristan Capital Partners LLP	2015	170,308,169	153,489,689	47,199,504	166,938,276	11.6%	6/30/2021
F55 Opportunity Longhorn Fund, L.P.	Westbrook Partners	2017	100,000,000	104,268,328	57,437,778	80,217,609	14.8%	6/30/2021
F65 Opportunity Longhorn Fund, L.P.	Westbrook Partners	2021	100,000,000	25,154,452	0	24,957,385	-0.8%	6/30/2021
F9 Opportunity Longhorn Fund, L.P.	Westbrook Partners	2015	50,000,000	41,740,127	38,600,000	13,458,854	5.7%	6/30/2021
FC Co-Investment Partners, L.P.	Colony Capital Investment Advisors, LLC	2007	100,000,000	103,131,666	670,085	0	-50.5%	12/31/2016
Five Mile Capital Partners II LP	Five Mile Capital Partners LLC	2007	200,000,000	200,511,075	281,201,775	1,506,195	6.7%	6/30/2021
Forum Asian Realty Income II, L.P.	Forum Partners Investment Management LLC	2007	100,000,000	98,292,448	107,862,778	0	2.4%	4/30/2019

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Forum Asian Realty Income III L.P.	Forum Partners Investment Management LLC	2010	200,000,000	162,754,903	262,773,721	0	12.1%	12/31/2019
Forum European Realty Income III, L.P.	Forum Partners Investment Management LLC	2008	133,384,622	120,516,150	132,125,638	3,521,309	2.3%	6/30/2021
Fudo Capital II L.P.	CLSA Capital Partners (HK) Limited	2009	150,000,000	155,143,225	204,627,546	1,036,627	10.0%	6/30/2021
Fudo Capital III L.P.	CLSA Capital Partners (HK) Limited	2014	200,000,000	131,819,600	147,229,890	15,394,211	11.5%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2010-2 RE Series)	GCM Grosvenor Capital Management	2010	200,000,000	208,844,169	246,012,317	26,361,502	8.8%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2014-2 RE Series)	GCM Grosvenor Capital Management	2014	17,990,050	17,792,706	21,660,775	4,638,567	10.8%	6/30/2021
GCM Grosvenor Emerging Opportunities Fund (2015-2 RE Series)	GCM Grosvenor Capital Management	2015	74,997,338	104,488,619	93,503,691	36,952,744	9.8%	6/30/2021
Greystar TT Barton Springs, LP	Greystar Real Estate Partners, LLC	2017	22,552,016	22,552,016	0	25,855,000	10.1%	6/30/2021
Greystar TT St. Pete Hotel, LP	Greystar Real Estate Partners, LLC	2017	18,337,335	10,838,561	0	11,700,000	10.3%	6/30/2021
Greystar TT, LP	Greystar Real Estate Partners, LLC	2017	434,110,802	364,683,808	2,050,623	456,461,000	12.2%	6/30/2021
Guadalupe Partner LP	USAA Equity Advisors, LLC	2020	750,000,000	544,138,331	41,291,576	626,369,614	41.2%	6/30/2021
Harrison Street Real Estate Partners VII-A, L.P.	Harrison Street Advisors, LLC	2019	150,000,000	119,287,414	10,279,538	115,604,998	5.7%	6/30/2021
Harrison Street Real Estate Partners VIII, L.P.	Harrison Street Advisors, LLC	2021	150,000,000	32,199,273	-179,886	29,677,214	-9.9%	6/30/2021
HB Estrela I LP	Hines Interests LP	2013	200,000,000	70,537,500		2,799,934	-72.7%	6/30/2021
Heitman America Real Estate Trust, L.P.	Heitman America Real Estate Trust, LLC	2007	200,000,000	217,963,886	175,118,396	288,516,229	7.0%	6/30/2021
Holdco 1 FB Limited	AEW Europe LLP	2015	260,943,733	263,622,725	6,315,716	65,884,121	-31.6%	6/30/2021
Houston BBP, L.P.	Lionstone Partners, LLC	2019	187,964,704	172,888,347	0	169,463,548	-1.2%	6/30/2021
HSREP VII Co-Investment 2	Harrison Street Advisors, LLC	2018	100,000,000	83,044,076	32,360,421	69,662,917	21.1%	6/30/2021
HSREP VIII Co-Investment 2, L.P.	Harrison Street Advisors, LLC	2021	100,000,000	0	0	0	n/a	n/a
Hunt Commercial Realty Partners II, L.P.	Hunt Investment Management, LLC	2006	75,000,000	64,934,550	43,474,859	0	-5.7%	9/30/2020
Hunt Commercial Realty Partners III, L.P.	Hunt Investment Management, LLC	2007	200,000,000	173,295,731	173,835,113	0	0.0%	3/31/2019
Independent Star Venture S.A.R.L.	AXA Real Estate Investment Managers UK Limited	2014	313,013,564	249,547,744	110,634,905	165,192,576	3.4%	6/30/2021
Index Trust T	IDR Investment Management, LLC	2018	990,000,000	1,526,853,669	575,278,798	1,052,130,486	4.1%	6/30/2021
Invesco Real Estate GPA, L.P.	Invesco Advisers, Inc.	2020	750,000,000	7,822,455	938,145	6,051,081	-6.7%	6/30/2021
Invesco Real Estate Pan Asia Credit I, L.P.	IRE (Cayman) Limited	2018	220,000,000	13,614,853	16,586,005	608,908	20.9%	6/30/2021
Invesco San Jacinto Core Fund, LP	Invesco Realty, Inc.	2010	460,000,000	523,428,742	356,808,484	373,147,024	10.3%	6/30/2021
Invesco U.S. Income Fund, L.P.	Invesco Advisers, Inc.	2018	150,000,000	153,506,120	22,589,579	175,626,694	9.6%	6/30/2021
Invesco U.S. VA Parallel Fund IV – 2, L.P.	Invesco Advisers, Inc.	2016	200,000,000	176,127,293	145,178,322	100,227,708	12.5%	6/30/2021
Invesco U.S. Value-Add Fund V, L.P.	Invesco Advisers, Inc.	2019	150,000,000	114,970,096	11,402,586	125,003,990	14.9%	6/30/2021
Invesco U.S. Value-Add Sidecar V One, L.P.	Invesco Advisers, Inc.	2018	250,000,000	63,420,000	12,608,884	86,358,898	20.0%	6/30/2021
Iron Point Real Estate Partners - TE, L.P.	Iron Point Partners, LLC	2008	100,000,000	102,866,142	151,649,951	328,237	7.6%	6/30/2021
Iron Point Real Estate Partners II - TE, L.P.	Iron Point Partners, LLC	2012	100,000,000	99,336,971	64,894,936	58,465,874	4.8%	6/30/2021
Iron Point Real Estate Partners III Co-Investment (T), L.P.	Iron Point Partners, LLC	2019	100,000,000	0	0	0	n/a	n/a
Iron Point Real Estate Partners III, L.P.	Iron Point Partners, LLC	2015	100,000,000	77,699,861	49,578,507	53,000,884	12.7%	6/30/2021
L&B Diversified Strategy Partners, LP	L&B Realty Advisors, LLP	2007	100,000,000	95,387,435	126,125,320	0	5.7%	12/31/2018
LaSalle Genco, L.P.	LaSalle Investment Management, Inc.	2015	270,000,000	256,361,230	39,193,202	247,107,775	2.8%	6/30/2021

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LaSalle Medical Office Fund III, LP	LaSalle Investment Management, Inc.	2019	250,000,000	98,295,963	24,565,896	84,077,276	11.1%	6/30/2021
LaSalle Property Fund, L.P.	LaSalle Investment Management, Inc.	2010	400,000,000	396,682,939	270,524,599	560,818,464	9.6%	6/30/2021
Lionstone Commercial Real Estate Alpha Driver Partners, L.P.	Lionstone Partners, LLC	2010	425,000,000	528,246,568	395,720,379	468,198,929	11.9%	6/30/2021
Lionstone U.S. Value-Add Five, L.P.	Lionstone Partners, LLC	2018	100,000,000	20,344,106	2,059,548	21,027,664	5.4%	6/30/2021
Lionstone US Value-Add Four, L.P.	Lionstone Partners, LLC	2015	100,000,000	97,458,196	33,205,026	90,388,261	7.1%	6/30/2021
Lone Star Fund IX (U.S.), L.P.	Lone Star Management Co. IX, Ltd	2015	300,000,000	257,530,249	264,882,477	86,822,889	12.0%	6/30/2021
Lone Star Fund X (U.S.), L.P.	Lone Star Management Co. X, Ltd	2017	300,000,000	264,150,879	203,548,742	181,418,599	18.0%	6/30/2021
Lone Star Fund XI, L.P.	Lone Star Management Co. XI, Ltd	2019	300,000,000	25,462,520	5,383,125	25,422,747	15.2%	6/30/2021
Lone Star Real Estate Fund II (U.S.), L.P.	Lone Star R.E. Management Co. II, Ltd	2011	269,130,290	263,905,137	410,532,015	1,059,122	25.8%	6/30/2021
Lone Star Real Estate Fund III (U.S.), L.P.	Lone Star R.E. Management Co. III, Ltd	2014	300,000,000	279,852,367	367,352,018	11,848,624	14.1%	6/30/2021
Lone Star Real Estate Fund IV (U.S.), L.P.	Lone Star R.E. Management Co. IV, Ltd	2015	295,173,268	235,693,743	238,014,147	84,138,521	12.7%	6/30/2021
Lone Star Real Estate Fund V (U.S.), L.P.	Lone Star R.E. Management Co. V, Ltd	2017	132,009,641	87,442,318	40,378,563	41,040,451	-5.2%	6/30/2021
Lone Star Real Estate Fund VI, L.P.	Lone Star Real Estate Partners VI, L.P.,	2019	300,000,000	7,308,259	18,547,746	3,039,242		6/30/2021
Lone Star Residential Mortgage Fund II, L.P.	Lone Star Residential Mortgage Management Co. II, Ltd	2019	200,000,000	67,367,605	24,980,080	44,525,215	4.4%	6/30/2021
LVA4 Co-Investment I, L.P.	Lionstone Partners, LLC	2015	151,800,000	146,610,901	27,625,765	164,013,984	9.7%	6/30/2021
LVA5 Co-Investment I, L.P.	Lionstone Partners, LLC	2019	100,000,000	40,603,701	2,143,102	52,610,636	21.3%	6/30/2021
MacFarlane Urban Real Estate Fund II, L.P.	MacFarlane Urban Real Estate Fund Management, LLC	2007	75,000,000	75,001,795	19,134,676	0	-16.5%	12/31/2018
Mack Real Estate Finance, L.P.	Mack Real Estate Credit Strategies, L.P.	2018	225,000,000	197,134,599	32,108,539	176,199,035	3.1%	6/30/2021
Madison Canal, L.P.	Equity International Management, LLC	2018	250,000,000	258,550,761	0	546,874,870	27.3%	6/30/2021
Madison International Prime Property Investors Series I, LP	Madison International Prime Property Realty, LLC	2018	200,000,000	158,225,678	3,028,586	195,009,532	10.2%	6/30/2021
Madison International Prime Property Investors Series II, LP	Madison International Prime Property Realty, LLC	2021	200,000,000	0	0	0	n/a	n/a
Morgan Stanley RE Mezzanine Partners A, L.P.	MSRE Mezzanine-GP, LLC	2007	34,662,091	35,510,989	15,973,074	0	-24.4%	12/31/2013
MREF TT Co-Invest LP	Mack Real Estate Credit Strategies, L.P.	2019	65,000,000	52,786,445	2,942,714	56,902,240	12.7%	6/30/2021
Oak Street Real Estate Capital Net Lease Property Fund, LP.	Oak Street Real Estate Capital, LLC	2019	300,000,000	252,902,262	13,965,861	267,962,931	14.4%	6/30/2021
Oaktree Real Estate Opportunities Fund VI, L.P.	Oaktree Capital Management, L.P.	2013	150,000,000	159,594,412	171,664,718	51,253,167	8.4%	6/30/2021
Oaktree Real Estate Opportunities Fund VII, L.P.	Oaktree Capital Management, L.P.	2016	200,000,000	196,497,990	131,783,652	130,332,946	16.5%	6/30/2021
OCM STR Co-Invest 2, L.P.	Oaktree Capital Management, L.P.	2013	100,000,000	100,100,798	167,985,645	0	28.0%	12/31/2016
Pamonco Neuf, L.P.	Westbrook Partners	2014	465,000,000	470,892,725	225,070,858	186,580,994	-5.2%	6/30/2021
PBC Allandale, LP	Pennybacker Capital, LLC	2019	25,350,000	25,533,258	1,076,302	28,943,437	9.6%	6/30/2021
PCCP Clipper Venture I, L.P.	PCCP, LLC	2015	200,000,000	118,847,370	62,761,483	105,384,020	15.7%	6/30/2021
PCCP Equity VII, L.P.	PCCP, LLC	2015	150,000,000	171,482,922	144,046,232	116,974,636	16.6%	6/30/2021
PCCP Equity VIII, LP	PCCP, LLC	2018	150,000,000	116,356,100	25,129,460	112,386,744	12.3%	6/30/2021
PCCP Mezzanine Recovery Partners II, L.P.	PCCP, LLC	2008	150,000,000	95,382,914	100,031,164	0	1.0%	9/30/2019
Pennybacker EIV, LP	Pennybacker Capital, LLC	2021	25,000,000	0	0	0	n/a	n/a
Pennybacker V, LP	Pennybacker Capital, LLC	2019	50,000,000	13,938,182	0	15,235,819	11.6%	6/30/2021

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PLA Residential Fund III, L.P.	PGIM Real Estate	2008	150,000,000	149,999,998	78,898,213	1,596,171	-8.6%	6/30/2021
PLA Residential Fund IV, L.P.	PGIM Real Estate	2009	150,000,000	149,999,999	53,430,212	0	-13.5%	6/30/2021
PLA Retail Fund I, LP	PGIM Real Estate	2006	50,000,000	50,000,001	62,704,000	0	3.5%	6/30/2021
PREI Mezzanine Fund I, LP	PGIM Real Estate	2008	150,000,000	129,172,066	189,826,797	0	10.4%	12/31/2017
Prime Property Fund, LLC	Morgan Stanley Real Estate Advisor, Inc.	2007	200,000,000	200,000,000	384,129,528	0	6.3%	12/31/2018
Principal Green Property Fund I, LP	Principal Real Estate Investors, LLC	2008	150,000,000	160,761,935	240,455,597	0	15.2%	12/31/2017
Principal Green Property Fund II, LP	Principal Real Estate Investors, LLC	2015	50,000,000	62,671,944	68,813,597	16,526,012	17.5%	6/30/2021
Principal Green Property Fund Sidecar I, LP	Principal Real Estate Investors, LLC	2008	115,000,000	143,269,287	238,622,487	0	19.5%	12/31/2017
Principal Green Property Fund Sidecar II, LP	Principal Real Estate Investors, LLC	2015	150,000,000	124,163,531	165,099,454	15,493,535	17.3%	6/30/2021
Principal Real Estate Strategic Debt Fund I, LP	Principal Real Estate Investors, LLC	2009	300,000,000	710,500,000	985,000,000	97,365,023	22.4%	6/30/2021
Principal Strategic Opportunity Fund III, LP	Principal Real Estate Investors, LLC	2019	250,000,000	95,027,955	0	101,683,828	6.0%	6/30/2021
PRISA	PGIM Real Estate	2007	200,000,000	200,000,000	409,758,228	0	8.4%	12/31/2018
PRISA II	PGIM Real Estate	2007	195,000,000	195,000,000	71,544,160	316,857,812	5.8%	6/30/2021
Project Clarity 2.0*	N/A	2020	70,000,000	70,000,000	5,473,002	65,870,000	1.6%	6/30/2021
Project TRS RE E*	N/A	2015	25,500,000	146,938,080	29,473,347	197,745,092	32.6%	6/30/2021
Project TRS RE G*	N/A	2015	15,000,000	115,960,576	0	171,647,113	20.3%	6/30/2021
Project TRS RE H*	N/A	2015	10,000,000	76,006,955	0	114,355,983	21.2%	6/30/2021
Project TRS RE I*	N/A	2015	41,650,000	61,431,521	0	66,154,363	9.7%	6/30/2021
Project TRS RE U*	N/A	2015	12,250,000	114,835,132	0	114,697,202	-0.1%	6/30/2021
Prologis MX Fund LP	Prologis, Inc.	2007	68,707,590	70,625,255	50,964,194	0	-6.6%	12/31/2016
Prologis Targeted U.S. Logistics Fund, L.P	Prologis, L.P.	2007	150,000,000	160,999,180	232,244,380	0	3.9%	3/31/2018
Ranger Co-Investment Fund A - L.P.	LaSalle Investment Management, Inc.	2009	192,931,797	185,566,335	300,597,225	356,335	20.6%	6/30/2021
Ranger Co-Investment Fund II - B, L.P.	LaSalle Investment Management, Inc.	2011	178,727,193	175,995,437	265,305,957	6,297,476	19.4%	6/30/2021
Ranger Co-Investment Fund III, L.P.	LaSalle Investment Management, Inc.	2014	527,915,485	345,752,884	101,236,298	304,249,508	4.3%	6/30/2021
Retail Co-Invest Holdings 3, L.P.	Starwood Asset Management, L.L.C.	2013	75,000,000	75,000,000	10,898,171	1,449,351	-41.1%	6/30/2021
RFM KJ 2015 LP	Related Fund Management, LLC	2017	165,000,000	177,647,232	91,015,477	132,352,769	11.6%	6/30/2021
River Washington, L.P	Equity International Management, LLC	2019	250,000,000	250,320,359	1,751,272	356,311,651	26.7%	6/30/2021
RLJ Real estate Fund III, L.P.	RLJ Developement	2008	7,481,850	7,481,850	830,949	0	-7.5%	8/31/2012
RREEF America REIT III, Inc.	RREEF America L.L.C.	2008	150,000,000	150,000,000	84,826,277	0	-7.9%	12/31/2017
SCG TMI Co-Invest, L.P.	Starwood Asset Management, L.L.C.	2015	65,000,000	58,804,506	108,993,590	3,705,885	32.6%	6/30/2021
Scout Fund II, LP	Hawkeye Partners, LP	2012	50,000,000	50,092,179	1,101,954	57,361,669	4.2%	6/30/2021
SCREP VII, L.P.	PAG Investment Advisors Pte. Ltd.	2020	150,000,000	1,667,682	0	-876,398	0.0%	6/30/2021
Security Capital Research & Management Incorporated	Security Capital Research & Management Incorporated	2009	175,000,000	1,741,694,228	1,759,289,591	207,856,084	15.0%	6/30/2021
SFR JV-1 LP	Tricon Capital Group, Inc.	2018	250,000,000	239,384,385	25,533,334	272,940,291	16.2%	6/30/2021
SHI Development Co-investment I, LP	AEW Capital Management, LP	2011	70,000,000	67,151,759	137,302,936	0	18.6%	12/31/2020
SHI-III Development Co-Investment I, L.P	AEW Capital Management, LP	2017	100,000,000	89,688,420	1,506,600	96,633,148	2.7%	6/30/2021
Slopes Investor LP	Brookfield Asset Management Inc.	2018	182,666,006	182,666,006	46,625,380	133,264,824	-0.6%	6/30/2021

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SP5 Wood Partners Co-Investment Venture 2, LP	CBRE Global Value Investors, LLC	2011	102,000,000	94,650,076	168,288,072	0	22.7%	7/31/2017
SP5 Wood Partners Development, LP	CBRE Global Value Investors, LLC	2010	76,300,000	69,430,024	107,786,026	525,678	17.8%	6/30/2021
Square Mile Bronx Logistics Co-Investment LP	Square Mile Capital Management V LLC	2020	53,680,000	47,762,619	0	70,047,730	57.2%	6/30/2021
Square Mile Credit Partners II-A LP	Square Mile Capital Management LLC	2018	150,000,000	169,439,321	72,217,323	114,878,869	8.1%	6/30/2021
Square Mile Credit Partners LP	Square Mile Capital Management LLC	2014	150,000,000	500,396,668	466,299,357	83,195,615	8.0%	6/30/2021
Square Mile Media Co-Investment LP	Square Mile Capital Management V LLC	2019	247,677,853	220,584,964	6,843,309	267,203,558	17.7%	6/30/2021
Square Mile OCS Co-Investment LP	Square Mile Capital Management LLC	2019	100,000,000	92,787,825	485,203	122,868,048	19.5%	6/30/2021
Square Mile Partners III LP	Square Mile Capital Management LLC	2008	175,000,000	167,972,618	240,561,497	476,686	10.4%	6/30/2021
Square Mile Partners IV –A LP	Square Mile Capital Management LLC	2012	100,000,000	210,761,791	182,409,731	63,128,726	8.6%	6/30/2021
Square Mile Partners IV LP	Square Mile Capital Management LLC	2012	100,000,000	215,907,376	181,013,005	73,963,497	8.3%	6/30/2021
Square Mile Partners V –A LP	Square Mile Capital Management LLC	2017	100,000,000	94,069,201	14,544,285	103,183,956	12.1%	6/30/2021
Square Mile Partners V LP	Square Mile Capital Management LLC	2017	100,000,000	98,667,304	7,435,851	112,521,240	10.0%	6/30/2021
Square Mile Partners VI LP	Square Mile Capital Management VI LLC	2020	100,000,000	0	0	-154,292	n/a	6/30/2021
Square Mile Partners VI-A LP	Square Mile Capital Management VI LLC	2020	100,000,000	0	0	849,868	0.0%	6/30/2021
Square Mile PE Partners A LP	Square Mile Capital Management PE LLC	2018	200,000,000	122,042,778	18,651,779	122,833,244	6.5%	6/30/2021
Square Mile S2	Square Mile Capital Management LLC	2011	50,000,000	52,632,373	64,174,518	0	6.8%	12/31/2017
Square Mile Tactical Partners II-A LP	Square Mile Capital Management Tactical II LLC	2019	200,000,000	118,518,769	10,811,474	117,217,788	9.8%	6/30/2021
Square Mile Tactical Partners LP	Square Mile Capital Management LLC	2015	200,000,000	320,607,756	324,034,273	52,389,513	12.2%	6/30/2021
Square Mile TVC Co-Investment LP	Square Mile Capital Management V LLC	2019	75,000,000	127,400,485	76,347,587	68,024,464	8.5%	6/30/2021
Starwood Distressed Opportunity Fund IX Global, L.P.	Starwood Asset Management, L.L.C.	2013	200,000,000	182,356,660	235,448,665	70,225,575	18.3%	6/30/2021
Starwood Distressed Opportunity Fund XII Global, L.P.	Starwood Asset Management, L.L.C.	2021	200,000,000	0	0	134,392	0.0%	6/30/2021
Starwood Opportunity Fund X Global, L.P.	Starwood Asset Management, L.L.C.	2015	300,000,000	268,532,711	289,557,605	94,592,093	16.7%	6/30/2021
Starwood Opportunity Fund XI Global, L.P.	Starwood Asset Management, L.L.C.	2018	200,000,000	128,000,000	15,688,790	141,420,123	22.3%	6/30/2021
Starwood Real Estate Securities, L.L.C.	Starwood Asset Management, L.L.C.	2012	200,000,000	210,359,180	221,294,779	0	1.6%	3/31/2016
Stockbridge Real Estate Fund II -C, LP	Stockbridge Capital Group, LLC	2006	102,250,000	101,868,063	39,901,918	7,327,421	-6.9%	6/30/2021
Stockbridge Real Estate Fund III-A, LP	Stockbridge Capital Group, LLC	2008	180,000,000	179,987,641	112,198,355	116,767,200	3.0%	6/30/2021
Strategic Real Estate Equity Fund II, LP	Principal Real Estate Investors, LLC	2017	230,000,000	134,871,916	273,129,893	4,386,212	39.7%	6/30/2021
Strategic Real Estate Equity Fund, LP	Principal Real Estate Investors, LLC	2010	424,957,500	574,408,579	690,803,381	247,547,683	12.8%	6/30/2021
Stratford Land Fund III, L.P.	Ankura Consulting Group, LLC	2007	150,000,000	147,562,500	27,299,236	53,403,789	-5.1%	6/30/2021
Stratford Land Fund IV, L.P.	Ankura Consulting Group, LLC	2010	250,000,000	222,695,949	273,103,771	101,711,003	7.7%	6/30/2021
Texas Emerging Managers Legacy Private Markets Program (RE Series)	GCM Grosvenor Capital Management	2012	336,899,996	315,260,470	195,112,922	137,238,964	2.3%	6/30/2021
Texas Emerging Managers Private Markets Program (2016-1 RE Investment Series)	GCM Grosvenor Capital Management	2016	174,563,129	215,503,551	145,888,008	104,853,683	8.3%	6/30/2021
Texas Emerging Managers Private Markets Program (2017-1 RE Investment Series)	GCM Grosvenor Capital Management	2017	124,570,000	90,650,816	31,095,219	78,468,185	11.5%	6/30/2021
Texas Emerging Managers Private Markets Program (2018-1 RE Investment Series)	GCM Grosvenor Capital Management	2018	134,899,000	101,451,706	19,013,994	91,172,527	5.1%	6/30/2021
Texas Emerging Managers Private Markets Program (2019-1 RE Investment Series)	GCM Grosvenor Capital Management	2019	255,000,000	153,749,902	17,306,092	156,783,175	13.6%	6/30/2021

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Texas Emerging Managers Private Markets Program (2020-1 RE Investment Series)	GCM Grosvenor Capital Management	2020	225,000,000	64,090,355	4,941	63,944,875	-0.8%	6/30/2021
Texas Emerging Managers Private Markets Program (2021-1 RE Investment Series)	GCM Grosvenor Capital Management	2021	225,000,000	0	0	-58,218	n/a	6/30/2021
Thayer Hotel Investors V LP	Thayer Hotel Investors V LLC	2010	100,000,000	95,022,333	133,232,031	0	7.2%	12/31/2020
TLF Logistics II, L.P.	Stockbridge Capital Group, LLC	2011	651,263,253	506,385,433	981,688,085	709,057,387	17.2%	6/30/2021
Tricon IX, L.P.	Tricon Capital Group, Inc.	2007	125,000,000	112,983,607	156,200,774	0	10.3%	8/31/2013
TRS-ARS V (Co-Investment), L.P.	NB Alternatives Advisers, LLC	2010	75,000,000	71,356,322	119,377,279	0	18.6%	9/30/2017
UK Co-Invest, L.P.	Starwood Asset Management, L.L.C.	2014	50,000,000	47,339,355	89,893,876	9,182,267	24.8%	6/30/2021
US Government Building Open-End Feeder 1, LP	USAA Real Estate Company	2010	300,000,000	302,365,720	230,229,612	462,367,758	10.3%	6/30/2021
US Republic Core Fund, LP	USAA Real Estate Company	2009	325,000,000	418,399,302	277,927,144	412,717,909	8.4%	6/30/2021
USDP5 McMillan Co- Investment, LP	CBRE Global Value Investors, LLC	2019	135,510,000	5,421,985	0	5,246,951	-3.2%	6/30/2021
USEF Whisper Pooling, LP	USAA Equity Advisors, LLC	2021	40,437,115	40,564,584	0	54,467,920	46.6%	6/30/2021
Walton Street Real Estate Fund V, L.P.	Walton Street Capital	2006	75,000,000	75,006,904	50,172,095	5,174,891	-3.3%	6/30/2021
Walton Street Real Estate Fund VI, L.P.	Walton Street Capital	2009	150,000,000	122,621,577	141,819,898	50,031,490	7.9%	6/30/2021
Walton Street Real Estate Sidecar V, L.P.	Walton Street Capital	2007	25,000,000	25,000,269	10,760,870	1,256,762	-8.4%	6/30/2021
Westbrook Real Estate Fund IX, L.P.	Westbrook Partners	2012	100,000,000	115,662,935	114,987,194	25,032,707	7.5%	6/30/2021
Westbrook Real Estate Fund VIII, L.P.	Westbrook Partners	2009	150,000,000	139,288,583	166,703,151	22,031,750	9.9%	6/30/2021
Westbrook Real Estate Fund X, L.P.	Westbrook Partners	2016	200,000,000	193,217,921	129,052,632	103,459,297	10.6%	6/30/2021
Westbrook Real Estate Fund XI, L.P.	Westbrook Partners	2020	200,000,000	18,907,484	0	20,685,807	17.5%	6/30/2021
Wheelock Street Real Estate Fund VI, LP	Wheelock Street Capital, LLC	2020	75,000,000	14,490,080	0	13,927,531	-15.0%	6/30/2021
Whiteberry Partners LLP	REVCAP Advisors Limited	2020	200,000,000	81,318,184	0	82,973,598	3.0%	6/30/2021
ZEI Co-Invest 1 Fund, L.P.	Equity International Management, LLC	2016	200,000,000	156,320,217	50,944,239	213,015,849	22.5%	6/30/2021
ZEI ES Co-Invest B Special Opportunities, L.P.	Equity International Management, LLC	2016	125,000,000	100,972,390	19,520,004	75,832,329	-1.6%	6/30/2021
Zell Equity International Fund VI, L.P.	Equity International Management, LLC	2016	125,000,000	109,786,617	2,847,802	98,979,727	-2.3%	6/30/2021

* Name Confidential by Law

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Actis Arroyo PIV LP	Actis GP LLP	2021	100,000,000	193,100	0	193,100	n/a	n/a
Actis Energy 4 LP	Actis GP LLP	2017	200,000,000	166,090,326	47,913,143	167,805,000	12.3%	6/30/2021
Actis Energy 5 LP	Actis GP LLP	2021	150,000,000	0	0	0	n/a	n/a
Actis Long Life Infrastructure Fund LP	Actis GP LLP	2019	75,000,000	22,771,470	632,424	18,354,000	-25.2%	6/30/2021
Alamo L.P.	Kohlberg Kravis Roberts & Co. L.P.	2018	200,000,000	110,894,409	2,220,336	126,126,671	15.6%	6/30/2021
Alterna Core Capital Assets Fund II, L.P.	Alterna Capital Partners LLC	2013	150,000,000	236,844,399	151,147,043	105,365,763	3.1%	6/30/2021
Alterna Core Capital Assets Fund, L.P.	Alterna Capital Partners LLC	2009	200,000,000	212,785,548	211,885,902	42,758,787	4.2%	6/30/2021
Alterna/Lavaca Co-Investment Fund, L.P.	Alterna Capital Partners LLC	2013	100,000,000	37,014,547	23,506,779	16,220,346	2.1%	6/30/2021
Antin Infrastructure Partners Mid Cap I-A SCSp	Antin Infrastructure Partners SAS	2021	94,872,047	0	0	0	n/a	n/a
Apollo Alamo ENRI, L.P.	Apollo Alamo GP, LLC	2020	200,000,000	16,078,393	-24,882	18,789,532	19.4%	6/30/2021
Avenue Energy Opportunities Fund II, L.P.	Avenue Capital Management II, L.P.	2017	150,000,000	150,000,000	626,117	213,669,220	12.2%	6/30/2021
Avenue Energy Opportunities Fund, L.P.	Avenue Capital Management II, L.P.	2015	150,000,000	151,897,278	64,559,253	118,869,401	3.7%	6/30/2021
BIF IV Co-Invest (T), L.P.	Brookfield Asset Management Private Institutional Capital Adviser (Canada), L.P.	2019	300,000,000	50,000,000	2,203,387	55,724,944	12.6%	6/30/2021
BIS Brazos Infrastructure Fund, L.P.	BlackRock Financial Management, Inc	2021	250,000,000	16,831,683	0	16,440,578	-2.3%	6/30/2021
Blackstone Energy Partners II L.P.	Blackstone Management Partners L.L.C.	2015	200,000,000	208,115,468	47,823,075	171,894,029	1.9%	6/30/2021
Blackstone Energy Partners III L.P.,	Blackstone Management Partners L.L.C.	2020	200,000,000	34,141,017	10,140,573	45,760,175	97.3%	6/30/2021
Blackstone Infrastructure Partners (Supplemental Account T) L.P.	Blackstone Infrastructure Advisors L.L.C.	2019	200,000,000	100,133,756	1,863,882	96,396,634	-0.8%	6/30/2021
Blackstone Infrastructure Partners L.P.	Blackstone Infrastructure Advisors L.L.C.	2019	300,000,000	105,931,173	3,832,283	132,863,587	19.6%	6/30/2021
Brookfield Americas Infrastructure Fund, L.P.	Brookfield Asset Management Private Institutional Capital Adviser (Canada), L.P.	2010	251,000,000	312,391,677	440,138,811	170,881,781	11.9%	6/30/2021
Brookfield Infrastructure Fund II-B, LP	Brookfield Asset Management Private Institutional Capital Adviser (Canada), L.P.	2013	300,000,000	341,761,506	185,035,095	366,845,010	10.8%	6/30/2021
Brookfield Infrastructure Fund III-A L.P.	Brookfield Asset Management Private Institutional Capital Adviser (Canada), L.P.	2016	250,000,000	217,421,981	81,669,121	218,393,852	12.7%	6/30/2021
Brookfield Infrastructure Fund IV-A, L.P.	Brookfield Asset Management Private Institutional Capital Adviser (Canada), L.P.	2019	300,000,000	178,904,351	29,539,502	177,411,231	13.6%	6/30/2021
Carlyle Global Infrastructure Opportunity Fund, L.P.	Carlyle Investment Management L.L.C.	2019	250,000,000	82,994,045	9,844,494	49,345,620	-39.5%	6/30/2021
Carlyle Star Co-Investment Fund, L.P.	Carlyle Investment Management L.L.C.	2016	70,000,000	73,809,083	17,815,731	44,658,019	-6.3%	6/30/2021
CHK Mid-Con Co-Invest Vehicle Preferred, LP	GSO Capital Partners LP	2012	41,000,000	41,116,996	8,266,667	-48,155	n/a	6/30/2021
CHK Mid-Con Co-Invest Vehicle Royalty, LP	GSO Capital Partners LP	2012	9,000,000	9,025,485	1,438,225	73,115	-37.5%	6/30/2021
Co-Invest Platform (No. 1) SCSp	EQT Fund Management S.à r.l.	2017	407,205,453	181,590,045	1,171,424	322,167,169	24.6%	6/30/2021
DC Front Range Holdings I, LP	DCP Fund Adviser, LLC	2020	200,000,000	200,193,055	12,127,222	219,876,873	12.1%	6/30/2021
Dewback Infrastructure, L.P.	DCP Fund Adviser, LLC	2021	287,500,000	0	0	0	n/a	n/a
Digital Colony Partners II, LP	DCP Fund Adviser, LLC	2021	250,000,000	78,997,989	0	79,592,891	1.1%	6/30/2021
Digital Colony Partners, LP	DCP Fund Adviser, LLC	2018	200,000,000	176,782,487	10,949,068	183,083,529	7.6%	6/30/2021
Echo Minerals, L.P.	Echo Minerals Management V, LLC	2018	325,000,000	333,210,138	28,178,728	302,000,000	-0.4%	6/30/2021
EFM Moda Holdings, L.P.	EnCap Investment L.P. and Flatrock Energy Advisors, LLC	2015	100,000,000	90,368,198	722,797	140,964,264	18.1%	6/30/2021
EIG Energy Fund XV, L.P.	EIG Management Company, LLC	2011	300,000,000	296,199,528	267,190,491	54,138,558	1.9%	6/30/2021
EIG Energy Fund XVI, L.P.	EIG Management Company, LLC	2013	200,000,000	190,571,451	102,260,368	121,716,604	4.8%	6/30/2021
Empire RR Energy, L.P.	Energy Capital Partners Management, LP	2020	100,000,000	3,617,502	0	6,661,982	80.9%	6/30/2021

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EnCap Energy Capital Fund IX, L.P.	EnCap Investment L.P.	2013	100,000,000	114,425,725	89,577,021	51,605,385	7.4%	6/30/2021
EnCap Energy Capital Fund VII, L.P.	EnCap Investment L.P.	2007	100,000,000	102,143,455	132,395,474	5,400,966	14.5%	6/30/2021
EnCap Energy Capital Fund X, L.P.	EnCap Investment L.P.	2015	150,000,000	148,457,591	51,784,145	130,879,714	6.9%	6/30/2021
EnCap Energy Capital Fund XI, L.P.	EnCap Investment L.P.	2017	200,000,000	86,466,048	0	74,155,435	-8.6%	6/30/2021
EnCap Energy Infrastructure Fund, L.P.	EnCap Investment L.P. and Flatrock Energy Advisors, LLC	2009	75,000,000	76,785,134	154,711,323	8,678,487	40.8%	6/30/2021
EnCap Flatrock Midstream Fund II, L.P.	EnCap Investment L.P. and Flatrock Energy Advisors, LLC	2012	150,000,000	153,729,167	212,663,979	28,368,994	26.7%	6/30/2021
Encap Flatrock Midstream Fund III, L.P.	EnCap Investment L.P. and Flatrock Energy Advisors, LLC	2014	200,000,000	233,568,784	103,650,318	169,682,071	7.2%	6/30/2021
EnCap Flatrock Midstream Fund IV, L.P.	EnCap Investment L.P. and Flatrock Energy Advisors, LLC	2017	200,000,000	83,634,708	5,223,843	90,433,782	6.1%	6/30/2021
Energy Capital Partners III-A, LP	Energy Capital Partners Management III, LP	2013	150,000,000	170,952,378	117,647,216	109,128,554	9.1%	6/30/2021
Energy Capital Partners IV-A, LP	Energy Capital Partners Management, LP	2018	150,000,000	76,980,337	22,592,104	82,280,963	17.6%	6/30/2021
EQT Infrastructure III (No. 2) SCSp	EQT Fund Management S.à r.l.	2017	175,225,192	162,556,613	3,398,023	266,552,522	19.7%	6/30/2021
EQT Infrastructure IV (No.2) USD SCSp	EQT Fund Management S.à r.l.	2019	225,000,000	137,970,403	0	164,826,392	13.4%	6/30/2021
EQT Infrastructure V (No.2) USD SCSp	EQT Fund Management S.à r.l.	2020	250,000,000	0	0	-5,891,967	n/a	6/30/2021
Falcon Energy Opportunities Fund, L.P.	Avenue Capital Management II, L.P.	2021	100,000,000	0	0	0	n/a	n/a
First Reserve Fund X, L.P.	FRC Founders Corporation	2004	125,000,000	125,000,000	228,452,011	0	31.1%	12/31/2019
First Reserve Fund XI, L.P.	FRC Founders Corporation	2006	300,000,000	307,188,040	199,571,007	373,765	-9.3%	6/30/2021
First Reserve Fund XII, L.P.	First Reserve XII Advisors, L.L.C.	2008	350,000,000	406,140,747	191,519,133	20,380,296	-15.5%	6/30/2021
First Reserve Fund XIV, L.P.	First Reserve XIV Advisors, L.L.C.	2019	200,000,000	140,804,037	16,348	148,967,828	5.0%	6/30/2021
FR Ascent Co-Investment, L.P.	First Reserve XII Advisors, L.L.C.	2016	325,000,000	325,748,779	0	378,381,204	3.3%	6/30/2021
FR BR Midstream, L.P.	First Reserve XIII Advisors, L.L.C.	2018	200,000,000	201,268,618	823,889	168,501,917	-6.6%	6/30/2021
FR Finalizer, L.P.	First Reserve XIV Advisors, L.L.C.	2020	200,000,000	23,531,726	5,114,737	20,245,832	11.3%	6/30/2021
GEPIF III Side Car T, L.P.	BlackRock Alternatives Management, LLC	2021	150,000,000	10,013,318	0	10,136,920	1.2%	6/30/2021
Global Energy & Power Infrastructure Fund II, L.P.	BlackRock, Inc.	2014	150,000,000	158,266,494	131,190,812	80,999,859	18.7%	6/30/2021
Global Energy & Power Infrastructure Fund III F, L.P.	BlackRock, Inc.	2019	150,000,000	62,164,220	9,371,881	58,603,508	9.5%	6/30/2021
Global Energy & Power Infrastructure Fund, L.P.	BlackRock, Inc.	2010	250,000,000	253,010,135	210,166,903	49,652,646	0.7%	6/30/2021
GSO Energy Partners-D LP	GSO Capital Partners LP	2014	850,000,000	540,379,139	305,766,012	284,257,643	3.1%	n/a
Independence Energy Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2018	50,000,000	38,458,253	373,314	43,892,868	15.1%	6/30/2021
Infra Investors II LP	Global Infrastructure Management, LLC	2019	100,000,000	7,342,579	39,713	5,217,343	-49.1%	6/30/2021
Infrastructure Co-Investment Partners II, LP	Morgan Stanley Infrastructure Inc.	2014	100,000,000	94,368,614	90,426,985	71,168,580	19.0%	6/30/2021
KKR Eagle Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2015	98,039,216	88,191,350	21,800,499	117,803,045	9.0%	6/30/2021
KKR Natural Resources I L.P.	Kohlberg Kravis Roberts & Co. L.P.	2010	700,000,000	742,890,189	44,022,213	55,305,612	-26.7%	6/30/2021
KKR Palo Verde Co-Invest L.P.	Kohlberg Kravis Roberts & Co. L.P.	2018	0	13,041,747	1,541,746	0	-8.8%	12/31/2020
Neuberger Berman Investment Advisers LLC	Neuberger Berman Investment Advisers LLC	2016	200,000,000	100,185,582	114,163,680	0	46.1%	2/28/2018
NGP Naboo, L.P.	NGP Energy Capital Management, L.L.C.	2018	100,000,000	25,432,878	240,128	22,564,512	-7.7%	6/30/2021
NGP Natural Resources XII, L.P.	NGP Energy Capital Management, L.L.C.	2018	50,000,000	28,391,679	85,517	31,301,422	4.7%	6/30/2021
North Haven Infrastructure Partners II, LP	Morgan Stanley Infrastructure Inc.	2014	250,000,000	261,203,394	156,597,960	190,352,312	10.9%	6/30/2021
North Haven Infrastructure Partners III SCSp	Morgan Stanley Infrastructure Inc.	2020	200,000,000	63,504,003	0	73,607,170	21.7%	6/30/2021

Teacher Retirement System of Texas - Energy, Natural Resources and Infrastructure Investments
As of 6/30/2021 Quarterly General Partner Reporting

Legal Investment Name	Investment Manager	Vintage Year	Commitment	Contributions	Distributions	Net Asset Value	Since Inception IRR	Last NAV Date
North Haven Infrastructure Partners, LP	Morgan Stanley Infrastructure Inc.	2008	300,000,000	276,282,507	382,882,172	58,698,246	8.6%	6/30/2021
Nova Infrastructure Co-Investment Partners III LP	Morgan Stanley Infrastructure Inc.	2020	100,000,000	25,000,000	0	32,860,953	24.5%	6/30/2021
Padawan, L.P.	Paine Schwartz Partners Fund V Management LLC	2019	100,000,000	7,557,336	0	9,851,716	16.7%	6/30/2021
Paine Schwartz Food Chain Fund V, L.P.	Paine Schwartz Partners Fund V Management LLC	2019	150,000,000	45,810,099	1,747,848	46,703,959	8.2%	6/30/2021
Project Akerland*	N/A	2010	400,000,000	400,241,640	389,702,742	515,714,038	13.2%	6/30/2021
Ridgewood Energy Oil & Gas Fund II LP	Ridgewood Energy Corporation	2014	200,000,000	186,692,847	68,817,914	153,825,279	4.4%	6/30/2021
Ridgewood Energy Oil & Gas Fund III LP	Ridgewood Energy Corporation	2015	250,000,000	150,063,646	9,259,160	181,678,555	11.6%	6/30/2021
Riverstone Global Energy and Power Fund VI, L.P	Riverstone Investment Group LLC	2016	150,000,000	187,466,007	55,308,883	108,894,894	-6.4%	6/30/2021
Samson Co-Invest II L.P.	Kohlberg Kravis Roberts & Co. L.P.	2011	100,000,000	100,400,000	0	0	-100.0%	12/31/2017
Skywalker SIP LP	Stonepeak Advisors III LLC	2020	250,000,000	32,270,184	0	44,397,733	36.3%	6/30/2021
SteelRiver Infrastructure Fund North America LP	SteelRiver Infrastructure Management US LLC	2008	300,000,000	314,997,306	593,543,848	1,509,313	8.4%	6/30/2021
Stonepeak Infrastructure Fund II – T (SIDE CAR) LP	Stonepeak Advisors II LLC	2016	86,500,000	107,628,777	52,212,953	135,902,696	21.0%	6/30/2021
Stonepeak Infrastructure Fund II LP	Stonepeak Advisors II LLC	2016	250,000,000	312,509,019	207,529,408	239,411,730	15.0%	6/30/2021
Stonepeak Infrastructure Fund III LP	Stonepeak Advisors III LLC	2018	200,000,000	155,849,515	26,821,353	196,177,182	23.1%	6/30/2021
Stonepeak Infrastructure Fund IV LP	Stonepeak Advisors IV LLC	2020	200,000,000	2,028,546	225	122,025	n/a	6/30/2021
Stonepeak Infrastructure Fund LP	Stonepeak Advisors LLC	2013	219,000,000	205,121,264	169,880,909	132,860,466	10.3%	6/30/2021
Texas Emerging Managers Legacy Private Markets Program (ENRI Series)	GCM Grosvenor Capital Management	2012	28,733,052	29,100,222	5,364,649	25,171,296	1.3%	6/30/2021
Texas Emerging Managers Private Markets Program (2019-1 ENRI Investment Series)	GCM Grosvenor Capital Management	2019	50,000,000	21,146,973	644,979	24,945,732	25.9%	6/30/2021
Texas Emerging Managers Private Markets Program (2020-1 ENRI Investment Series)	GCM Grosvenor Capital Management	2020	50,000,000	5,806,620	834,467	5,245,901	10.4%	6/30/2021
Texas Emerging Managers Private Markets Program (2021-1 ENRI Investment Series)	GCM Grosvenor Capital Management	2021	50,000,000	0	0	-12,938	n/a	6/30/2021
TT-EEIF Co-Investment Funds, LLC	EnCap Investment L.P. and Flatrock Energy Advisors, LLC	2009	50,000,000	52,012,725	131,933,054	8,602,238	59.8%	6/30/2021
Volt Parent, LP	Energy Capital Partners Management, LP	2018	250,000,000	250,704,330	125,322,832	324,174,842	21.7%	6/30/2021
Whipstock Co-Investment Fund II LP	Pickering Energy Partners LP.	2015	200,000,000	159,181,532	53,073,734	64,742,667	-9.9%	6/30/2021
Whipstock Co-Investment Fund LP	Pickering Energy Partners LP.	2014	150,000,000	127,543,079	83,529,702	5,639,962	-14.3%	6/30/2021
Zachry Hastings Infrastructure Partners	Zachry Hastings Alliance	2010	150,000,000	124,061,407	381,007,468	0	36.1%	9/30/2018

* Name Confidential by Law

Teacher Retirement System of Texas - Strategic Partnership Investments

As of 6/30/2021 Quarterly General Partner Reporting

Legal Investment Name	Investment Manager	Vintage Year	Commitment	Contributions	Distributions	Net Asset Value	Since Inception IRR	Last NAV Date
Apollo SPN Investments I, L.P.	Apollo SPN Management, LLC	2012	4,000,000,000	4,091,252,028	2,955,919,135	2,309,225,540	9.9%	6/30/2021
Apollo Tactical Value SPN Investments, L.P.	Apollo Tactical Value SPN Management, LLC	2015	1,500,000,000	3,567,066,783	3,012,401,016	1,057,298,257	12.7%	6/30/2021
KKR SPN Investments L.P.	Kohlberg Kravis Roberts & Co. L.P.	2012	4,000,000,000	4,261,306,316	2,992,273,286	3,552,042,334	14.2%	6/30/2021
KKR Tactical Value SPN L.P.	KKR Credit Fund Advisors LLC	2015	1,500,000,000	1,636,109,110	1,251,470,569	714,088,147	9.1%	6/30/2021