

# TRS Long Equity and Fixed Income Publicly Available Holdings\* as of April 30, 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                    | 5,783            |
| AAR CORP COMMON STOCK USD1.0                     | 4,082            |
| ACCO BRANDS CORP COMMON STOCK USD.01             | 11,630           |
| ACC TRUST ACC 2019 1 A 144A                      | 0                |
| ADT INC COMMON STOCK USD.01                      | 20,826           |
| ABM INDUSTRIES INC COMMON STOCK USD.01           | 9,265            |
| AFLAC INC COMMON STOCK USD.1                     | 295,446          |
| AGCO CORP COMMON STOCK USD.01                    | 8,561            |
| AGNC INVESTMENT CORP REIT USD.01                 | 333,828          |
| AES CORP COMMON STOCK USD.01                     | 87,912           |
| AMC NETWORKS INC A COMMON STOCK                  | 3,903            |
| AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01  | 8,922            |
| AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01  | 6,336            |
| ANI PHARMACEUTICALS INC COMMON STOCK USD.0001    | 1,196            |
| ANGI INC COMMON STOCK                            | 9,615            |
| ASGN INC COMMON STOCK USD.01                     | 7,096            |
| AT+T INC COMMON STOCK USD1.0                     | 2,384,916        |
| ARC RESOURCES LTD COMMON STOCK                   | 357              |
| A10 NETWORKS INC COMMON STOCK USD.00001          | 6,289            |
| ATN INTERNATIONAL INC COMMON STOCK USD.01        | 1,364            |
| AZZ INC COMMON STOCK USD1.0                      | 3,197            |
| ABBOTT LABORATORIES COMMON STOCK                 | 575,908          |
| ABBVIE INC COMMON STOCK USD.01                   | 1,063,231        |
| ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01  | 10,380           |
| ABIOMED INC COMMON STOCK USD.01                  | 31,146           |
| ACACIA CDO LTD ACCDO 10A SUB 144A                | 7,000,000        |
| ACADIA HEALTHCARE CO INC COMMON STOCK USD.01     | 10,767           |
| ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 15,647           |
| ACADIA REALTY TRUST REIT USD.001                 | 10,361           |
| ACCELERATE DIAGNOSTICS INC COMMON STOCK          | 3,731            |
| ACCELERON PHARMA INC COMMON STOCK USD.001        | 6,733            |
| ACE SECURITIES CORP. ACE 2003 NC1 M1             | 357,060          |
| ACE SECURITIES CORP. ACE 2004 OP1 M3             | 101,108          |
| ACE SECURITIES CORP. ACE 2004 RM1 B1 144A        | 185,961          |
| ACE SECURITIES CORP. ACE 2004 HE2 M2             | 107,041          |
| ACI WORLDWIDE INC COMMON STOCK USD.005           | 1,447,896        |
| ANTOFAGASTA PLC COMMON STOCK GBP.05              | 326,356          |
| ACTIVISION BLIZZARD INC COMMON STOCK USD.000001  | 624,482          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| ACUITY BRANDS INC COMMON STOCK USD.01             | 5,248            |
| ACTUA CORP COMMON STOCK USD.001                   | 94               |
| ACUSHNET HOLDINGS CORP COMMON STOCK USD.001       | 4,540            |
| ASHTAD GROUP PLC COMMON STOCK GBP.1               | 1,984,514        |
| ADDUS HOMECARE CORP COMMON STOCK USD.001          | 1,808            |
| ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01    | 163              |
| ADOBE INC COMMON STOCK USD.0001                   | 162,566          |
| ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01  | 7,641            |
| ADTRAN INC COMMON STOCK USD.01                    | 5,865            |
| ADVANCE AUTO PARTS INC COMMON STOCK USD.0001      | 98,600           |
| AECOM COMMON STOCK USD.01                         | 1,115,759        |
| AEGION CORP COMMON STOCK USD.01                   | 3,739            |
| AERIE PHARMACEUTICALS INC COMMON STOCK USD.001    | 4,836            |
| ADVANSIX INC COMMON STOCK USD.01                  | 3,414            |
| AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1    | 9,161            |
| ADVANCED MICRO DEVICES COMMON STOCK USD.01        | 487,989          |
| ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01  | 7,007            |
| ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001   | 5,262            |
| AEROVIRONMENT INC COMMON STOCK USD.0001           | 2,778            |
| BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1       | 5,278,314        |
| AFFILIATED MANAGERS GROUP COMMON STOCK USD.01     | 6,426            |
| AGILENT TECHNOLOGIES INC COMMON STOCK USD.01      | 1,106,006        |
| AGNICO EAGLE MINES LTD COMMON STOCK               | 41,268           |
| AGENUS INC COMMON STOCK USD.01                    | 15,262           |
| AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001    | 8,574            |
| AGREE REALTY CORP REIT USD.0001                   | 6,915            |
| AIR LEASE CORP COMMON STOCK USD.01                | 14,460           |
| AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0  | 29,211           |
| AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01  | 2,512            |
| AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01       | 21,398           |
| AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001     | 15,653           |
| ALAMO GROUP INC COMMON STOCK USD.1                | 10,342           |
| ALAMOS GOLD INC CLASS A COMMON STOCK              | 1,068,140        |
| ALARM.COM HOLDINGS INC COMMON STOCK               | 5,949            |
| ALBANY INTL CORP CL A COMMON STOCK USD.001        | 3,743            |
| ALBEMARLE CORP COMMON STOCK USD.01                | 14,695           |
| BRITISH LAND CO PLC REIT GBP.25                   | 103,065          |
| ALCOA CORP COMMON STOCK USD.01                    | 24,805           |
| ALEXANDER + BALDWIN INC REIT                      | 8,366            |
| ALEXANDER S INC REIT USD1.0                       | 276              |
| ALEXANDRIA REAL ESTATE EQUIT REIT USD.01          | 163,449          |
| ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 28,944           |
| ALIBABA GROUP HOLDING SP ADR ADR USD.000025       | 2,014,798        |
| ALIGN TECHNOLOGY INC COMMON STOCK USD.0001        | 101,544          |
| ALIMENTATION COUCHE TARD B COMMON STOCK           | 1,390,165        |
| ALLAKOS INC COMMON STOCK USD.001                  | 3,310            |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| ALLEGHANY CORP COMMON STOCK USD1.0                  | 15,575           |
| ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1       | 17,676           |
| ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0       | 2,370            |
| ALLEGIANT TRAVEL CO COMMON STOCK USD.001            | 2,291            |
| CRH PLC COMMON STOCK EUR.32                         | 659,755          |
| ALLETE INC COMMON STOCK                             | 7,332            |
| ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01      | 5,946            |
| ALLIANT ENERGY CORP COMMON STOCK USD.01             | 32,535           |
| ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01    | 15,763           |
| ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01    | 19,822           |
| ALLSTATE CORP COMMON STOCK USD.01                   | 161,448          |
| ALLY FINANCIAL INC COMMON STOCK USD.1               | 329,560          |
| ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01     | 16,744           |
| ALPHABET INC CL C COMMON STOCK USD.001              | 77,559           |
| ALPHABET INC CL A COMMON STOCK USD.001              | 197,418          |
| ALTAGAS LTD COMMON STOCK                            | 34,585           |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 J3 4A1    | 40,363           |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 19CB A15  | 104,578          |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 41CB 2A13 | 701,223          |
| ALTICE USA INC A COMMON STOCK USD.01                | 258,269          |
| AVIVA PLC COMMON STOCK GBP.25                       | 2,944,734        |
| ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001   | 7,902            |
| ALTRIA GROUP INC COMMON STOCK USD.333               | 946,033          |
| AMAZON.COM INC COMMON STOCK USD.01                  | 171,313          |
| AMBAC ASSURANCE CORP SUBORDINATED 144A 12/99 5.1    | 527              |
| AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01       | 5,596            |
| AMBAC LSNI LLC SR SECURED 144A 02/23 VAR            | 1,416            |
| AMBEV SA ADR ADR                                    | 1,326,926        |
| AMEDISYS INC COMMON STOCK USD.001                   | 4,353            |
| AMERCO COMMON STOCK USD.25                          | 18,323           |
| AMEREN CORPORATION COMMON STOCK USD.01              | 37,131           |
| DIAGEO PLC COMMON STOCK GBP.2893518                 | 803,120          |
| AMERICAN AIRLINES GROUP INC COMMON STOCK            | 15,901           |
| AMERICAN ASSETS TRUST INC REIT USD.01               | 6,239            |
| SCHRODERS PLC COMMON STOCK GBP1.0                   | 25,666           |
| AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01    | 842,973          |
| DCC PLC COMMON STOCK EUR.25                         | 424,925          |
| AMERICAN CAMPUS COMMUNITIES REIT USD.01             | 18,322           |
| AMERICAN ELECTRIC POWER COMMON STOCK USD6.5         | 98,231           |
| AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01       | 21,503           |
| AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0    | 12,483           |
| AMERICAN EXPRESS CO COMMON STOCK USD.2              | 169,666          |
| AMERICAN FINANCIAL GROUP INC COMMON STOCK           | 10,232           |
| AMERICAN FINANCE TRUST INC REIT                     | 13,186           |
| BAE SYSTEMS PLC COMMON STOCK GBP.025                | 2,121,794        |
| AMERICAN HOMES 4 RENT A REIT USD.01                 | 537,787          |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5   | 212,747          |
| BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25   | 796,745          |
| AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01      | 1,864            |
| AMERICAN STATES WATER CO COMMON STOCK              | 5,220            |
| AMERICAN TOWER CORP REIT USD.01                    | 264,379          |
| AMERICAN VANGUARD CORP COMMON STOCK USD.1          | 3,311            |
| AMERICAN WATER WORKS CO INC COMMON STOCK USD.01    | 65,434           |
| AMERICAN WOODMARK CORP COMMON STOCK                | 1,959            |
| AMERICA S CAR MART INC COMMON STOCK USD.01         | 766              |
| AMERICOLD REALTY TRUST REIT USD.01                 | 26,656           |
| AMERISAFE INC COMMON STOCK USD.01                  | 2,353            |
| AMERIQUEST MORTGAGE SECURITIES AMSI 2002 2 M3      | 277,956          |
| AMERISOURCEBERGEN CORP COMMON STOCK USD.01         | 20,066           |
| AMERIPRISE FINANCIAL INC COMMON STOCK USD.01       | 65,188           |
| AMERIS BANCORP COMMON STOCK USD1.0                 | 8,048            |
| AMETEK INC COMMON STOCK USD.01                     | 651,638          |
| AMGEN INC COMMON STOCK USD.0001                    | 168,900          |
| AMICUS THERAPEUTICS INC COMMON STOCK USD.01        | 31,628           |
| AMKOR TECHNOLOGY INC COMMON STOCK USD.001          | 15,635           |
| AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01     | 11,356           |
| AMPHENOL CORP CL A COMMON STOCK USD.001            | 138,920          |
| AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 4,599            |
| AMYRIS INC COMMON STOCK                            | 18,132           |
| ANALOG DEVICES INC COMMON STOCK USD.167            | 320,378          |
| ANAPTYSBIO INC COMMON STOCK USD.001                | 2,989            |
| ANDERSONS INC/THE COMMON STOCK                     | 3,825            |
| ANGIODYNAMICS INC COMMON STOCK USD.01              | 4,616            |
| ANIKA THERAPEUTICS INC COMMON STOCK USD.01         | 1,742            |
| ANNALY CAPITAL MANAGEMENT IN REIT USD.01           | 185,885          |
| ANSYS INC COMMON STOCK USD.01                      | 202,658          |
| ANTARES PHARMA INC COMMON STOCK USD.01             | 19,226           |
| ANTERO RESOURCES CORP COMMON STOCK USD.01          | 242,784          |
| ANTHEM INC COMMON STOCK USD.01                     | 61,885           |
| ANTERO MIDSTREAM CORP COMMON STOCK                 | 219,873          |
| APELLIS PHARMACEUTICALS INC COMMON STOCK USD.0001  | 7,803            |
| APOGEE ENTERPRISES INC COMMON STOCK USD.333        | 3,055            |
| APOLLO COMMERCIAL REAL ESTAT REIT USD.01           | 17,522           |
| APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001   | 3,554            |
| APPLE INC COMMON STOCK USD.00001                   | 5,991,640        |
| APPLE HOSPITALITY REIT INC REIT NPV                | 28,988           |
| APPLIED INDUSTRIAL TECH INC COMMON STOCK           | 4,701            |
| APPLIED MATERIALS INC COMMON STOCK USD.01          | 664,721          |
| APTARGROUP INC COMMON STOCK USD.01                 | 8,619            |
| ARAMARK COMMON STOCK USD.01                        | 30,571           |
| ARBOR REALTY TRUST INC REIT USD.01                 | 15,085           |
| ARCBEST CORP COMMON STOCK USD.01                   | 3,084            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| ARCHER DANIELS MIDLAND CO COMMON STOCK            | 264,826          |
| ARCHROCK INC COMMON STOCK USD.01                  | 15,854           |
| ARCOSA INC COMMON STOCK USD.01                    | 5,881            |
| ARES MANAGEMENT CORP A COMMON STOCK               | 248,468          |
| ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001   | 7,562            |
| ARGENT SECURITIES INC. ARSI 2004 W7 M9 144A       | 198,353          |
| ARGAN INC COMMON STOCK USD.15                     | 1,815            |
| ARISTA NETWORKS INC COMMON STOCK USD.0001         | 49,113           |
| STANDARD CHARTERED PLC COMMON STOCK USD.5         | 1,836,012        |
| ARMADA HOFFLER PROPERTIES IN REIT USD.01          | 6,964            |
| ARMOUR RESIDENTIAL REIT INC REIT USD.0001         | 7,615            |
| ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01    | 83,985           |
| ARROW ELECTRONICS INC COMMON STOCK USD1.0         | 76,893           |
| ARROW FINANCIAL CORP COMMON STOCK USD1.0          | 1,882            |
| ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | 12,877           |
| ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01   | 7,985            |
| ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01       | 2,656            |
| ASHLAND GLOBAL HOLDINGS INC COMMON STOCK          | 7,300            |
| ASPEN TECHNOLOGY INC COMMON STOCK USD.1           | 8,972            |
| ASSEMBLY BIOSCIENCES INC COMMON STOCK USD.001     | 3,822            |
| ASSET BACKED SECURITIES CORP H ABSHE 2001 HE3 A1  | 217,214          |
| ASSET BACKED SECURITIES CORP H ABSHE 2003 HE6 M6  | 67,097           |
| ASSET BACKED FUNDING CERTIFICA ABFC 2003 OPT1 M1  | 224,322          |
| ASSET BACKED FUNDING CERTIFICA ABFC 2005 WF1 M2   | 260,672          |
| IMPERIAL BRANDS PLC COMMON STOCK GBP.1            | 623,959          |
| ASSOCIATED BANC CORP COMMON STOCK USD.01          | 24,310           |
| ASSOCIATED CAPITAL GROUP A COMMON STOCK USD.001   | 395              |
| ASSURANT INC COMMON STOCK USD.01                  | 7,984            |
| ASTEC INDUSTRIES INC COMMON STOCK USD.2           | 2,482            |
| ATARA BIOTHERAPEUTICS INC COMMON STOCK USD.0001   | 8,445            |
| ATCO LTD CLASS I COMMON STOCK                     | 80,039           |
| ATHENEX INC COMMON STOCK USD.001                  | 6,000            |
| ATKORE INC COMMON STOCK USD.01                    | 59,965           |
| KERRY GROUP PLC A COMMON STOCK EUR.125            | 35,595           |
| ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01  | 995              |
| KINGSPAN GROUP PLC COMMON STOCK EUR.13            | 56,907           |
| ATMOS ENERGY CORP COMMON STOCK                    | 32,918           |
| ATRICURE INC COMMON STOCK USD.001                 | 6,210            |
| ATRION CORPORATION COMMON STOCK USD.1             | 179              |
| AUTODESK INC COMMON STOCK USD.01                  | 184,168          |
| AUTOHOME INC ADR ADR USD.01                       | 541              |
| AUTOLIV INC COMMON STOCK USD1.0                   | 83,867           |
| AUTOMATIC DATA PROCESSING COMMON STOCK USD.1      | 130,186          |
| AUTONATION INC COMMON STOCK USD.01                | 26,250           |
| AUTOZONE INC COMMON STOCK USD.01                  | 8,152            |
| AVALONBAY COMMUNITIES INC REIT USD.01             | 130,530          |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| AVANOS MEDICAL INC COMMON STOCK USD.01           | 5,820            |
| AVAYA HOLDINGS CORP COMMON STOCK USD.001         | 12,006           |
| AVERY DENNISON CORP COMMON STOCK USD1.0          | 24,977           |
| AVIS BUDGET GROUP INC COMMON STOCK USD.01        | 7,550            |
| AVISTA CORP COMMON STOCK                         | 9,755            |
| AVNET INC COMMON STOCK USD1.0                    | 13,958           |
| HSBC HOLDINGS PLC COMMON STOCK USD.5             | 16,364,497       |
| AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001    | 4,011            |
| AXOGEN INC COMMON STOCK USD.01                   | 4,370            |
| AXON ENTERPRISE INC COMMON STOCK USD.00001       | 8,270            |
| AXOS FINANCIAL INC COMMON STOCK USD.01           | 6,597            |
| B+G FOODS INC COMMON STOCK USD.01                | 8,842            |
| BCAP LLC TRUST BCAP 2007 AA2 2A12                | 722,206          |
| BCAP LLC TRUST BCAP 2009 RR10 18A2 144A          | 645,740          |
| BCE INC COMMON STOCK                             | 507,519          |
| BGC PARTNERS INC CL A COMMON STOCK USD.01        | 34,099           |
| BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01 | 18,298           |
| BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 4,540            |
| B. RILEY FINANCIAL INC COMMON STOCK USD.0001     | 1,748            |
| LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025   | 15,095,491       |
| BWX TECHNOLOGIES INC COMMON STOCK USD.01         | 12,866           |
| BADGER METER INC COMMON STOCK USD1.0             | 3,554            |
| BAIDU INC SPON ADR ADR USD.00005                 | 203,963          |
| BAKER HUGHES CO COMMON STOCK USD.0001            | 264,670          |
| BALCHEM CORP COMMON STOCK USD.0667               | 3,951            |
| BALL CORP COMMON STOCK                           | 86,057           |
| BANCFIRST CORP COMMON STOCK USD1.0               | 2,190            |
| BANC OF AMERICA ALTERNATIVE LO BOAA 2005 11 4A5  | 144,494          |
| BANC OF AMERICA ALTERNATIVE LO BOAA 2006 5 CB7   | 99,854           |
| BANC OF AMERICA ALTERNATIVE LO BOAA 2006 5 3A1   | 10,698           |
| BANC OF AMERICA MORTGAGE SECUR BOAMS 2007 3 1A1  | 121,674          |
| BANCORP INC/THE COMMON STOCK USD1.0              | 6,279            |
| BANCORPSOUTH BANK COMMON STOCK                   | 12,801           |
| BANC OF CALIFORNIA INC COMMON STOCK USD.01       | 5,479            |
| WM MORRISON SUPERMARKETS COMMON STOCK GBP.1      | 900,345          |
| BANK OF AMERICA CORP COMMON STOCK USD.01         | 2,008,863        |
| BANK OF HAWAII CORP COMMON STOCK USD.01          | 6,018            |
| BANK OF MARIN BANCORP/CA COMMON STOCK            | 1,492            |
| BANK OF MONTREAL COMMON STOCK                    | 436,526          |
| BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 111,181          |
| BANK OF NOVA SCOTIA COMMON STOCK                 | 1,474,453        |
| BANK OZK COMMON STOCK                            | 16,893           |
| BANKUNITED INC COMMON STOCK USD.01               | 13,475           |
| BANNER CORPORATION COMMON STOCK USD.01           | 4,314            |
| BAR HARBOR BANKSHARES COMMON STOCK USD2.0        | 1,881            |
| BAOZUN INC SPN ADR ADR USD.0001                  | 524              |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568 | 705,139          |
| PEARSON PLC COMMON STOCK GBP.25                    | 100,740          |
| BARNES GROUP INC COMMON STOCK USD.01               | 5,892            |
| BARRICK GOLD CORP COMMON STOCK                     | 1,182,265        |
| PERSIMMON PLC COMMON STOCK GBP.1                   | 266,758          |
| BARRETT BUSINESS SVCS INC COMMON STOCK USD.01      | 920              |
| PRUDENTIAL PLC COMMON STOCK GBP.05                 | 1,948,231        |
| BAUSCH HEALTH COS INC COMMON STOCK                 | 75,412           |
| BAXTER INTERNATIONAL INC COMMON STOCK USD1.0       | 337,430          |
| RIO TINTO PLC COMMON STOCK GBP.1                   | 1,467,726        |
| BAYTEX ENERGY CORP COMMON STOCK                    | 800              |
| BEACON ROOFING SUPPLY INC COMMON STOCK USD.01      | 44,643           |
| BEAR STEARNS ASSET BACKED SECU BSABS 2003 2 B      | 22,340           |
| BEAR STEARNS ASSET BACKED SECU BSABS 2003 SD2 3A   | 123,233          |
| BEAR STEARNS ALT A TRUST BALTA 2005 4 23A2         | 248,794          |
| BEAR STEARNS ASSET BACKED SECU BSABS 2004 FR2 M3   | 23,663           |
| BEAR STEARNS ASSET BACKED SECU BSABS 2004 2 M1     | 448,646          |
| BEAR STEARNS ASSET BACKED SECU BSABS 2005 AC6 1A2  | 1,252,142        |
| BEAR STEARNS ADJUSTABLE RATE M BSARM 2006 1 A1     | 85,769           |
| BEAZER HOMES USA INC COMMON STOCK USD.001          | 143,501          |
| BECTON DICKINSON AND CO COMMON STOCK USD1.0        | 200,583          |
| BED BATH + BEYOND INC COMMON STOCK USD.01          | 14,518           |
| ST JAMES S PLACE PLC COMMON STOCK GBP.15           | 435,634          |
| BEIGENE LTD ADR ADR USD.0001                       | 29,911           |
| BELDEN INC COMMON STOCK USD.01                     | 5,519            |
| BELLEMEADE RE LT BMIR 2019 1A M1A 144A             | 0                |
| SSE PLC COMMON STOCK GBP.5                         | 389,463          |
| BP PLC COMMON STOCK USD.25                         | 6,316,526        |
| BENCHMARK ELECTRONICS INC COMMON STOCK USD.1       | 4,477            |
| BENEFITFOCUS INC COMMON STOCK USD.001              | 3,531            |
| WR BERKLEY CORP COMMON STOCK USD.2                 | 89,796           |
| BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033  | 512,507          |
| BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01    | 5,513            |
| BERRY GLOBAL GROUP INC COMMON STOCK USD.01         | 1,603,057        |
| BEST BUY CO INC COMMON STOCK USD.1                 | 110,740          |
| LLOYDS BANKING GROUP PLC COMMON STOCK              | 2,501,718        |
| TATE + LYLE PLC COMMON STOCK GBP.25                | 1,878,146        |
| TAYLOR WIMPEY PLC COMMON STOCK GBP.01              | 2,266,578        |
| BIG LOTS INC COMMON STOCK USD.01                   | 5,153            |
| BIO RAD LABORATORIES A COMMON STOCK USD.0001       | 3,979            |
| BIOCRIST PHARMACEUTICALS INC COMMON STOCK USD.01   | 25,340           |
| BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001   | 25,138           |
| BIOGEN INC COMMON STOCK USD.0005                   | 93,837           |
| BIO TECHNE CORP COMMON STOCK USD.01                | 5,072            |
| BJ S RESTAURANTS INC COMMON STOCK                  | 3,266            |
| BLACK HILLS CORP COMMON STOCK USD1.0               | 8,598            |

| Security Name   | Shares/Par Value |
|---|------------------|
| BLACK KNIGHT INC COMMON STOCK                               | 21,004           |
| SMITH + NEPHEW PLC COMMON STOCK USD.2                       | 3,516,629        |
| BLACKBAUD INC COMMON STOCK USD.001                          | 6,708            |
| BLACKBERRY LTD COMMON STOCK                                 | 36,337           |
| BLACKLINE INC COMMON STOCK USD.01                           | 6,415            |
| BLACKROCK INC COMMON STOCK USD.01                           | 33,476           |
| GLAXOSMITHKLINE PLC COMMON STOCK GBP.25                     | 3,530,129        |
| BLACKSTONE MORTGAGE TRU CL A REIT USD.01                    | 17,867           |
| BLACKROCK TACTICAL OPPORTUNITI BLACKROCK TACT OPPORT K      | 35,527,496       |
| BLACKROCK STRATEGIC INCOME OPP BLACKROCK STRAT INC OPP INST | 12,222,982       |
| H+R BLOCK INC COMMON STOCK                                  | 25,866           |
| BLOOMIN BRANDS INC COMMON STOCK USD.01                      | 10,498           |
| WEIR GROUP PLC/THE COMMON STOCK GBP.125                     | 236,740          |
| BLUCORA INC COMMON STOCK USD.0001                           | 5,863            |
| BLUE BIRD CORP COMMON STOCK USD.0001                        | 1,650            |
| BLUEBIRD BIO INC COMMON STOCK USD.01                        | 8,693            |
| BLUEPRINT MEDICINES CORP COMMON STOCK USD.001               | 7,040            |
| BOEING CO/THE COMMON STOCK USD5.0                           | 139,112          |
| BOINGO WIRELESS INC COMMON STOCK                            | 5,129            |
| BOISE CASCADE CO COMMON STOCK USD.01                        | 5,561            |
| BONANZA CREEK ENERGY INC COMMON STOCK                       | 8,912            |
| BOOKING HOLDINGS INC COMMON STOCK USD.008                   | 22,424           |
| ASTRAZENECA PLC COMMON STOCK USD.25                         | 1,268,412        |
| BOOT BARN HOLDINGS INC COMMON STOCK USD.0001                | 4,204            |
| BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01            | 989,912          |
| BORGWARNER INC COMMON STOCK USD.01                          | 120,149          |
| BOSTON BEER COMPANY INC A COMMON STOCK USD.01               | 11,404           |
| BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0             | 10,063           |
| BOSTON PROPERTIES INC REIT USD.01                           | 68,582           |
| BOSTON SCIENTIFIC CORP COMMON STOCK USD.01                  | 188,766          |
| BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001           | 5,391            |
| BOX INC CLASS A COMMON STOCK USD.0001                       | 2,086,392        |
| BOYD GAMING CORP COMMON STOCK USD.01                        | 11,187           |
| BRADY CORPORATION CL A COMMON STOCK USD.01                  | 5,981            |
| BRANDYWINE REALTY TRUST REIT USD.01                         | 24,876           |
| BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001           | 7,924            |
| BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01               | 12,422           |
| BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01                 | 3,832            |
| BRINKER INTERNATIONAL INC COMMON STOCK USD.1                | 5,817            |
| BRINK S CO/THE COMMON STOCK USD1.0                          | 1,239,057        |
| BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1                  | 936,721          |
| BRITISH AMERICAN TOB SP ADR ADR                             | 124              |
| BRIXMOR PROPERTY GROUP INC REIT USD.01                      | 39,466           |
| BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01            | 60,880           |
| BROADCOM INC COMMON STOCK                                   | 211,368          |
| BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01             | 21,350           |



| Security Name                                     | Shares/Par Value |
|---|------------------|
| BROOKFIELD ASSET MANAGE CL A COMMON STOCK         | 844,792          |
| BROOKLINE BANCORP INC COMMON STOCK USD.01         | 9,660            |
| BROOKS AUTOMATION INC COMMON STOCK USD.01         | 9,969            |
| BROWN + BROWN INC COMMON STOCK USD.1              | 128,788          |
| BROWN FORMAN CORP CLASS B COMMON STOCK USD.15     | 41,590           |
| BRUKER CORP COMMON STOCK USD.01                   | 14,503           |
| BRUNSWICK CORP COMMON STOCK USD.75                | 262,380          |
| BRYN MAWR BANK CORP COMMON STOCK USD1.0           | 2,439            |
| BUCKLE INC/THE COMMON STOCK USD.01                | 38,602           |
| BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01      | 26,885           |
| BURLINGTON STORES INC COMMON STOCK USD.0001       | 30,075           |
| BYLINE BANCORP INC COMMON STOCK USD.01            | 3,046            |
| CAE INC COMMON STOCK                              | 319,716          |
| CAI INTERNATIONAL INC COMMON STOCK USD.0001       | 1,913            |
| CBIZ INC COMMON STOCK USD.01                      | 6,360            |
| CBTX INC COMMON STOCK USD.01                      | 2,293            |
| CREDIT BASED ASSET SERVICING A CBASS 2004 CB4 M1  | 452,893          |
| CCL INDUSTRIES INC CL B COMMON STOCK              | 146,776          |
| CBOE GLOBAL MARKETS INC COMMON STOCK              | 482,570          |
| CBRE GROUP INC A COMMON STOCK USD.01              | 531,499          |
| CDC MORTGAGE CAPITAL TRUST CDCMC 2003 HE1 M1      | 110,068          |
| CDC MORTGAGE CAPITAL TRUST CDCMC 2003 HE3 M2      | 341              |
| CDK GLOBAL INC COMMON STOCK USD.01                | 15,503           |
| CDW CORP/DE COMMON STOCK USD.01                   | 843,854          |
| CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01    | 121,839          |
| CGI INC COMMON STOCK                              | 167,223          |
| C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1    | 119,504          |
| COUNTRYWIDE HOME LOANS CWHL 2006 21 A14           | 197,122          |
| COUNTRYWIDE HOME LOANS CWHL 2007 17 1A1           | 119,575          |
| COUNTRYWIDE HOME LOANS CWHL 2007 10 A4            | 174,302          |
| CI FINANCIAL CORP COMMON STOCK                    | 400              |
| CIGNA CORP COMMON STOCK USD.01                    | 140,567          |
| CIT GROUP INC COMMON STOCK USD.01                 | 13,856           |
| CME GROUP INC COMMON STOCK USD.01                 | 159,532          |
| CMS ENERGY CORP COMMON STOCK USD.01               | 78,260           |
| CNO FINANCIAL GROUP INC COMMON STOCK USD.01       | 20,794           |
| CSG SYSTEMS INTL INC COMMON STOCK USD.01          | 4,021            |
| CSW INDUSTRIALS INC COMMON STOCK USD.01           | 1,812            |
| CSX CORP COMMON STOCK USD1.0                      | 236,269          |
| CTS CORP COMMON STOCK                             | 3,553            |
| CNX RESOURCES CORP COMMON STOCK USD.01            | 143,858          |
| CVB FINANCIAL CORP COMMON STOCK                   | 15,903           |
| CVR ENERGY INC COMMON STOCK USD.01                | 18,729           |
| CVS HEALTH CORP COMMON STOCK USD.01               | 543,678          |
| COUNTRYWIDE ASSET BACKED CERTI CWL 2004 5 M3      | 333,298          |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 27CB A1 | 204,663          |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 11CB 2A1  | 90,023           |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 21CB A17  | 258,870          |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 28CB 2A6  | 451,714          |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 70CB A5   | 72,304           |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 64CB 1A15 | 118,274          |
| COUNTRYWIDE HOME LOANS CWHL 2005 21 A2              | 161,391          |
| COUNTRYWIDE HOME LOANS CWHL 2006 HYB2 2A1B          | 318,778          |
| COUNTRYWIDE HOME LOANS CWHL 2006 HYB1 2A2C          | 404,517          |
| COUNTRYWIDE HOME LOANS CWHL 2005 HYB3 2A1A          | 216,829          |
| CREDIT BASED ASSET SERVICING A CBASS 2005 CB1 M2    | 100,946          |
| CABLE ONE INC COMMON STOCK USD.01                   | 576              |
| CABLEVISION HOLDING SPON GDR GDR                    | 34,751           |
| CABOT CORP COMMON STOCK USD1.0                      | 81,863           |
| CABOT OIL + GAS CORP COMMON STOCK USD.1             | 490,748          |
| CACI INTERNATIONAL INC CL A COMMON STOCK USD.1      | 3,357            |
| CACTUS INC A COMMON STOCK USD.01                    | 5,856            |
| CADENCE DESIGN SYS INC COMMON STOCK USD.01          | 63,828           |
| CADENCE BANCORP COMMON STOCK                        | 18,692           |
| CAL MAINE FOODS INC COMMON STOCK USD.01             | 4,964            |
| CALAVO GROWERS INC COMMON STOCK USD.001             | 2,043            |
| CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01    | 6,978            |
| CALLAWAY GOLF COMPANY COMMON STOCK USD.01           | 12,120           |
| CAMDEN NATIONAL CORP COMMON STOCK                   | 1,833            |
| CAMDEN PROPERTY TRUST REIT USD.01                   | 12,898           |
| CAMECO CORP COMMON STOCK                            | 14,067           |
| CAMPBELL SOUP CO COMMON STOCK USD.0375              | 24,003           |
| CAMPING WORLD HOLDINGS INC A COMMON STOCK USD.01    | 89,971           |
| CAN IMPERIAL BK OF COMMERCE COMMON STOCK            | 658              |
| CAN IMPERIAL BK OF COMMERCE COMMON STOCK            | 690,934          |
| CANADIAN NATL RAILWAY CO COMMON STOCK               | 536,526          |
| CANADIAN NATURAL RESOURCES COMMON STOCK             | 950,324          |
| CANADIAN PACIFIC RAILWAY LTD COMMON STOCK           | 88,077           |
| CANADIAN TIRE CORP CLASS A COMMON STOCK             | 110,527          |
| CANADIAN UTILITIES LTD A COMMON STOCK               | 22,586           |
| CANNAE HOLDINGS INC COMMON STOCK USD.0001           | 11,230           |
| CANOPY GROWTH CORP COMMON STOCK                     | 17,443           |
| CANTEL MEDICAL CORP COMMON STOCK USD.1              | 26,694           |
| CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01      | 305,608          |
| CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01    | 16,421           |
| CAPSTEAD MORTGAGE CORP REIT USD.01                  | 11,764           |
| CARA THERAPEUTICS INC COMMON STOCK USD.001          | 5,443            |
| CARDINAL HEALTH INC COMMON STOCK                    | 368,005          |
| CARDIOVASCULAR SYSTEMS INC COMMON STOCK             | 4,768            |
| CAREDX INC COMMON STOCK USD.001                     | 5,922            |
| CARETRUST REIT INC REIT USD.01                      | 11,667           |
| CARLISLE COS INC COMMON STOCK USD1.0                | 7,191            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| CARMAX INC COMMON STOCK USD.5                     | 50,849           |
| CARNIVAL CORP COMMON STOCK USD.01                 | 309,511          |
| CARRIAGE SERVICES INC COMMON STOCK USD.01         | 36,898           |
| CARPENTER TECHNOLOGY COMMON STOCK USD5.0          | 7,124            |
| CARS.COM INC COMMON STOCK USD.01                  | 9,980            |
| CARTER S INC COMMON STOCK USD.01                  | 5,943            |
| CASA SYSTEMS INC COMMON STOCK                     | 3,551            |
| CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01   | 6,778            |
| CASEY S GENERAL STORES INC COMMON STOCK NPV       | 4,893            |
| CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5   | 1,496            |
| CATALENT INC COMMON STOCK USD.01                  | 31,482           |
| CATERPILLAR INC COMMON STOCK USD1.0               | 133,854          |
| CATCHMARK TIMBER TRUST INC A REIT USD.01          | 5,952            |
| CATHAY GENERAL BANCORP COMMON STOCK USD.01        | 9,249            |
| CAVCO INDUSTRIES INC COMMON STOCK USD.01          | 999              |
| CELANESE CORP COMMON STOCK USD.0001               | 207,244          |
| CENTENE CORP COMMON STOCK USD.001                 | 219,362          |
| CENOVUS ENERGY INC COMMON STOCK                   | 1,098,213        |
| CENTERPOINT ENERGY INC COMMON STOCK USD.01        | 125,320          |
| CENTRAL GARDEN + PET CO COMMON STOCK USD.01       | 1,179            |
| CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01   | 4,868            |
| CENTRAL PACIFIC FINANCIAL CO COMMON STOCK         | 3,456            |
| CENTURY ALUMINUM COMPANY COMMON STOCK USD.01      | 6,514            |
| CENTURY COMMUNITIES INC COMMON STOCK USD.01       | 3,810            |
| CERIDIAN HCM HOLDING INC COMMON STOCK USD.01      | 17,608           |
| CERNER CORP COMMON STOCK USD.01                   | 842,076          |
| CERUS CORP COMMON STOCK USD.001                   | 24,241           |
| CEVA INC COMMON STOCK USD.001                     | 2,687            |
| CHANNELADVISOR CORP COMMON STOCK USD.001          | 4,595            |
| CHARLES RIVER LABORATORIES COMMON STOCK USD.01    | 6,584            |
| CHART INDUSTRIES INC COMMON STOCK USD.01          | 4,856            |
| CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 42,106           |
| CHASE CORP COMMON STOCK USD.1                     | 915              |
| CHASE FUNDING MORTGAGE LOAN AS CFAB 2003 4 2M1    | 102,073          |
| CHASE FUNDING MORTGAGE LOAN AS CFAB 2003 5 1M2    | 96,520           |
| CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 7A1  | 61,822           |
| CHATHAM LODGING TRUST REIT USD.01                 | 5,733            |
| CHEC LOAN TRUST CHEC 2004 2 M3                    | 152,522          |
| CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01    | 6,000            |
| CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01       | 4,946            |
| CHEGG INC COMMON STOCK USD.001                    | 189,800          |
| CHEMED CORP COMMON STOCK USD1.0                   | 173,637          |
| CHEMOURS CO/THE COMMON STOCK                      | 21,720           |
| CHENIERE ENERGY INC COMMON STOCK USD.003          | 198,483          |
| CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867   | 2,020            |
| CHEVRON CORP COMMON STOCK USD.75                  | 861,441          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| CHILDREN S PLACE INC/THE COMMON STOCK USD.1       | 2,476            |
| CHIMERA INVESTMENT CORP REIT USD.01               | 31,661           |
| CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01    | 13,856           |
| CHOICE HOTELS INTL INC COMMON STOCK USD.01        | 15,554           |
| CHURCH + DWIGHT CO INC COMMON STOCK USD1.0        | 213,240          |
| CHURCHILL DOWNS INC COMMON STOCK                  | 4,698            |
| CIENA CORP COMMON STOCK USD.01                    | 20,417           |
| CIMAREX ENERGY CO COMMON STOCK USD.01             | 46,106           |
| CINCINNATI BELL INC COMMON STOCK USD.01           | 5,556            |
| CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0     | 20,531           |
| CINEMARK HOLDINGS INC COMMON STOCK USD.001        | 15,079           |
| CIRCOR INTERNATIONAL INC COMMON STOCK USD.01      | 72,368           |
| CIRRUS LOGIC INC COMMON STOCK USD.001             | 7,794            |
| CISCO SYSTEMS INC COMMON STOCK USD.001            | 1,605,513        |
| CINTAS CORP COMMON STOCK                          | 69,241           |
| CITIGROUP INC COMMON STOCK USD.01                 | 790,363          |
| CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 4 A      | 114,592          |
| CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006 A1 1A5   | 241,521          |
| CITIZENS FINANCIAL GROUP COMMON STOCK USD.01      | 412,222          |
| CITIZENS INC COMMON STOCK                         | 5,976            |
| CITRIX SYSTEMS INC COMMON STOCK USD.001           | 228,810          |
| CITY HOLDING CO COMMON STOCK USD2.5               | 1,972            |
| CLEAN HARBORS INC COMMON STOCK USD.01             | 7,455            |
| CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001     | 164,333          |
| CLEARWATER PAPER CORP COMMON STOCK USD.0001       | 2,013            |
| CLEARWAY ENERGY INC A COMMON STOCK USD.01         | 4,017            |
| CLEARWAY ENERGY INC C COMMON STOCK                | 10,241           |
| CLEVELAND CLIFFS INC COMMON STOCK USD.125         | 63,333           |
| CLOROX COMPANY COMMON STOCK USD1.0                | 50,501           |
| CLOUDERA INC COMMON STOCK USD.00005               | 27,470           |
| CLOVIS ONCOLOGY INC COMMON STOCK USD.001          | 12,992           |
| COBALT INTERNATIONAL ENERGY COMMON STOCK USD.01   | 701              |
| COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0    | 709              |
| COCA COLA CO/THE COMMON STOCK USD.25              | 1,091,225        |
| CODEXIS INC COMMON STOCK USD.0001                 | 6,815            |
| COEUR MINING INC COMMON STOCK USD.01              | 927,699          |
| COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 222,515          |
| COGNEX CORP COMMON STOCK USD.002                  | 74,885           |
| COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01    | 252,701          |
| COHERENT INC COMMON STOCK USD.01                  | 3,349            |
| COHEN + STEERS INC COMMON STOCK USD.01            | 2,899            |
| COHERUS BIOSCIENCES INC COMMON STOCK USD.0001     | 8,242            |
| COHU INC COMMON STOCK USD1.0                      | 5,105            |
| COLFAX CORP COMMON STOCK USD.001                  | 179,033          |
| COLGATE PALMOLIVE CO COMMON STOCK USD1.0          | 549,690          |
| COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001 | 3,760            |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| COLONY CREDIT REAL ESTATE IN REIT USD.01         | 10,209           |
| COLONY CAPITAL INC REIT USD.01                   | 67,083           |
| COLUMBIA BANKING SYSTEM INC COMMON STOCK         | 8,774            |
| COLUMBIA FINANCIAL INC COMMON STOCK USD.01       | 6,274            |
| COLUMBIA PROPERTY TRUST INC REIT USD.01          | 14,036           |
| COLUMBIA SPORTSWEAR CO COMMON STOCK              | 3,997            |
| COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01    | 2,900            |
| COMFORT SYSTEMS USA INC COMMON STOCK USD.01      | 5,139            |
| BANCO SANTANDER CHILE COMMON STOCK               | 11,260,144       |
| COMCAST CORP CLASS A COMMON STOCK USD.01         | 1,195,130        |
| COMERICA INC COMMON STOCK USD5.0                 | 18,832           |
| COMMERCE BANCSHARES INC COMMON STOCK USD5.0      | 16,251           |
| COMMERCIAL METALS CO COMMON STOCK USD.01         | 16,295           |
| COMMSCOPE HOLDING CO INC COMMON STOCK USD.01     | 165,241          |
| COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0    | 7,458            |
| COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | 216,098          |
| BRF SA COMMON STOCK                              | 5,187            |
| COMMUNITY HEALTHCARE TRUST I REIT USD.01         | 2,576            |
| COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0  | 1,957            |
| COMMVAULT SYSTEMS INC COMMON STOCK USD.01        | 629,133          |
| CIA DE MINAS BUENAVENTUR ADR ADR                 | 20,593           |
| COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 4,840            |
| COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 1,606            |
| COMSCORE INC COMMON STOCK USD.001                | 284,738          |
| COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1    | 2,694            |
| CONAGRA BRANDS INC COMMON STOCK USD5.0           | 64,573           |
| CONDUENT INC COMMON STOCK USD.01                 | 666,348          |
| BANCO DE CREDITO E INVERSION COMMON STOCK        | 475              |
| CONMED CORP COMMON STOCK USD.01                  | 3,882            |
| CONNECTONE BANCORP INC COMMON STOCK              | 4,125            |
| CONOCOPHILLIPS COMMON STOCK USD.01               | 988,309          |
| CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01  | 9,012            |
| CONSOLIDATED EDISON INC COMMON STOCK USD.1       | 155,649          |
| BANCO DE CHILE COMMON STOCK                      | 12,137,829       |
| CONSTELLATION BRANDS INC A COMMON STOCK USD.01   | 155,602          |
| CONSTELLATION SOFTWARE INC COMMON STOCK          | 32,105           |
| CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 77,329           |
| CONTROLADORA VUELA CIA ADR ADR                   | 1,265,768        |
| COOPER COS INC/THE COMMON STOCK USD.1            | 24,107           |
| COOPER TIRE + RUBBER COMMON STOCK USD1.0         | 7,422            |
| COPART INC COMMON STOCK                          | 266,951          |
| CORCEPT THERAPEUTICS INC COMMON STOCK USD.001    | 16,052           |
| CORE MARK HOLDING CO INC COMMON STOCK USD.01     | 5,516            |
| CORESITE REALTY CORP REIT USD.01                 | 15,943           |
| CORELOGIC INC COMMON STOCK USD1.0                | 10,560           |
| CORECIVIC INC COMMON STOCK USD.01                | 17,715           |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001   | 7,585            |
| CORNING INC COMMON STOCK USD.5                   | 184,605          |
| EMPRESAS CMPC SA COMMON STOCK                    | 10,259           |
| EMPRESAS COPEC SA COMMON STOCK                   | 32,301           |
| CIA CERVECERIAS UNIDAS SA COMMON STOCK           | 1,348            |
| VALE SA COMMON STOCK                             | 6,249,072        |
| CORPORATE OFFICE PROPERTIES REIT USD.01          | 15,629           |
| INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8  | 129,798          |
| CORVEL CORP COMMON STOCK USD.0001                | 1,208            |
| COSTCO WHOLESALE CORP COMMON STOCK USD.005       | 180,290          |
| COSTAR GROUP INC COMMON STOCK USD.01             | 117,274          |
| COTY INC CL A COMMON STOCK USD.01                | 40,827           |
| COUPA SOFTWARE INC COMMON STOCK USD.0001         | 13,464           |
| COVANTA HOLDING CORP COMMON STOCK USD.1          | 14,500           |
| COVETRUS INC COMMON STOCK                        | 13,754           |
| COWEN INC A COMMON STOCK USD.01                  | 3,075            |
| CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01   | 3,034            |
| FOMENTO ECONOMICO MEXICA UBD UNIT                | 2,802,653        |
| CRANE CO COMMON STOCK USD1.0                     | 6,481            |
| CRAWFORD + COMPANY CL A COMMON STOCK USD1.0      | 2,034            |
| CREDIT ACCEPTANCE CORP COMMON STOCK USD.01       | 19,140           |
| CREDIT SUISSE FIRST BOSTON MOR CSFB 2004 AR4 2A1 | 162,381          |
| CREE INC COMMON STOCK USD.00125                  | 14,334           |
| CRESCENT POINT ENERGY CORP COMMON STOCK NPV      | 1,037            |
| CRESTWOOD EQUITY PARTNERS LP MLP                 | 9,819            |
| CROCS INC COMMON STOCK USD.001                   | 9,035            |
| CROWN CASTLE INTL CORP REIT USD.01               | 66,611           |
| CROWN HOLDINGS INC COMMON STOCK USD5.0           | 267,383          |
| CRYOLIFE INC COMMON STOCK USD.01                 | 4,694            |
| CUBESMART REIT USD.01                            | 26,077           |
| CUBIC CORP COMMON STOCK                          | 4,568            |
| CULLEN/FROST BANKERS INC COMMON STOCK USD.01     | 8,025            |
| ENEL AMERICAS SA COMMON STOCK                    | 14,042,312       |
| CENTRAIS ELETRICAS BRAS PR B PREFERENCE          | 197,898          |
| COLBUN SA COMMON STOCK                           | 11,334,981       |
| CUMMINS INC COMMON STOCK USD2.5                  | 152,706          |
| CENTRAIS ELETRICAS BRASILIER COMMON STOCK        | 69,339           |
| EMBOTELLADORA ANDINA PREF B PREFERENCE           | 464,191          |
| CURTISS WRIGHT CORP COMMON STOCK USD1.0          | 5,711            |
| CUSTOMERS BANCORP INC COMMON STOCK USD1.0        | 3,651            |
| CYTOKINETICS INC COMMON STOCK USD.001            | 8,075            |
| CYRUSONE INC REIT USD.01                         | 179,943          |
| CYTOMX THERAPEUTICS INC COMMON STOCK USD.00001   | 5,313            |
| BANCO DO BRASIL S.A. COMMON STOCK                | 1,702,441        |
| DMC GLOBAL INC COMMON STOCK USD.05               | 1,796            |
| DR HORTON INC COMMON STOCK USD.01                | 283,013          |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| DSLA MORTGAGE LOAN TRUST DSLA 2005 AR4 2A1A         | 110,971          |
| DTE ENERGY COMPANY COMMON STOCK                     | 77,725           |
| DXP ENTERPRISES INC COMMON STOCK USD.01             | 2,056            |
| DT AUTO OWNER TRUST DTAOT 2017 1A D 144A            | 0                |
| DXC TECHNOLOGY CO COMMON STOCK USD.01               | 33,558           |
| DANA INC COMMON STOCK USD.01                        | 20,033           |
| DANAHER CORP COMMON STOCK USD.01                    | 299,992          |
| DARDEN RESTAURANTS INC COMMON STOCK                 | 62,473           |
| DARLING INGREDIENTS INC COMMON STOCK USD.01         | 21,670           |
| GRUPO TELEVISA SAB SER CPO UNIT                     | 359,615          |
| DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01    | 6,090            |
| DAVITA INC COMMON STOCK USD.001                     | 65,707           |
| GRUPO BIMBO SAB SERIES A COMMON STOCK               | 920,707          |
| GRUMA S.A.B. B COMMON STOCK                         | 173,268          |
| PROMOTORA Y OPERADORA DE INF COMMON STOCK           | 1,202,070        |
| GRUPO CARSO SAB DE CV SER A1 COMMON STOCK           | 6,330            |
| CEMEX SAB CPO UNIT                                  | 132,686          |
| GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5      | 7,640,798        |
| DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01    | 4,987            |
| DECKERS OUTDOOR CORP COMMON STOCK USD.01            | 3,699            |
| DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2019 2A M1 144A | 675,000          |
| DEERE + CO COMMON STOCK USD1.0                      | 152,919          |
| INDUSTRIAS PENOLES SAB DE CV COMMON STOCK           | 2,736,848        |
| ITAUSA SA PREFERENCE                                | 1,571,785        |
| DELEK US HOLDINGS INC COMMON STOCK USD.01           | 41,040           |
| DELL TECHNOLOGIES C COMMON STOCK                    | 312,496          |
| DELTA AIR LINES INC COMMON STOCK USD.0001           | 213,784          |
| DELUXE CORP COMMON STOCK USD1.0                     | 5,797            |
| DENALI THERAPEUTICS INC COMMON STOCK USD.01         | 10,516           |
| DENNY S CORP COMMON STOCK USD.01                    | 10,029           |
| DENTSPLY SIRONA INC COMMON STOCK USD.01             | 82,591           |
| KIMBERLY CLARK DE MEXICO A COMMON STOCK             | 1,131,834        |
| DESIGNER BRANDS INC CLASS A COMMON STOCK            | 7,405            |
| LOJAS AMERICANAS SA PREF PREFERENCE                 | 8,304            |
| DEVON ENERGY CORP COMMON STOCK USD.1                | 979,761          |
| DEXCOM INC COMMON STOCK USD.001                     | 41,103           |
| DIAMOND HILL INVESTMENT GRP COMMON STOCK            | 376              |
| DIAMONDROCK HOSPITALITY CO REIT USD.01              | 29,105           |
| DIAMONDBACK ENERGY INC COMMON STOCK USD.01          | 47,204           |
| DICERNA PHARMACEUTICALS INC COMMON STOCK USD.0001   | 7,723            |
| DICK S SPORTING GOODS INC COMMON STOCK USD.01       | 8,524            |
| DIEBOLD NIXDORF INC COMMON STOCK USD1.25            | 126,106          |
| DIGITAL REALTY TRUST INC REIT USD.01                | 37,158           |
| DILLARDS INC CL A COMMON STOCK                      | 1,784            |
| DINE BRANDS GLOBAL INC COMMON STOCK USD.01          | 2,266            |
| DIODES INC COMMON STOCK USD.667                     | 6,288            |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| WALT DISNEY CO/THE COMMON STOCK USD.01           | 441,618          |
| DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01  | 167,634          |
| DISCOVERY INC A COMMON STOCK USD.01              | 20,137           |
| DISCOVERY INC C COMMON STOCK USD.01              | 209,754          |
| DISH NETWORK CORP A COMMON STOCK USD.01          | 358,594          |
| DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 8,918            |
| DOLLAR GENERAL CORP COMMON STOCK USD.875         | 125,846          |
| DOLLAR TREE INC COMMON STOCK USD.01              | 49,544           |
| DOLLARAMA INC COMMON STOCK                       | 1,042,291        |
| DOMINION ENERGY INC COMMON STOCK                 | 221,991          |
| DOMINO S PIZZA INC COMMON STOCK USD.01           | 21,965           |
| DOMTAR CORP COMMON STOCK USD.01                  | 7,776            |
| DONALDSON CO INC COMMON STOCK USD5.0             | 17,334           |
| DONEGAL GROUP INC CL A COMMON STOCK USD.01       | 1,568            |
| DORMAN PRODUCTS INC COMMON STOCK USD.01          | 3,359            |
| DOUGLAS EMMETT INC REIT USD.01                   | 190,471          |
| DOUGLAS DYNAMICS INC COMMON STOCK USD.01         | 2,780            |
| DOVER CORP COMMON STOCK USD1.0                   | 62,743           |
| DOW INC COMMON STOCK USD.01                      | 296,512          |
| DRIL QUIP INC COMMON STOCK USD.01                | 4,333            |
| GRUPO AEROPORT DEL SURESTE B COMMON STOCK        | 863,886          |
| GRUPO MEXICO SAB DE CV SER B COMMON STOCK        | 7,172,962        |
| DUKE REALTY CORP REIT USD.01                     | 118,297          |
| DUKE ENERGY CORP COMMON STOCK USD.001            | 430,699          |
| GERDAU SA PREF PREFERENCE                        | 476,930          |
| AMERICA MOVIL SAB DE C SER L COMMON STOCK        | 8,290,056        |
| DYCOM INDUSTRIES INC COMMON STOCK USD.333        | 4,409            |
| DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001   | 14,367           |
| PETROBRAS PETROLEO BRAS COMMON STOCK             | 3,892,975        |
| PETROBRAS DISTRIBUIDORA SA COMMON STOCK          | 647,307          |
| PETROBRAS PETROLEO BRAS PR PREFERENCE            | 1,317,031        |
| ELF BEAUTY INC COMMON STOCK USD.01               | 5,581            |
| EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01   | 2,370            |
| EOG RESOURCES INC COMMON STOCK USD.01            | 135,924          |
| EQT CORP COMMON STOCK                            | 151,118          |
| EPR PROPERTIES REIT USD.01                       | 10,370           |
| EAGLE BANCORP INC COMMON STOCK USD.01            | 3,771            |
| EAGLE MATERIALS INC COMMON STOCK USD.01          | 5,414            |
| EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001   | 1,414            |
| EAGLE RE LTD EMIR 2019 1 M1B 144A                | 0                |
| SOC QUIMICA Y MINERA CHILE B PREFERENCE          | 6,456            |
| EAST WEST BANCORP INC COMMON STOCK USD.001       | 18,849           |
| EASTERLY GOVERNMENT PROPERTI REIT USD.01         | 11,363           |
| FALABELLA SA COMMON STOCK                        | 6,864            |
| EASTGROUP PROPERTIES INC REIT                    | 5,210            |
| EASTMAN CHEMICAL CO COMMON STOCK USD.01          | 20,144           |



| Security Name                                       | Shares/Par Value |
|---|------------------|
| EBAY INC COMMON STOCK USD.001                       | 880,381          |
| EBIX INC COMMON STOCK USD.1                         | 2,994            |
| ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001     | 3,278            |
| EHOSTAR CORP A COMMON STOCK USD.001                 | 5,870            |
| ECOLAB INC COMMON STOCK USD1.0                      | 157,964          |
| EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01       | 7,273            |
| EDISON INTERNATIONAL COMMON STOCK                   | 74,080           |
| EDITAS MEDICINE INC COMMON STOCK USD.0001           | 8,469            |
| EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0       | 231,610          |
| GRUPO FINANCIERO INBURSA O COMMON STOCK MXN.4137108 | 4,210,927        |
| ARCA CONTINENTAL SAB DE CV COMMON STOCK             | 524,003          |
| EHEALTH INC COMMON STOCK USD.001                    | 295,331          |
| 8X8 INC COMMON STOCK USD.001                        | 13,549           |
| CCR SA COMMON STOCK                                 | 11,055           |
| ELANCO ANIMAL HEALTH INC COMMON STOCK               | 1,184,113        |
| ELECTRONIC ARTS INC COMMON STOCK USD.01             | 176,902          |
| ELEMENT SOLUTIONS INC COMMON STOCK USD.01           | 32,196           |
| EMCOR GROUP INC COMMON STOCK USD.01                 | 7,448            |
| EMERA INC COMMON STOCK                              | 249,177          |
| EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001      | 5,859            |
| EMERSON ELECTRIC CO COMMON STOCK USD.5              | 408,441          |
| EMPIRE CO LTD A COMMON STOCK                        | 431,757          |
| EMPIRE STATE REALTY TRUST A REIT USD.01             | 149,238          |
| EMPLOYERS HOLDINGS INC COMMON STOCK USD.01          | 3,715            |
| ENABLE MIDSTREAM PARTNERS LP MLP                    | 16,789           |
| ENBRIDGE INC COMMON STOCK                           | 10,083           |
| ENBRIDGE INC COMMON STOCK                           | 1,266,139        |
| ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01      | 2,087            |
| ENCORE CAPITAL GROUP INC COMMON STOCK USD.01        | 3,858            |
| ENCORE WIRE CORP COMMON STOCK USD.01                | 2,529            |
| ENCOMPASS HEALTH CORP COMMON STOCK USD.01           | 13,201           |
| ENERGY RECOVERY INC COMMON STOCK USD.001            | 4,738            |
| ENERGIZER HOLDINGS INC COMMON STOCK                 | 8,253            |
| ENERGY TRANSFER LP MLP                              | 404,287          |
| ENERSYS COMMON STOCK USD.01                         | 5,839            |
| ENLINK MIDSTREAM LLC COMMON STOCK USD.01            | 185,807          |
| ENNIS INC COMMON STOCK USD2.5                       | 3,185            |
| ENPRO INDUSTRIES INC COMMON STOCK USD.01            | 2,394            |
| ENOVA INTERNATIONAL INC COMMON STOCK USD.00001      | 4,153            |
| ENSIGN GROUP INC/THE COMMON STOCK USD.001           | 6,926            |
| ENTEGRIS INC COMMON STOCK USD.01                    | 269,171          |
| ENTERGY CORP COMMON STOCK USD.01                    | 58,551           |
| ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01    | 3,093            |
| ENTERPRISE PRODUCTS PARTNERS MLP                    | 260,075          |
| ENVESTNET INC COMMON STOCK                          | 8,228            |
| EPAM SYSTEMS INC COMMON STOCK USD.001               | 56,518           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| EPLUS INC COMMON STOCK USD.01                     | 1,649            |
| EPIZYME INC COMMON STOCK USD.0001                 | 8,702            |
| EQUIFAX INC COMMON STOCK USD1.25                  | 156,265          |
| EQUINIX INC REIT USD.001                          | 39,100           |
| WEG SA COMMON STOCK                               | 1,286,832        |
| EQUITRANS MIDSTREAM CORP COMMON STOCK             | 290,056          |
| EQUITY COMMONWEALTH REIT USD.01                   | 17,207           |
| EQUITY LIFESTYLE PROPERTIES REIT USD.01           | 194,736          |
| EQUITY RESIDENTIAL REIT USD.01                    | 172,483          |
| ERIE INDEMNITY COMPANY CL A COMMON STOCK          | 17,798           |
| ESCO TECHNOLOGIES INC COMMON STOCK USD.01         | 3,169            |
| ESPERION THERAPEUTICS INC COMMON STOCK USD.001    | 3,918            |
| ESSENTIAL PROPERTIES REALTY REIT USD.01           | 11,313           |
| ESSEX PROPERTY TRUST INC REIT USD.0001            | 8,587            |
| ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01     | 2,944            |
| ETSY INC COMMON STOCK USD.001                     | 35,730           |
| EURONET WORLDWIDE INC COMMON STOCK USD.02         | 801,779          |
| EVERCORE INC A COMMON STOCK USD.01                | 5,688            |
| EVERBRIDGE INC COMMON STOCK USD.001               | 4,579            |
| EVERI HOLDINGS INC COMMON STOCK USD.001           | 12,875           |
| EVERGY INC COMMON STOCK                           | 132,393          |
| EVERTEC INC COMMON STOCK USD.01                   | 8,606            |
| EVERSOURCE ENERGY COMMON STOCK USD5.0             | 97,030           |
| EVOLENT HEALTH INC A COMMON STOCK USD.01          | 10,882           |
| EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01  | 15,869           |
| EXACT SCIENCES CORP COMMON STOCK USD.01           | 20,661           |
| EXELON CORP COMMON STOCK                          | 511,943          |
| EXELIXIS INC COMMON STOCK USD.001                 | 41,098           |
| EXETER AUTOMOBILE RECEIVABLES EART 2016 2A D 144A | 0                |
| EXLSERVICE HOLDINGS INC COMMON STOCK USD.001      | 4,167            |
| EXPEDIA GROUP INC COMMON STOCK USD.001            | 30,790           |
| EXP WORLD HOLDINGS INC COMMON STOCK USD.00001     | 7,234            |
| EXPEDITORS INTL WASH INC COMMON STOCK USD.01      | 138,677          |
| EXPONENT INC COMMON STOCK USD.001                 | 7,006            |
| EXTENDED STAY AMERICA INC UNIT USD.01             | 58,763           |
| EXTRA SPACE STORAGE INC REIT USD.01               | 58,819           |
| EXTREME NETWORKS INC COMMON STOCK USD.001         | 325,745          |
| EXXON MOBIL CORP COMMON STOCK                     | 887,912          |
| FBL FINANCIAL GROUP INC CL A COMMON STOCK         | 1,347            |
| FLIR SYSTEMS INC COMMON STOCK USD.01              | 17,709           |
| FMC CORP COMMON STOCK USD.1                       | 159,645          |
| FNB CORP COMMON STOCK USD.01                      | 49,604           |
| FB FINANCIAL CORP COMMON STOCK USD1.0             | 3,909            |
| FRP HOLDINGS INC COMMON STOCK USD.1               | 807              |
| FTI CONSULTING INC COMMON STOCK USD.01            | 4,901            |
| FACEBOOK INC CLASS A COMMON STOCK USD.000006      | 1,045,212        |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01  | 38,676           |
| FAIR ISAAC CORP COMMON STOCK USD.01               | 8,507            |
| FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK          | 109              |
| FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK          | 930              |
| BT GROUP PLC COMMON STOCK GBP.05                  | 2,219,221        |
| FARO TECHNOLOGIES INC COMMON STOCK USD.001        | 2,159            |
| FATE THERAPEUTICS INC COMMON STOCK USD.001        | 8,953            |
| FASTENAL CO COMMON STOCK USD.01                   | 610,113          |
| MARKS + SPENCER GROUP PLC COMMON STOCK GBP.25     | 57,813           |
| FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0   | 1,120            |
| FREDDIE MAC FHR 2226 PO                           | 3,539            |
| BARCLAYS PLC COMMON STOCK GBP.25                  | 3,072,040        |
| FEDERAL REALTY INVS TRUST REIT USD.01             | 9,523            |
| FREDDIE MAC STACR STACR 2018 HQA1 M2              | 0                |
| FEDERAL SIGNAL CORP COMMON STOCK USD1.0           | 7,373            |
| FANNIE MAE FNR 2001 38 EA                         | 4,604            |
| FANNIEMAE GRANTOR TRUST FNGT 2004 T3 1PO          | 8,131            |
| FANNIE MAE FNR 2005 59 SU                         | 21,639           |
| FANNIE MAE FNR 2006 50 PS                         | 9,873            |
| FANNIEMAE WHOLE LOAN FNW 2007 W5 PO               | 1,996            |
| FANNIE MAE FNR 2007 81 GE                         | 31,512           |
| FANNIE MAE FNR 2008 2 PH                          | 100,000          |
| FEDERATED HERMES INC COMMON STOCK                 | 13,473           |
| FEDEX CORP COMMON STOCK USD.1                     | 212,304          |
| FERRO CORP COMMON STOCK USD1.0                    | 8,997            |
| F5 NETWORKS INC COMMON STOCK                      | 8,064            |
| FIBROGEN INC COMMON STOCK USD.01                  | 10,788           |
| FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01   | 783,780          |
| FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001 | 329,776          |
| INTERTEK GROUP PLC COMMON STOCK GBP.01            | 143,095          |
| FIFTH THIRD BANCORP COMMON STOCK                  | 163,775          |
| 51JOB INC ADR ADR USD.0001                        | 15,969           |
| BURBERRY GROUP PLC COMMON STOCK GBP.0005          | 14,301           |
| FIREEYE INC COMMON STOCK USD.0001                 | 29,714           |
| FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001   | 14,957           |
| FIRST BANCORP PUERTO RICO COMMON STOCK USD.1      | 26,576           |
| FIRST BANCORP/NC COMMON STOCK                     | 3,562            |
| FIRST BANCSHARES INC/MS COMMON STOCK USD1.0       | 2,480            |
| FIRST BUSEY CORP COMMON STOCK USD.001             | 6,000            |
| FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0     | 719              |
| FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0  | 11,970           |
| FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0    | 1,970            |
| FIRST FINANCIAL BANCORP COMMON STOCK              | 12,002           |
| FIRST FINL BANKSHARES INC COMMON STOCK USD.01     | 15,601           |
| FIRST FINANCIAL CORP/INDIANA COMMON STOCK         | 1,424            |
| FIRST FOUNDATION INC COMMON STOCK USD.001         | 4,623            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| FIRST HORIZON CORP COMMON STOCK USD.625           | 74,284           |
| FIRST HAWAIIAN INC COMMON STOCK USD.01            | 18,683           |
| FIRST INDUSTRIAL REALTY TR REIT USD.01            | 16,839           |
| FIRST INTERSTATE BANCSYS A COMMON STOCK           | 5,200            |
| FIRST OF LONG ISLAND CORP COMMON STOCK USD.1      | 2,915            |
| FIRST MERCHANTS CORP COMMON STOCK                 | 6,657            |
| FIRST MID BANCSHARES INC COMMON STOCK USD4.0      | 1,835            |
| FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01  | 13,792           |
| NEXT PLC COMMON STOCK GBP.1                       | 64,686           |
| KINGFISHER PLC COMMON STOCK GBP.157143            | 1,780,416        |
| FIRST QUANTUM MINERALS LTD COMMON STOCK           | 642,123          |
| FIRST REPUBLIC BANK/CA COMMON STOCK USD.01        | 73,722           |
| FIRST SOLAR INC COMMON STOCK USD.001              | 10,369           |
| 1ST SOURCE CORP COMMON STOCK                      | 2,334            |
| FIRSTCASH INC COMMON STOCK USD.01                 | 5,850            |
| FISERV INC COMMON STOCK USD.01                    | 75,513           |
| FLAGSTAR BANCORP INC COMMON STOCK USD.01          | 8,210            |
| FIRSTENERGY CORP COMMON STOCK USD.1               | 71,276           |
| FIVE BELOW COMMON STOCK USD.01                    | 76,620           |
| FIVE9 INC COMMON STOCK USD.001                    | 8,552            |
| FIVE POINT HOLDINGS LLC CL A COMMON STOCK         | 6,337            |
| FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001    | 459,902          |
| FLEXION THERAPEUTICS INC COMMON STOCK USD.001     | 5,309            |
| FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001 | 10,793           |
| ITV PLC COMMON STOCK GBP.1                        | 189,552          |
| FLUOR CORP COMMON STOCK USD.01                    | 18,830           |
| FLOWERS FOODS INC COMMON STOCK USD.01             | 27,535           |
| FLOWSERVE CORP COMMON STOCK USD1.25               | 17,447           |
| FLUSHING FINANCIAL CORP COMMON STOCK USD.01       | 3,094            |
| FOMENTO ECONOMICO MEX SP ADR ADR                  | 54,064           |
| FOOT LOCKER INC COMMON STOCK USD.01               | 13,663           |
| FORD MOTOR CO COMMON STOCK USD.01                 | 3,181,877        |
| FORESTAR GROUP INC COMMON STOCK USD1.0            | 2,042            |
| FORMFACTOR INC COMMON STOCK USD.001               | 10,899           |
| FORRESTER RESEARCH INC COMMON STOCK USD.01        | 1,371            |
| FORTIS INC COMMON STOCK                           | 2,223            |
| FORTIS INC COMMON STOCK                           | 429,517          |
| FORTINET INC COMMON STOCK USD.001                 | 82,784           |
| FORTIVE CORP COMMON STOCK USD.01                  | 192,053          |
| FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01  | 65,241           |
| FORWARD AIR CORP COMMON STOCK USD.01              | 3,408            |
| FOUR CORNERS PROPERTY TRUST REIT USD.0001         | 8,582            |
| FOX CORP CLASS A COMMON STOCK USD.01              | 288,689          |
| FOX CORP CLASS B COMMON STOCK USD.01              | 357,195          |
| FOX FACTORY HOLDING CORP COMMON STOCK USD.001     | 5,246            |
| FRANCO NEVADA CORP COMMON STOCK                   | 24,460           |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1      | 4,802            |
| FRANKLIN RESOURCES INC COMMON STOCK USD.1        | 60,131           |
| FRANKLIN STREET PROPERTIES C REIT USD.0001       | 13,110           |
| FREEMONT MCMORAN INC COMMON STOCK USD.1          | 968,638          |
| FREMONT HOME LOAN TRUST FHLT 2004 2 M2           | 116,759          |
| FRESHPET INC COMMON STOCK USD.001                | 5,275            |
| FRONTDOOR INC COMMON STOCK USD.01                | 1,942,438        |
| H.B. FULLER CO. COMMON STOCK USD1.0              | 7,252            |
| FULTON FINANCIAL CORP COMMON STOCK USD2.5        | 19,855           |
| FUTUREFUEL CORP COMMON STOCK USD.0001            | 3,191            |
| GATX CORP COMMON STOCK USD.625                   | 4,513            |
| GEO GROUP INC/THE REIT USD.01                    | 17,247           |
| GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01     | 1,033,620        |
| GDS HOLDINGS LTD ADR ADR USD.0004                | 484,791          |
| G1 THERAPEUTICS INC COMMON STOCK                 | 4,873            |
| G III APPAREL GROUP LTD COMMON STOCK USD.01      | 6,674            |
| GTT COMMUNICATIONS INC COMMON STOCK USD.0001     | 3,214            |
| GSAMP TRUST GSAMP 2004 NC2 B2 144A               | 527,789          |
| GMS INC COMMON STOCK USD.01                      | 5,151            |
| ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0      | 223,849          |
| GAMING AND LEISURE PROPERTIE REIT                | 28,010           |
| GAMESTOP CORP CLASS A COMMON STOCK USD.001       | 7,261            |
| GAP INC/THE COMMON STOCK USD.05                  | 29,171           |
| GARTNER INC COMMON STOCK USD.0005                | 111,745          |
| GENERAC HOLDINGS INC COMMON STOCK USD.01         | 8,345            |
| GENERAL DYNAMICS CORP COMMON STOCK USD1.0        | 103,175          |
| GENERAL ELECTRIC CO COMMON STOCK USD.06          | 1,523,331        |
| GABRIEL RESOURCES LTD COMMON STOCK               | 1,000,000        |
| GENERAL MILLS INC COMMON STOCK USD.1             | 112,233          |
| GENERAL MOTORS CO COMMON STOCK USD.01            | 515,735          |
| GENESCO INC COMMON STOCK USD1.0                  | 1,715            |
| GENTEX CORP COMMON STOCK USD.06                  | 33,108           |
| GENESIS ENERGY L.P. MLP                          | 20,458           |
| GENUINE PARTS CO COMMON STOCK USD1.0             | 19,071           |
| GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 60,685           |
| GENTHERM INC COMMON STOCK                        | 3,988            |
| GERMAN AMERICAN BANCORP COMMON STOCK             | 3,089            |
| GERON CORP COMMON STOCK USD.001                  | 38,175           |
| GETTY REALTY CORP REIT USD.01                    | 4,314            |
| GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01     | 4,595            |
| GIBSON ENERGY INC COMMON STOCK                   | 85,476           |
| GILEAD SCIENCES INC COMMON STOCK USD.001         | 607,859          |
| GILDAN ACTIVEWEAR INC COMMON STOCK               | 88,832           |
| GLACIER BANCORP INC COMMON STOCK USD.01          | 11,501           |
| GLADSTONE COMMERCIAL CORP REIT USD.001           | 4,154            |
| GLAUKOS CORP COMMON STOCK USD.001                | 5,457            |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| GLOBAL BLOOD THERAPEUTICS IN COMMON STOCK USD.001  | 7,463            |
| GLOBALSTAR INC COMMON STOCK USD.0001               | 80,753           |
| GLOBAL NET LEASE INC REIT USD.01                   | 10,913           |
| GLOBAL PAYMENTS INC COMMON STOCK                   | 157,749          |
| GLOBUS MEDICAL INC A COMMON STOCK USD.001          | 10,063           |
| GODADDY INC CLASS A COMMON STOCK USD.001           | 22,515           |
| GOLDMAN SACHS GROUP INC COMMON STOCK USD.01        | 184,628          |
| GOODYEAR TIRE + RUBBER CO COMMON STOCK             | 32,038           |
| GOPRO INC CLASS A COMMON STOCK USD.0001            | 14,738           |
| GORMAN RUPP CO COMMON STOCK                        | 2,070            |
| WR GRACE + CO COMMON STOCK USD.01                  | 108,697          |
| GRACO INC COMMON STOCK USD1.0                      | 22,460           |
| GRAFTECH INTERNATIONAL LTD COMMON STOCK USD.01     | 690,093          |
| GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0     | 517              |
| WW GRAINGER INC COMMON STOCK USD.5                 | 15,598           |
| GRAND CANYON EDUCATION INC COMMON STOCK USD.01     | 6,339            |
| GRANITE CONSTRUCTION INC COMMON STOCK USD.01       | 5,703            |
| GRANITE POINT MORTGAGE TRUST REIT USD.01           | 6,696            |
| GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01   | 38,342           |
| GRAY TELEVISION INC COMMON STOCK                   | 10,781           |
| GREAT BASIN GOLD LTD COMMON STOCK NPV              | 856,004          |
| GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001 | 7,921            |
| GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01     | 1,380            |
| GREAT WEST LIFECO INC COMMON STOCK                 | 413,120          |
| GREAT WESTERN BANCORP INC COMMON STOCK USD.01      | 6,783            |
| GREEN BRICK PARTNERS INC COMMON STOCK USD.01       | 3,204            |
| GREEN DOT CORP CLASS A COMMON STOCK USD.001        | 892,238          |
| GREENBRIER COMPANIES INC COMMON STOCK              | 5,138            |
| GREIF INC CL A COMMON STOCK                        | 3,054            |
| GREIF INC CL B COMMON STOCK                        | 538              |
| GRIFFON CORP COMMON STOCK USD.25                   | 4,704            |
| GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01         | 2,359            |
| GRUBHUB INC COMMON STOCK USD.0001                  | 12,181           |
| BOUYGUES SA COMMON STOCK EUR1.0                    | 218,584          |
| AIRBUS SE COMMON STOCK EUR1.0                      | 65,392           |
| GUARDANT HEALTH INC COMMON STOCK USD.00001         | 13,452           |
| GUESS? INC COMMON STOCK USD.01                     | 4,868            |
| GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001       | 124,560          |
| VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0           | 439,290          |
| ADIDAS AG COMMON STOCK                             | 165,384          |
| H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01     | 167,834          |
| HCA HEALTHCARE INC COMMON STOCK USD.01             | 38,069           |
| HDFC BANK LTD ADR ADR                              | 444,492          |
| HCI GROUP INC COMMON STOCK                         | 777              |
| HNI CORP COMMON STOCK USD1.0                       | 5,194            |
| HP INC COMMON STOCK USD.01                         | 623,231          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| HACKETT GROUP INC/THE COMMON STOCK USD.001        | 3,116            |
| HAEMONETICS CORP/MASS COMMON STOCK USD.01         | 6,782            |
| HAIN CELESTIAL GROUP INC COMMON STOCK USD.01      | 11,267           |
| ASSICURAZIONI GENERALI COMMON STOCK EUR1.0        | 838,708          |
| L OREAL COMMON STOCK EUR.2                        | 91,731           |
| BANCO ESPIRITO SANTO REG COMMON STOCK             | 1,391,744        |
| LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3   | 263,370          |
| HALLIBURTON CO COMMON STOCK USD2.5                | 202,457          |
| HALOZYME THERAPEUTICS INC COMMON STOCK USD.001    | 17,673           |
| DASSAULT AVIATION SA COMMON STOCK EUR8.0          | 552              |
| INTESA SANPAOLO COMMON STOCK NPV                  | 4,061,016        |
| HANCOCK WHITNEY CORP COMMON STOCK USD3.33         | 10,579           |
| HANESBRANDS INC COMMON STOCK USD.01               | 46,755           |
| EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.    | 1,618,489        |
| HANNON ARMSTRONG SUSTAINABLE REIT USD.01          | 9,650            |
| HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01  | 5,290            |
| HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 15 3A11 | 641,024          |
| HARLEY DAVIDSON INC COMMON STOCK USD.01           | 20,193           |
| HARMONIC INC COMMON STOCK USD.001                 | 11,610           |
| HARSCO CORP COMMON STOCK USD1.25                  | 9,626            |
| THALES SA COMMON STOCK EUR3.0                     | 4,860            |
| CAPGEMINI SE COMMON STOCK EUR8.0                  | 73,628           |
| HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01   | 47,325           |
| CARLSBERG AS B COMMON STOCK DKK20.                | 139,528          |
| CASINO GUICHARD PERRACHON COMMON STOCK EUR1.53    | 582              |
| HASBRO INC COMMON STOCK USD.5                     | 17,112           |
| CRH PLC COMMON STOCK EUR.32                       | 1,050,185        |
| HAVERTY FURNITURE COMMON STOCK USD1.0             | 2,030            |
| HAWAIIAN ELECTRIC INDS COMMON STOCK               | 15,053           |
| HAWAIIAN HOLDINGS INC COMMON STOCK USD.01         | 4,404            |
| HAWKINS INC COMMON STOCK USD.01                   | 2,240            |
| HEALTHCARE SERVICES GROUP COMMON STOCK USD.01     | 10,674           |
| HEALTHCARE REALTY TRUST INC REIT USD.01           | 18,421           |
| HEALTHSTREAM INC COMMON STOCK                     | 3,343            |
| HEALTHCARE TRUST OF AME CL A REIT USD.01          | 29,226           |
| HEALTHEQUITY INC COMMON STOCK USD.0001            | 10,084           |
| HEARTLAND EXPRESS INC COMMON STOCK USD.01         | 5,481            |
| HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0   | 4,055            |
| HECLA MINING CO COMMON STOCK USD.25               | 1,660,487        |
| HEICO CORP COMMON STOCK USD.01                    | 44,337           |
| HEICO CORP CLASS A COMMON STOCK USD.01            | 19,406           |
| HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01     | 2,348            |
| HELIX ENERGY SOLUTIONS GROUP COMMON STOCK         | 17,352           |
| HELMERICH + PAYNE COMMON STOCK USD.1              | 15,184           |
| HEMISPHERE MEDIA GROUP INC COMMON STOCK USD.0001  | 2,097            |
| AP MOLLER MAERSK A/S B COMMON STOCK DKK1000.0     | 12,823           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| AP MOLLER MAERSK A/S A COMMON STOCK DKK1000.0     | 2,713            |
| JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01   | 127,592          |
| HERITAGE COMMERCE CORP COMMON STOCK               | 7,294            |
| HERC HOLDINGS INC COMMON STOCK USD.01             | 2,478            |
| HERITAGE FINANCIAL CORP COMMON STOCK              | 4,426            |
| HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01    | 1,835            |
| HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 3,154            |
| HERON THERAPEUTICS INC COMMON STOCK USD.01        | 10,543           |
| HERSHEY CO/THE COMMON STOCK USD1.0                | 212,617          |
| HESKA CORP COMMON STOCK USD.001                   | 1,023            |
| HESS CORP COMMON STOCK USD1.0                     | 178,417          |
| HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01    | 169,959          |
| HEXCEL CORP COMMON STOCK USD.01                   | 11,160           |
| HIBBETT SPORTS INC COMMON STOCK USD.01            | 2,038            |
| HIGHWOODS PROPERTIES INC REIT USD.01              | 14,120           |
| HILL ROM HOLDINGS INC COMMON STOCK                | 8,852            |
| HILLENBRAND INC COMMON STOCK                      | 42,397           |
| HILLTOP HOLDINGS INC COMMON STOCK USD.01          | 8,215            |
| HILTON GRAND VACATIONS INC COMMON STOCK USD.01    | 11,407           |
| HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01  | 121,095          |
| FRESENIUS SE + CO KGAA COMMON STOCK               | 470,880          |
| UNITED INTERNET AG REG SHARE COMMON STOCK         | 90,247           |
| FUCHS PETROLUB SE PREF PREFERENCE                 | 90,596           |
| HOLLYFRONTIER CORP COMMON STOCK USD.01            | 72,960           |
| HOLOGIC INC COMMON STOCK USD.01                   | 59,244           |
| HOME BANCSHARES INC COMMON STOCK USD.01           | 19,191           |
| HOME DEPOT INC COMMON STOCK USD.05                | 351,728          |
| HOME EQUITY ASSET TRUST HEAT 2004 3 M1            | 210,790          |
| HOME EQUITY ASSET TRUST HEAT 2004 6 M2            | 90,705           |
| HOMESTREET INC COMMON STOCK                       | 2,837            |
| HOMEWARD OPPORTUNITIES FUND I HOF 2019 1 M1 144A  | 500,000          |
| PUBLICIS GROUPE COMMON STOCK EUR.4                | 249,411          |
| HOMOLOGY MEDICINES INC COMMON STOCK USD.0001      | 2,910            |
| HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0   | 212,069          |
| HOPE BANCORP INC COMMON STOCK USD.001             | 15,084           |
| FAURECIA COMMON STOCK EUR7.0                      | 10,969           |
| HORACE MANN EDUCATORS COMMON STOCK USD.001        | 5,044            |
| HORIZON BANCORP INC/IN COMMON STOCK               | 4,871            |
| HORMEL FOODS CORP COMMON STOCK USD.01465          | 44,694           |
| HOST HOTELS + RESORTS INC REIT USD.01             | 144,790          |
| HOSTESS BRANDS INC COMMON STOCK USD.0001          | 15,091           |
| HOULIHAN LOKEY INC COMMON STOCK USD.001           | 6,568            |
| HOWARD HUGHES CORP/THE COMMON STOCK               | 5,565            |
| HUB GROUP INC CL A COMMON STOCK USD.01            | 4,861            |
| HUAZHU GROUP LTD ADR ADR                          | 782,669          |
| HUBBELL INC COMMON STOCK USD.01                   | 7,323            |



| Security Name                                    | Shares/Par Value |
|--|------------------|
| HUBSPOT INC COMMON STOCK USD.001                 | 16,244           |
| HUDSON PACIFIC PROPERTIES IN REIT USD.01         | 20,705           |
| HUMANA INC COMMON STOCK USD.166                  | 52,576           |
| HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01  | 12,346           |
| HUNTINGTON BANCSHARES INC COMMON STOCK USD.01    | 138,166          |
| HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 63,101           |
| HUNTSMAN CORP COMMON STOCK USD.01                | 27,111           |
| HURON CONSULTING GROUP INC COMMON STOCK USD.01   | 2,775            |
| HUTCHMED CHINA ADR ADR                           | 645              |
| HYDRO ONE LTD COMMON STOCK                       | 551,781          |
| HYSTER YALE MATERIALS COMMON STOCK USD.01        | 786              |
| ICF INTERNATIONAL INC COMMON STOCK USD.001       | 2,291            |
| ICU MEDICAL INC COMMON STOCK USD.1               | 2,711            |
| IGM FINANCIAL INC COMMON STOCK                   | 86,733           |
| KBC GROUP NV COMMON STOCK                        | 808,010          |
| IPG PHOTONICS CORP COMMON STOCK USD.0001         | 4,911            |
| IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001    | 3,633            |
| ISTAR INC REIT USD.001                           | 9,310            |
| ITT INC COMMON STOCK USD1.0                      | 11,767           |
| IA FINANCIAL CORP INC COMMON STOCK               | 121,306          |
| IDACORP INC COMMON STOCK                         | 6,874            |
| HANNOVER RUECK SE COMMON STOCK                   | 55,477           |
| IDEX CORP COMMON STOCK USD.01                    | 19,671           |
| IDEXX LABORATORIES INC COMMON STOCK USD.1        | 50,920           |
| KOMERCNI BANKA AS COMMON STOCK CZK100.0          | 426,719          |
| KERRY GROUP PLC A COMMON STOCK EUR.125           | 204,187          |
| ILLINOIS TOOL WORKS COMMON STOCK USD.01          | 157,746          |
| ILLUMINA INC COMMON STOCK USD.01                 | 20,817           |
| IMAX CORP COMMON STOCK                           | 6,197            |
| WARTSILA OYJ ABP COMMON STOCK                    | 337,305          |
| IMMUNOGEN INC COMMON STOCK USD.01                | 21,411           |
| IMPAC CMB TRUST IMM 2004 7 M1                    | 121,471          |
| IMPAC CMB TRUST IMM 2005 5 A4                    | 229,251          |
| IMPAC CMB TRUST IMM 2005 8 1A                    | 411,999          |
| IMPAC CMB TRUST IMM 2005 8 1AM                   | 366,221          |
| IMPERIAL OIL LTD COMMON STOCK                    | 560,020          |
| INCYTE CORP COMMON STOCK USD.001                 | 100,512          |
| INDEPENDENCE HOLDING CO COMMON STOCK USD1.0      | 629              |
| INDEPENDENCE REALTY TRUST IN REIT USD.01         | 11,893           |
| LUNDBERGS AB B SHS COMMON STOCK                  | 5,050            |
| INDEPENDENT BANK CORP/MA COMMON STOCK USD.01     | 4,087            |
| INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0   | 2,563            |
| INDEPENDENT BANK GROUP INC COMMON STOCK USD.01   | 5,183            |
| LAGARDERE SCA COMMON STOCK EUR6.1                | 1,247            |
| ICADE REIT                                       | 358              |
| GEA GROUP AG COMMON STOCK                        | 33,701           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| INDUSTRIAL LOGISTICS PROPERT REIT USD.01           | 7,940            |
| RESIDENTIAL ASSET SECURITIZATI RAST 2004 A6 A1     | 2,878            |
| INFINERA CORP COMMON STOCK USD.001                 | 23,376           |
| INFOSYS LTD SP ADR ADR                             | 1,540,773        |
| INGEVITY CORP COMMON STOCK USD.01                  | 5,680            |
| INGLES MARKETS INC CLASS A COMMON STOCK USD.05     | 41,947           |
| INGREDION INC COMMON STOCK USD.01                  | 8,984            |
| BOLLORE COMMON STOCK EUR.16                        | 1,432,493        |
| MEDIOBANCA SPA COMMON STOCK EUR.5                  | 529,395          |
| INSIGHT ENTERPRISES INC COMMON STOCK USD.01        | 4,978            |
| INSMED INC COMMON STOCK USD.01                     | 13,703           |
| INNOSPEC INC COMMON STOCK USD.01                   | 2,990            |
| INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001   | 3,122            |
| INOVIO PHARMACEUTICALS INC COMMON STOCK USD.001    | 27,682           |
| INSTEEL INDUSTRIES INC COMMON STOCK                | 2,228            |
| INSPERITY INC COMMON STOCK USD.01                  | 4,903            |
| INOGEN INC COMMON STOCK USD.001                    | 2,290            |
| INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01    | 3,289            |
| INOVALON HOLDINGS INC A COMMON STOCK USD.000005    | 8,832            |
| INNOVIVA INC COMMON STOCK USD.01                   | 8,062            |
| INSULET CORP COMMON STOCK USD.001                  | 34,125           |
| INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01   | 9,805            |
| INTEL CORP COMMON STOCK USD.001                    | 1,401,450        |
| INTACT FINANCIAL CORP COMMON STOCK                 | 243,731          |
| INTEGER HOLDINGS CORP COMMON STOCK USD.001         | 4,607            |
| INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001    | 6,585            |
| INTER PARFUMS INC COMMON STOCK USD.001             | 2,112            |
| INTER PIPELINE LTD COMMON STOCK                    | 479,522          |
| INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01   | 163,302          |
| INTERCEPT PHARMACEUTICALS IN COMMON STOCK USD.001  | 3,662            |
| INTERFACE INC COMMON STOCK USD.1                   | 643,104          |
| INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01   | 1,564,006        |
| INTERDIGITAL INC COMMON STOCK USD.01               | 3,751            |
| MICHELIN (CGDE) COMMON STOCK EUR2.0                | 41,420           |
| DANSKE BANK A/S COMMON STOCK DKK10.                | 1,334,982        |
| INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0   | 6,659            |
| INTL BUSINESS MACHINES CORP COMMON STOCK USD.2     | 133,204          |
| INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125     | 28,084           |
| GENMAB A/S COMMON STOCK DKK1.0                     | 45,475           |
| CONTINENTAL AG COMMON STOCK                        | 108,551          |
| INTERNATIONAL PAPER CO COMMON STOCK USD1.0         | 60,725           |
| INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1    | 296,589          |
| INTERSECT ENT INC COMMON STOCK USD.001             | 3,555            |
| INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 8,052            |
| INTUIT INC COMMON STOCK USD.01                     | 117,827          |
| INTUITIVE SURGICAL INC COMMON STOCK USD.001        | 35,711           |

| Security Name  | Shares/Par Value |
|--|------------------|
| INVESCO MORTGAGE CAPITAL REIT USD.01                       | 31,297           |
| INVESTORS BANCORP INC COMMON STOCK USD.01                  | 38,374           |
| DEUTSCHE POST AG REG COMMON STOCK                          | 1,324,491        |
| INVITAE CORP COMMON STOCK USD.0001                         | 22,649           |
| INVITATION HOMES INC REIT USD.01                           | 658,346          |
| IONIS PHARMACEUTICALS INC COMMON STOCK USD.001             | 30,618           |
| IOVANCE BIOTHERAPEUTICS INC COMMON STOCK USD.000041666     | 14,462           |
| IQVIA HOLDINGS INC COMMON STOCK USD.01                     | 126,886          |
| IQIYI INC ADR ADR USD.00007                                | 345,611          |
| IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001            | 16,288           |
| IROBOT CORP COMMON STOCK USD.01                            | 3,797            |
| IRON MOUNTAIN INC REIT USD.01                              | 37,823           |
| IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001          | 21,809           |
| ISHARES MSCI CANADA ETF ISHARES MSCI CANADA ETF            | 941,454          |
| ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMERGING MARKET | 1,099,015        |
| ISHARES SILVER TRUST ISHARES SILVER TRUST                  | 814,917          |
| OMV AG COMMON STOCK  | 103,389          |
| ITRON INC COMMON STOCK                                     | 5,374            |
| JBG SMITH PROPERTIES REIT USD.01                           | 14,730           |
| J + J SNACK FOODS CORP COMMON STOCK                        | 2,140            |
| VERBUND AG COMMON STOCK                                    | 27,312           |
| JP MORGAN MORTGAGE TRUST JPMMT 2005 A7 2A3                 | 93,177           |
| JP MORGAN MORTGAGE TRUST JPMMT 2005 A8 2A3                 | 419,488          |
| JPMORGAN CHASE + CO COMMON STOCK USD1.0                    | 961,105          |
| JP MORGAN MORTGAGE TRUST JPMMT 2006 A7 2A2                 | 300,617          |
| JP MORGAN MORTGAGE TRUST JPMMT 2007 A1 2A2                 | 117,681          |
| JABIL INC COMMON STOCK USD.001                             | 18,271           |
| JACK IN THE BOX INC COMMON STOCK USD.01                    | 2,910            |
| PERNOD RICARD SA COMMON STOCK EUR1.55                      | 121,767          |
| LEROY SEAFOOD GROUP ASA COMMON STOCK NOK1.0                | 8,481,400        |
| JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0           | 56,764           |
| JD.COM INC ADR ADR USD.00002                               | 895,109          |
| JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0           | 30,999           |
| TELENOR ASA COMMON STOCK NOK6.                             | 128,644          |
| REMY COINTREAU COMMON STOCK EUR1.6                         | 26,020           |
| MERCK KGAA COMMON STOCK                                    | 142,710          |
| JELD WEN HOLDING INC COMMON STOCK USD.01                   | 9,691            |
| SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0                | 7,435,185        |
| RWE AG COMMON STOCK  | 1,973,819        |
| JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01            | 4,325            |
| JOHNSON + JOHNSON COMMON STOCK USD1.0                      | 1,220,154        |
| SCHIBSTED ASA CL A COMMON STOCK NOK.5                      | 446,061          |
| SEB SA COMMON STOCK EUR1.0                                 | 35,573           |
| JONES LANG LASALLE INC COMMON STOCK USD.01                 | 6,726            |
| J2 GLOBAL INC COMMON STOCK USD.01                          | 6,106            |
| SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0          | 4,221,973        |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| JUNIPER NETWORKS INC COMMON STOCK USD.00001       | 44,097           |
| SOLVAY SA COMMON STOCK EUR15.0                    | 4,308            |
| KAR AUCTION SERVICES INC COMMON STOCK USD.01      | 3,256,362        |
| KBR INC COMMON STOCK USD.001                      | 19,221           |
| SGS SA REG COMMON STOCK CHF1.0                    | 7,031            |
| KLA CORP COMMON STOCK USD.001                     | 69,283           |
| KKR REAL ESTATE FINANCE TRUS REIT USD.01          | 3,830            |
| KKR + CO INC COMMON STOCK USD.01                  | 72,548           |
| KADANT INC COMMON STOCK USD.01                    | 1,390            |
| KAISER ALUMINUM CORP COMMON STOCK USD.01          | 1,931            |
| SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0         | 908,455          |
| VIVENDI COMMON STOCK EUR5.5                       | 781,949          |
| KAMAN CORP COMMON STOCK USD1.0                    | 2,883            |
| SAP SE COMMON STOCK                               | 247,121          |
| SWEDBANK AB A SHARES COMMON STOCK SEK22.0         | 242,803          |
| KANSAS CITY SOUTHERN COMMON STOCK USD.01          | 12,392           |
| KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 7,362            |
| KB HOME COMMON STOCK USD1.0                       | 10,642           |
| KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01      | 9,818            |
| KELLOGG CO COMMON STOCK USD.25                    | 34,100           |
| KELLY SERVICES INC A COMMON STOCK USD1.0          | 4,156            |
| KEMPER CORP COMMON STOCK USD.1                    | 8,393            |
| KENNAMETAL INC COMMON STOCK USD1.25               | 11,371           |
| KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 15,651           |
| KEYCORP COMMON STOCK USD1.0                       | 1,330,671        |
| KEYERA CORP COMMON STOCK                          | 227,013          |
| KEYSIGHT TECHNOLOGIES IN COMMON STOCK             | 44,953           |
| KFORCE INC COMMON STOCK USD.01                    | 2,437            |
| KIMBALL INTERNATIONAL B COMMON STOCK USD.05       | 4,482            |
| KILROY REALTY CORP REIT USD.01                    | 13,343           |
| KIMBALL ELECTRONICS INC COMMON STOCK              | 3,046            |
| E.ON SE COMMON STOCK                              | 4,899,743        |
| VOESTALPINE AG COMMON STOCK                       | 169,128          |
| KIMBERLY CLARK CORP COMMON STOCK USD1.25          | 45,014           |
| KIMCO REALTY CORP REIT USD.01                     | 56,977           |
| KINDER MORGAN INC COMMON STOCK USD.01             | 845,028          |
| KINROSS GOLD CORP COMMON STOCK                    | 1,247,098        |
| KINSALE CAPITAL GROUP INC COMMON STOCK USD.01     | 2,880            |
| KIRBY CORP COMMON STOCK USD.1                     | 2,432            |
| KIRKLAND LAKE GOLD LTD COMMON STOCK               | 71,438           |
| KITE REALTY GROUP TRUST REIT USD.01               | 10,249           |
| KNOLL INC COMMON STOCK USD.01                     | 6,150            |
| KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001  | 249,615          |
| KNOWLES CORP COMMON STOCK USD.01                  | 11,173           |
| HENKEL AG + CO KGAA COMMON STOCK                  | 63,206           |
| KOHL'S CORP COMMON STOCK USD.01                   | 20,631           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| KOPPERS HOLDINGS INC COMMON STOCK USD.01          | 103,947          |
| KORN FERRY COMMON STOCK USD.01                    | 6,761            |
| KOSMOS ENERGY LTD COMMON STOCK USD.01             | 4,510,430        |
| KRAFT HEINZ CO/THE COMMON STOCK USD.01            | 89,226           |
| KRATOS DEFENSE + SECURITY COMMON STOCK USD.001    | 16,382           |
| KRATON CORP COMMON STOCK USD.01                   | 3,896            |
| KROGER CO COMMON STOCK USD1.0                     | 721,589          |
| KRONOS WORLDWIDE INC COMMON STOCK USD.01          | 2,813            |
| KULICKE + SOFFA INDUSTRIES COMMON STOCK           | 9,506            |
| KURA ONCOLOGY INC COMMON STOCK USD.0001           | 6,220            |
| L BRANDS INC COMMON STOCK USD.5                   | 30,979           |
| LHC GROUP INC COMMON STOCK USD.01                 | 3,959            |
| LGI HOMES INC COMMON STOCK USD.01                 | 2,800            |
| LKQ CORP COMMON STOCK USD.01                      | 531,038          |
| LCI INDUSTRIES COMMON STOCK USD.01                | 3,473            |
| LPL FINANCIAL HOLDINGS INC COMMON STOCK           | 10,465           |
| LTC PROPERTIES INC REIT USD.01                    | 4,809            |
| SWEDISH MATCH AB COMMON STOCK SEK1.9823           | 592,100          |
| UPM KYMMENE OYJ COMMON STOCK                      | 111,380          |
| HELLENIC TELECOMMUN ORGANIZA COMMON STOCK EUR2.83 | 874,387          |
| LA Z BOY INC COMMON STOCK USD1.0                  | 5,621            |
| LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1   | 67,986           |
| LADDER CAPITAL CORP REIT REIT USD.001             | 12,864           |
| PUMA SE COMMON STOCK                              | 10,887           |
| BAYER AG REG COMMON STOCK                         | 855,360          |
| STORA ENSO OYJ R SHS COMMON STOCK EUR1.7          | 281,783          |
| HENKEL AG + CO KGAA VORZUG PREFERENCE             | 203,327          |
| BEIERSDORF AG COMMON STOCK                        | 92,893           |
| HOCHTIEF AG COMMON STOCK                          | 41,088           |
| LAKELAND BANCORP INC COMMON STOCK                 | 6,150            |
| LAKELAND FINANCIAL CORP COMMON STOCK              | 3,140            |
| HEIDELBERGCEMENT AG COMMON STOCK                  | 188,863          |
| LAM RESEARCH CORP COMMON STOCK USD.001            | 78,002           |
| LAMAR ADVERTISING CO A REIT USD.001               | 11,228           |
| FRESENIUS MEDICAL CARE AG + COMMON STOCK          | 303,000          |
| LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0      | 1,486,998        |
| LANCASTER COLONY CORP COMMON STOCK                | 2,649            |
| LANDEC CORP COMMON STOCK USD.001                  | 3,203            |
| LANDSTAR SYSTEM INC COMMON STOCK USD.01           | 5,198            |
| LANDS END INC COMMON STOCK USD.01                 | 1,569            |
| LANTHEUS HOLDINGS INC COMMON STOCK USD.01         | 7,731            |
| ORANGE COMMON STOCK EUR4.0                        | 734,072          |
| LAS VEGAS SANDS CORP COMMON STOCK USD.001         | 77,733           |
| LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01    | 17,990           |
| ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01   | 123,561          |
| LAUREATE EDUCATION INC A COMMON STOCK USD.001     | 13,731           |

| Security Name   | Shares/Par Value |
|---|------------------|
| LEAR CORP COMMON STOCK USD.01                         | 51,803           |
| SOLIDERE UNSPON ADR ADR                               | 140,742          |
| SAMPO OYJ A SHS COMMON STOCK                          | 303,707          |
| RANDSTAD NV COMMON STOCK EUR.1                        | 263,572          |
| ALLIANZ SE REG COMMON STOCK                           | 533,458          |
| LEGGETT + PLATT INC COMMON STOCK USD.01               | 17,420           |
| LEHMAN MORTGAGE TRUST LMT 2006 4 3A1                  | 18,373           |
| LEHMAN BROTHERS HOLDINGS SR UNSECURED 144A 05/09 8.16 | 20,000           |
| LEIDOS HOLDINGS INC COMMON STOCK USD.0001             | 171,686          |
| HERMES INTERNATIONAL COMMON STOCK                     | 16,778           |
| LEMAITRE VASCULAR INC COMMON STOCK USD.01             | 2,087            |
| LENDINGTREE INC COMMON STOCK USD.01                   | 1,541            |
| LENNAR CORP A COMMON STOCK USD.1                      | 322,207          |
| LENNOX INTERNATIONAL INC COMMON STOCK USD.01          | 43,580           |
| KGHM POLSKA MIEDZ SA COMMON STOCK PLN10.              | 80,818           |
| ENDESA SA COMMON STOCK EUR1.2                         | 860,028          |
| DEUTSCHE LUFTHANSA REG COMMON STOCK                   | 309,494          |
| ERSTE GROUP BANK AG COMMON STOCK                      | 49,095           |
| LEXINGTON REALTY TRUST REIT USD.0001                  | 36,551           |
| MUENCHENER RUECKVER AG REG COMMON STOCK               | 257,601          |
| SOCIETE BIC SA COMMON STOCK EUR3.82                   | 302              |
| LIBERTY BROADBAND C COMMON STOCK USD.01               | 30,783           |
| LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01      | 11,301           |
| LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01      | 145,890          |
| LIBERTY MEDIA CORP BRAVES A TRACKING STK              | 1,005            |
| LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01      | 27,066           |
| LIBERTY MEDIA CORP BRAVES C TRACKING STK              | 4,142            |
| LIGAND PHARMACEUTICALS COMMON STOCK USD.001           | 2,284            |
| LIFE STORAGE INC REIT USD.01                          | 71,356           |
| ELI LILLY + CO COMMON STOCK                           | 202,407          |
| LIMELIGHT NETWORKS INC COMMON STOCK USD.001           | 18,260           |
| DASSAULT SYSTEMES SE COMMON STOCK EUR.5               | 266,043          |
| LINCOLN ELECTRIC HOLDINGS COMMON STOCK                | 7,626            |
| LINCOLN NATIONAL CORP COMMON STOCK                    | 26,250           |
| LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001    | 3,647            |
| LINDSAY CORP COMMON STOCK USD1.0                      | 1,320            |
| LIONS GATE ENTERTAINMENT A COMMON STOCK NPV           | 7,106            |
| LIONS GATE ENTERTAINMENT B COMMON STOCK               | 14,194           |
| LITHIA MOTORS INC CL A COMMON STOCK                   | 3,446            |
| LITTELFUSE INC COMMON STOCK USD.01                    | 3,329            |
| LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01      | 45,860           |
| LIVE OAK BANCSHARES INC COMMON STOCK NPV              | 3,411            |
| LIVEPERSON INC COMMON STOCK USD.001                   | 8,327            |
| LIVENT CORP COMMON STOCK USD.001                      | 17,768           |
| LIVERAMP HOLDINGS INC COMMON STOCK USD.1              | 8,835            |
| LOBLAW COMPANIES LTD COMMON STOCK                     | 240,159          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| LOCKHEED MARTIN CORP COMMON STOCK USD1.0          | 94,486           |
| LOEWS CORP COMMON STOCK USD.01                    | 33,522           |
| LONG BEACH MORTGAGE LOAN TRUST LBMLT 2001 2 M1    | 48,348           |
| LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 3 M4    | 522,715          |
| LORAL SPACE + COMMUNICATIONS COMMON STOCK USD.01  | 1,432            |
| LOUISIANA PACIFIC CORP COMMON STOCK USD1.0        | 14,923           |
| BANK PEKAO SA COMMON STOCK PLN1.0                 | 1,669            |
| BANKINTER SA COMMON STOCK EUR.3                   | 16,197           |
| BARRY CALLEBAUT AG REG COMMON STOCK CHF.02        | 2,078            |
| LOWE S COS INC COMMON STOCK USD.5                 | 258,436          |
| VOLKSWAGEN AG COMMON STOCK                        | 2,495            |
| VOLKSWAGEN AG PREF PREFERENCE                     | 372,101          |
| LULULEMON ATHLETICA INC COMMON STOCK USD.005      | 53,105           |
| BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49  | 1,782,892        |
| LUMENTUM HOLDINGS INC COMMON STOCK USD.001        | 9,825            |
| LUMINEX CORP COMMON STOCK USD.001                 | 6,296            |
| LUNDIN MINING CORP COMMON STOCK                   | 181,416          |
| KERING COMMON STOCK EUR4.0                        | 177,912          |
| LUTHER BURBANK CORP COMMON STOCK                  | 1,978            |
| M + T BANK CORP COMMON STOCK USD.5                | 27,432           |
| MBIA INC COMMON STOCK USD1.0                      | 7,832            |
| MDC HOLDINGS INC COMMON STOCK USD.01              | 8,014            |
| MDU RESOURCES GROUP INC COMMON STOCK USD1.0       | 26,850           |
| MFA FINANCIAL INC REIT USD.01                     | 64,775           |
| MGE ENERGY INC COMMON STOCK USD1.0                | 4,351            |
| MGIC INVESTMENT CORP COMMON STOCK USD1.0          | 46,190           |
| DAIMLER AG REGISTERED SHARES COMMON STOCK NPV     | 477,899          |
| MGM RESORTS INTERNATIONAL COMMON STOCK USD.01     | 106,512          |
| MGM GROWTH PROPERTIES LLC A REIT                  | 231,337          |
| MGP INGREDIENTS INC COMMON STOCK                  | 1,651            |
| M/I HOMES INC COMMON STOCK USD.01                 | 3,879            |
| MKS INSTRUMENTS INC COMMON STOCK                  | 7,255            |
| MPLX LP MLP                                       | 73,109           |
| SWISSCOM AG REG COMMON STOCK CHF1.0               | 27,423           |
| MRC GLOBAL INC COMMON STOCK USD.01                | 10,014           |
| MSA SAFETY INC COMMON STOCK                       | 4,972            |
| MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001   | 6,211            |
| MSCI INC COMMON STOCK USD.01                      | 43,460           |
| MSG NETWORKS INC A COMMON STOCK USD.01            | 4,878            |
| MYR GROUP INC/DELAWARE COMMON STOCK USD.01        | 2,031            |
| MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 6,423            |
| MACERICH CO/THE REIT USD.01                       | 840,466          |
| CNP ASSURANCES COMMON STOCK EUR1.0                | 104,661          |
| MACK CALI REALTY CORP REIT USD.01                 | 11,085           |
| ORANGE POLSKA SA COMMON STOCK PLN3.0              | 89,241           |
| SECURITAS AB B SHS COMMON STOCK SEK1.             | 308,359          |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001  | 52,875           |
| MACROGENICS INC COMMON STOCK USD.01                | 5,991            |
| MACY S INC COMMON STOCK USD.01                     | 41,326           |
| STEVEN MADDEN LTD COMMON STOCK USD.0001            | 11,317           |
| FORTUM OYJ COMMON STOCK EUR3.4                     | 1,134,200        |
| MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01   | 2,198            |
| MADRIGAL PHARMACEUTICALS INC COMMON STOCK USD.0001 | 1,228            |
| MAG SILVER CORP COMMON STOCK                       | 636,200          |
| MAGELLAN HEALTH INC COMMON STOCK USD.01            | 308,350          |
| MAGELLAN MIDSTREAM PARTNERS MLP                    | 41,980           |
| MAGNA INTERNATIONAL INC COMMON STOCK               | 314,781          |
| UCB SA COMMON STOCK                                | 313,428          |
| CEZ AS COMMON STOCK CZK100.                        | 80,138           |
| MANHATTAN ASSOCIATES INC COMMON STOCK USD.01       | 93,618           |
| MANITOWOC COMPANY INC COMMON STOCK USD.01          | 4,253            |
| THYSSENKRUPP AG COMMON STOCK                       | 7,072            |
| CARREFOUR SA COMMON STOCK EUR2.5                   | 751,667          |
| MANPOWERGROUP INC COMMON STOCK USD.01              | 7,895            |
| MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01   | 3,703            |
| MANULIFE FINANCIAL CORP COMMON STOCK               | 2,115,444        |
| NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0        | 18,930           |
| ATOS SE COMMON STOCK EUR1.0                        | 4,486            |
| MARATHON OIL CORP COMMON STOCK USD1.0              | 281,559          |
| MARATHON PETROLEUM CORP COMMON STOCK USD.01        | 238,468          |
| MARCUS + MILLICHAP INC COMMON STOCK USD.0001       | 2,873            |
| REPSOL SA COMMON STOCK EUR1.                       | 1,865,931        |
| WOLTERS KLUWER COMMON STOCK EUR.12                 | 505,077          |
| SANOFI COMMON STOCK EUR2.0                         | 370,921          |
| MARINEMAX INC COMMON STOCK USD.001                 | 3,720            |
| INVESTOR AB B SHS COMMON STOCK SEK6.25             | 178,365          |
| HENNES + MAURITZ AB B SHS COMMON STOCK             | 59,176           |
| ELISA OYJ COMMON STOCK                             | 210,161          |
| MARKEL CORP COMMON STOCK                           | 8,416            |
| BANCO SANTANDER SA COMMON STOCK EUR.5              | 3,039,939        |
| MARKETAXESS HOLDINGS INC COMMON STOCK USD.003      | 18,515           |
| MARRIOTT VACATIONS WORLD COMMON STOCK USD.01       | 13,499           |
| MARSH + MCLENNAN COS COMMON STOCK USD1.0           | 151,703          |
| MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01    | 133,219          |
| SIEMENS AG REG COMMON STOCK NPV                    | 294,179          |
| MARTEN TRANSPORT LTD COMMON STOCK USD.01           | 7,523            |
| TELEFONICA SA COMMON STOCK EUR1.                   | 426,414          |
| MARTIN MARIETTA MATERIALS COMMON STOCK USD.01      | 8,251            |
| 1+1 DRILLISCH AG COMMON STOCK                      | 858              |
| MASCO CORP COMMON STOCK USD1.0                     | 204,678          |
| MASIMO CORP COMMON STOCK USD.001                   | 124,451          |
| DEUTSCHE BANK AG REGISTERED COMMON STOCK           | 1,319,896        |



| Security Name                                     | Shares/Par Value |
|---|------------------|
| MASONITE INTERNATIONAL CORP COMMON STOCK          | 3,197            |
| BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0   | 212,550          |
| BAYERISCHE MOTOREN WERKE PRF PREFERENCE           | 7,371            |
| MASTEC INC COMMON STOCK USD.1                     | 8,010            |
| MASTERCARD INC A COMMON STOCK USD.0001            | 344,112          |
| MASTR ALTERNATIVE LOANS TRUST MALT 2005 5 3A1     | 350,381          |
| MASTR ALTERNATIVE LOANS TRUST MALT 2005 6 1A2     | 209,691          |
| MASTR ASSET BACKED SECURITIES MABS 2004 OPT1 M2   | 100,795          |
| MASTR ASSET BACKED SECURITIES MABS 2004 OPT2 M2   | 73,345           |
| MASTR ASSET BACKED SECURITIES MABS 2004 WMC3 M5   | 172,902          |
| MASTR ALTERNATIVE LOANS TRUST MALT 2006 3 3A1     | 4,827            |
| MATADOR RESOURCES CO COMMON STOCK USD.01          | 64,069           |
| MATERION CORP COMMON STOCK                        | 2,487            |
| MATSON INC COMMON STOCK                           | 1,311            |
| MATTEL INC COMMON STOCK USD1.0                    | 46,046           |
| MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0    | 84,387           |
| MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001    | 34,762           |
| MAXLINEAR INC COMMON STOCK                        | 9,719            |
| MAXIMUS INC COMMON STOCK                          | 8,515            |
| FRANCE (GOVT OF) BONDS REGS 07/29 3.4             | 108,467          |
| MCCORMICK + CO NON VTG SHRS COMMON STOCK          | 104,310          |
| MCDONALD S CORP COMMON STOCK USD.01               | 162,546          |
| MCEWEN MINING INC COMMON STOCK                    | 41,912           |
| MCGRATH RENTCORP COMMON STOCK                     | 2,948            |
| VOPAK COMMON STOCK EUR.5                          | 144,481          |
| POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25 | 89,095           |
| MCKESSON CORP COMMON STOCK USD.01                 | 162,850          |
| DEUTSCHE TELEKOM AG REG COMMON STOCK              | 2,125,698        |
| SARTORIUS AG VORZUG PREFERENCE                    | 39,868           |
| MEDICAL PROPERTIES TRUST INC REIT USD.001         | 286,594          |
| MEDIFAST INC COMMON STOCK USD.001                 | 1,475            |
| MEDIA GEN INC CVR COMMON STOCK                    | 523,601          |
| MEDNAX INC COMMON STOCK USD.01                    | 1,431,085        |
| MEDPACE HOLDINGS INC COMMON STOCK USD.01          | 3,866            |
| ACCOR SA COMMON STOCK EUR3.0                      | 70,375           |
| MELCO RESORTS + ENTERT ADR ADR USD.01             | 312,866          |
| MERCADOLIBRE INC COMMON STOCK USD.001             | 42,713           |
| MERCANTILE BANK CORP COMMON STOCK                 | 1,890            |
| MERCER INTERNATIONAL INC COMMON STOCK USD1.0      | 5,213            |
| MERCHANTS BANCORP/IN COMMON STOCK                 | 1,048            |
| INFINEON TECHNOLOGIES AG COMMON STOCK             | 552,656          |
| MERCK + CO. INC. COMMON STOCK USD.5               | 1,187,369        |
| MERCURY SYSTEMS INC COMMON STOCK USD.01           | 7,400            |
| MERCURY GENERAL CORP COMMON STOCK                 | 3,373            |
| MEREDITH CORP COMMON STOCK USD1.0                 | 4,929            |
| MERIDIAN BIOSCIENCE INC COMMON STOCK              | 5,238            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| MERIDIAN BANCORP INC COMMON STOCK                 | 5,792            |
| MERIT MEDICAL SYSTEMS INC COMMON STOCK            | 609,922          |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2003 OPT1 M1  | 111,863          |
| MERITAGE HOMES CORP COMMON STOCK USD.01           | 5,017            |
| MERITOR INC COMMON STOCK USD1.0                   | 9,723            |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 FM1 M1   | 194,315          |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 HE1 M2   | 232,771          |
| CREDIT BASED ASSET SERVICING A CBASS 2004 CB6 M3  | 139,614          |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 NC1 M2   | 150,302          |
| MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A5 A9    | 87,337           |
| NOKIA OYJ COMMON STOCK                            | 199,627          |
| MESA LABORATORIES INC COMMON STOCK                | 579              |
| META FINANCIAL GROUP INC COMMON STOCK USD.01      | 3,874            |
| METHODE ELECTRONICS INC COMMON STOCK USD.5        | 4,542            |
| METLIFE INC COMMON STOCK USD.01                   | 171,870          |
| METRO INC/CN COMMON STOCK                         | 390,554          |
| METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01  | 16,999           |
| AEGON NV COMMON STOCK EUR.12                      | 3,187,186        |
| MICRO FOCUS INTL SPN ADR ADR                      | 86               |
| MICROSOFT CORP COMMON STOCK USD.00000625          | 2,921,295        |
| MICROSTRATEGY INC CL A COMMON STOCK USD.001       | 1,062            |
| MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001     | 91,779           |
| MICRON TECHNOLOGY INC COMMON STOCK USD.1          | 595,816          |
| MID AMERICA APARTMENT COMM REIT USD.01            | 31,597           |
| KONINKLIJKE KPN NV COMMON STOCK EUR.04            | 3,799,345        |
| ERICSSON LM B SHS COMMON STOCK SEK5.0             | 7,191,406        |
| CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0   | 611              |
| CHOCOLADEFABRIKEN LINDT REG COMMON STOCK CHF100.0 | 53               |
| STMICROELECTRONICS NV COMMON STOCK EUR1.04        | 1,663,712        |
| MIDDLEBY CORP COMMON STOCK USD.01                 | 94,143           |
| SOCIETE GENERALE SA COMMON STOCK EUR1.25          | 817,387          |
| MIDDLESEX WATER CO COMMON STOCK                   | 2,139            |
| MIDLAND STATES BANCORP INC COMMON STOCK USD.01    | 2,581            |
| TELIA CO AB COMMON STOCK SEK3.2                   | 3,083,940        |
| GIVAUDAN REG COMMON STOCK CHF10.0                 | 2,436            |
| ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1      | 171,386          |
| KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2         | 2,469,786        |
| TELEPERFORMANCE COMMON STOCK EUR2.5               | 88,654           |
| JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0       | 10,724           |
| ASM PACIFIC TECHNOLOGY COMMON STOCK HKD.1         | 21,967           |
| ACCTON TECHNOLOGY CORP COMMON STOCK TWD10.0       | 1,702,593        |
| HERMAN MILLER INC COMMON STOCK USD.2              | 8,497            |
| JIANGSU EXPRESS CO LTD H COMMON STOCK CNY1.0      | 885,112          |
| ACER INC COMMON STOCK TWD10.                      | 5,388,588        |
| AISIN CORP COMMON STOCK                           | 304,342          |
| AJINOMOTO CO INC COMMON STOCK                     | 16,436           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| CHINA SOUTHERN AIRLINES CO H COMMON STOCK CNY1.0   | 9,915,549        |
| ANA HOLDINGS INC COMMON STOCK                      | 5,494            |
| AMADA CO LTD COMMON STOCK                          | 46,124           |
| HANG LUNG PROPERTIES LTD COMMON STOCK              | 6,213,612        |
| MINERALS TECHNOLOGIES INC COMMON STOCK USD.1       | 4,192            |
| FUJI MEDIA HOLDINGS INC COMMON STOCK               | 3,043,600        |
| AEON FINANCIAL SERVICE CO LT COMMON STOCK          | 673,200          |
| RAMSAY HEALTH CARE LTD COMMON STOCK                | 155,333          |
| FKS FOOD SEJAHTERA TBK PT COMMON STOCK             | 1,188,300        |
| SINGAPORE TECH ENGINEERING COMMON STOCK            | 758,601          |
| MIRATI THERAPEUTICS INC COMMON STOCK               | 4,515            |
| AMMB HOLDINGS BHD COMMON STOCK                     | 499,493          |
| ACOM CO LTD COMMON STOCK                           | 1,590,495        |
| ASUSTEK COMPUTER INC COMMON STOCK TWD10.           | 958,422          |
| REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.     | 867,256          |
| ASAHI GROUP HOLDINGS LTD COMMON STOCK              | 437,527          |
| ASAHI KASEI CORP COMMON STOCK                      | 44,291           |
| ASAHI DIAMOND INDUSTRIAL CO COMMON STOCK           | 1,435,300        |
| AYALA LAND INC COMMON STOCK PHP1.0                 | 1,047,530        |
| AGC INC COMMON STOCK                               | 289,009          |
| ASIA CEMENT CORP COMMON STOCK TWD10.               | 2,512,887        |
| ENERGY EARTH PCL FOR FOREIGN SH. THB1.0 A          | 738,100          |
| GENTING PLANTATIONS BHD COMMON STOCK               | 2,458            |
| ATSUGI CO LTD COMMON STOCK                         | 578,200          |
| AUST AND NZ BANKING GROUP COMMON STOCK             | 2,760,261        |
| AMCOR PLC CDI CDI                                  | 35,801           |
| ABOITIZ EQUITY VENTURES INC COMMON STOCK PHP1.     | 172,682          |
| MOBILE TELESYSTEMS SP ADR ADR                      | 604,233          |
| BANK OF THE PHILIPPINE ISLAN COMMON STOCK PHP10.   | 118,616          |
| MODEL N INC COMMON STOCK USD.00015                 | 3,097            |
| BANK OF EAST ASIA LTD COMMON STOCK                 | 4,731,846        |
| CIMB GROUP HOLDINGS BHD COMMON STOCK               | 640,696          |
| BANK OF KYOTO LTD/THE COMMON STOCK                 | 408,883          |
| BANK HAPOALIM BM COMMON STOCK ILS1.                | 340,116          |
| WESTPAC BANKING CORP COMMON STOCK                  | 705,682          |
| BANK OF QUEENSLAND LTD COMMON STOCK                | 12,498           |
| BANK LEUMI LE ISRAEL COMMON STOCK ILS.1            | 1,320,182        |
| BANGKOK BANK PCL FOREIGN REG FOREIGN SH. THB10.0 A | 4,255,014        |
| MODERNA INC COMMON STOCK USD.0001                  | 161,086          |
| MOELIS + CO CLASS A COMMON STOCK USD.01            | 7,624            |
| ANHUI CONCH CEMENT CO LTD H COMMON STOCK CNY1.0    | 6,181,911        |
| BEIJING ENTERPRISES HLDGS COMMON STOCK             | 584,090          |
| MOHAWK INDUSTRIES INC COMMON STOCK USD.01          | 17,137           |
| Z HOLDINGS CORP COMMON STOCK                       | 1,300,638        |
| MOLINA HEALTHCARE INC COMMON STOCK USD.001         | 26,589           |
| DIGI.COM BHD COMMON STOCK                          | 28,317           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| FORTESCUE METALS GROUP LTD COMMON STOCK           | 2,275,744        |
| MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01    | 25,111           |
| TELSTRA CORP LTD COMMON STOCK                     | 3,461,076        |
| MOMO INC SPON ADR ADR USD.0001                    | 21,432           |
| WALSIN TECHNOLOGY CORP COMMON STOCK TWD10.        | 2,874            |
| MONARCH CASINO + RESORT INC COMMON STOCK USD.01   | 1,545            |
| BENDIGO AND ADELAIDE BANK COMMON STOCK            | 19,086           |
| MONDELEZ INTERNATIONAL INC A COMMON STOCK         | 578,689          |
| CHEIL WORLDWIDE INC COMMON STOCK KRW200.          | 209,087          |
| MONGODB INC COMMON STOCK USD.001                  | 25,965           |
| BERLI JUCKER PUB CO FORGN FOREIGN SH. THB1.0 A    | 9,936            |
| CLP HOLDINGS LTD COMMON STOCK                     | 2,062,111        |
| MONMOUTH REAL ESTATE INV COR REIT USD.01          | 11,348           |
| MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 49,490           |
| TAIWAN BUSINESS BANK COMMON STOCK TWD10.          | 3,280,265        |
| RELIANCE INDUSTRIES LTD COMMON STOCK INR10.       | 5,252,896        |
| HUANENG POWER INTL INC H COMMON STOCK CNY1.0      | 32,055           |
| BIDVEST GROUP LTD COMMON STOCK ZAR.05             | 153,265          |
| MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.        | 804,399          |
| SHREE CEMENT LTD COMMON STOCK INR10.              | 95               |
| TATA STEEL LTD COMMON STOCK INR10.                | 192,483          |
| MONRO INC COMMON STOCK USD.01                     | 4,744            |
| CLICKS GROUP LTD COMMON STOCK ZAR.01              | 238,173          |
| VANGUARD INTERNATIONAL SEMI COMMON STOCK TWD10.   | 892,205          |
| YANZHOU COAL MINING CO H COMMON STOCK CNY1.0      | 3,405,821        |
| MONSTER BEVERAGE CORP COMMON STOCK                | 390,559          |
| COCA COLA AMATIL LTD COMMON STOCK                 | 14,543           |
| TREND MICRO INC COMMON STOCK                      | 94,911           |
| NTT DATA CORP COMMON STOCK                        | 376,964          |
| NESTLE INDIA LTD COMMON STOCK INR10.              | 10,203           |
| ASX LTD COMMON STOCK                              | 812,932          |
| BRIDGESTONE CORP COMMON STOCK                     | 514,333          |
| GAIL INDIA LTD COMMON STOCK INR10.0               | 2,020,619        |
| MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.0  | 1,152,652        |
| KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0       | 380,064          |
| VEDANTA LTD COMMON STOCK INR1.0                   | 1,084,964        |
| HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1       | 5,950            |
| OBIC CO LTD COMMON STOCK                          | 90,807           |
| TITAN CO LTD COMMON STOCK INR1.0                  | 3,170            |
| SAMIR COMMON STOCK MAD100.                        | 4,300            |
| CHICONY ELECTRONICS CO LTD COMMON STOCK TWD10.    | 1,315,441        |
| QUANTA COMPUTER INC COMMON STOCK TWD10.           | 1,297,368        |
| ORACLE CORP JAPAN COMMON STOCK                    | 12,139           |
| LUPIN LTD COMMON STOCK INR2.0                     | 2,043            |
| BHP GROUP LTD COMMON STOCK                        | 2,681,051        |
| BROTHER INDUSTRIES LTD COMMON STOCK               | 87,886           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| QATAR NATIONAL BANK COMMON STOCK QAR1.0           | 3,876,068        |
| HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE           | 11,599           |
| KOBAYASHI PHARMACEUTICAL CO COMMON STOCK          | 19,937           |
| COMMERCIAL BANK PSQC COMMON STOCK QAR1.0          | 1,007,024        |
| CONTACT ENERGY LTD COMMON STOCK                   | 26,869           |
| MOODY S CORP COMMON STOCK USD.01                  | 99,218           |
| MOOG INC CLASS A COMMON STOCK USD1.0              | 22,042           |
| HIGHWEALTH CONSTRUCTION CORP COMMON STOCK TWD10.0 | 1,459,908        |
| SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.    | 280              |
| DB INSURANCE CO LTD COMMON STOCK KRW500.0         | 37,559           |
| OOREDOO QPSC COMMON STOCK QAR1.0                  | 1,100,382        |
| BREVILLE GROUP LTD COMMON STOCK                   | 212,139          |
| RYMAN HEALTHCARE LTD COMMON STOCK                 | 38,433           |
| MIRVAC GROUP REIT                                 | 2,215,862        |
| COCA COLA BOTTLERS JAPAN HOL COMMON STOCK         | 4,413            |
| USS CO LTD COMMON STOCK                           | 270,136          |
| HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.    | 2,047,835        |
| CANON INC COMMON STOCK                            | 60,528           |
| COWAY CO LTD COMMON STOCK KRW500.0                | 57,476           |
| HARVEY NORMAN HOLDINGS LTD COMMON STOCK           | 18,035           |
| MORGAN STANLEY COMMON STOCK USD.01                | 843,335          |
| MORGAN STANLEY CAPITAL INC MSAC 2004 HE3 M1       | 239,894          |
| MORGAN STANLEY CAPITAL INC MSAC 2004 HE6 M2       | 116,144          |
| MORGAN STANLEY CAPITAL INC MSAC 2004 HE6 M3       | 199,103          |
| MORGAN STANLEY CAPITAL INC MSAC 2004 HE8 M3       | 47,742           |
| MORGAN STANLEY CAPITAL INC MSAC 2004 NC8 M5       | 716,556          |
| MORGAN STANLEY CAPITAL INC MSAC 2005 HE1 M3       | 250,163          |
| MORGAN STANLEY CAPITAL INC MSAC 2003 HE2 M2       | 5,899            |
| MORGAN STANLEY CAPITAL INC MSAC 2004 HE1 M1       | 99,334           |
| MORGAN STANLEY CAPITAL INC MSAC 2004 NC5 M1       | 466,728          |
| MORGAN STANLEY MORTGAGE LOAN T MSM 2006 7 1A      | 45,740           |
| KT+G CORP COMMON STOCK KRW5000.                   | 357,726          |
| DBS GROUP HOLDINGS LTD COMMON STOCK               | 2,534,299        |
| MORNINGSTAR INC COMMON STOCK                      | 3,259            |
| DISCOVERY LTD COMMON STOCK ZAR.001                | 3,585            |
| CASIO COMPUTER CO LTD COMMON STOCK                | 6,846            |
| CATHAY PACIFIC AIRWAYS COMMON STOCK               | 32,000           |
| S 1 CORPORATION COMMON STOCK KRW500.              | 34,924           |
| COMPUTERSHARE LTD COMMON STOCK                    | 45,694           |
| BRILLIANCE CHINA AUTOMOTIVE COMMON STOCK USD.01   | 3,199,134        |
| KOREA GAS CORPORATION COMMON STOCK KRW5000.       | 2,424            |
| CORONA CORP COMMON STOCK                          | 278,300          |
| CENTRAL JAPAN RAILWAY CO COMMON STOCK             | 27,559           |
| CSL LTD COMMON STOCK                              | 206,659          |
| CATCHER TECHNOLOGY CO LTD COMMON STOCK TWD10.     | 396,239          |
| CHANG HWA COMMERCIAL BANK COMMON STOCK TWD10.     | 2,175,147        |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| MALAYSIA AIRPORTS HLDGS BHD COMMON STOCK           | 9,804            |
| ZEE ENTERTAINMENT ENTERPRISE COMMON STOCK INR1.    | 467,781          |
| CJ CORP COMMON STOCK KRW5000.                      | 146              |
| CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.   | 1,219,227        |
| CHIBA BANK LTD/THE COMMON STOCK                    | 518,738          |
| CHINA STEEL CORP COMMON STOCK TWD10.               | 1,427,412        |
| MORTGAGEIT TRUST MHL 2005 4 M1                     | 92,919           |
| CSPC PHARMACEUTICAL GROUP LT COMMON STOCK          | 43,691,361       |
| CHINA OVERSEAS LAND + INVEST COMMON STOCK          | 7,943,642        |
| CHOFU SEISAKUSHO CO LTD COMMON STOCK               | 275,300          |
| CHINA RESOURCES LAND LTD COMMON STOCK HKD.1        | 5,108,437        |
| I CABLE COMMUNICATIONS LTD COMMON STOCK            | 38,636           |
| KAKAO CORP COMMON STOCK KRW100.0                   | 128,751          |
| KOSE CORP COMMON STOCK                             | 2,452            |
| MOSAIC CO/THE COMMON STOCK USD.01                  | 525,915          |
| CHUBU ELECTRIC POWER CO INC COMMON STOCK           | 52,929           |
| CHUDENKO CORP COMMON STOCK                         | 319,300          |
| CHUGOKU ELECTRIC POWER CO COMMON STOCK             | 134,217          |
| CHUGOKU MARINE PAINTS LTD COMMON STOCK             | 253,000          |
| CITIC LTD COMMON STOCK                             | 2,877,903        |
| CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK          | 169,602          |
| CITY DEVELOPMENTS LTD COMMON STOCK                 | 507,773          |
| REA GROUP LTD COMMON STOCK                         | 41,719           |
| CJ ENM CO LTD COMMON STOCK KRW5000.0               | 120,240          |
| CHINA LIFE INSURANCE CO LTD COMMON STOCK TWD10.    | 1,450,292        |
| MOTOROLA SOLUTIONS INC COMMON STOCK USD.01         | 137,874          |
| TRANSURBAN GROUP STAPLED SECURITY                  | 360,107          |
| ADVANTECH CO LTD COMMON STOCK TWD10.               | 90,097           |
| CLEANUP CORP COMMON STOCK                          | 415,400          |
| INFOSYS LTD COMMON STOCK INR5.                     | 5,789,042        |
| WIPRO LTD COMMON STOCK INR2.                       | 1,878,873        |
| BEIJING CAPITAL INTL AIRPO H COMMON STOCK CNY1.0   | 1,365,089        |
| DAEWOO SHIPBUILDING + MARINE COMMON STOCK KRW5000. | 342              |
| COCHLEAR LTD COMMON STOCK                          | 22,569           |
| ORIGIN ENERGY LTD COMMON STOCK                     | 731,722          |
| COMMONWEALTH BANK OF AUSTRAL COMMON STOCK          | 356,943          |
| LENOVO GROUP LTD COMMON STOCK                      | 9,621,550        |
| BORAL LTD COMMON STOCK                             | 36,189           |
| RIO TINTO LTD COMMON STOCK                         | 545,365          |
| CYBERAGENT INC COMMON STOCK                        | 643,404          |
| SK TELECOM COMMON STOCK KRW500.                    | 330,452          |
| COMPAL ELECTRONICS COMMON STOCK TWD10.             | 6,066,108        |
| RAKUTEN GROUP INC COMMON STOCK                     | 430,216          |
| UNITED TRACTORS TBK PT COMMON STOCK IDR250.0       | 4,238,542        |
| JARDINE CYCLE + CARRIAGE LTD COMMON STOCK          | 3,100            |
| SATS LTD COMMON STOCK                              | 20,500           |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| COMMERCIAL INTERNATIONAL BAN COMMON STOCK EGP10.    | 432,895          |
| RHB BANK BHD COMMON STOCK                           | 2,298,525        |
| APA GROUP STAPLED SECURITY                          | 311,680          |
| MUELLER INDUSTRIES INC COMMON STOCK USD.01          | 6,242            |
| MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01    | 18,269           |
| MR COOPER GROUP INC COMMON STOCK USD.01             | 9,889            |
| KDDI CORP COMMON STOCK                              | 2,234,025        |
| MIRAE ASSET SECURITIES CO LT COMMON STOCK KRW5000.0 | 35,611           |
| DAIFUKU CO LTD COMMON STOCK                         | 15,705           |
| DAIICHI JITSUGYO CO LTD COMMON STOCK                | 59,300           |
| DAITO TRUST CONSTRUCT CO LTD COMMON STOCK           | 37,013           |
| DAIKIN INDUSTRIES LTD COMMON STOCK                  | 69,514           |
| SUMITOMO DAINIPPON PHARMA CO COMMON STOCK           | 315,252          |
| DAI NIPPON PRINTING CO LTD COMMON STOCK             | 372,126          |
| DAINICHISEIKA COLOR + CHEM COMMON STOCK             | 232,400          |
| DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK            | 170,099          |
| DAIWA SECURITIES GROUP INC COMMON STOCK             | 51,149           |
| ARISTOCRAT LEISURE LTD COMMON STOCK                 | 427,129          |
| STANDARD CHART BANK BOTSWANA COMMON STOCK BWP.1     | 424,248          |
| DELTA ELECTRONICS INC COMMON STOCK TWD10.           | 3,020,552        |
| HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0          | 1,223,645        |
| DENKI KOGYO CO LTD COMMON STOCK                     | 119,200          |
| CHINA TAIPING INSURANCE HOLD COMMON STOCK           | 14,706           |
| NCISOFT CORP COMMON STOCK KRW500.0                  | 13,642           |
| LAWSON INC COMMON STOCK                             | 133,676          |
| OTSUKA CORP COMMON STOCK                            | 210,791          |
| MURPHY OIL CORP COMMON STOCK USD1.0                 | 127,009          |
| HONG KONG EXCHANGES + CLEAR COMMON STOCK            | 1,246,185        |
| MURPHY USA INC COMMON STOCK                         | 3,795            |
| MINITUBISHI HC CAPITAL INC COMMON STOCK             | 979,690          |
| PAN PACIFIC INTERNATIONAL HO COMMON STOCK           | 772,894          |
| DISCO CORP COMMON STOCK                             | 37,161           |
| INSURANCE AUSTRALIA GROUP COMMON STOCK              | 158,698          |
| APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.      | 29,806           |
| DOWA HOLDINGS CO LTD COMMON STOCK                   | 588,800          |
| GOLD FIELDS LTD COMMON STOCK ZAR.5                  | 2,064,755        |
| DUBAI ISLAMIC BANK COMMON STOCK AED1.0              | 3,090,307        |
| NANYA TECHNOLOGY CORP COMMON STOCK TWD10.           | 1,454,194        |
| INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.   | 5,710,595        |
| MYERS INDUSTRIES INC COMMON STOCK                   | 3,703            |
| GLOBE TELECOM INC COMMON STOCK PHP50.               | 51,716           |
| MYRIAD GENETICS INC COMMON STOCK USD.01             | 9,118            |
| A2 MILK CO LTD COMMON STOCK                         | 519,060          |
| TV ASAHI HOLDINGS CORP COMMON STOCK                 | 605,300          |
| N B T BANCORP INC COMMON STOCK USD.01               | 5,333            |
| CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.         | 9,012,147        |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| AU OPTRONICS CORP COMMON STOCK TWD10.0             | 11,627,839       |
| NCR CORPORATION COMMON STOCK USD.01                | 17,417           |
| MTR CORP COMMON STOCK                              | 2,796,183        |
| TAIWAN MOBILE CO LTD COMMON STOCK TWD10.           | 1,111,013        |
| REMGRO LTD COMMON STOCK                            | 4,888            |
| LG UPLUS CORP COMMON STOCK KRW5000.0               | 668,128          |
| NMI HOLDINGS INC CLASS A COMMON STOCK USD.01       | 11,614           |
| ABC MART INC COMMON STOCK                          | 58,798           |
| NRG ENERGY INC COMMON STOCK USD.01                 | 454,482          |
| NVR INC COMMON STOCK USD.01                        | 16,341           |
| NV5 GLOBAL INC COMMON STOCK USD.01                 | 16,764           |
| HCL TECHNOLOGIES LTD COMMON STOCK INR2.0           | 1,448,250        |
| DABUR INDIA LTD COMMON STOCK INR1.                 | 499,320          |
| HAP SENG CONSOLIDATED COMMON STOCK                 | 5,668            |
| EASTERN CO SAE COMMON STOCK EGP1.0                 | 1,714,649        |
| EAST JAPAN RAILWAY CO COMMON STOCK                 | 139,029          |
| SINGAPORE EXCHANGE LTD COMMON STOCK                | 1,951,487        |
| ELECTRICITY GEN PUB CO FOREI FOREIGN SH. THB10.0 A | 2,594            |
| EISAI CO LTD COMMON STOCK                          | 22,759           |
| ELBIT SYSTEMS LTD COMMON STOCK ILS1.               | 9,256            |
| CAPITALAND LTD COMMON STOCK                        | 441,250          |
| SBI HOLDINGS INC COMMON STOCK                      | 473,382          |
| NASDAQ INC COMMON STOCK USD.01                     | 38,468           |
| CHAROEN POKPHAND INDONESIA PT COMMON STOCK IDR10.  | 67,099           |
| TRAVELSKY TECHNOLOGY LTD H COMMON STOCK CNY1.0     | 27,480           |
| EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0      | 776,666          |
| NATERA INC COMMON STOCK USD.0001                   | 8,922            |
| EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.      | 3,744,903        |
| HERO MOTOCORP LTD COMMON STOCK INR2.0              | 178,727          |
| KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD.025   | 22,147           |
| NATIONAL BANK OF CANADA COMMON STOCK               | 788,966          |
| FAR EASTERN NEW CENTURY CORP COMMON STOCK TWD10.   | 642,797          |
| FAST RETAILING CO LTD COMMON STOCK                 | 22,946           |
| ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1         | 2,923,818        |
| MINITUBISHI UFJ FINANCIAL GRO COMMON STOCK         | 10,135,416       |
| FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.     | 9,611            |
| NATIONAL BANK HOLD CL A COMMON STOCK               | 3,762            |
| FIRST PACIFIC CO COMMON STOCK USD.01               | 66,000           |
| KUNLUN ENERGY CO LTD COMMON STOCK HKD.01           | 1,175,430        |
| FISHER + PAYKEL HEALTHCARE C COMMON STOCK          | 378,256          |
| FLETCHER BUILDING LTD COMMON STOCK                 | 27,408           |
| LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0  | 35,955           |
| ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.      | 1,038,748        |
| NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.   | 1,094,262        |
| LG CHEM LTD COMMON STOCK KRW5000.                  | 85,323           |
| LG CHEM LTD PREFERENCE PREFERENCE                  | 4,467            |



| Security Name                                     | Shares/Par Value |
|---|------------------|
| LG HOUSEHOLD + HEALTH PEF PREFERENCE              | 341              |
| FORMOSA PLASTICS CORP COMMON STOCK TWD10.0        | 9,299,764        |
| FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0    | 31,009           |
| NATIONAL BEVERAGE CORP COMMON STOCK USD.01        | 3,297            |
| FLIGHT CENTRE TRAVEL GROUP L COMMON STOCK         | 1,705            |
| COSCO SHIPPING PORTS LTD COMMON STOCK HKD.1       | 532,257          |
| FUJI ELECTRIC CO LTD COMMON STOCK                 | 4,513            |
| SUBARU CORP COMMON STOCK                          | 963,530          |
| FUJIFILM HOLDINGS CORP COMMON STOCK               | 400,371          |
| FANUC CORP COMMON STOCK                           | 121,849          |
| FUJITSU LTD COMMON STOCK                          | 345,588          |
| FUKUDA DENSHI CO LTD COMMON STOCK                 | 64,800           |
| FUTABA CORP COMMON STOCK                          | 458,600          |
| NATIONAL HEALTHCARE CORP COMMON STOCK USD.01      | 1,499            |
| GAMUDA BHD COMMON STOCK                           | 326,347          |
| NATIONAL FUEL GAS CO COMMON STOCK USD1.0          | 10,855           |
| NATL HEALTH INVESTORS INC REIT USD.01             | 6,086            |
| NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01     | 17,068           |
| GPT GROUP REIT                                    | 460,072          |
| GUDANG GARAM TBK PT COMMON STOCK IDR500.          | 162,074          |
| MCDONALD S HOLDINGS CO JAPAN COMMON STOCK         | 78,226           |
| NATIONAL PRESTO INDS INC COMMON STOCK USD1.0      | 597              |
| GIANT MANUFACTURING COMMON STOCK TWD10.           | 266,731          |
| MEDIATEK INC COMMON STOCK TWD10.                  | 806,269          |
| NATIONAL RESEARCH CORP COMMON STOCK USD.001       | 1,691            |
| NATIONAL RETAIL PROPERTIES REIT USD.01            | 22,780           |
| NATIONAL STORAGE AFFILIATES REIT USD.01           | 7,969            |
| NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01  | 10,772           |
| NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01  | 292              |
| NATUS MEDICAL INC COMMON STOCK USD.001            | 4,157            |
| NOMURA RESEARCH INSTITUTE LT COMMON STOCK         | 99,998           |
| YUEXIU PROPERTY CO LTD COMMON STOCK               | 23,141,350       |
| NAVISTAR INTERNATIONAL CORP COMMON STOCK USD.1    | 6,171            |
| NAVIENT CORP COMMON STOCK USD.01                  | 26,972           |
| NIPPON BUILDING FUND INC REIT                     | 52               |
| SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000. | 87,422           |
| JAPAN REAL ESTATE INVESTMENT REIT                 | 2,192            |
| HACHIJUNI BANK LTD/THE COMMON STOCK               | 1,652,600        |
| NEENAH INC COMMON STOCK USD.01                    | 2,046            |
| NEKTAR THERAPEUTICS COMMON STOCK USD.0001         | 23,969           |
| NELNET INC CL A COMMON STOCK USD.01               | 2,382            |
| NEOGEN CORP COMMON STOCK USD.16                   | 7,162            |
| NEOGENOMICS INC COMMON STOCK USD.001              | 13,774           |
| HAMAMATSU PHOTONICS KK COMMON STOCK               | 4,913            |
| S OIL CORP COMMON STOCK KRW2500.0                 | 410              |
| HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0      | 1,038            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| HANG LUNG GROUP LTD COMMON STOCK                  | 24,000           |
| HANG SENG BANK LTD COMMON STOCK                   | 830,450          |
| SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.   | 114,021          |
| HANKYU HANSHIN HOLDINGS INC COMMON STOCK          | 8,042            |
| DR. REDDY S LABORATORIES COMMON STOCK INR5.       | 289,181          |
| NETAPP INC COMMON STOCK USD.001                   | 161,235          |
| NETFLIX INC COMMON STOCK USD.001                  | 135,152          |
| NETEASE INC ADR ADR USD.0001                      | 522,158          |
| NETGEAR INC COMMON STOCK USD.001                  | 3,610            |
| NETSCOUT SYSTEMS INC COMMON STOCK USD.001         | 8,894            |
| FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.    | 16,232,544       |
| HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.  | 3,640,512        |
| ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A | 2,755,820        |
| NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001   | 20,256           |
| JAMES HARDIE INDUSTRIES CDI CDI EUR.59            | 293,015          |
| HASEKO CORP COMMON STOCK                          | 1,695,000        |
| NEVRO CORP COMMON STOCK USD.001                   | 4,243            |
| CHINA MERCHANTS PORT HOLDING COMMON STOCK         | 7,791,880        |
| DENTSU GROUP INC COMMON STOCK                     | 23,281           |
| HIKARI TSUSHIN INC COMMON STOCK                   | 7,600            |
| HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.       | 2,734            |
| HOME PRODUCT CENTER PCL FOR FOREIGN SH. THB1.0 A  | 2,019,141        |
| EXXARO RESOURCES LTD COMMON STOCK ZAR.01          | 279,179          |
| POSCO CHEMICAL CO LTD COMMON STOCK KRW500.0       | 26,432           |
| CAPITALAND INTEGRATED COMMER REIT                 | 1,608,368        |
| HENDERSON LAND DEVELOPMENT COMMON STOCK           | 1,449,633        |
| RESONA HOLDINGS INC COMMON STOCK                  | 72,920           |
| FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.   | 1,118,533        |
| YUANTA FINANCIAL HOLDING CO COMMON STOCK TWD10.   | 11,689,817       |
| ALUMINUM CORP OF CHINA LTD H COMMON STOCK CNY1.0  | 35,862           |
| CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0  | 3,463,918        |
| HINO MOTORS LTD COMMON STOCK                      | 695,245          |
| HIROSE ELECTRIC CO LTD COMMON STOCK               | 15,871           |
| HISAKA WORKS LTD COMMON STOCK                     | 594,100          |
| HISAMITSU PHARMACEUTICAL CO COMMON STOCK          | 12,973           |
| HITACHI LTD COMMON STOCK                          | 238,509          |
| HITACHI METALS LTD COMMON STOCK                   | 520,192          |
| MAXELL HOLDINGS LTD COMMON STOCK                  | 1,556,300        |
| HITACHI CONSTRUCTION MACHINE COMMON STOCK         | 151,731          |
| CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.   | 19,789,192       |
| SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK         | 459,756          |
| E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.    | 5,324,825        |
| HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1     | 1,257,245        |
| HONDA MOTOR CO LTD COMMON STOCK                   | 1,153,419        |
| NEW CENTURY HOME EQUITY LOAN T NCHET 2003 5 M1    | 179,273          |
| NEW CENTURY HOME EQUITY LOAN T NCHET 2005 1 M3    | 85,455           |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| POWER ASSETS HOLDINGS LTD COMMON STOCK              | 1,140,404        |
| WHARF HOLDINGS LTD COMMON STOCK                     | 706,864          |
| YTL CORP BHD COMMON STOCK                           | 11               |
| HONG LEONG FINANCIAL GROUP COMMON STOCK             | 55,122           |
| HONG KONG + CHINA GAS COMMON STOCK                  | 7,537,100        |
| HONG LEONG BANK BERHAD COMMON STOCK                 | 3,293,962        |
| HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.      | 9,430,361        |
| LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0          | 1,513            |
| HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0          | 286              |
| CAPITEC BANK HOLDINGS LTD COMMON STOCK ZAR.01       | 301,524          |
| AIR WATER INC COMMON STOCK                          | 6,534            |
| HOYA CORP COMMON STOCK                              | 475,537          |
| BHARTI AIRTEL LTD COMMON STOCK INR5.0               | 8,307,662        |
| MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.    | 23,813,554       |
| KOREA SHIPBUILDING + OFFSHOR COMMON STOCK KRW5000.0 | 354              |
| HONG PU REAL ESTATE DEVELOP COMMON STOCK TWD10.0    | 14,890,491       |
| HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.          | 67,027           |
| HYSAN DEVELOPMENT CO COMMON STOCK                   | 18,000           |
| SK HYNIX INC COMMON STOCK KRW5000.                  | 577,066          |
| HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.   | 710              |
| HYUNDAI MOTOR CO LTD PRF PREFERENCE                 | 26,795           |
| HYUNDAI MOTOR CO COMMON STOCK KRW5000.              | 68,508           |
| LARGAN PRECISION CO LTD COMMON STOCK TWD10.         | 42,916           |
| TAISHIN FINANCIAL HOLDING COMMON STOCK TWD10.       | 4,607,811        |
| SHIN KONG FINANCIAL HOLDING COMMON STOCK TWD10.     | 100,733          |
| INDOCEMENT TUNGGAL PRAKARSA COMMON STOCK IDR500.    | 13,389           |
| CHINA EVERBRIGHT LTD COMMON STOCK                   | 90,428           |
| IJM CORP BHD COMMON STOCK                           | 73               |
| ICL GROUP LTD COMMON STOCK ILS1.0                   | 644,208          |
| INTL CONTAINER TERM SVCS INC COMMON STOCK PHP1.     | 322,722          |
| ORICA LTD COMMON STOCK                              | 26,231           |
| INVENTEC CORP COMMON STOCK TWD10.                   | 1,360,857        |
| NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5       | 13,331           |
| CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01          | 8,091,926        |
| HYUNDAI STEEL CO COMMON STOCK KRW5000.              | 42,462           |
| INDAH KIAT PULP + PAPER TBK COMMON STOCK IDR1000.   | 1,428,174        |
| INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.      | 17,830           |
| GALAXY ENTERTAINMENT GROUP L COMMON STOCK           | 2,783,271        |
| JG SUMMIT HOLDINGS INC COMMON STOCK PHP1.           | 322,507          |
| ISUZU MOTORS LTD COMMON STOCK                       | 858,297          |
| ITOCHU CORP COMMON STOCK                            | 778,106          |
| JSR CORP COMMON STOCK                               | 751,146          |
| JARDINE MATHESON HLDGS LTD COMMON STOCK USD.25      | 145,588          |
| JAPAN AIRPORT TERMINAL CO COMMON STOCK              | 1,774            |
| JOLLIBEE FOODS CORP COMMON STOCK PHP1.0             | 56,823           |
| JAPAN TOBACCO INC COMMON STOCK                      | 1,726,860        |

| Security Name                                      | Shares/Par Value |
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| NEW ORIENTAL EDUCATIO SP ADR ADR USD.01            | 4,482,111        |
| AEON CO LTD COMMON STOCK                           | 23,195           |
| KAJIMA CORP COMMON STOCK                           | 327,447          |
| NEW RESIDENTIAL INVESTMENT REIT USD.01             | 55,589           |
| NEW RELIC INC COMMON STOCK USD.001                 | 6,759            |
| KANSAI ELECTRIC POWER CO INC COMMON STOCK          | 55,487           |
| KANSAI PAINT CO LTD COMMON STOCK                   | 23,810           |
| KAO CORP COMMON STOCK                              | 77,410           |
| KERRY PROPERTIES LTD COMMON STOCK HKD1.0           | 16,500           |
| KEIHAN HOLDINGS CO LTD COMMON STOCK                | 14,177           |
| KEIKYU CORP COMMON STOCK                           | 7,794            |
| KEIO CORP COMMON STOCK                             | 3,662            |
| KEISEI ELECTRIC RAILWAY CO COMMON STOCK            | 4,636            |
| KIKKOMAN CORP COMMON STOCK                         | 5,161            |
| KIA CORP COMMON STOCK KRW5000.0                    | 478,938          |
| KEYENCE CORP COMMON STOCK                          | 106,407          |
| KINGBOARD HOLDINGS LTD COMMON STOCK HKD.1          | 1,388,522        |
| KRUNG THAI BANK PUB CO FOREI FOREIGN SH. THB5.15 A | 6,153,705        |
| KINTETSU GROUP HOLDINGS CO L COMMON STOCK          | 6,106            |
| KIRIN HOLDINGS CO LTD COMMON STOCK                 | 1,027,078        |
| KISSEI PHARMACEUTICAL CO LTD COMMON STOCK          | 303,500          |
| NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01     | 61,897           |
| KOREA ZINC CO LTD COMMON STOCK KRW5000.            | 6,345            |
| KOATSU GAS KOGYO CO LTD COMMON STOCK               | 503,200          |
| NEW YORK MORTGAGE TRUST INC REIT USD.02            | 46,213           |
| KOITO MANUFACTURING CO LTD COMMON STOCK            | 104,178          |
| KOMATSU LTD COMMON STOCK                           | 382,686          |
| KOMORI CORP COMMON STOCK                           | 1,454,056        |
| KONAMI HOLDINGS CORP COMMON STOCK                  | 116,802          |
| HANWHA CORPORATION COMMON STOCK KRW5000.0          | 375              |
| KOREAN AIR LINES CO LTD COMMON STOCK KRW5000.      | 1,388            |
| JTEKT CORP COMMON STOCK                            | 559,000          |
| CJ LOGISTICS COMMON STOCK KRW5000.0                | 42,039           |
| KUALA LUMPUR KEPONG BHD COMMON STOCK               | 3,906            |
| KUBOTA CORP COMMON STOCK                           | 722,523          |
| KURARAY CO LTD COMMON STOCK                        | 28,082           |
| NEW YORK REIT INC REIT USD.01                      | 2,351            |
| KURITA WATER INDUSTRIES LTD COMMON STOCK           | 6,985            |
| KYOKUTO KAIHATSU KOGYO CO COMMON STOCK             | 329,700          |
| KYOCERA CORP COMMON STOCK                          | 351,772          |
| KUMHO PETROCHEMICAL CO LTD COMMON STOCK KRW5000.0  | 18,041           |
| KYOWA KIRIN CO LTD COMMON STOCK                    | 812,103          |
| KYUSHU ELECTRIC POWER CO INC COMMON STOCK          | 53,277           |
| NEW YORK TIMES CO A COMMON STOCK USD.1             | 18,890           |
| LENDLEASE GROUP STAPLED SECURITY                   | 322,314          |
| NEWELL BRANDS INC COMMON STOCK USD1.0              | 53,414           |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| TOKIO MARINE HOLDINGS INC COMMON STOCK              | 507,734          |
| JAPAN METROPOLITAN FUND INVE REIT                   | 8,861            |
| METROPOLITAN BANK + TRUST COMMON STOCK PHP20.       | 141,786          |
| NEWMARKET CORP COMMON STOCK                         | 1,172            |
| NEWMARK GROUP INC CLASS A COMMON STOCK USD.01       | 18,419           |
| NEWMONT CORP COMMON STOCK USD1.6                    | 628,887          |
| HLB INC COMMON STOCK KRW500.                        | 816              |
| LION CORP COMMON STOCK                              | 7,924            |
| LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.         | 2,729,559        |
| LG ELECTRONICS INC COMMON STOCK KRW5000.            | 139,872          |
| NEWS CORP CLASS A COMMON STOCK USD.01               | 970,827          |
| SINOPAC FINANCIAL HOLDINGS COMMON STOCK TWD10.      | 11,470,704       |
| CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.    | 69,841,595       |
| NEWSSTAR FINANCIAL INCCVR COMMON STOCK              | 7,264            |
| GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02    | 548,888          |
| BLUESCOPE STEEL LTD COMMON STOCK                    | 858,096          |
| NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01    | 5,950            |
| NEXTERA ENERGY INC COMMON STOCK USD.01              | 565,372          |
| NEXTERA ENERGY PARTNERS LP COMMON STOCK             | 8,391            |
| NEXPOINT RESIDENTIAL REIT USD.01                    | 2,405            |
| AEON MALL CO LTD COMMON STOCK                       | 546,096          |
| NEXTGEN HEALTHCARE INC COMMON STOCK USD.01          | 6,477            |
| SHENZHEN INVESTMENT LTD COMMON STOCK                | 4,873,347        |
| LOTTE CORP COMMON STOCK KRW200.0                    | 239              |
| CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1     | 2,959,247        |
| BOC HONG KONG HOLDINGS LTD COMMON STOCK             | 7,017,380        |
| BYD CO LTD H COMMON STOCK CNY1.0                    | 199,047          |
| LG CORP COMMON STOCK KRW5000.                       | 220,849          |
| NH INVESTMENT + SECURITIES C COMMON STOCK KRW5000.0 | 156,185          |
| GS ENGINEERING + CONSTRUCT COMMON STOCK KRW5000.    | 107,398          |
| NICOLET BANKSHARES INC COMMON STOCK                 | 1,147            |
| NIKE INC CL B COMMON STOCK                          | 388,172          |
| JFE HOLDINGS INC COMMON STOCK                       | 406,417          |
| ABU DHABI COMMERCIAL BANK COMMON STOCK AED1.        | 456,855          |
| SOHGO SECURITY SERVICES CO COMMON STOCK             | 38,093           |
| NISOURCE INC COMMON STOCK USD.01                    | 50,523           |
| NLIGHT INC COMMON STOCK                             | 4,191            |
| NOAH HOLDINGS LTD SPON ADS ADR USD.0005             | 51,747           |
| MAEZAWA KYUSO INDUSTRIES CO COMMON STOCK            | 366,200          |
| MAKITA CORP COMMON STOCK                            | 90,732           |
| FRASER + NEAVE HOLDINGS BHD COMMON STOCK            | 1,348            |
| MALAYAN BANKING BHD COMMON STOCK                    | 1,399,407        |
| NORDSON CORP COMMON STOCK                           | 16,091           |
| NORDSTROM INC COMMON STOCK                          | 14,525           |
| MISC BHD COMMON STOCK                               | 218,078          |
| NORFOLK SOUTHERN CORP COMMON STOCK USD1.0           | 126,123          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| MAEZAWA KASEI INDUSTRIES CO COMMON STOCK          | 229,100          |
| NAVER CORP COMMON STOCK KRW100.0                  | 263,202          |
| CHINA OILFIELD SERVICES H COMMON STOCK CNY1.0     | 1,301,645        |
| SUMITOMO MITSUI FINANCIAL GR COMMON STOCK         | 375,474          |
| MTN GROUP LTD COMMON STOCK ZAR.0001               | 1,111,898        |
| MEGAWORLD CORP COMMON STOCK PHP1.0                | 356,649          |
| ASCENDAS REAL ESTATE INV TRT REIT                 | 2,750,477        |
| ANGLOGOLD ASHANTI LTD COMMON STOCK ZAR.25         | 1,448,883        |
| QATAR ELECTRICITY + WATER CO COMMON STOCK QAR1.0  | 325,454          |
| NWS HOLDINGS LTD COMMON STOCK HKD1.0              | 41,347           |
| MARUBENI CORP COMMON STOCK                        | 3,242,760        |
| MARUICHI STEEL TUBE LTD COMMON STOCK              | 315,400          |
| MARUI GROUP CO LTD COMMON STOCK                   | 6,684            |
| PANASONIC CORP COMMON STOCK                       | 77,845           |
| PCCW LTD COMMON STOCK                             | 5,689,455        |
| MUSASHI CO LTD COMMON STOCK                       | 68,000           |
| MATSUMOTO YUSHI SEIYAKU CO COMMON STOCK           | 20,500           |
| FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.    | 4,365,637        |
| LAND + HOUSES PUB CO FOR REG FOREIGN SH. THB1.0 A | 73,840           |
| SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.       | 1,790,555        |
| SUNCORP GROUP LTD COMMON STOCK                    | 620,939          |
| YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25      | 20,500           |
| MIZUHO FINANCIAL GROUP INC COMMON STOCK           | 85,216           |
| MISUMI GROUP INC COMMON STOCK                     | 111,035          |
| MINITUBISHI ESTATE CO LTD COMMON STOCK            | 285,764          |
| MITSUBISHI CORP COMMON STOCK                      | 819,340          |
| MITSUBISHI GAS CHEMICAL CO COMMON STOCK           | 535,379          |
| MITSUBISHI ELECTRIC CORP COMMON STOCK             | 1,030,542        |
| MITSUBISHI HEAVY INDUSTRIES COMMON STOCK          | 11,278           |
| MITSUBISHI MATERIALS CORP COMMON STOCK            | 980,800          |
| MITSUI + CO LTD COMMON STOCK                      | 1,691,881        |
| MITSUI CHEMICALS INC COMMON STOCK                 | 326,523          |
| MITSUI FUDOSAN CO LTD COMMON STOCK                | 217,370          |
| MITSUBISHI MOTORS CORP COMMON STOCK               | 1,968,700        |
| POWERTECH TECHNOLOGY INC COMMON STOCK TWD10.      | 142,737          |
| DIVI S LABORATORIES LTD COMMON STOCK INR2.        | 355,373          |
| COMFORTDELGRO CORP LTD COMMON STOCK               | 65,400           |
| FIRSTSTRAND LTD COMMON STOCK ZAR.01               | 3,178,279        |
| SIAM CEMENT PUB CO FOR REG FOREIGN SH. THB1.0 A   | 433,923          |
| MURATA MANUFACTURING CO LTD COMMON STOCK          | 207,338          |
| MCB BANK LTD COMMON STOCK PKR10.                  | 13,241,299       |
| SEIKO EPSON CORP COMMON STOCK                     | 9,979            |
| NGK INSULATORS LTD COMMON STOCK                   | 23,212           |
| NGK SPARK PLUG CO LTD COMMON STOCK                | 5,433            |
| NHK SPRING CO LTD COMMON STOCK                    | 2,095,000        |
| NAGOYA RAILROAD CO LTD COMMON STOCK               | 94,054           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| NAN YA PLASTICS CORP COMMON STOCK TWD10.0          | 83,920           |
| NASPERS LTD N SHS COMMON STOCK ZAR.02              | 497,422          |
| FIRST ABU DHABI BANK PJSC COMMON STOCK AED1.0      | 6,196,481        |
| NATIONAL AUSTRALIA BANK LTD COMMON STOCK           | 994,768          |
| NEDBANK GROUP LTD COMMON STOCK ZAR1.0              | 102,349          |
| NESTLE (MALAYSIA) BERHAD COMMON STOCK              | 670              |
| CHINA EVERBRIGHT ENVIRONMENT COMMON STOCK          | 315,514          |
| MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0        | 3,206            |
| RENASAS ELECTRONICS CORP COMMON STOCK              | 27,348           |
| NEWCREST MINING LTD COMMON STOCK                   | 1,265,671        |
| NINTENDO CO LTD COMMON STOCK                       | 162,147          |
| DENSO CORP COMMON STOCK                            | 99,555           |
| NEC CORP COMMON STOCK                              | 262,165          |
| NIPPON PAINT HOLDINGS CO LTD COMMON STOCK          | 25,850           |
| NIPPON SANSO HOLDINGS CORP COMMON STOCK            | 466,648          |
| NIPPON SHINYAKU CO LTD COMMON STOCK                | 53,157           |
| NIPPON BEET SUGAR MFG CO LTD COMMON STOCK          | 164,300          |
| NIDEC CORP COMMON STOCK                            | 232,726          |
| NH FOODS LTD COMMON STOCK                          | 113,880          |
| NISSHIN SEIFUN GROUP INC COMMON STOCK              | 6,950            |
| NIPPON TELEGRAPH + TELEPHONE COMMON STOCK          | 1,101,180        |
| NSK LTD COMMON STOCK                               | 472,718          |
| NISSAN CHEMICAL CORP COMMON STOCK                  | 15,453           |
| NIPRO CORP COMMON STOCK                            | 485,510          |
| NISSIN FOODS HOLDINGS CO LTD COMMON STOCK          | 26,359           |
| NITTO DENKO CORP COMMON STOCK                      | 101,886          |
| NIPPON EXPRESS CO LTD COMMON STOCK                 | 39,655           |
| YAMAHA CORP COMMON STOCK                           | 35,955           |
| MINEBEA MITSUMI INC COMMON STOCK                   | 262,797          |
| NIPPON SEIKI CO LTD COMMON STOCK                   | 360,500          |
| NIPPON STEEL CORP COMMON STOCK                     | 512,223          |
| NISSAN MOTOR CO LTD COMMON STOCK                   | 3,090,893        |
| NOMURA HOLDINGS INC COMMON STOCK                   | 110,954          |
| NIPPON YUSEN KK COMMON STOCK                       | 488,373          |
| NITORI HOLDINGS CO LTD COMMON STOCK NPV            | 69,820           |
| NICE LTD COMMON STOCK ILS1.0                       | 6,916            |
| ORIENTAL LAND CO LTD COMMON STOCK                  | 44,749           |
| BANK MANDIRI PERSERO TBK PT COMMON STOCK IDR250.0  | 60,902,537       |
| KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000. | 42,909           |
| ODAKYU ELECTRIC RAILWAY CO COMMON STOCK            | 144,673          |
| OBAYASHI CORP COMMON STOCK                         | 734,549          |
| OITA BANK LTD/THE COMMON STOCK                     | 79,500           |
| OIL SEARCH LTD COMMON STOCK                        | 1,174,193        |
| OJI HOLDINGS CORP COMMON STOCK                     | 247,230          |
| OTTOGI CORPORATION COMMON STOCK KRW5000.           | 1,625            |
| NORTHERN TRUST CORP COMMON STOCK USD1.667          | 61,559           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| OLYMPUS CORP COMMON STOCK                         | 1,700,225        |
| OMRON CORP COMMON STOCK                           | 265,507          |
| HYAKUGO BANK LTD/THE COMMON STOCK                 | 1,564,700        |
| ONO PHARMACEUTICAL CO LTD COMMON STOCK            | 711,866          |
| TAIHEIYO CEMENT CORP COMMON STOCK                 | 167,471          |
| ORIX CORP COMMON STOCK                            | 603,856          |
| NORTHFIELD BANCORP INC COMMON STOCK USD.01        | 5,540            |
| OSAKA GAS CO LTD COMMON STOCK                     | 34,197           |
| OYO CORP COMMON STOCK                             | 254,900          |
| AMOREPACIFIC GROUP COMMON STOCK KRW500.0          | 263              |
| NORTHROP GRUMMAN CORP COMMON STOCK USD1.0         | 64,965           |
| WISTRON CORP COMMON STOCK TWD10.                  | 3,043,793        |
| INCITEC PIVOT LTD COMMON STOCK                    | 54,651           |
| NORTHWEST BANCSHARES INC COMMON STOCK USD.01      | 14,804           |
| INDUSTRIES QATAR COMMON STOCK QAR1.0              | 350,241          |
| NORTHWEST NATURAL HOLDING CO COMMON STOCK         | 3,725            |
| TOKYO CENTURY CORP COMMON STOCK                   | 84,410           |
| NORTHWESTERN CORP COMMON STOCK USD.01             | 7,190            |
| PPB GROUP BERHAD COMMON STOCK                     | 76,905           |
| KANGWON LAND INC COMMON STOCK KRW500.0            | 72,063           |
| UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0     | 3,429,380        |
| ALFRESA HOLDINGS CORP COMMON STOCK                | 20,004           |
| NABTESCO CORP COMMON STOCK                        | 97,207           |
| PIGEON CORP COMMON STOCK                          | 36,052           |
| KAKAKU.COM INC COMMON STOCK                       | 523,451          |
| POSCO COMMON STOCK KRW5000.                       | 196,867          |
| LEE + MAN PAPER MANUFACTURIN COMMON STOCK HKD.025 | 11,857           |
| POU CHEN COMMON STOCK TWD10.                      | 260,457          |
| RAMCO CEMENTS LTD/THE COMMON STOCK INR1.          | 1,230,623        |
| NOVAGOLD RESOURCES INC COMMON STOCK               | 477,816          |
| NOVANTA INC COMMON STOCK                          | 4,288            |
| UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.  | 2,653,959        |
| PRESS METAL ALUMINIUM HOLDIN COMMON STOCK         | 532,266          |
| NOW INC COMMON STOCK USD.01                       | 13,341           |
| NU SKIN ENTERPRISES INC A COMMON STOCK USD.001    | 7,148            |
| NUANCE COMMUNICATIONS INC COMMON STOCK USD.001    | 36,778           |
| AUROBINDO PHARMA LTD COMMON STOCK INR1.           | 865,982          |
| NUCOR CORP COMMON STOCK USD.4                     | 88,685           |
| PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.    | 4,949,260        |
| NUSTAR ENERGY LP MLP                              | 18,716           |
| NUTANIX INC A COMMON STOCK USD.000025             | 24,020           |
| PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0    | 2,930,735        |
| NVIDIA CORP COMMON STOCK USD.001                  | 243,820          |
| NUVASIVE INC COMMON STOCK USD.001                 | 6,991            |
| NUTRIEN LTD COMMON STOCK                          | 682,690          |
| NUTRIEN LTD COMMON STOCK                          | 374,368          |



| Security Name                                      | Shares/Par Value |
|--|------------------|
| AVICHINA INDUSTRY + TECH H COMMON STOCK CNY1.0     | 22,598           |
| OGE ENERGY CORP COMMON STOCK USD.01                | 26,478           |
| BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0  | 161,390,058      |
| AMP LTD COMMON STOCK                               | 211,981          |
| O REILLY AUTOMOTIVE INC COMMON STOCK USD.01        | 49,182           |
| OFG BANCORP COMMON STOCK USD1.0                    | 6,253            |
| OSI SYSTEMS INC COMMON STOCK                       | 2,100            |
| CHINA RESOURCES POWER HOLDIN COMMON STOCK          | 4,493,496        |
| JAPAN PETROLEUM EXPLORATION COMMON STOCK           | 1,138,800        |
| QATAR ISLAMIC BANK COMMON STOCK QAR1.0             | 1,151,507        |
| QBE INSURANCE GROUP LTD COMMON STOCK               | 2,039,980        |
| GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0     | 3,971,893        |
| FORMOSA PETROCHEMICAL CORP COMMON STOCK TWD10.0    | 139,404          |
| CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0      | 14,671,662       |
| PERUSAHAAN GAS NEGARA TBK PT COMMON STOCK IDR100.0 | 99,193           |
| UNITED URBAN INVESTMENT CORP REIT                  | 1,289            |
| ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1     | 23,366,165       |
| CHALLENGER LTD COMMON STOCK                        | 17,982           |
| BANK NEGARA INDONESIA PERSER COMMON STOCK IDR7500. | 2,204,629        |
| PHISON ELECTRONICS CORP COMMON STOCK TWD10.        | 396,345          |
| SHINSEI BANK LTD COMMON STOCK                      | 58,463           |
| OIL + GAS DEVELOPMENT CO LTD COMMON STOCK PKR10.   | 590,085          |
| RICOH CO LTD COMMON STOCK                          | 2,102,098        |
| RINNAI CORP COMMON STOCK                           | 18,032           |
| SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1    | 2,084,617        |
| JAPAN EXCHANGE GROUP INC COMMON STOCK              | 105,568          |
| WEICHAH POWER CO LTD H COMMON STOCK CNY1.0         | 14,534,486       |
| MOTHERSON SUMI SYSTEMS LTD COMMON STOCK INR1.      | 1,195,997        |
| T+D HOLDINGS INC COMMON STOCK                      | 831,637          |
| OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2       | 612,972          |
| ROHM CO LTD COMMON STOCK                           | 139,678          |
| RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0    | 609,533          |
| OCEANEERING INTL INC COMMON STOCK USD.25           | 189,597          |
| OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01      | 6,991            |
| RMB HOLDINGS LTD COMMON STOCK ZAR.01               | 10,657           |
| RYOHIN KEIKAKU CO LTD COMMON STOCK                 | 183,405          |
| ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1     | 180,560          |
| OFFICE PROPERTIES INCOME TRU REIT USD.01           | 5,883            |
| SMC CORP COMMON STOCK                              | 48,436           |
| SAMSUNG ENGINEERING CO LTD COMMON STOCK KRW5000.   | 183,087          |
| SOFTBANK GROUP CORP COMMON STOCK                   | 1,031,167        |
| SHANGRI LA ASIA LTD COMMON STOCK HKD1.0            | 38,000           |
| SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.       | 1,665            |
| SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000. | 10,502           |
| SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0   | 6,165,712        |
| SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW5000.     | 4,303            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| SAMSUNG ELECTRONICS PEF PREFERENCE                | 1,558,287        |
| SANKYO CO LTD COMMON STOCK                        | 331,700          |
| SANRIO CO LTD COMMON STOCK                        | 518,000          |
| SANTEN PHARMACEUTICAL CO LTD COMMON STOCK         | 36,422           |
| SANTOS LTD COMMON STOCK                           | 3,892,039        |
| SANWA HOLDINGS CORP COMMON STOCK                  | 593,400          |
| SASOL LTD COMMON STOCK                            | 112,145          |
| MEDIPAL HOLDINGS CORP COMMON STOCK                | 106,003          |
| SECOM CO LTD COMMON STOCK                         | 111,779          |
| OKTA INC COMMON STOCK                             | 22,781           |
| SEKISUI CHEMICAL CO LTD COMMON STOCK              | 12,644           |
| SEKISUI HOUSE LTD COMMON STOCK                    | 776,996          |
| SEMEN INDONESIA PERSERO TBK COMMON STOCK IDR100.  | 26,968           |
| OLD DOMINION FREIGHT LINE COMMON STOCK USD.1      | 95,614           |
| SHANGHAI LUJIAZUI FIN+TRAD B COMMON STOCK CNY1.0  | 508,639          |
| OLD NATIONAL BANCORP COMMON STOCK                 | 20,356           |
| SHARP CORP COMMON STOCK                           | 7,491            |
| SHOPRITE HOLDINGS LTD COMMON STOCK ZAR1.134       | 4,562            |
| FOXCONN TECHNOLOGY CO LTD COMMON STOCK TWD10.     | 11,368           |
| OLD REPUBLIC INTL CORP COMMON STOCK USD1.0        | 39,985           |
| SHRIRAM TRANSPORT FINANCE COMMON STOCK INR10.0    | 1,742            |
| SHIMAMURA CO LTD COMMON STOCK                     | 64,555           |
| SHIMADZU CORP COMMON STOCK                        | 354,478          |
| SHIMIZU CORP COMMON STOCK                         | 134,365          |
| SHIN ETSU CHEMICAL CO LTD COMMON STOCK            | 335,214          |
| SINTOKOGIO LTD COMMON STOCK                       | 632,100          |
| SHIONOGI + CO LTD COMMON STOCK                    | 189,678          |
| SHIMANO INC COMMON STOCK                          | 21,161           |
| SHINSEGAE INC COMMON STOCK KRW5000.0              | 67               |
| SHISEIDO CO LTD COMMON STOCK                      | 232,943          |
| HULIC CO LTD COMMON STOCK                         | 13,382           |
| SHIZUOKA BANK LTD/THE COMMON STOCK                | 775,616          |
| OLIN CORP COMMON STOCK USD1.0                     | 21,612           |
| SINO LAND CO COMMON STOCK                         | 3,647,611        |
| OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 192,382          |
| SINGAPORE AIRLINES LTD COMMON STOCK               | 214,294          |
| SUNDRUG CO LTD COMMON STOCK                       | 99,872           |
| SM PRIME HOLDINGS INC COMMON STOCK PHP1.0         | 1,238,417        |
| OMNICOM GROUP COMMON STOCK USD.15                 | 243,709          |
| OMEGA HEALTHCARE INVESTORS REIT USD.1             | 183,252          |
| OMEGA FLEX INC COMMON STOCK USD.01                | 364              |
| SONIC HEALTHCARE LTD COMMON STOCK                 | 1,235,225        |
| OMNICELL INC COMMON STOCK USD.001                 | 5,893            |
| OMEROS CORP COMMON STOCK USD.01                   | 6,447            |
| SONY GROUP CORP COMMON STOCK                      | 966,501          |
| WASHINGTON H. SOUL PATTINSON COMMON STOCK         | 77,972           |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| ON SEMICONDUCTOR CORP COMMON STOCK USD.01        | 2,122,458        |
| ONE GAS INC COMMON STOCK                         | 7,381            |
| ONE LIBERTY PROPERTIES INC REIT USD1.0           | 1,998            |
| 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01   | 3,453            |
| ONEOK INC COMMON STOCK USD.01                    | 164,062          |
| ONEMAIN HOLDINGS INC COMMON STOCK USD.01         | 10,976           |
| ONEX CORPORATION COMMON STOCK                    | 98,766           |
| ONESPAN INC COMMON STOCK USD.001                 | 3,918            |
| OPEN TEXT CORP COMMON STOCK                      | 319,366          |
| OPKO HEALTH INC COMMON STOCK USD.01              | 58,789           |
| OPTEUM MORTGAGE ACCEPTANCE COR OPMAC 2006 1 1APT | 127,137          |
| OPTEUM MORTGAGE ACCEPTANCE COR OPMAC 2006 1 1AC1 | 275,932          |
| OPTION ONE MORTGAGE LOAN TRUST OOMLT 2004 2 M2   | 235,899          |
| OPTION ONE MORTGAGE LOAN TRUST OOMLT 2004 3 M2   | 72,830           |
| ORACLE CORP COMMON STOCK USD.01                  | 999,755          |
| OPTION ONE MORTGAGE LOAN TRUST OOMLT 2003 5 M2   | 89,080           |
| STANLEY ELECTRIC CO LTD COMMON STOCK             | 4,649            |
| STOCKLAND REIT NPV                               | 1,301,820        |
| ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 9,928            |
| SUMITOMO CHEMICAL CO LTD COMMON STOCK            | 535,991          |
| SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK        | 302,058          |
| SUMITOMO HEAVY INDUSTRIES COMMON STOCK           | 981,000          |
| SUMITOMO METAL MINING CO LTD COMMON STOCK        | 8,177            |
| SUMITOMO REALTY + DEVELOPMEN COMMON STOCK        | 104,997          |
| SUMITOMO CORP COMMON STOCK                       | 1,389,127        |
| SUMITOMO RUBBER INDUSTRIES COMMON STOCK          | 466,600          |
| SUN HUNG KAI PROPERTIES COMMON STOCK             | 3,305,530        |
| ORIGIN BANCORP INC COMMON STOCK                  | 2,574            |
| SUZUKEN CO LTD COMMON STOCK                      | 55,979           |
| ORMAT TECHNOLOGIES INC COMMON STOCK USD.001      | 5,623            |
| SWIRE PACIFIC LTD CL A COMMON STOCK              | 2,317,562        |
| TELEKOM MALAYSIA BHD COMMON STOCK                | 1,210,296        |
| SYNNEX TECHNOLOGY INTL CORP COMMON STOCK TWD10.  | 2,044,145        |
| THK CO LTD COMMON STOCK                          | 17,027           |
| TDK CORP COMMON STOCK                            | 10,677           |
| TACHI S CO LTD COMMON STOCK                      | 658,000          |
| TAIWAN CEMENT COMMON STOCK TWD10.                | 2,363,655        |
| TAISEI CORP COMMON STOCK                         | 6,786            |
| TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK        | 1,224,575        |
| ADVANTEST CORP COMMON STOCK                      | 97,876           |
| TABCORP HOLDINGS LTD COMMON STOCK                | 2,731,221        |
| ORTHOFIX MEDICAL INC COMMON STOCK USD.1          | 2,227            |
| TEIJIN LTD COMMON STOCK                          | 6,306            |
| SPARK NEW ZEALAND LTD COMMON STOCK               | 4,041,031        |
| OSHKOSH CORP COMMON STOCK USD.01                 | 1,023,750        |
| OSISKO GOLD ROYALTIES LTD COMMON STOCK           | 885,589          |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| OSISKO MINING INC COMMON STOCK                     | 3,982,350        |
| SYSMEX CORP COMMON STOCK                           | 130,455          |
| TENMA CORP COMMON STOCK                            | 52,100           |
| TERUMO CORP COMMON STOCK                           | 230,245          |
| KASIKORNBANK PCL FOREIGN FOREIGN SH. THB10.0 A     | 7,779,474        |
| TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.   | 30,217,951       |
| SIAM COMMERCIAL BANK FOREIGN FOREIGN SH. THB10.0 A | 451,330          |
| TOBU RAILWAY CO LTD COMMON STOCK                   | 7,166            |
| TOHO CO LTD COMMON STOCK                           | 135,371          |
| TOHO GAS CO LTD COMMON STOCK                       | 10,955           |
| TOHOKU ELECTRIC POWER CO INC COMMON STOCK          | 44,082           |
| TOKYO ELECTRIC POWER COMPANY COMMON STOCK          | 83,134           |
| TOKYO GAS CO LTD COMMON STOCK                      | 31,260           |
| TOKYO ELECTRON LTD COMMON STOCK                    | 147,798          |
| OTTER TAIL CORP COMMON STOCK USD5.0                | 4,457            |
| TOKYU CORP COMMON STOCK                            | 17,672           |
| TOPPAN PRINTING CO LTD COMMON STOCK                | 279,832          |
| TORAY INDUSTRIES INC COMMON STOCK                  | 48,977           |
| TOSHIBA CORP COMMON STOCK                          | 991,419          |
| TOTO LTD COMMON STOCK                              | 5,025            |
| TOYO SUISAN KAISHA LTD COMMON STOCK                | 61,144           |
| TOYO INK SC HOLDINGS CO LTD COMMON STOCK           | 360,400          |
| TOYO TIRE CORP COMMON STOCK                        | 456,962          |
| LIXIL CORP COMMON STOCK                            | 1,154,818        |
| TOSOH CORP COMMON STOCK                            | 624,634          |
| MAZDA MOTOR CORP COMMON STOCK                      | 808,019          |
| TOYOTA INDUSTRIES CORP COMMON STOCK                | 260,674          |
| TOYODA GOSEI CO LTD COMMON STOCK                   | 211,530          |
| TOYOTA TSUSHO CORP COMMON STOCK                    | 189,488          |
| TOYOTA MOTOR CORP COMMON STOCK                     | 1,453,035        |
| OUTFRONT MEDIA INC REIT USD.01                     | 19,511           |
| TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005  | 4,133,898        |
| OVERSTOCK.COM INC COMMON STOCK USD.0001            | 5,078            |
| TENAGA NASIONAL BHD COMMON STOCK                   | 709,904          |
| TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0      | 3,732            |
| TSUTSUMI JEWELRY CO LTD COMMON STOCK               | 206,200          |
| OWENS CORNING COMMON STOCK USD.001                 | 132,027          |
| UNICHARM CORP COMMON STOCK                         | 14,276           |
| GUANGDONG INVESTMENT LTD COMMON STOCK              | 14,776,702       |
| OXFORD INDUSTRIES INC COMMON STOCK USD1.0          | 2,054            |
| UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.   | 8,008,684        |
| MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1        | 307,091          |
| UNITED OVERSEAS BANK LTD COMMON STOCK              | 1,237,710        |
| UOL GROUP LTD COMMON STOCK                         | 40,479           |
| UNIVERSAL ROBINA CORP COMMON STOCK PHP1.           | 158,760          |
| VENTURE CORP LTD COMMON STOCK                      | 167,433          |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| PBF ENERGY INC CLASS A COMMON STOCK USD.001        | 128,098          |
| PC CONNECTION INC COMMON STOCK USD.01              | 1,436            |
| WACOAL HOLDINGS CORP COMMON STOCK                  | 326,300          |
| PDC ENERGY INC COMMON STOCK USD.01                 | 33,236           |
| PDF SOLUTIONS INC COMMON STOCK USD.00015           | 3,713            |
| PGT INNOVATIONS INC COMMON STOCK USD.01            | 7,131            |
| LUKOIL PJSC SPON ADR ADR RUB.025                   | 379,100          |
| PJT PARTNERS INC A COMMON STOCK                    | 2,450            |
| PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0   | 66,458           |
| PNM RESOURCES INC COMMON STOCK                     | 10,299           |
| PPG INDUSTRIES INC COMMON STOCK USD1.67            | 77,675           |
| PPL CORP COMMON STOCK USD.01                       | 517,868          |
| PRA HEALTH SCIENCES INC COMMON STOCK USD.01        | 8,475            |
| PRA GROUP INC COMMON STOCK USD.01                  | 6,323            |
| PS BUSINESS PARKS INC/CA REIT USD.01               | 2,908            |
| PVH CORP COMMON STOCK USD1.0                       | 9,356            |
| PTC THERAPEUTICS INC COMMON STOCK USD.001          | 8,365            |
| PTC INC COMMON STOCK USD.01                        | 14,456           |
| PACCAR INC COMMON STOCK USD1.0                     | 198,173          |
| PACIFIC BIOSCIENCES OF CALIF COMMON STOCK USD.0001 | 21,357           |
| PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01    | 10,386           |
| WESFARMERS LTD COMMON STOCK                        | 919,719          |
| PACIRA BIOSCIENCES INC COMMON STOCK USD.001        | 5,502            |
| PACKAGING CORP OF AMERICA COMMON STOCK USD.01      | 70,278           |
| PACWEST BANCORP COMMON STOCK                       | 16,778           |
| ALUMINA LTD COMMON STOCK                           | 76,020           |
| WEST JAPAN RAILWAY CO COMMON STOCK                 | 5,722            |
| WINBOND ELECTRONICS CORP COMMON STOCK TWD10.       | 1,674,169        |
| CHINA TRADITIONAL CHINESE ME COMMON STOCK          | 2,213,185        |
| CHINA RESOURCES BEER HOLDING COMMON STOCK          | 1,352,027        |
| PALO ALTO NETWORKS INC COMMON STOCK USD.0001       | 68,998           |
| WOODSIDE PETROLEUM LTD COMMON STOCK                | 167,829          |
| WOOLWORTHS GROUP LTD COMMON STOCK                  | 853,240          |
| YAGEO CORPORATION COMMON STOCK TWD10.              | 730,842          |
| YAMADA HOLDINGS CO LTD COMMON STOCK                | 25,717           |
| YAKULT HONSHA CO LTD COMMON STOCK                  | 90,235           |
| YAMAHA MOTOR CO LTD COMMON STOCK                   | 76,339           |
| ASTELLAS PHARMA INC COMMON STOCK                   | 762,025          |
| YAMAZAKI BAKING CO LTD COMMON STOCK                | 4,246            |
| AZBIL CORP COMMON STOCK                            | 4,300            |
| YAMATO HOLDINGS CO LTD COMMON STOCK                | 360,446          |
| YASKAWA ELECTRIC CORP COMMON STOCK                 | 44,746           |
| YODOGAWA STEEL WORKS LTD COMMON STOCK              | 363,700          |
| YOKOGAWA ELECTRIC CORP COMMON STOCK                | 8,072            |
| PAPA JOHN S INTL INC COMMON STOCK USD.01           | 3,890            |
| YUHAN CORP COMMON STOCK KRW1000.0                  | 447              |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01      | 11,866           |
| ZHEJIANG EXPRESSWAY CO H COMMON STOCK CNY1.0      | 15,043,079       |
| PARAMOUNT GROUP INC REIT USD.01                   | 187,018          |
| PARK HOTELS + RESORTS INC REIT USD.01             | 31,989           |
| PARK NATIONAL CORP COMMON STOCK                   | 1,793            |
| PARK PLACE SECURITIES INC PPSI 2005 WCH1 M4       | 395,686          |
| PARKER DRILLING CO WTS EXP 16SEP24                | 4                |
| PARKER HANNIFIN CORP COMMON STOCK USD.5           | 70,845           |
| DEUTSCHE BOERSE AG COMMON STOCK                   | 361,444          |
| PATRICK INDUSTRIES INC COMMON STOCK               | 2,723            |
| PATTERSON COS INC COMMON STOCK USD.01             | 11,682           |
| PATTERSON UTI ENERGY INC COMMON STOCK USD.01      | 28,178           |
| EURAZEO SE COMMON STOCK                           | 14,340           |
| PAYCHEX INC COMMON STOCK USD.01                   | 56,425           |
| PAYCOM SOFTWARE INC COMMON STOCK USD.01           | 45,739           |
| PAYLOCITY HOLDING CORP COMMON STOCK USD.001       | 4,975            |
| PAYPAL HOLDINGS INC COMMON STOCK USD.0001         | 313,991          |
| PEAPACK GLADSTONE FINL CORP COMMON STOCK          | 2,197            |
| PEBBLEBROOK HOTEL TRUST REIT USD.01               | 19,741           |
| PEGASYSTEMS INC COMMON STOCK USD.01               | 5,279            |
| SODEXO SA COMMON STOCK EUR4.0                     | 4,084            |
| PEMBINA PIPELINE CORP COMMON STOCK                | 125,712          |
| PENN NATIONAL GAMING INC COMMON STOCK USD.01      | 62,620           |
| H LUNDBECK A/S COMMON STOCK DKK5.                 | 87,670           |
| AXA SA COMMON STOCK EUR2.29                       | 1,611,624        |
| PENNYMAC MORTGAGE INVESTMENT REIT USD.01          | 13,669           |
| PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 4,502            |
| GROUPE BRUXELLES LAMBERT SA COMMON STOCK          | 80,726           |
| PENUMBRA INC COMMON STOCK USD.001                 | 4,534            |
| PEOPLES BANCORP INC COMMON STOCK                  | 2,344            |
| PORSCHE AUTOMOBIL HLDG PRF PREFERENCE             | 456,146          |
| NOVARTIS AG REG COMMON STOCK CHF.5                | 1,191,052        |
| OPAP SA COMMON STOCK EUR.3                        | 150,625          |
| FRAPORT AG FRANKFURT AIRPORT COMMON STOCK         | 53,981           |
| PEOPLE S CHOICE HOME LOAN SECU PCHLT 2004 2 M3    | 349,636          |
| ABB LTD REG COMMON STOCK CHF.12                   | 332,488          |
| ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK        | 337,233          |
| ADECCO GROUP AG REG COMMON STOCK CHF.1            | 412,874          |
| HOLCIM LTD COMMON STOCK CHF2.0                    | 307,086          |
| CLARIANT AG REG COMMON STOCK CHF3.7               | 123,036          |
| NESTLE SA REG COMMON STOCK CHF.1                  | 2,185,758        |
| BALOISE HOLDING AG REG COMMON STOCK CHF.1         | 36,331           |
| PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01     | 58,921           |
| LPP SA COMMON STOCK PLN2.                         | 6,758            |
| EQUINOR ASA COMMON STOCK NOK2.5                   | 183,014          |
| PEPSICO INC COMMON STOCK USD.017                  | 328,046          |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| JCDECAUX SA COMMON STOCK                         | 796              |
| PERFICIENT INC COMMON STOCK USD.001              | 4,963            |
| PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01    | 17,549           |
| PERKINELMER INC COMMON STOCK USD1.0              | 56,088           |
| SKANSKA AB B SHS COMMON STOCK                    | 35,403           |
| ENEL SPA COMMON STOCK EUR1.                      | 11,144,151       |
| ENI SPA COMMON STOCK                             | 1,876,878        |
| TEMENOS AG REG COMMON STOCK CHF5.0               | 95,603           |
| PERSPECTA INC COMMON STOCK USD.01                | 19,730           |
| SANTANDER BANK POLSKA SA COMMON STOCK PLN10.0    | 325              |
| SONOVA HOLDING AG REG COMMON STOCK CHF.05        | 49,010           |
| STRAUMANN HOLDING AG REG COMMON STOCK CHF.1      | 1,381            |
| PETMED EXPRESS INC COMMON STOCK USD.001          | 3,160            |
| PFIZER INC COMMON STOCK USD.05                   | 1,770,000        |
| CREDIT SUISSE GROUP AG REG COMMON STOCK CHF.04   | 2,057,312        |
| PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | 2,488            |
| PHILIP MORRIS INTERNATIONAL COMMON STOCK         | 678,583          |
| SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25      | 21,210           |
| SWATCH GROUP AG/THE REG COMMON STOCK CHF.45      | 7,914            |
| PHILLIPS 66 COMMON STOCK                         | 83,442           |
| LUNDIN ENERGY AB COMMON STOCK SEK.01             | 154,691          |
| PHOTRONICS INC COMMON STOCK USD.01               | 8,014            |
| PHYSICIANS REALTY TRUST REIT USD.01              | 27,435           |
| PIEDMONT OFFICE REALTY TRU A REIT USD.01         | 15,412           |
| ESSILORLUXOTTICA COMMON STOCK EUR.18             | 60,947           |
| PILGRIM S PRIDE CORP COMMON STOCK USD.01         | 7,303            |
| PINDUODUO INC ADR ADR USD.00002                  | 331,060          |
| PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0  | 10,974           |
| PINNACLE WEST CAPITAL COMMON STOCK               | 14,786           |
| PINTEREST INC CLASS A COMMON STOCK USD.00001     | 183,387          |
| PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 136,386          |
| PIPER SANDLER COS COMMON STOCK USD.01            | 2,044            |
| JUMBO SA COMMON STOCK EUR.88                     | 142,718          |
| PITNEY BOWES INC COMMON STOCK USD1.0             | 24,037           |
| SNAM SPA COMMON STOCK                            | 776,861          |
| CREDIT AGRICOLE SA COMMON STOCK EUR3.0           | 678,166          |
| PLAINS GP HOLDINGS LP CL A COMMON STOCK          | 363,196          |
| PLANET FITNESS INC CL A COMMON STOCK USD.0001    | 164,146          |
| PLANTRONICS INC COMMON STOCK USD.01              | 133,512          |
| PLEXUS CORP COMMON STOCK USD.01                  | 4,290            |
| PLUG POWER INC COMMON STOCK USD.01               | 59,867           |
| CD PROJEKT SA COMMON STOCK PLN1.0                | 611              |
| BNP PARIBAS COMMON STOCK EUR2.0                  | 1,036,209        |
| POLARIS INC COMMON STOCK USD.01                  | 89,171           |
| OTP BANK PLC COMMON STOCK HUF100.                | 357,559          |
| POOL CORP COMMON STOCK USD.001                   | 27,302           |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| POPULAR INC COMMON STOCK USD.01                  | 271,978          |
| ALFA LAVAL AB COMMON STOCK SEK2.84               | 579,099          |
| LONZA GROUP AG REG COMMON STOCK CHF1.0           | 143,063          |
| PORTLAND GENERAL ELECTRIC CO COMMON STOCK        | 12,572           |
| POST HOLDINGS INC COMMON STOCK USD.01            | 8,649            |
| POTLATCHDELTIC CORP REIT USD1.0                  | 9,170            |
| COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0    | 280,076          |
| ENAGAS SA COMMON STOCK EUR1.5                    | 121,476          |
| WENDEL COMMON STOCK EUR4.0                       | 17,113           |
| POWER CORP OF CANADA COMMON STOCK                | 975,789          |
| POWER INTEGRATIONS INC COMMON STOCK USD.001      | 8,207            |
| PQ GROUP HOLDINGS INC COMMON STOCK               | 4,989            |
| PRAIRIESKY ROYALTY LTD COMMON STOCK              | 32               |
| PREFERRED BANK/LOS ANGELES COMMON STOCK          | 1,817            |
| PREMIER INC CLASS A COMMON STOCK USD.01          | 15,778           |
| PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | 7,426            |
| PRETIUM RESOURCES INC COMMON STOCK               | 242,000          |
| T ROWE PRICE GROUP INC COMMON STOCK USD.2        | 206,786          |
| PRICESMART INC COMMON STOCK USD.0001             | 2,611            |
| PRIMORIS SERVICES CORP COMMON STOCK USD.0001     | 5,603            |
| PRIMERICA INC COMMON STOCK                       | 70,008           |
| PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01    | 63,195           |
| PROASSURANCE CORP COMMON STOCK USD.01            | 6,576            |
| PROCTER + GAMBLE CO/THE COMMON STOCK             | 1,009,568        |
| PROGRESS SOFTWARE CORP COMMON STOCK USD.01       | 5,485            |
| PROGRESSIVE CORP COMMON STOCK USD1.0             | 363,340          |
| PROLOGIS INC REIT USD.01                         | 170,904          |
| PROOFPOINT INC COMMON STOCK USD.0001             | 187,606          |
| PROS HOLDINGS INC COMMON STOCK USD.001           | 5,000            |
| PROPETRO HOLDING CORP COMMON STOCK               | 10,433           |
| PROSPERITY BANCSHARES INC COMMON STOCK USD1.0    | 12,716           |
| PROTO LABS INC COMMON STOCK USD.001              | 3,432            |
| SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1     | 7,413            |
| PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 8,252            |
| PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01     | 98,481           |
| PUBLIC SERVICE ENTERPRISE GP COMMON STOCK        | 124,217          |
| PUBLIC STORAGE REIT USD.1                        | 75,567           |
| FRANCE (GOVT OF) BONDS REGS 07/32 3.15           | 37,202,148       |
| PULTEGROUP INC COMMON STOCK USD.01               | 436,967          |
| PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001     | 4,113            |
| PURE STORAGE INC CLASS A COMMON STOCK USD.0001   | 31,518           |
| QCR HOLDINGS INC COMMON STOCK USD1.0             | 1,830            |
| QAD INC A COMMON STOCK                           | 1,322            |
| QUAKER CHEMICAL CORP COMMON STOCK USD1.0         | 1,825            |
| QTS REALTY TRUST INC CL A REIT USD.01            | 8,091            |
| QORVO INC COMMON STOCK USD.0001                  | 94,083           |



| Security Name                                    | Shares/Par Value |
|--|------------------|
| Q2 HOLDINGS INC COMMON STOCK USD.0001            | 6,257            |
| QUALCOMM INC COMMON STOCK USD.0001               | 309,104          |
| QUALYS INC COMMON STOCK USD.001                  | 4,445            |
| QUANEX BUILDING PRODUCTS COMMON STOCK USD.01     | 4,019            |
| QUANTA SERVICES INC COMMON STOCK USD.00001       | 18,300           |
| QUEBECOR INC CL B COMMON STOCK                   | 177,986          |
| QUEST DIAGNOSTICS INC COMMON STOCK USD.01        | 88,142           |
| QUIDEL CORP COMMON STOCK USD.001                 | 4,903            |
| QUINSTREET INC COMMON STOCK USD.001              | 5,725            |
| QUOTIENT TECHNOLOGY INC COMMON STOCK USD.00001   | 9,289            |
| QURATE RETAIL INC SERIES A COMMON STOCK USD.01   | 51,615           |
| RAAC SERIES RAAC 2006 RP3 A 144A                 | 27,165           |
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QS4 A2  | 267,681          |
| R1 RCM INC COMMON STOCK USD.01                   | 11,929           |
| REV GROUP INC COMMON STOCK USD.001               | 3,459            |
| RESIDENTIAL FUNDING MTG SEC I RFMSI 2006 S10 1A1 | 420,076          |
| RLI CORP COMMON STOCK USD1.0                     | 5,568            |
| RLJ LODGING TRUST REIT                           | 23,318           |
| RPC INC COMMON STOCK USD.1                       | 6,569            |
| RMR GROUP INC/THE A COMMON STOCK                 | 1,863            |
| RH COMMON STOCK USD.0001                         | 2,027            |
| RPM INTERNATIONAL INC COMMON STOCK USD.01        | 17,216           |
| RPT REALTY REIT USD.01                           | 9,848            |
| RADIAN GROUP INC COMMON STOCK USD.001            | 26,798           |
| RADIUS HEALTH INC COMMON STOCK USD.0001          | 5,694            |
| RADNET INC COMMON STOCK USD.0001                 | 5,258            |
| WIRECARD AG COMMON STOCK                         | 3,169            |
| RAMBUS INC COMMON STOCK USD.001                  | 13,774           |
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QH1 A1  | 701,606          |
| RALPH LAUREN CORP COMMON STOCK USD.01            | 6,345            |
| RANGE RESOURCES CORP COMMON STOCK USD.01         | 221,474          |
| RAPID7 INC COMMON STOCK USD.01                   | 6,555            |
| TENARIS SA COMMON STOCK USD1.                    | 463,354          |
| RAVEN INDUSTRIES INC COMMON STOCK USD1.0         | 4,366            |
| RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01  | 205,917          |
| RAYONIER INC REIT                                | 18,117           |
| RBC BEARINGS INC COMMON STOCK USD.01             | 3,058            |
| RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001   | 2,190            |
| READY CAPITAL CORP REIT USD.0001                 | 5,195            |
| REALOGY HOLDINGS CORP COMMON STOCK USD.01        | 15,827           |
| REALTY INCOME CORP REIT USD1.0                   | 46,278           |
| REATA PHARMACEUTICALS INC A COMMON STOCK USD.001 | 3,236            |
| RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 8,984            |
| REDFIN CORP COMMON STOCK                         | 12,234           |
| REDWOOD TRUST INC REIT USD.01                    | 13,883           |
| KLEPIERRE REIT EUR1.4                            | 49,834           |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| REGAL BELOIT CORP COMMON STOCK USD.01            | 5,627            |
| REGENCY CENTERS CORP REIT USD.01                 | 22,752           |
| REGENERON PHARMACEUTICALS COMMON STOCK USD.001   | 28,430           |
| REGENXBIO INC COMMON STOCK USD.0001              | 4,044            |
| REGIONS FINANCIAL CORP COMMON STOCK USD.01       | 700,295          |
| REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 9,251            |
| RELIANCE STEEL + ALUMINUM COMMON STOCK           | 8,602            |
| RENASANT CORP COMMON STOCK USD5.0                | 6,876            |
| RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 32,080           |
| REPLIGEN CORP COMMON STOCK USD.01                | 6,570            |
| RENAISSANCE HOME EQUITY LOAN T RAMC 2003 4 M2F   | 266,762          |
| RENT A CENTER INC COMMON STOCK USD.01            | 6,707            |
| REPUBLIC BANCORP INC CLASS A COMMON STOCK        | 1,263            |
| REPUBLIC SERVICES INC COMMON STOCK USD.01        | 297,849          |
| RESIDENTIAL ASSET MORTGAGE PRO RAMP 2005 RS6 M4  | 793,172          |
| RESMED INC COMMON STOCK USD.004                  | 42,115           |
| RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001    | 600              |
| RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001    | 18,076           |
| RESOURCES CONNECTION INC COMMON STOCK USD.01     | 3,728            |
| RESTAURANT BRANDS INTERN COMMON STOCK            | 55,017           |
| RETAIL OPPORTUNITY INVESTMEN REIT USD.0001       | 17,331           |
| RETAIL PROPERTIES OF AME A REIT USD.001          | 26,131           |
| REVANCE THERAPEUTICS INC COMMON STOCK USD.001    | 6,636            |
| REX AMERICAN RESOURCES CORP COMMON STOCK USD.01  | 1,309            |
| REXNORD CORP COMMON STOCK USD.01                 | 16,501           |
| REXFORD INDUSTRIAL REALTY IN REIT USD.01         | 15,722           |
| RHYTHM PHARMACEUTICALS INC COMMON STOCK          | 3,203            |
| RIBBON COMMUNICATIONS INC COMMON STOCK USD.001   | 8,367            |
| EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01    | 8,435            |
| RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001   | 20,743           |
| ATLANTIA SPA COMMON STOCK NPV                    | 296,857          |
| RINGCENTRAL INC CLASS A COMMON STOCK USD.0001    | 50,504           |
| RIOCAN REAL ESTATE INVST TR REIT                 | 135,202          |
| RITE AID CORP COMMON STOCK USD1.0                | 7,593            |
| GETINGE AB B SHS COMMON STOCK SEK.5              | 7,879            |
| ROBERT HALF INTL INC COMMON STOCK USD.001        | 132,304          |
| ROCKET PHARMACEUTICALS INC COMMON STOCK USD.01   | 3,701            |
| ROCKWELL AUTOMATION INC COMMON STOCK USD1.0      | 46,731           |
| GECINA SA REIT EUR7.5                            | 11,332           |
| COVIVIO REIT EUR3.0                              | 2,191            |
| ROGERS COMMUNICATIONS INC B COMMON STOCK         | 43,458           |
| YARA INTERNATIONAL ASA COMMON STOCK NOK1.7       | 200,455          |
| ROGERS CORP COMMON STOCK USD1.0                  | 2,264            |
| ROLLINS INC COMMON STOCK USD1.0                  | 49,587           |
| ILIAD SA COMMON STOCK                            | 89,597           |
| ROPER TECHNOLOGIES INC COMMON STOCK USD.01       | 19,414           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| ROSS STORES INC COMMON STOCK USD.01                | 129,315          |
| HEINEKEN NV COMMON STOCK EUR1.6                    | 526,911          |
| ROYAL BANK OF CANADA COMMON STOCK                  | 1,664,889        |
| ROYAL GOLD INC COMMON STOCK USD.01                 | 10,201           |
| RUSH ENTERPRISES INC CL A COMMON STOCK USD.01      | 5,107            |
| RUSH ENTERPRISES INC CL B COMMON STOCK USD.01      | 712              |
| RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01   | 3,970            |
| RYANAIR HOLDINGS PLC SP ADR ADR                    | 311,684          |
| RYDER SYSTEM INC COMMON STOCK USD.5                | 11,921           |
| RYMAN HOSPITALITY PROPERTIES REIT USD.01           | 7,030            |
| S + T BANCORP INC COMMON STOCK USD2.5              | 4,568            |
| S+P GLOBAL INC COMMON STOCK USD1.0                 | 208,980          |
| SBA COMMUNICATIONS CORP REIT USD.01                | 90,944           |
| SEI INVESTMENTS COMPANY COMMON STOCK USD.01        | 123,382          |
| SJW GROUP COMMON STOCK USD.001                     | 3,130            |
| SLM CORP COMMON STOCK USD.2                        | 46,507           |
| SPX CORP COMMON STOCK USD.01                       | 5,436            |
| SPS COMMERCE INC COMMON STOCK USD.001              | 4,857            |
| SPDR GOLD SHARES SPDR GOLD SHARES                  | 219,793          |
| SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01     | 530,266          |
| SP PLUS CORP COMMON STOCK USD.001                  | 2,678            |
| SPX FLOW INC COMMON STOCK USD.01                   | 5,180            |
| SVB FINANCIAL GROUP COMMON STOCK USD.001           | 39,575           |
| SABINA GOLD + SILVER CORP COMMON STOCK             | 4,932,000        |
| SABRA HEALTH CARE REIT INC REIT USD.01             | 27,494           |
| SABRE CORP COMMON STOCK USD.01                     | 39,863           |
| SAFETY INSURANCE GROUP INC COMMON STOCK USD.01     | 1,768            |
| SAGE THERAPEUTICS INC COMMON STOCK USD.0001        | 7,062            |
| SAIA INC COMMON STOCK USD.001                      | 100,020          |
| SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001 | 12,051           |
| ST JOE CO/THE COMMON STOCK                         | 3,973            |
| SALESFORCE.COM INC COMMON STOCK USD.001            | 307,661          |
| SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01      | 15,992           |
| SANDERSON FARMS INC COMMON STOCK USD1.0            | 2,742            |
| SANDY SPRING BANCORP INC COMMON STOCK USD1.0       | 5,488            |
| JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01   | 1,079            |
| SANGAMO THERAPEUTICS INC COMMON STOCK USD.01       | 16,845           |
| SANMINA CORP COMMON STOCK USD.01                   | 8,402            |
| SAPUTO INC COMMON STOCK                            | 219,615          |
| SAP SE SPONSORED ADR ADR                           | 83,939           |
| SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001     | 16,893           |
| STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 M1   | 168,588          |
| SAUL CENTERS INC REIT USD.01                       | 1,691            |
| SAXON ASSET SECURITIES TRUST SAST 2000 2 MF2       | 53,276           |
| SAXON ASSET SECURITIES TRUST SAST 2003 2 M2        | 120,438          |
| SAXON ASSET SECURITIES TRUST SAST 2004 2 MV2       | 159,410          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| SCANSOURCE INC COMMON STOCK                       | 3,147            |
| HENRY SCHEIN INC COMMON STOCK USD.01              | 18,448           |
| SCHLUMBERGER LTD COMMON STOCK USD.01              | 477,703          |
| SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0    | 3,285            |
| SCHNEIDER NATIONAL INC CL B COMMON STOCK          | 7,315            |
| SCHOLASTIC CORP COMMON STOCK USD.01               | 3,590            |
| SCHWAB (CHARLES) CORP COMMON STOCK USD.01         | 529,854          |
| SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1    | 3,805            |
| SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001   | 6,969            |
| SCIENTIFIC GAMES CORP COMMON STOCK USD.001        | 195,509          |
| SCOTTS MIRACLE GRO CO COMMON STOCK USD.01         | 5,486            |
| EW SCRIPPS CO/THE A COMMON STOCK USD.01           | 165,494          |
| SEABOARD CORP COMMON STOCK USD1.0                 | 33               |
| SEACOAST BANKING CORP/FL COMMON STOCK USD.1       | 6,408            |
| SEALED AIR CORP COMMON STOCK USD.1                | 21,815           |
| SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01    | 7,175            |
| SECURITIZED ASSET BACKED RECEI SABR 2004 NC1 M2   | 193,863          |
| SELECT ENERGY SERVICES INC A COMMON STOCK USD.01  | 7,511            |
| SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 14,673           |
| SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0     | 8,258            |
| SEMTECH CORP COMMON STOCK USD.01                  | 8,805            |
| SEMPRA ENERGY COMMON STOCK                        | 165,226          |
| SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1     | 6,150            |
| SEQUOIA MORTGAGE TRUST SEMT 2018 2 A4 144A        | 54,031           |
| SERITAGE GROWTH PROP A REIT REIT USD.01           | 4,357            |
| SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0    | 23,735           |
| SERVICENOW INC COMMON STOCK USD.001               | 44,416           |
| SERVISFIRST BANCSHARES INC COMMON STOCK USD.001   | 5,567            |
| SHAKE SHACK INC CLASS A COMMON STOCK USD.01       | 4,431            |
| SHAW COMMUNICATIONS INC B COMMON STOCK            | 17,246           |
| SHENANDOAH TELECOMMUNICATION COMMON STOCK         | 5,786            |
| SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0       | 151,339          |
| SHOE CARNIVAL INC COMMON STOCK USD.01             | 1,114            |
| SHOPIFY INC CLASS A COMMON STOCK                  | 2,783            |
| SHOPIFY INC CLASS A COMMON STOCK                  | 71,403           |
| SHUTTERSTOCK INC COMMON STOCK USD.01              | 2,797            |
| SIGNATURE BANK COMMON STOCK USD.01                | 7,228            |
| SILICON LABORATORIES INC COMMON STOCK USD.0001    | 5,939            |
| SILGAN HOLDINGS INC COMMON STOCK USD.01           | 10,845           |
| SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01  | 13,514           |
| SIMON PROPERTY GROUP INC REIT USD.0001            | 61,368           |
| SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001    | 11,562           |
| SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01  | 5,417            |
| SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01    | 6,513            |
| SIRIUS XM HOLDINGS INC COMMON STOCK USD.001       | 145,196          |
| SITE CENTERS CORP REIT USD.1                      | 21,857           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01  | 5,576            |
| SIX FLAGS ENTERTAINMENT CORP COMMON STOCK         | 10,326           |
| SKECHERS USA INC CL A COMMON STOCK USD.001        | 17,891           |
| SKYLINE CHAMPION CORP COMMON STOCK USD.028        | 7,186            |
| SKYWEST INC COMMON STOCK                          | 1,939            |
| SKYWORKS SOLUTIONS INC COMMON STOCK USD.25        | 134,802          |
| SLEEP NUMBER CORP COMMON STOCK USD.01             | 3,839            |
| SMITH (A.O.) CORP COMMON STOCK USD1.0             | 185,237          |
| SMARTSHEET INC CLASS A COMMON STOCK               | 14,033           |
| JM SMUCKER CO/THE COMMON STOCK                    | 59,427           |
| SNAP ON INC COMMON STOCK USD1.0                   | 6,909            |
| SOLAREGE TECHNOLOGIES INC COMMON STOCK USD.0001   | 6,584            |
| SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01  | 3,177            |
| SONOCO PRODUCTS CO COMMON STOCK                   | 13,613           |
| SONOS INC COMMON STOCK USD.001                    | 12,184           |
| SORRENTO THERAPEUTICS INC COMMON STOCK USD.0001   | 29,080           |
| SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25      | 13,371           |
| SOUTH STATE CORP COMMON STOCK USD2.5              | 9,678            |
| SOUTHERN CO/THE COMMON STOCK USD5.0               | 246,230          |
| SOUTHERN COPPER CORP COMMON STOCK USD.01          | 42,271           |
| SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25     | 3,864            |
| SOUTHWEST AIRLINES CO COMMON STOCK USD1.0         | 129,714          |
| SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0    | 7,470            |
| SOUTHWESTERN ENERGY CO COMMON STOCK USD.01        | 573,973          |
| SPARTANNASH CO COMMON STOCK                       | 4,390            |
| SPECIALTY UNDERWRITING + RESID SURF 2005 BC2 M3   | 94,208           |
| SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 16,163           |
| SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01  | 1,328,624        |
| SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01  | 14,003           |
| SPIRIT AIRLINES INC COMMON STOCK USD.0001         | 3,007            |
| SPIRE INC COMMON STOCK USD1.0                     | 7,290            |
| SPIRIT REALTY CAPITAL INC REIT USD.05             | 13,949           |
| SPLUNK INC COMMON STOCK USD.001                   | 20,883           |
| SPROUTS FARMERS MARKET INC COMMON STOCK USD.001   | 15,862           |
| SQUARE INC A COMMON STOCK USD.0000001             | 103,556          |
| STAAR SURGICAL CO COMMON STOCK USD.01             | 4,537            |
| STAG INDUSTRIAL INC REIT USD.01                   | 19,983           |
| STAMPS.COM INC COMMON STOCK USD.001               | 2,333            |
| STANDARD MOTOR PRODS COMMON STOCK USD2.0          | 2,449            |
| STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5    | 1,512            |
| STANLEY BLACK + DECKER INC COMMON STOCK USD2.5    | 27,719           |
| STARBUCKS CORP COMMON STOCK USD.001               | 275,322          |
| STATE AUTO FINANCIAL CORP COMMON STOCK            | 2,136            |
| STARWOOD PROPERTY TRUST INC REIT USD.01           | 37,780           |
| STATE STREET CORP COMMON STOCK USD1.0             | 93,661           |
| STEEL DYNAMICS INC COMMON STOCK USD.005           | 129,846          |

| Security Name   | Shares/Par Value |
|---|------------------|
| STEELCASE INC CL A COMMON STOCK                       | 213,992          |
| STEPAN CO COMMON STOCK USD1.0                         | 2,463            |
| STERICYCLE INC COMMON STOCK USD.01                    | 12,201           |
| STERLING BANCORP/DE COMMON STOCK USD.01               | 28,075           |
| STEWART INFORMATION SERVICES COMMON STOCK USD1.0      | 4,097            |
| STIFEL FINANCIAL CORP COMMON STOCK USD.15             | 14,170           |
| STOCK YARDS BANCORP INC COMMON STOCK                  | 2,619            |
| STONERIDGE INC COMMON STOCK                           | 3,141            |
| STORE CAPITAL CORP REIT USD.01                        | 32,979           |
| STRATEGIC EDUCATION INC COMMON STOCK USD.01           | 3,094            |
| STRUCTURED ASSET INVESTMENT LO SAIL 2003 BC11 M1      | 100,490          |
| STRUCTURED ASSET INVESTMENT LO SAIL 2004 5 M3         | 14,101           |
| STRUCTURED ASSET INVESTMENT LO SAIL 2004 6 M1         | 97,179           |
| STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 M1         | 52,809           |
| STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M2         | 90,033           |
| STRUCTURED ASSET INVESTMENT LO SAIL 2004 9 M4         | 726,042          |
| STRUCTURED ASSET SECURITIES CO SASC 2005 WF1 M1       | 246,472          |
| STRUCTURED ASSET SECURITIES CO SASC 2005 SC1 1A1 144A | 22,604           |
| STRUCTURED ASSET SECURITIES CO SASC 2006 BC6 A4       | 355,527          |
| STRYKER CORP COMMON STOCK USD.1                       | 50,507           |
| STURM RUGER + CO INC COMMON STOCK USD1.0              | 2,590            |
| SUMMIT HOTEL PROPERTIES INC REIT                      | 12,854           |
| SUMMIT MATERIALS INC CL A COMMON STOCK USD.01         | 15,685           |
| SUN COMMUNITIES INC REIT USD.01                       | 14,125           |
| SUN LIFE FINANCIAL INC COMMON STOCK                   | 449,381          |
| SUNCOR ENERGY INC COMMON STOCK                        | 665,576          |
| SUNCOR ENERGY INC COMMON STOCK                        | 962,463          |
| SUNCOKE ENERGY INC COMMON STOCK USD.01                | 1,312,485        |
| SUNPOWER CORP COMMON STOCK USD.001                    | 12,564           |
| SUNRUN INC COMMON STOCK USD.0001                      | 15,402           |
| SUNSTONE HOTEL INVESTORS INC REIT USD.01              | 31,762           |
| SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001     | 6,428            |
| SURGERY PARTNERS INC COMMON STOCK USD.01              | 2,951            |
| SURMODICS INC COMMON STOCK USD.05                     | 1,659            |
| SYKES ENTERPRISES INC COMMON STOCK USD.01             | 4,710            |
| SYNAPTICS INC COMMON STOCK USD.001                    | 4,547            |
| SYNOPSIS INC COMMON STOCK USD.01                      | 62,890           |
| SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0            | 20,401           |
| SYNNEX CORP COMMON STOCK USD.001                      | 5,755            |
| SYNERGY PHARMACEUTICALS INC COMMON STOCK USD.0001     | 695              |
| SYNCHRONY FINANCIAL COMMON STOCK USD.001              | 503,004          |
| SYNEOS HEALTH INC COMMON STOCK USD.01                 | 8,335            |
| SYSCO CORP COMMON STOCK USD1.0                        | 171,074          |
| SYSTEMAX INC COMMON STOCK USD.01                      | 1,602            |
| TFS FINANCIAL CORP COMMON STOCK USD.01                | 6,839            |
| TJX COMPANIES INC COMMON STOCK USD1.0                 | 633,190          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| T MOBILE US INC COMMON STOCK USD.0001             | 317,052          |
| TRI POINTE HOMES INC COMMON STOCK USD.01          | 17,831           |
| TPI COMPOSITES INC COMMON STOCK USD.01            | 4,357            |
| TPG RE FINANCE TRUST INC REIT USD.001             | 5,611            |
| TTM TECHNOLOGIES COMMON STOCK USD.001             | 12,300           |
| TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001  | 3,040            |
| TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001 | 2,364            |
| TAIWAN SEMICONDUCTOR SP ADR ADR                   | 849,719          |
| TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01  | 15,185           |
| TAKEDA PHARMACEUTIC SP ADR ADR                    | 2,688            |
| TAL EDUCATION GROUP ADR ADR                       | 3,260            |
| TALOS ENERGY INC COMMON STOCK                     | 2,689            |
| TANDEM DIABETES CARE INC COMMON STOCK             | 7,581            |
| TANGER FACTORY OUTLET CENTER REIT USD.01          | 13,882           |
| TAPESTRY INC COMMON STOCK USD.01                  | 36,047           |
| TARGET CORP COMMON STOCK USD.0833                 | 318,090          |
| TARGA RESOURCES CORP COMMON STOCK USD.001         | 125,517          |
| TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001  | 250,303          |
| TECK RESOURCES LTD CLS B COMMON STOCK             | 808,272          |
| TECHTARGET COMMON STOCK USD.001                   | 4,169            |
| TEGNA INC COMMON STOCK USD1.0                     | 447,684          |
| TEJON RANCH CO COMMON STOCK USD.5                 | 2,718            |
| TELADOC HEALTH INC COMMON STOCK USD.001           | 15,231           |
| TELECOM ARGENTINA SA SP ADR ADR USD1.0            | 101,600          |
| TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01     | 4,831            |
| TELEFLEX INC COMMON STOCK USD1.0                  | 34,760           |
| TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01    | 13,584           |
| TELLURIAN INC COMMON STOCK USD.01                 | 547,569          |
| TELUS CORP COM (NON CANADIAN                      | 609,039          |
| TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01  | 24,097           |
| TENET HEALTHCARE CORP COMMON STOCK USD.05         | 37,934           |
| TENNANT CO COMMON STOCK USD.375                   | 2,124            |
| TENNECO INC CLASS A COMMON STOCK USD.01           | 737,392          |
| TENCENT MUSIC ENTERTAINM ADR ADR USD.000083       | 3,221            |
| TERADATA CORP COMMON STOCK USD.01                 | 15,239           |
| TERADYNE INC COMMON STOCK USD.125                 | 459,827          |
| TEREX CORP COMMON STOCK USD.01                    | 10,423           |
| TERRENO REALTY CORP REIT USD.01                   | 9,250            |
| TESLA INC COMMON STOCK USD.001                    | 204,096          |
| TEVA PHARMACEUTICAL SP ADR ADR                    | 38,697           |
| TETRA TECH INC COMMON STOCK USD.01                | 7,329            |
| TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01  | 6,905            |
| TEXAS INSTRUMENTS INC COMMON STOCK USD1.0         | 684,537          |
| TEXAS ROADHOUSE INC COMMON STOCK USD.001          | 8,734            |
| TEXTRON INC COMMON STOCK USD.125                  | 186,349          |
| TG THERAPEUTICS INC COMMON STOCK USD.001          | 13,504           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| THERAPEUTICSMD INC COMMON STOCK USD.001            | 31,703           |
| TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001 | 21,162           |
| THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0   | 201,804          |
| THERMON GROUP HOLDINGS INC COMMON STOCK USD.001    | 4,036            |
| THOMSON REUTERS CORP COMMON STOCK                  | 122,727          |
| THOR INDUSTRIES INC COMMON STOCK USD.1             | 7,396            |
| 3D SYSTEMS CORP COMMON STOCK USD.001               | 21,369           |
| 3M CO COMMON STOCK USD.01                          | 118,716          |
| TIMKEN CO COMMON STOCK                             | 9,276            |
| TIVITY HEALTH INC COMMON STOCK USD.001             | 4,913            |
| TOLL BROTHERS INC COMMON STOCK USD.01              | 16,058           |
| TOMPKINS FINANCIAL CORP COMMON STOCK USD.1         | 1,638            |
| TOOTSIE ROLL INDS COMMON STOCK USD.694             | 2,227            |
| TOPBUILD CORP COMMON STOCK                         | 4,414            |
| TORO CO COMMON STOCK USD1.0                        | 14,340           |
| TORONTO DOMINION BANK COMMON STOCK                 | 1,034,764        |
| TOWNE BANK COMMON STOCK USD1.667                   | 8,874            |
| TRACTOR SUPPLY COMPANY COMMON STOCK USD.008        | 79,917           |
| TRANSDIGM GROUP INC COMMON STOCK USD.01            | 6,770            |
| TRANSUNION COMMON STOCK USD.01                     | 25,209           |
| TRAVELERS COS INC/THE COMMON STOCK NPV             | 40,895           |
| TREDEGAR CORP COMMON STOCK                         | 3,262            |
| TREEHOUSE FOODS INC COMMON STOCK USD.01            | 7,602            |
| TREX COMPANY INC COMMON STOCK USD.01               | 15,346           |
| TRICO BANCSHARES COMMON STOCK                      | 3,298            |
| TRIBUNE PUBLISHING CO COMMON STOCK USD.01          | 1,554            |
| TRICIDA INC COMMON STOCK                           | 6,057            |
| TRICON RESIDENTIAL INC COMMON STOCK                | 8,371,544        |
| TRIMAS CORP COMMON STOCK USD.01                    | 5,397            |
| TRIMBLE INC COMMON STOCK                           | 135,055          |
| TRINET GROUP INC COMMON STOCK USD.000025           | 1,287,510        |
| TRINITY INDUSTRIES INC COMMON STOCK USD.01         | 13,117           |
| TRIPLE S MANAGEMENT CORP COMMON STOCK USD1.0       | 2,885            |
| TRISTATE CAPITAL HLDGS INC COMMON STOCK            | 2,906            |
| TRISURA GROUP LTD COMMON STOCK                     | 26               |
| TRIUMPH BANCORP INC COMMON STOCK USD.01            | 2,842            |
| TRIUMPH GROUP INC COMMON STOCK USD.001             | 6,377            |
| TRIPADVISOR INC COMMON STOCK USD.001               | 13,279           |
| TRUECAR INC COMMON STOCK USD.0001                  | 11,650           |
| TRUEBLUE INC COMMON STOCK                          | 4,525            |
| TRUPANION INC COMMON STOCK USD.00001               | 4,007            |
| TRUSTCO BANK CORP NY COMMON STOCK USD1.0           | 11,802           |
| TRUSTMARK CORP COMMON STOCK                        | 7,364            |
| TTEC HOLDINGS INC COMMON STOCK USD.01              | 2,265            |
| TUCOWS INC CLASS A COMMON STOCK                    | 1,099            |
| TURNING POINT BRANDS INC COMMON STOCK USD.01       | 1,312            |



| Security Name                                     | Shares/Par Value |
|---|------------------|
| TUTOR PERINI CORP COMMON STOCK USD1.0             | 4,936            |
| TWILIO INC A COMMON STOCK USD.001                 | 37,682           |
| TWITTER INC COMMON STOCK USD.000005               | 218,943          |
| TWO HARBORS INVESTMENT CORP REIT CNY1.0           | 37,848           |
| II VI INC COMMON STOCK                            | 169,742          |
| 2U INC COMMON STOCK USD.001                       | 9,047            |
| TYLER TECHNOLOGIES INC COMMON STOCK USD.01        | 95,479           |
| TYSON FOODS INC CL A COMMON STOCK USD.1           | 214,588          |
| UDR INC REIT USD.01                               | 39,777           |
| UGI CORP COMMON STOCK                             | 293,644          |
| UMB FINANCIAL CORP COMMON STOCK USD1.0            | 6,853            |
| US BANCORP COMMON STOCK USD.01                    | 355,029          |
| UMH PROPERTIES INC REIT USD.1                     | 4,500            |
| USANA HEALTH SCIENCES INC COMMON STOCK USD.001    | 1,540            |
| US CONCRETE INC COMMON STOCK USD.001              | 108,529          |
| U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01     | 1,563            |
| ULTA BEAUTY INC COMMON STOCK USD.01               | 27,307           |
| ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001     | 5,886            |
| ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001 | 8,144            |
| UMPQUA HOLDINGS CORP COMMON STOCK                 | 32,135           |
| UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333  | 24,389           |
| UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333  | 25,739           |
| UNIFIRST CORP/MA COMMON STOCK USD.1               | 2,189            |
| UNION PACIFIC CORP COMMON STOCK USD2.5            | 346,269          |
| UNISYS CORP COMMON STOCK USD.01                   | 7,667            |
| UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0     | 10,039           |
| UNITED BANKSHARES INC COMMON STOCK USD2.5         | 15,829           |
| UNITED FIRE GROUP INC COMMON STOCK USD.001        | 2,596            |
| UNITED NATURAL FOODS INC COMMON STOCK USD.01      | 7,355            |
| UNITED PARCEL SERVICE CL B COMMON STOCK USD.01    | 157,315          |
| UNITED RENTALS INC COMMON STOCK USD.01            | 13,726           |
| US CELLULAR CORP COMMON STOCK USD1.0              | 1,616            |
| UNITED STATES LIME + MINERAL COMMON STOCK USD.1   | 270              |
| US FOODS HOLDING CORP COMMON STOCK USD.01         | 29,276           |
| 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                       | 30,083,775       |
| TSY INFL IX N/B 04/29 3.875                       | 37,357,899       |
| TSY INFL IX N/B 04/32 3.375                       | 14,076,815       |
| TSY INFL IX N/B 01/25 2.375                       | 54,466,316       |
| TSY INFL IX N/B 01/26 2                           | 38,429,640       |
| US TREASURY N/B 02/36 4.5                         | 111,700,000      |
| TSY INFL IX N/B 01/27 2.375                       | 31,822,968       |
| US TREASURY N/B 02/37 4.75                        | 64,400,000       |
| US TREASURY N/B 05/37 5                           | 79,895,000       |
| TSY INFL IX N/B 01/28 1.75                        | 32,014,230       |

| Security Name               | Shares/Par Value |
|-----------------------------|------------------|
| US TREASURY N/B 02/38 4.375 | 86,500,000       |
| US TREASURY N/B 05/38 4.5   | 105,435,000      |
| TSY INFL IX N/B 01/29 2.5   | 29,523,223       |
| US TREASURY N/B 05/39 4.25  | 147,144,000      |
| US TREASURY N/B 08/39 4.5   | 167,725,000      |
| US TREASURY N/B 11/39 4.375 | 176,280,000      |
| US TREASURY N/B 02/40 4.625 | 177,400,000      |
| TSY INFL IX N/B 02/40 2.125 | 18,624,195       |
| US TREASURY N/B 05/40 4.375 | 168,495,000      |
| US TREASURY N/B 08/40 3.875 | 167,300,000      |
| US TREASURY N/B 11/40 4.25  | 164,300,000      |
| US TREASURY N/B 02/41 4.75  | 175,400,000      |
| US TREASURY N/B 05/41 4.375 | 159,900,000      |
| US TREASURY N/B 08/41 3.75  | 174,245,000      |
| US TREASURY N/B 11/41 3.125 | 181,485,000      |
| US TREASURY N/B 02/42 3.125 | 196,100,000      |
| TSY INFL IX N/B 02/42 0.75  | 33,033,752       |
| US TREASURY N/B 05/42 3     | 180,556,000      |
| US TREASURY N/B 08/42 2.75  | 222,460,000      |
| US TREASURY N/B 11/42 2.75  | 312,745,000      |
| US TREASURY N/B 02/43 3.125 | 265,000,000      |
| TSY INFL IX N/B 02/43 0.625 | 30,372,669       |
| US TREASURY N/B 05/43 2.875 | 442,515,000      |
| US TREASURY N/B 08/43 3.625 | 303,070,000      |
| US TREASURY N/B 11/43 3.75  | 323,423,300      |
| US TREASURY N/B 02/44 3.625 | 335,000,000      |
| TSY INFL IX N/B 02/44 1.375 | 38,691,651       |
| US TREASURY N/B 05/44 3.375 | 341,550,000      |
| US TREASURY N/B 08/44 3.125 | 415,490,000      |
| US TREASURY N/B 11/44 3     | 367,795,000      |
| US TREASURY N/B 02/45 2.5   | 458,470,000      |
| TSY INFL IX N/B 02/45 0.75  | 41,750,470       |
| US TREASURY N/B 05/45 3     | 286,945,000      |
| US TREASURY N/B 08/45 2.875 | 358,350,000      |
| US TREASURY N/B 11/45 3     | 211,170,000      |
| US TREASURY N/B 02/46 2.5   | 428,970,000      |
| TSY INFL IX N/B 02/46 1     | 26,901,335       |
| US TREASURY N/B 05/46 2.5   | 417,530,000      |
| US TREASURY N/B 11/46 2.875 | 400,540,000      |
| US TREASURY N/B 02/47 3     | 406,325,000      |
| TSY INFL IX N/B 02/47 0.875 | 28,998,906       |
| US TREASURY N/B 05/47 3     | 371,942,500      |
| US TREASURY N/B 08/47 2.75  | 479,030,000      |
| US TREASURY N/B 02/48 3     | 515,900,000      |
| TSY INFL IX N/B 02/48 1     | 24,046,046       |
| US TREASURY N/B 05/48 3.125 | 539,470,000      |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| US TREASURY N/B 08/48 3                          | 613,120,000      |
| US TREASURY N/B 11/48 3.375                      | 608,400,000      |
| US TREASURY N/B 02/49 3                          | 613,080,000      |
| TSY INFL IX N/B 02/49 1                          | 24,954,628       |
| TSY INFL IX N/B 01/28 0.5                        | 72,613,668       |
| TSY INFL IX N/B 01/29 0.875                      | 53,123,130       |
| TSY INFL IX N/B 04/24 0.5                        | 51,412,012       |
| TSY INFL IX N/B 01/24 0.625                      | 92,995,650       |
| TSY INFL IX N/B 01/25 0.25                       | 85,782,263       |
| TSY INFL IX N/B 07/26 0.125                      | 67,591,216       |
| TSY INFL IX N/B 07/22 0.125                      | 80,918,190       |
| TSY INFL IX N/B 01/27 0.375                      | 68,051,250       |
| TSY INFL IX N/B 07/23 0.375                      | 94,935,120       |
| TSY INFL IX N/B 07/24 0.125                      | 83,076,000       |
| TSY INFL IX N/B 07/25 0.375                      | 81,739,933       |
| TSY INFL IX N/B 07/28 0.75                       | 63,182,340       |
| STRIPS 05/36 0.00000                             | 2,000,000        |
| STRIPS 05/39 0.00000                             | 9,715,000        |
| UNITED STATES STEEL CORP COMMON STOCK USD1.0     | 35,915           |
| UNITED THERAPEUTICS CORP COMMON STOCK USD.01     | 5,789            |
| UNITEDHEALTH GROUP INC COMMON STOCK USD.01       | 423,326          |
| UNITIL CORP COMMON STOCK                         | 1,828            |
| UNITI GROUP INC REIT USD.0001                    | 25,345           |
| UNIVAR SOLUTIONS INC COMMON STOCK USD.01         | 22,878           |
| UNIVERSAL CORP/VA COMMON STOCK                   | 3,006            |
| UNIVERSAL DISPLAY CORP COMMON STOCK USD.01       | 62,721           |
| UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01    | 1,697            |
| UNIVERSAL HEALTH RLTY INCOME REIT USD.01         | 1,596            |
| UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 3,768            |
| UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01  | 34,371           |
| UNIVEST FINANCIAL CORP COMMON STOCK USD5.0       | 3,580            |
| UNUM GROUP COMMON STOCK USD.1                    | 27,150           |
| UPLAND SOFTWARE INC COMMON STOCK USD.0001        | 3,845            |
| URBAN OUTFITTERS INC COMMON STOCK USD.0001       | 8,703            |
| URBAN EDGE PROPERTIES REIT USD.01                | 14,450           |
| URSTADT BIDDLE CLASS A REIT USD.01               | 3,661            |
| VF CORP COMMON STOCK                             | 43,808           |
| VAIL RESORTS INC COMMON STOCK USD.01             | 5,279            |
| VALERO ENERGY CORP COMMON STOCK USD.01           | 171,688          |
| VALLEY NATIONAL BANCORP COMMON STOCK             | 56,179           |
| VALMONT INDUSTRIES COMMON STOCK USD1.0           | 3,041            |
| VALVOLINE INC COMMON STOCK USD.01                | 24,998           |
| VANDA PHARMACEUTICALS INC COMMON STOCK USD.001   | 6,629            |
| VAREX IMAGING CORP COMMON STOCK USD.01           | 4,763            |
| VARONIS SYSTEMS INC COMMON STOCK USD.001         | 12,579           |
| VECTOR GROUP LTD COMMON STOCK USD.1              | 217,574          |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| VEECO INSTRUMENTS INC COMMON STOCK USD.01          | 5,988            |
| VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001   | 92,307           |
| VELOCITY COMMERCIAL CAPITAL LO VCC 2019 1 A 144A   | 96,900           |
| VELOCITY COMMERCIAL CAPITAL LO VCC 2018 2 A 144A   | 401,234          |
| VENTAS INC REIT USD.25                             | 268,718          |
| VEONEER INC COMMON STOCK USD1.0                    | 12,803           |
| VERISIGN INC COMMON STOCK USD.001                  | 189,520          |
| VERIZON COMMUNICATIONS INC COMMON STOCK USD.1      | 1,751,691        |
| VERINT SYSTEMS INC COMMON STOCK USD.001            | 8,966            |
| VERITEX HOLDINGS INC COMMON STOCK USD.01           | 5,523            |
| VERISK ANALYTICS INC COMMON STOCK USD.001          | 20,599           |
| VERICEL CORP COMMON STOCK                          | 4,856            |
| VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01     | 154,941          |
| VIAD CORP COMMON STOCK USD1.5                      | 2,493            |
| VIASAT INC COMMON STOCK USD.0001                   | 6,596            |
| VIAVI SOLUTIONS INC COMMON STOCK USD.001           | 32,352           |
| VICI PROPERTIES INC REIT USD.01                    | 827,673          |
| VICOR CORP COMMON STOCK USD.01                     | 2,643            |
| VIEWRAY INC COMMON STOCK USD.001                   | 11,679           |
| VIKING THERAPEUTICS INC COMMON STOCK USD.00001     | 8,017            |
| VILLAGE SUPER MARKET CLASS A COMMON STOCK          | 1,049            |
| VIPSHOP HOLDINGS LTD ADR ADR USD.0001              | 2,261,216        |
| VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 7,979            |
| VISA INC CLASS A SHARES COMMON STOCK USD.0001      | 554,174          |
| VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01     | 933              |
| VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1      | 19,406           |
| VISTA OUTDOOR INC COMMON STOCK USD.01              | 8,027            |
| VISTEON CORP COMMON STOCK                          | 3,830            |
| VISTRA CORP COMMON STOCK USD.01                    | 702,920          |
| VMWARE INC CLASS A COMMON STOCK USD.01             | 58,256           |
| VOCERA COMMUNICATIONS INC COMMON STOCK USD.0003    | 3,950            |
| VONAGE HOLDINGS CORP COMMON STOCK USD.001          | 31,464           |
| VORNADO REALTY TRUST REIT USD.04                   | 175,328          |
| VOYA FINANCIAL INC COMMON STOCK USD.01             | 110,347          |
| VOYAGER THERAPEUTICS INC COMMON STOCK USD.001      | 2,955            |
| VULCAN MATERIALS CO COMMON STOCK USD1.0            | 53,385           |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR10 1A4  | 180,843          |
| W+T OFFSHORE INC COMMON STOCK USD.00001            | 311              |
| WD 40 CO COMMON STOCK USD.001                      | 1,866            |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR17 1A1A | 388,560          |
| WSFS FINANCIAL CORP COMMON STOCK USD.01            | 6,216            |
| WP CAREY INC REIT USD.001                          | 43,654           |
| WSP GLOBAL INC COMMON STOCK                        | 145,124          |
| WEC ENERGY GROUP INC COMMON STOCK USD.01           | 299,423          |
| WABASH NATIONAL CORP COMMON STOCK USD.01           | 6,479            |
| WABTEC CORP COMMON STOCK USD.01                    | 24,430           |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| AZ. BGP HOLDINGS COMMON STOCK                       | 9,689,926        |
| WADDELL + REED FINANCIAL A COMMON STOCK USD.01      | 10,356           |
| WALMART INC COMMON STOCK USD.1                      | 536,047          |
| WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01    | 164,390          |
| WALKER + DUNLOP INC COMMON STOCK                    | 3,603            |
| AVENUE SUPERMARTS LTD COMMON STOCK INR10.0          | 1,461            |
| SIME DARBY PLANTATION BHD COMMON STOCK              | 18,794           |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY3 3A3    | 275,904          |
| GENTING SINGAPORE LTD COMMON STOCK USD.1            | 1,048,871        |
| WARRIOR MET COAL INC COMMON STOCK USD.01            | 6,261            |
| WASHINGTON FEDERAL INC COMMON STOCK USD1.0          | 9,321            |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR3 A1     | 151,376          |
| WASHINGTON REIT REIT USD.01                         | 10,040           |
| WASHINGTON TRUST BANCORP COMMON STOCK USD.0625      | 1,902            |
| WASTE CONNECTIONS INC COMMON STOCK                  | 186,881          |
| WASTE MANAGEMENT INC COMMON STOCK USD.01            | 84,022           |
| WATERS CORP COMMON STOCK USD.01                     | 73,971           |
| WATERSTONE FINANCIAL INC COMMON STOCK USD.01        | 2,884            |
| WATSCO INC COMMON STOCK USD.5                       | 4,329            |
| WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1       | 3,841            |
| WAYFAIR INC CLASS A COMMON STOCK USD.001            | 12,831           |
| WEBSTER FINANCIAL CORP COMMON STOCK USD.01          | 12,802           |
| WEIBO CORP SPON ADR ADR USD.00025                   | 49,311           |
| WEINGARTEN REALTY INVESTORS REIT USD.03             | 16,924           |
| WEIS MARKETS INC COMMON STOCK                       | 2,135            |
| WELBILT INC COMMON STOCK USD.01                     | 16,457           |
| WELLS FARGO + CO COMMON STOCK USD1.666              | 889,055          |
| WELLS FARGO HOME EQUITY TRUST WFHET 2004 2 M2       | 400,811          |
| WELLS FARGO HOME EQUITY TRUST WFHET 2004 2 M4       | 232,470          |
| WELLS FARGO HOME EQUITY TRUST WFHET 2004 2 M6       | 211,214          |
| WELLS FARGO HOME EQUITY TRUST WFHET 2004 2 M8A 144A | 562,323          |
| WELLS FARGO MORTGAGE BACKED SE WFMBS 2005 AR14 A1   | 116,548          |
| WELLTOWER INC REIT USD1.0                           | 55,790           |
| WENDY S CO/THE COMMON STOCK USD.1                   | 25,232           |
| WERNER ENTERPRISES INC COMMON STOCK USD.01          | 8,374            |
| WESBANCO INC COMMON STOCK USD2.0833                 | 8,219            |
| WESCO INTERNATIONAL INC COMMON STOCK USD.01         | 6,681            |
| WEST FRASER TIMBER CO LTD COMMON STOCK              | 229,419          |
| WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25    | 131,759          |
| WESTAMERICA BANCORPORATION COMMON STOCK             | 3,291            |
| WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001      | 13,428           |
| WESTERN DIGITAL CORP COMMON STOCK USD.01            | 39,604           |
| WESTERN UNION CO COMMON STOCK USD.01                | 297,705          |
| WESTLAKE CHEMICAL CORP COMMON STOCK USD.01          | 5,063            |
| WESTON (GEORGE) LTD COMMON STOCK                    | 136,687          |
| WESTROCK CO COMMON STOCK                            | 33,991           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| WEX INC COMMON STOCK USD.01                       | 5,862            |
| WEYERHAEUSER CO REIT USD1.25                      | 526,690          |
| WHEATON PRECIOUS METALS CORP COMMON STOCK         | 967,446          |
| WHIRLPOOL CORP COMMON STOCK USD1.0                | 13,899           |
| WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0   | 5,444            |
| WILLIAMS COS INC COMMON STOCK USD1.0              | 773,456          |
| WILLIAMS SONOMA INC COMMON STOCK USD.01           | 10,153           |
| AYALA LAND INC VOTING PREFERRED SHARES            | 1,136,600        |
| WINGSTOP INC COMMON STOCK USD.01                  | 3,890            |
| WINMARK CORP COMMON STOCK                         | 355              |
| WINNEBAGO INDUSTRIES COMMON STOCK USD.5           | 4,335            |
| WINTRUST FINANCIAL CORP COMMON STOCK              | 8,087            |
| ACR MINING CORPORATION (ACRMC)                    | 4,705            |
| BANGKOK EXPRESSWAY AND METRO FOREIGN SH. THB1.0 A | 76,459,649       |
| WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01    | 15,031           |
| WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0      | 11,380           |
| YONYOU NETWORK TECHNOLOGY A COMMON STOCK CNY1.0   | 1,793            |
| INDUSTRIAL SECURITIES CO A COMMON STOCK CNY1.0    | 3,659            |
| WOODWARD INC COMMON STOCK USD.00292               | 7,921            |
| WORKDAY INC CLASS A COMMON STOCK USD.001          | 61,418           |
| WORKIVA INC COMMON STOCK USD.001                  | 4,840            |
| WORLD ACCEPTANCE CORP COMMON STOCK                | 651              |
| WORLD FUEL SERVICES CORP COMMON STOCK USD.01      | 19,612           |
| WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01   | 6,263            |
| WORTHINGTON INDUSTRIES COMMON STOCK               | 5,419            |
| WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01  | 29,095           |
| WYNN RESORTS LTD COMMON STOCK USD.01              | 22,684           |
| XPO LOGISTICS INC COMMON STOCK USD.001            | 78,701           |
| XCEL ENERGY INC COMMON STOCK USD2.5               | 519,276          |
| XILINX INC COMMON STOCK USD.01                    | 31,484           |
| FRANCE (GOVT OF) BONDS REGS 07/27 1.85            | 81               |
| XENIA HOTELS + RESORTS INC REIT USD.01            | 92,801           |
| XENCOR INC COMMON STOCK USD.01                    | 6,297            |
| XYLEM INC COMMON STOCK                            | 23,834           |
| YPF S.A. SPONSORED ADR ADR                        | 24,751           |
| YELP INC COMMON STOCK USD.000001                  | 10,295           |
| YEXT INC COMMON STOCK USD.001                     | 9,965            |
| YORK WATER CO COMMON STOCK                        | 1,591            |
| YUM BRANDS INC COMMON STOCK                       | 39,703           |
| YUM CHINA HOLDINGS INC COMMON STOCK USD.01        | 779,794          |
| ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01  | 159,367          |
| ZENDESK INC COMMON STOCK USD.01                   | 15,011           |
| ZILLOW GROUP INC C COMMON STOCK USD.0001          | 49,212           |
| ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01    | 27,192           |
| ZIONS BANCORP NA COMMON STOCK USD.001             | 22,156           |
| ZIOPHARM ONCOLOGY INC COMMON STOCK USD.001        | 26,088           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| ZOGENIX INC COMMON STOCK USD.001                   | 7,666            |
| ZOETIS INC COMMON STOCK USD.01                     | 375,522          |
| ZTO EXPRESS CAYMAN INC ADR ADR USD.0001            | 3,578            |
| ZSCALER INC COMMON STOCK USD.001                   | 66,893           |
| ZUMIEZ INC COMMON STOCK                            | 2,482            |
| ZYNGA INC CL A COMMON STOCK USD.00000625           | 119,930          |
| PEGATRON CORP COMMON STOCK TWD10.                  | 837,287          |
| BASF SE COMMON STOCK NPV                           | 209,279          |
| FILA HOLDINGS CORP COMMON STOCK KRW1000.0          | 181,916          |
| INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK IDR50.0  | 2,918,109        |
| COLRUYT SA COMMON STOCK                            | 153,299          |
| COAL INDIA LTD COMMON STOCK INR10.                 | 2,561,331        |
| BORNEO LUMBUNG ENERGI + META COMMON STOCK IDR100.0 | 7,546,400        |
| AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0    | 704,118          |
| FF GROUP COMMON STOCK EUR.3                        | 3,237            |
| E MART INC COMMON STOCK KRW5000.0                  | 86,053           |
| TSI HOLDINGS CO LTD COMMON STOCK                   | 1,115,800        |
| SWISS RE AG COMMON STOCK CHF.1                     | 232,459          |
| KOREA AEROSPACE INDUSTRIES COMMON STOCK KRW5000.   | 666              |
| K S AG REG COMMON STOCK                            | 3,108            |
| TATA MOTORS LTD COMMON STOCK INR2.                 | 2,618,358        |
| POLYMETAL INTERNATIONAL PLC COMMON STOCK           | 124,455          |
| PTT GLOBAL CHEMICAL PCL FOR FOREIGN SH. THB10.0 A  | 1,285,797        |
| EVOLUTION MINING LTD COMMON STOCK                  | 5,400,537        |
| TSY 0 1/8 2029 I/L GILT BONDS REGS 03/29 0.125     | 236,257,230      |
| TAIWAN COOPERATIVE FINANCIAL COMMON STOCK TWD10.0  | 3,228,530        |
| GS RETAIL CO LTD COMMON STOCK KRW1000.0            | 121,166          |
| DANANG RUBBER JSC COMMON STOCK VND10000.           | 1                |
| HUGO BOSS AG ORD COMMON STOCK                      | 1,027            |
| ALROSA PJSC COMMON STOCK RUB.5                     | 2,975,969        |
| HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0 | 8,220            |
| ASML HOLDING NV COMMON STOCK EUR.09                | 510,063          |
| COLOPLAST B COMMON STOCK DKK1.                     | 61,258           |
| MOSCOW EXCHANGE MICEX RTS PJ COMMON STOCK RUB1.0   | 2,345,201        |
| EVONIK INDUSTRIES AG COMMON STOCK                  | 10,037           |
| COMMERZBANK AG COMMON STOCK                        | 2,257,107        |
| MERCURY NZ LTD COMMON STOCK                        | 271,793          |
| GROWTHPOINT PROPERTIES LTD REIT                    | 31,387           |
| SUNTORY BEVERAGE + FOOD LTD COMMON STOCK           | 4,921            |
| RICHTER GEDEON NYRT COMMON STOCK HUF100.           | 225,421          |
| ASIAN PAINTS LTD COMMON STOCK INR1.                | 325,344          |
| TOKYU FUDOSAN HOLDINGS CORP COMMON STOCK           | 709,388          |
| CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0   | 147,663          |
| AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/35 2    | 43,850,000       |
| CNH INDUSTRIAL NV COMMON STOCK EUR.01              | 571,903          |
| IIDA GROUP HOLDINGS CO LTD COMMON STOCK            | 82,822           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| MONCLER SPA COMMON STOCK NPV                       | 46,570           |
| K+O ENERGY GROUP INC COMMON STOCK                  | 35,500           |
| CHINA CONCH VENTURE HOLDINGS COMMON STOCK HKD.01   | 1,872,269        |
| NOVO NORDISK A/S B COMMON STOCK DKK.2              | 1,167,946        |
| VODAFONE GROUP PLC COMMON STOCK USD.2095           | 7,298,929        |
| BANCOLOMBIA SA PREF PREFERENCE                     | 52,725           |
| BANCOLOMBIA SA COMMON STOCK COP500.0               | 21,093           |
| PROLOGIS PROPERTY MEXICO SA REIT                   | 18,334,476       |
| INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03     | 339,409          |
| AXIS BANK LTD COMMON STOCK INR2.0                  | 3,195,254        |
| AUSNET SERVICES COMMON STOCK                       | 296,584          |
| HAVELLS INDIA LTD COMMON STOCK INR1.0              | 339,307          |
| EMAAR MALLS PJSC COMMON STOCK AED1.0               | 24,346           |
| UBS GROUP AG REG COMMON STOCK CHF.1                | 1,488,035        |
| STATE BANK OF INDIA COMMON STOCK INR1.0            | 326,806          |
| SAMSUNG C+T CORP COMMON STOCK KRW100.0             | 102,738          |
| FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09   | 276,157          |
| CIMIC GROUP LTD COMMON STOCK                       | 9,549            |
| ASSA ABLOY AB B COMMON STOCK SEK1.0                | 920,442          |
| SCHIBSTED ASA B SHS COMMON STOCK NOK.5             | 722,140          |
| DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1          | 31,153,590       |
| AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/40 1.25 | 37,150,000       |
| KYUSHU FINANCIAL GROUP INC COMMON STOCK            | 1,306,600        |
| NOMURA REAL ESTATE MASTER FU REIT                  | 1,260            |
| TRUE CORP PCL FOREIGN FOREIGN SH. THB4.0 A         | 103,095          |
| SCHAEFFLER AG PREF PREFERENCE                      | 3,000            |
| MR PRICE GROUP LTD COMMON STOCK ZAR.00025          | 259,443          |
| POSTE ITALIANE SPA COMMON STOCK EUR1.0             | 402,890          |
| RAND MERCHANT INVESTMENT HOL COMMON STOCK ZAR.0001 | 6,952            |
| INTERGLOBE AVIATION LTD COMMON STOCK INR10.0       | 299,533          |
| FERRARI NV COMMON STOCK EUR.01                     | 120,355          |
| MELROSE INDUSTRIES PLC COMMON STOCK GBP.06857143   | 2,788,545        |
| CONCORDIA FINANCIAL GROUP LT COMMON STOCK          | 7,268,426        |
| 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          | 1,925            |
| GREENLAND HOLDINGS CORP LT A COMMON STOCK CNY1.0   | 4,432            |
| GUOTAI JUNAN SECURITIES CO A COMMON STOCK CNY1.0   | 4,107            |
| 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               | 64,960           |
| UNIPER SE COMMON STOCK                             | 156,320          |
| ANHEUSER BUSCH INBEV SA/NV COMMON STOCK            | 235,161          |
| ICICI PRUDENTIAL LIFE INSURA COMMON STOCK INR10.0  | 2,433,787        |
| KYUSHU RAILWAY COMPANY COMMON STOCK                | 5,320            |
| FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1         | 25,231,013       |



| Security Name                                       | Shares/Par Value |
|---|------------------|
| GRASIM INDUSTRIES LTD COMMON STOCK INR2.0           | 61,273           |
| SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0     | 13,745           |
| TECHNIPFMC PLC COMMON STOCK USD1.0                  | 10,598           |
| AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A   | 38,130           |
| HYUNDAI HEAVY INDUSTRIES HOL COMMON STOCK KRW1000.0 | 430              |
| ARCELORMITTAL COMMON STOCK                          | 621,251          |
| VIFOR PHARMA AG COMMON STOCK CHF.01                 | 39,257           |
| ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35            | 576,893          |
| METRO AG COMMON STOCK                               | 2,876            |
| CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0  | 53,888           |
| AROUNDTOWN SA COMMON STOCK EUR.01                   | 1,004,411        |
| UMICORE COMMON STOCK                                | 11,293           |
| BGF RETAIL CO LTD COMMON STOCK KRW1000.0            | 10,141           |
| HDFC LIFE INSURANCE CO LTD COMMON STOCK INR10.0     | 721,880          |
| REINET INVESTMENTS SCA COMMON STOCK                 | 19,600           |
| LINDE PLC COMMON STOCK EUR.001                      | 208,178          |
| PUMA SE COMMON STOCK                                | 594              |
| BANDHAN BANK LTD COMMON STOCK INR10.0               | 470,534          |
| RELX PLC COMMON STOCK GBP.144397                    | 62,481           |
| X 5 RETAIL GROUP NV REGS GDR GDR EUR1.0             | 74,349           |
| ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0   | 8,754,571        |
| SIKA AG REG COMMON STOCK CHF.01                     | 65,196           |
| COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001  | 781,299          |
| UNITED SPIRITS LTD COMMON STOCK INR2.0              | 2,603            |
| MEITUAN CLASS B COMMON STOCK USD.00001              | 3,494,235        |
| BRITANNIA INDUSTRIES LTD COMMON STOCK INR1.0        | 4,577            |
| CJ CORP CONVERT PREF PREFERENCE                     | 233              |
| ADEVINTA ASA COMMON STOCK NOK.2                     | 558,738          |
| ALCON INC COMMON STOCK CHF.04                       | 308,112          |
| DRILLING CO OF 1972/THE COMMON STOCK DKK10.0        | 993              |
| NEXI SPA COMMON STOCK                               | 365,624          |
| COCA COLA FEMSA SAB DE CV UNIT                      | 817,107          |
| PROXIMUS COMMON STOCK                               | 216,129          |
| BANCO BRADESCO SA PREF PREFERENCE                   | 598,557          |
| BANCO BRADESCO S.A. COMMON STOCK                    | 746,921          |
| QL RESOURCES BHD COMMON STOCK                       | 9,972            |
| PETRONET LNG LTD FOR COMMON STOCK INR10.0           | 1,816,333        |
| MILLICOM INTL CELLULAR SDR SDR USD1.5               | 2,050            |
| HANON SYSTEMS COMMON STOCK KRW100.0                 | 1,701            |
| DIALOG GROUP BHD COMMON STOCK                       | 35,895           |
| CENCOSUD SA COMMON STOCK                            | 40,296           |
| SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025         | 7,145,884        |
| SES RECEIPT   | 455,048          |
| CIPLA LTD COMMON STOCK INR2.                        | 1,655,331        |
| IMERYS SA COMMON STOCK EUR2.0                       | 376              |
| PUBLIC BANK BERHAD COMMON STOCK                     | 26,628,250       |

| Security Name   | Shares/Par Value |
|---|------------------|
| BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A        | 3,858            |
| LARSEN + TOUBRO LTD COMMON STOCK INR2.                  | 1,702,521        |
| MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A        | 27,898           |
| TECHTRONIC INDUSTRIES CO LTD COMMON STOCK               | 2,932,559        |
| SAINSBURY (J) PLC COMMON STOCK GBP.285714               | 825,967          |
| CIA SIDERURGICA NACIONAL SA COMMON STOCK                | 737,128          |
| ASAHI INTECC CO LTD COMMON STOCK                        | 115,988          |
| CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1               | 7,001,112        |
| TERNA SPA COMMON STOCK EUR.22                           | 1,069,315        |
| BANK CENTRAL ASIA TBK PT COMMON STOCK IDR62.5           | 24,763,576       |
| IPIRANGA REF PETRO PRF NPV                              | 5,968            |
| SIEMENS GAMESA RENEWABLE ENE COMMON STOCK EUR.17        | 446,857          |
| ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5          | 336,322          |
| PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0        | 11,414,529       |
| ULTRATECH CEMENT LTD COMMON STOCK INR10.                | 25,878           |
| HYUNDAI MARINE + FIRE INS CO COMMON STOCK KRW500.       | 62,478           |
| TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.            | 2,067,554        |
| SOSEI GROUP CORP COMMON STOCK                           | 1,134,000        |
| GS HOLDINGS COMMON STOCK KRW5000.                       | 465              |
| EMAAR PROPERTIES PJSC COMMON STOCK AED1.0               | 373,543          |
| LG DISPLAY CO LTD COMMON STOCK KRW5000.                 | 2,118            |
| BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1         | 4,755,561        |
| GOME RETAIL HOLDINGS LTD COMMON STOCK HKD.025           | 76,210           |
| SUZANO SA COMMON STOCK NPV                              | 11,829           |
| ADMIRAL GROUP PLC COMMON STOCK GBP.001                  | 972,881          |
| M3 INC COMMON STOCK                                     | 503,528          |
| BERKELEY GROUP HOLDINGS/THE COMMON STOCK                | 41,284           |
| MOWI ASA COMMON STOCK NOK7.5                            | 3,040,537        |
| SINGAPORE TELECOMMUNICATIONS COMMON STOCK               | 1,911,558        |
| SEGA SAMMY HOLDINGS INC COMMON STOCK                    | 740,140          |
| CHINA POWER INTERNATIONAL COMMON STOCK                  | 10,615,128       |
| THAI OIL PCL FOREIGN FOREIGN SH. THB10.0 A              | 5,731,719        |
| STANDARD BANK GROUP LTD COMMON STOCK ZAR.1              | 11,763           |
| CENTRICA PLC COMMON STOCK GBP.061728                    | 154,846          |
| DEXUS REIT  | 67,434           |
| NTPC LTD COMMON STOCK INR10.0                           | 4,236,602        |
| ITAU UNIBANCO HOLDING S PEF PREFERENCE                  | 1,267,319        |
| FERROVIAL SA COMMON STOCK EUR.2                         | 209,418          |
| SPAR GROUP LIMITED/THE COMMON STOCK                     | 208,038          |
| GOODMAN GROUP REIT                                      | 1,148,434        |
| BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/35 2 | 39,249,887       |
| ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07         | 1,745,954        |
| ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07         | 1,116,500        |
| AKBANK T.A.S. COMMON STOCK TRY1.                        | 28,406           |
| AELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.             | 228,326          |
| EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.         | 2,081,567        |

| Security Name   | Shares/Par Value |
|---|------------------|
| FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.            | 224,047          |
| KOC HOLDING AS COMMON STOCK TRY1.                     | 1,000,202        |
| TURK HAVA YOLLARI AO COMMON STOCK TRY1.               | 5,026            |
| TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.        | 3,420,578        |
| TURKIYE GARANTI BANKASI COMMON STOCK TRY1.            | 21,031           |
| TURKIYE IS BANKASI C COMMON STOCK TRY1.               | 123,517          |
| TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.       | 1,140            |
| HACI OMER SABANCI HOLDING COMMON STOCK TRY1.          | 8,178,958        |
| PKO BANK POLSKI SA COMMON STOCK PLN1.                 | 50,914           |
| 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                        | 6,870            |
| SUNTEC REIT REIT                                      | 173,490          |
| PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.            | 190,937          |
| SAFRAN SA COMMON STOCK EUR.2                          | 336,890          |
| DENA CO LTD COMMON STOCK                              | 183,100          |
| TOP GLOVE CORP BHD COMMON STOCK MYR.5                 | 23,861,533       |
| HAKUHODO DY HOLDINGS INC COMMON STOCK                 | 10,038           |
| DYNASTY FINE WINES GROUP LTD COMMON STOCK HKD.1       | 410,000          |
| LANXESS AG COMMON STOCK                               | 66,841           |
| XINYI GLASS HOLDINGS LTD COMMON STOCK HKD.1           | 1,644,000        |
| SM INVESTMENTS CORP COMMON STOCK PHP10.               | 26,947           |
| WOOLWORTHS HOLDINGS LTD COMMON STOCK                  | 9,042            |
| NESTE OYJ COMMON STOCK                                | 1,138,767        |
| RAIFFEISEN BANK INTERNATIONA COMMON STOCK             | 112,174          |
| BUNZL PLC COMMON STOCK GBP.3214286                    | 565,303          |
| SEEK LTD COMMON STOCK                                 | 470,480          |
| RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125      | 170,839          |
| NOKIAN RENKAAT OYJ COMMON STOCK                       | 2,094            |
| DOMINO S PIZZA ENTERPRISES L COMMON STOCK             | 2,013            |
| RENTOKIL INITIAL PLC COMMON STOCK GBP.01              | 1,252,065        |
| SWISS PRIME SITE REG COMMON STOCK                     | 37,827           |
| LOCALIZA RENT A CAR COMMON STOCK                      | 1,434,592        |
| SEMBCORP INDUSTRIES LTD COMMON STOCK                  | 29,800           |
| CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A               | 11,632,674       |
| ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607 | 3,522            |
| ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07       | 857,518          |
| MTU AERO ENGINES AG COMMON STOCK                      | 2,714            |
| AYALA CORPORATION COMMON STOCK PHP50.                 | 34,665           |
| KONE OYJ B COMMON STOCK                               | 131,233          |
| CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0         | 3,950,403        |
| AMBUJA CEMENTS LTD COMMON STOCK INR2.0                | 1,023,700        |
| COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0      | 9,470,965        |
| BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0       | 13,328,590       |
| CHINA STATE CONSTRUCTION INT COMMON STOCK HKD.025     | 252,365          |

| Security Name   | Shares/Par Value |
|---|------------------|
| BHARAT FORGE LTD COMMON STOCK INR2.                   | 1,729,936        |
| ENGIE COMMON STOCK EUR1.0                             | 180,553          |
| CELLTRION INC COMMON STOCK KRW1000.0                  | 85,329           |
| INNOLUX CORP COMMON STOCK TWD10.0                     | 11,262,130       |
| HEINEKEN HOLDING NV COMMON STOCK EUR1.6               | 54,796           |
| LOJAS RENNER S.A. COMMON STOCK                        | 2,783,822        |
| BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.          | 363,336          |
| ALSTOM COMMON STOCK EUR7.0                            | 610,961          |
| LEONARDO SPA COMMON STOCK EUR4.4                      | 5,531            |
| NOVATEK PJSC SPONS GDR REG S GDR                      | 144,466          |
| OVERSEA CHINESE BANKING CORP COMMON STOCK             | 1,566,469        |
| ULTRAPAR PARTICIPACOES SA COMMON STOCK                | 6,610            |
| SEVEN + I HOLDINGS CO LTD COMMON STOCK                | 1,122,484        |
| HINDALCO INDUSTRIES LTD COMMON STOCK INR1.            | 1,138,965        |
| KONINKLIJKE DSM NV COMMON STOCK EUR1.5                | 451,354          |
| TIGER BRANDS LTD COMMON STOCK ZAR.1                   | 73,455           |
| DAIICHI SANKYO CO LTD COMMON STOCK                    | 934,224          |
| BANDAI NAMCO HOLDINGS INC COMMON STOCK                | 238,222          |
| ITC LTD COMMON STOCK INR1.                            | 3,488,669        |
| PIDILITE INDUSTRIES LTD COMMON STOCK INR1.            | 1,391            |
| MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK             | 45,284           |
| UPL LTD COMMON STOCK INR2.0                           | 4,482            |
| SANLAM LTD COMMON STOCK ZAR.01                        | 1,256,171        |
| POLSKIE GORNICTWO NAFTOWE I COMMON STOCK PLN1.        | 2,403,327        |
| TELENET GROUP HOLDING NV COMMON STOCK                 | 1,216            |
| CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0         | 126,003,643      |
| ALDAR PROPERTIES PJSC COMMON STOCK AED1.0             | 3,399,896        |
| SUMCO CORP COMMON STOCK                               | 409,252          |
| EUTELSAT COMMUNICATIONS COMMON STOCK EUR1.0           | 1,856            |
| TSURUHA HOLDINGS INC COMMON STOCK                     | 19,238           |
| SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1       | 4,667,718        |
| EDF COMMON STOCK EUR.5                                | 302,943          |
| WPG HOLDINGS LTD COMMON STOCK TWD10.                  | 1,005,431        |
| COSAN SA COMMON STOCK                                 | 2,238            |
| LINK REIT REIT  | 4,398,548        |
| DONGFENG MOTOR GRP CO LTD H COMMON STOCK CNY1.0       | 16,259,036       |
| AGILE GROUP HOLDINGS LTD COMMON STOCK HKD.1           | 648,685          |
| IPSEN COMMON STOCK EUR1.0                             | 46,528           |
| MINTH GROUP LTD COMMON STOCK HKD.1                    | 118,000          |
| HANA FINANCIAL GROUP COMMON STOCK KRW5000.            | 1,799,377        |
| ICA GRUPPEN AB COMMON STOCK SEK2.5                    | 113,211          |
| LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605 | 330,473          |
| TULIP TELECOM LTD COMMON STOCK INR2.0                 | 15,975           |
| HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.            | 19,705           |
| MASRAF AL RAYAN COMMON STOCK QAR1.0                   | 5,382,035        |
| NINE DRAGONS PAPER HOLDINGS COMMON STOCK HKD.1        | 1,789,933        |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| LOTTE SHOPPING CO COMMON STOCK KRW5000.             | 103              |
| BAKRIE TELECOM TBK PT COMMON STOCK IDR100.          | 5,108,900        |
| CHINA NATIONAL BUILDING MA H COMMON STOCK CNY1.0    | 25,947,178       |
| BARWA REAL ESTATE CO COMMON STOCK QAR1.0            | 1,002,166        |
| DEUTSCHE WOHNEN SE COMMON STOCK                     | 272,725          |
| ARKEMA COMMON STOCK EUR10.0                         | 31,890           |
| DAIWA HOUSE REIT INVESTMENT REIT                    | 589              |
| GRUPO AEROPORT DEL PACIFIC B COMMON STOCK           | 88,262           |
| INPEX CORP COMMON STOCK                             | 686,879          |
| UNILEVER PLC COMMON STOCK GBP.0311                  | 1,366,504        |
| PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01       | 14,693           |
| NORSK HYDRO ASA COMMON STOCK NOK1.098               | 3,921,936        |
| SCHINDLER HOLDING PART CERT COMMON STOCK CHF.1      | 13,521           |
| SCHINDLER HOLDING AG REG COMMON STOCK CHF.1         | 2,147            |
| LEGRAND SA COMMON STOCK EUR4.0                      | 332,171          |
| EQUATORIAL ENERGIA SA ORD COMMON STOCK              | 110,595          |
| SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.   | 258,437          |
| HUSQVARNA AB B SHS COMMON STOCK SEK2.0              | 458,642          |
| STX OFFSHORE + SHIPBUILDING COMMON STOCK KRW2500.0  | 143              |
| PTT EXPLORATION + PROD FOR FOREIGN SH. THB1.0 A     | 6,507,065        |
| EIFFAGE COMMON STOCK EUR4.0                         | 56,808           |
| KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0        | 83,824           |
| SNS REAAL COMMON STOCK EUR1.63                      | 45,038           |
| MODERN TIMES GROUP B SHS COMMON STOCK SEK5.0        | 258              |
| BANK OF CHINA LTD H COMMON STOCK CNY1.0             | 59,455,350       |
| TOTAL SE COMMON STOCK EUR2.5                        | 3,995,067        |
| ELSWEDY ELECTRIC CO COMMON STOCK EGP1.0             | 6,922            |
| AMOREPACIFIC CORP COMMON STOCK KRW500.0             | 293              |
| TGS NOPEC GEOPHYSICAL CO ASA COMMON STOCK NOK.25    | 829,500          |
| ADP COMMON STOCK EUR3.0                             | 23,227           |
| AUSTEVOLL SEAFOOD ASA COMMON STOCK NOK.5            | 4,797,301        |
| ROSNEFT OIL CO PJSC REGS GDR GDR                    | 1,568,000        |
| WILMAR INTERNATIONAL LTD COMMON STOCK               | 1,637,772        |
| ORION OYJ CLASS B COMMON STOCK EUR.65               | 198,219          |
| GUANGZHOU R+F PROPERTIES H COMMON STOCK CNY.25      | 460,773          |
| SAIGON THUONG TIN COMMERCIAL COMMON STOCK VND10000. | 7                |
| EXPERIAN PLC COMMON STOCK USD.1                     | 797,560          |
| GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.     | 3,682            |
| RTL GROUP COMMON STOCK                              | 623              |
| STARHUB LTD COMMON STOCK                            | 18,000           |
| MONDI PLC COMMON STOCK EUR.2                        | 358,024          |
| NOMURA REAL ESTATE HOLDINGS COMMON STOCK            | 369,674          |
| CHINA MERCHANTS BANK H COMMON STOCK CNY1.0          | 5,284,983        |
| TRUBA ALAM MANUNGGAL ENG COMMON STOCK IDR100.0      | 5,800,000        |
| IDEMITSU KOSAN CO LTD COMMON STOCK                  | 362,764          |
| IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV       | 1,341,971        |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| SEVERN TRENT PLC COMMON STOCK GBP.9789              | 54,254           |
| BRAMBLES LTD COMMON STOCK                           | 937,788          |
| GALP ENERGIA SGPS SA COMMON STOCK EUR1.             | 1,523,164        |
| IND + COMM BK OF CHINA H COMMON STOCK CNY1.0        | 85,536,541       |
| MAPFRE SA COMMON STOCK EUR.1                        | 25,731           |
| KUMBA IRON ORE LTD COMMON STOCK ZAR.0001            | 222,921          |
| MONOTARO CO LTD COMMON STOCK                        | 383,878          |
| ZHAOJIN MINING INDUSTRY H COMMON STOCK CNY1.0       | 9,491            |
| NATIXIS COMMON STOCK                                | 43,642           |
| KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1     | 1,831,305        |
| PETROVIETNAM DRILLING AND WE COMMON STOCK VND10000. | 8                |
| CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.0    | 3,415,745        |
| SYMRISE AG COMMON STOCK                             | 45,589           |
| WHITBREAD PLC COMMON STOCK GBP.767974               | 114,507          |
| ELECTROLUX AB SER B COMMON STOCK SEK5.0             | 15,365           |
| HAITIAN INTERNATIONAL HLDGS COMMON STOCK HKD.1      | 1,414,805        |
| UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775         | 249,362          |
| ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0    | 41,577           |
| METRO PACIFIC INVESTMENTS CO COMMON STOCK PHP1.     | 14,498,425       |
| SCOR SE COMMON STOCK EUR7.876972                    | 807,404          |
| B2W CIA DIGITAL COMMON STOCK                        | 2,035            |
| SKF AB B SHARES COMMON STOCK SEK2.5                 | 285,691          |
| VOLVO AB B SHS COMMON STOCK SEK1.2                  | 815,127          |
| SMURFIT KAPPA GROUP PLC COMMON STOCK EUR.001        | 228,300          |
| MARICO LTD COMMON STOCK INR1.                       | 644,243          |
| FUKUOKA FINANCIAL GROUP INC COMMON STOCK            | 312,252          |
| DECCAN CHRONICLE HLDGS LTD COMMON STOCK INR2.0      | 60,435           |
| FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8          | 38,391,971       |
| JBS SA COMMON STOCK                                 | 876,327          |
| PAGE INDUSTRIES LTD COMMON STOCK INR10.             | 4,024            |
| COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1       | 630,601          |
| REXEL SA COMMON STOCK EUR5.0                        | 3,202            |
| SANDVIK AB COMMON STOCK SEK1.2                      | 591,425          |
| KEPPEL CORP LTD COMMON STOCK                        | 240,908          |
| ORKLA ASA COMMON STOCK NOK1.25                      | 774,840          |
| CHINA MOLYBDENUM CO LTD H COMMON STOCK CNY.2        | 30,402           |
| INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5         | 77,900           |
| YANGZIJANG SHIPBUILDING COMMON STOCK                | 56,400           |
| GENTING BHD COMMON STOCK                            | 270,100          |
| GENTING MALAYSIA BHD COMMON STOCK                   | 27,029           |
| HARGREAVES LANSDOWN PLC COMMON STOCK GBP.004        | 982,153          |
| CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0     | 25,160,193       |
| PRYSMIAN SPA COMMON STOCK EUR.1                     | 229,595          |
| GEBERIT AG REG COMMON STOCK CHF.1                   | 52,654           |
| SAMSUNG CARD CO COMMON STOCK KRW5000.               | 264              |
| DSV PANALPINA A/S COMMON STOCK DKK1.0               | 192,887          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| ANDRITZ AG COMMON STOCK                           | 1,685            |
| SMITHS GROUP PLC COMMON STOCK GBP.375             | 14,027           |
| BANCO DE SABADELL SA COMMON STOCK EUR.125         | 129,719          |
| BOSKALIS WESTMINSTER COMMON STOCK EUR.01          | 1,430            |
| HEXAGON AB B SHS COMMON STOCK EUR.22              | 47,159           |
| VINCI SA COMMON STOCK EUR2.5                      | 209,294          |
| ANGLO AMERICAN PLC COMMON STOCK USD.54945         | 357,149          |
| GRIEG SEAFOOD ASA COMMON STOCK NOK4.              | 890,000          |
| JERONIMO MARTINS COMMON STOCK EUR1.               | 44,834           |
| IOI CORP BHD COMMON STOCK                         | 22,894           |
| GERRESHEIMER AG COMMON STOCK                      | 119,242          |
| DANONE COMMON STOCK EUR.25                        | 56,322           |
| KWG GROUP HOLDINGS LTD COMMON STOCK HKD.1         | 2,231,559        |
| CIA ENERGETICA MINAS GER PRF PREFERENCE           | 530,361          |
| SUNNY OPTICAL TECH COMMON STOCK HKD.1             | 2,041,783        |
| CIA SANEAMENTO BASICO DE SP COMMON STOCK          | 54,717           |
| HIWIN TECHNOLOGIES CORP COMMON STOCK TWD10.       | 1,407,598        |
| ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1       | 513,831          |
| 3I GROUP PLC COMMON STOCK GBP.738636              | 1,087,177        |
| AIR LIQUIDE SA COMMON STOCK EUR5.5                | 161,125          |
| FOSUN INTERNATIONAL LTD COMMON STOCK              | 907,706          |
| ABOITIZ POWER CORP COMMON STOCK PHP1.             | 42,150           |
| MONEYSUPERMARKET.COM COMMON STOCK GBP.0002        | 4,878,524        |
| SK INNOVATION CO LTD COMMON STOCK KRW5000.        | 2,378            |
| POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0 | 2,229,688        |
| CHINA JINMAO HOLDINGS GROUP COMMON STOCK          | 50,677           |
| ECOPETROL SA COMMON STOCK COP250.                 | 3,943,720        |
| MANILA ELECTRIC COMPANY COMMON STOCK PHP10.       | 74,732           |
| CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0        | 55,626           |
| RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1    | 1,173,175        |
| PAN OCEAN CO LTD COMMON STOCK KRW1000.0           | 2,434            |
| QUNXING PAPER HOLDINGS CO LT COMMON STOCK         | 134,724          |
| KINGSOFT CORP LTD COMMON STOCK USD.0005           | 690,489          |
| SUL AMERICA SA UNITS UNIT                         | 2,933            |
| VINGROUP JSC COMMON STOCK VND10000.0              | 7                |
| HABIB BANK LTD COMMON STOCK PKR10.                | 1,380,958        |
| CAIXABANK SA COMMON STOCK EUR1.0                  | 765,968          |
| IBERDROLA SA COMMON STOCK EUR.75                  | 8,596,080        |
| BUREAU VERITAS SA COMMON STOCK EUR.12             | 229,960          |
| ADANI PORTS AND SPECIAL ECON COMMON STOCK INR2.0  | 514,581          |
| MACQUARIE GROUP LTD COMMON STOCK                  | 693,948          |
| GETLINK SE COMMON STOCK EUR.4                     | 163,233          |
| ZOZO INC COMMON STOCK                             | 354,844          |
| MEGACABLE HOLDINGS CPO UNIT                       | 538,909          |
| SINOTRUK HONG KONG LTD COMMON STOCK               | 1,612,227        |
| HOA PHAT GROUP JSC COMMON STOCK VND10000.         | 10               |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| CROWN RESORTS LTD COMMON STOCK                    | 25,005           |
| UNI PRESIDENT CHINA HOLDINGS COMMON STOCK HKD.01  | 3,396,783        |
| BYD ELECTRONIC INTL CO LTD COMMON STOCK           | 815,146          |
| SIME DARBY BERHAD COMMON STOCK                    | 6,240,004        |
| RELX PLC COMMON STOCK GBP.144397                  | 1,299,279        |
| SJM HOLDINGS LTD COMMON STOCK                     | 6,310,760        |
| SEVEN BANK LTD COMMON STOCK                       | 2,258,800        |
| WANT WANT CHINA HOLDINGS LTD COMMON STOCK USD.02  | 7,523,071        |
| MS+AD INSURANCE GROUP HOLDIN COMMON STOCK         | 487,941          |
| CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0  | 6,649,636        |
| REC LTD COMMON STOCK INR10.0                      | 90,019           |
| ECOBANK TRANSNATIONAL INC COMMON STOCK USD.025    | 28,237           |
| BAJAJ FINSERV LTD COMMON STOCK INR5.              | 343              |
| BAJAJ AUTO LTD COMMON STOCK INR10.                | 141,283          |
| MAGNIT PJSC SPON GDR REGS GDR                     | 341,057          |
| HARTALEGA HOLDINGS BHD COMMON STOCK               | 2,594,830        |
| CYFROWY POLSAT SA COMMON STOCK PLN.04             | 102,930          |
| HYPERA SA COMMON STOCK                            | 103,860          |
| AXIATA GROUP BERHAD COMMON STOCK                  | 451,218          |
| ZOOPLUS AG COMMON STOCK                           | 104,076          |
| UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05    | 91,222           |
| LG INNOTEK CO LTD COMMON STOCK KRW5000.0          | 632              |
| SK HOLDINGS CO LTD COMMON STOCK KRW200.0          | 111,104          |
| SUEZ COMMON STOCK EUR4.0                          | 16,109           |
| ADARO ENERGY TBK PT COMMON STOCK IDR100.          | 13,125,971       |
| WELCIA HOLDINGS CO LTD COMMON STOCK               | 225,783          |
| JVCKENWOOD CORP COMMON STOCK                      | 1,582,200        |
| PERSOL HOLDINGS CO LTD COMMON STOCK               | 54,076           |
| KB FINANCIAL GROUP INC COMMON STOCK KRW5000.      | 1,212,854        |
| HOSHIZAKI CORP COMMON STOCK                       | 260,274          |
| INOVISI INFRACOM TBK PT COMMON STOCK IDR100.0     | 262,400          |
| SUN ART RETAIL GROUP LTD COMMON STOCK             | 4,436,186        |
| AMADEUS IT GROUP SA COMMON STOCK EUR.01           | 477,974          |
| TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK         | 229,923          |
| AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/30 2.5 | 56,900,000       |
| CALBEE INC COMMON STOCK                           | 577,851          |
| VOCUS GROUP LTD COMMON STOCK                      | 15,249           |
| SINOPHARM GROUP CO H COMMON STOCK CNY1.0          | 6,239,601        |
| CHINA RESOURCES CEMENT COMMON STOCK HKD.1         | 6,524,223        |
| GUANGZHOU AUTOMOBILE GROUP H COMMON STOCK CNY1.0  | 2,116,788        |
| PANDORA A/S COMMON STOCK DKK.01                   | 172,512          |
| CHINA HONGQIAO GROUP LTD COMMON STOCK USD.01      | 8,807,587        |
| TRONY SOLAR HOLDINGS CO LTD COMMON STOCK USD.0001 | 140,000          |
| MAGAZINE LUIZA SA COMMON STOCK                    | 26,274           |
| WYNN MACAU LTD COMMON STOCK HKD.001               | 148,689          |
| CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.0  | 6,655,711        |



| Security Name                                      | Shares/Par Value |
|--|------------------|
| MGM CHINA HOLDINGS LTD COMMON STOCK HKD1.0         | 28,400           |
| GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.       | 190,673          |
| SAMSONITE INTERNATIONAL SA COMMON STOCK USD.01     | 3,315,900        |
| CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0   | 13,546,852       |
| SHANGHAI PHARMACEUTICALS H COMMON STOCK CNY1.0     | 7,550,663        |
| 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          | 156,975          |
| AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/25 3    | 78,150,000       |
| AIA GROUP LTD COMMON STOCK                         | 12,368,052       |
| HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005 | 6,496,816        |
| BANCO SANTANDER BRASIL UNIT UNIT                   | 756,162          |
| SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1        | 2,711,311        |
| MINGFA GROUP INTERNATIONAL COMMON STOCK HKD.1      | 579,000          |
| BRENNTAG SE COMMON STOCK                           | 447,601          |
| CHINA LUMENA NEW MATERIALS COMMON STOCK USD.0004   | 118,549          |
| INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.1    | 14,817           |
| MAXIS BHD COMMON STOCK                             | 21,344           |
| PGE SA COMMON STOCK PLN10.25                       | 7,644            |
| CHINA METAL RECYCLING COMMON STOCK HKD.0001        | 298,200          |
| LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1      | 217,376          |
| WIN SEMICONDUCTORS CORP COMMON STOCK TWD10.0       | 148,088          |
| ENERGISA SA UNITS UNIT                             | 120,575          |
| HUTCHISON PORT HOLDINGS TR U UNIT                  | 157,226          |
| NEW CHINA LIFE INSURANCE C H COMMON STOCK CNY1.0   | 107,422          |
| CHR HANSEN HOLDING A/S COMMON STOCK DKK10.         | 3,724            |
| CHINA MINSHENG BANKING COR H COMMON STOCK CNY1.0   | 17,283,159       |
| POLYUS PJSC COMMON STOCK RUB1.0                    | 9,826            |
| CHALEASE HOLDING CO LTD COMMON STOCK TWD10.        | 419,146          |
| KAISA GROUP HOLDINGS LTD COMMON STOCK HKD.1        | 3,134,350        |
| TATNEFT PJSC COMMON STOCK RUB1.0                   | 141,963          |
| NOVOLIPETSK STEEL PJSC COMMON STOCK RUB1.0         | 4,986,316        |
| XINJIANG GOLDWIND SCI+TEC H COMMON STOCK CNY1.0    | 6,682            |
| LUKOIL PJSC COMMON STOCK RUB.025                   | 285,273          |
| ROSNEFT OIL CO PJSC COMMON STOCK RUB.01            | 2,912,715        |
| VTB BANK PJSC OFAC PERMISSIBLE                     | 62,861,806       |
| MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0        | 6,232            |
| SANDS CHINA LTD COMMON STOCK USD.01                | 3,793,758        |
| INTER RAO UES PJSC COMMON STOCK RUB2.80977         | 121,161,942      |
| SEVERSTAL PJSC COMMON STOCK RUB.01                 | 304,039          |
| SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0            | 9,948,536        |
| SURGUTNEFTEGAS PREFERENCE PREFERENCE               | 488,794          |
| CHAROEN POKPHAND FOOD FORGN FOREIGN SH. THB1.0 A   | 13,141,617       |
| NEXTDC LTD COMMON STOCK                            | 1,350,000        |
| OTSUKA HOLDINGS CO LTD COMMON STOCK                | 35,124           |
| AZRIELI GROUP LTD COMMON STOCK ILS.1               | 23,870           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| POLA ORBIS HOLDINGS INC COMMON STOCK              | 26,483           |
| CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0  | 7,023,822        |
| SBERBANK PJSC SPONSORED ADR ADR                   | 4,749,848        |
| INDORAMA VENTURES FOREIGN FOREIGN SH. THB1.0 A    | 14,963           |
| BDO UNIBANK INC COMMON STOCK PHP10.0              | 1,641,034        |
| ENTAIN PLC COMMON STOCK EUR.01                    | 3,635,408        |
| TRANSOCEAN LTD COMMON STOCK CHF.1                 | 27,000           |
| SEGRO PLC REIT GBP.1                              | 649,072          |
| DAI ICHI LIFE HOLDINGS INC COMMON STOCK           | 1,388,992        |
| MEIJI HOLDINGS CO LTD COMMON STOCK                | 4,072            |
| VITAL KSK HOLDINGS INC COMMON STOCK               | 634,500          |
| AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0  | 84,721,554       |
| HANMI PHARM CO LTD COMMON STOCK KRW2500.          | 60               |
| TREASURY WINE ESTATES LTD COMMON STOCK            | 47,535           |
| BANK FOR FOREIGN TRADE JSC COMMON STOCK VND10000. | 9                |
| EDENRED COMMON STOCK EUR2.0                       | 515,293          |
| SOMPO HOLDINGS INC COMMON STOCK                   | 267,144          |
| PHOSAGRO PJSC GDR REG S GDR                       | 342,523          |
| ZHONGSHENG GROUP HOLDINGS COMMON STOCK HKD.0001   | 1,566,164        |
| POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1   | 5,491            |
| FAR EAST HORIZON LTD COMMON STOCK                 | 154,046          |
| ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2       | 350,026          |
| NEXON CO LTD COMMON STOCK                         | 972,076          |
| VODACOM GROUP LTD COMMON STOCK                    | 750,386          |
| FIBRA UNO ADMINISTRACION SA REIT                  | 3,065,221        |
| SWIRE PROPERTIES LTD COMMON STOCK                 | 452,940          |
| CITIC SECURITIES CO LTD H COMMON STOCK CNY1.0     | 19,681           |
| CENTRAL PATTANA PUB CO FOREI FOREIGN SH. THB.5 A  | 19,809           |
| CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005 | 1,859,357        |
| SYDNEY AIRPORT STAPLED SECURITY                   | 121,623          |
| HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0   | 24,802           |
| PUREGOLD PRICE CLUB INC COMMON STOCK PHP1.0       | 1,371,380        |
| KALBE FARMA TBK PT COMMON STOCK IDR10.            | 3,451,708        |
| ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.  | 5,338            |
| GT CAPITAL HOLDINGS INC COMMON STOCK PHP10.       | 11,096           |
| NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0        | 145,052          |
| NMC HEALTH PLC COMMON STOCK GBP.1                 | 11,790           |
| RAIA DROGASIL SA COMMON STOCK                     | 667,290          |
| THE SHANGHAI COMMERCIAL + SA COMMON STOCK TWD10.0 | 1,471,029        |
| NATWEST GROUP PLC COMMON STOCK GBP1.0             | 1,250,505        |
| TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK         | 989,011          |
| ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.    | 7,013,660        |
| IHH HEALTHCARE BHD COMMON STOCK                   | 19,933           |
| AFRILAND PROPERTIES REIT NGN.5                    | 505,102          |
| INFRAESTRUCTURA ENERGETICA N COMMON STOCK         | 4,858            |
| AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01  | 6,593            |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| AGEAS COMMON STOCK                                  | 53,473           |
| AURIZON HOLDINGS LTD COMMON STOCK                   | 2,290,779        |
| CECEP COSTIN NEW MATERIALS COMMON STOCK HKD.1       | 747,000          |
| UNIPOLSAI ASSICURAZIONI SPA COMMON STOCK            | 13,790           |
| JAPAN AIRLINES CO LTD COMMON STOCK                  | 15,290           |
| SAGE GROUP PLC/THE COMMON STOCK GBP.01051948        | 1,503,095        |
| WPP PLC COMMON STOCK GBP.1                          | 200,736          |
| PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0    | 18,716,379       |
| SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0    | 4,768            |
| CIFI HOLDINGS GROUP CO LTD COMMON STOCK HKD.1       | 2,166,519        |
| OSRAM LICHT AG COMMON STOCK                         | 1,596            |
| CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0    | 7,989,384        |
| INDUS TOWERS LTD COMMON STOCK INR10.0               | 6,178            |
| TELE2 AB B SHS COMMON STOCK SEK1.25                 | 373,939          |
| COCA COLA HBC AG DI COMMON STOCK CHF6.7             | 154,670          |
| NIPPON PROLOGIS REIT INC REIT                       | 2,074            |
| ENERGY ABSOLUTE PCL FOREIGN FOREIGN SH. A           | 171,219          |
| BB SEGURIDADE PARTICIPACOES COMMON STOCK            | 1,644,285        |
| KION GROUP AG COMMON STOCK                          | 621,652          |
| VONOVIA SE COMMON STOCK                             | 1,437,982        |
| KEYWORDS STUDIOS PLC COMMON STOCK GBP.0001          | 915,000          |
| PROSIEBENSAT.1 MEDIA SE COMMON STOCK                | 3,736            |
| CHINA LONGEVITY GROUP CO LTD COMMON STOCK HKD.001   | 145,000          |
| PTT PCL/FOREIGN FOREIGN SH. THB1.0 A                | 21,749,909       |
| KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01    | 3,185,935        |
| DINO POLSKA SA COMMON STOCK PLN.1                   | 502,343          |
| BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0       | 22,769           |
| CHINA DING YI FENG HOLDINGS COMMON STOCK HKD.05     | 10,118           |
| GREENTOWN SERVICE GROUP CO L COMMON STOCK HKD.00001 | 1,717,724        |
| HELLENIC REPUBLIC BONDS REGS 01/28 3.75             | 57,016,000       |
| BAJAJ FINANCE LTD COMMON STOCK INR2.0               | 338,378          |
| MONETA MONEY BANK AS COMMON STOCK CZK20.0           | 138,592          |
| CHINA EVERGRANDE GROUP COMMON STOCK USD.01          | 16,626           |
| TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0   | 102,775,890      |
| SIEMENS HEALTHINEERS AG COMMON STOCK                | 270,218          |
| BANK OF CYPRUS HOLDINGS PLC COMMON STOCK GBP.001    | 12               |
| TANGSHAN JIDONG CEMENT INV A COMMON STOCK CNY1.0    | 700,455          |
| MUYUAN FOODSTUFF CO LTD A COMMON STOCK CNY1.0       | 171,599          |
| RONGSHENG PETROCHEMICAL CO A COMMON STOCK CNY1.0    | 2,900            |
| CHINA RESOURCES SANJIU MED A COMMON STOCK CNY1.0    | 19,500           |
| OFILM GROUP CO LTD A COMMON STOCK CNY1.0            | 1,487            |
| ZHEJIANG SEMIR GARMENT CO A COMMON STOCK CNY1.0     | 1,200            |
| HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0       | 158,240          |
| LUZHOU LAOJIAO CO LTD A COMMON STOCK CNY1.0         | 21,900           |
| RISESUN REAL ESTATE DEVEL A COMMON STOCK CNY1.0     | 2,376            |
| SHENZHEN ENERGY GROUP CO L A COMMON STOCK CNY1.0    | 2,166            |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0   | 3,816            |
| FOCUS MEDIA INFORMATION TE A COMMON STOCK CNY1.0   | 1,673,083        |
| NEW HOPE LIUHE CO LTD A COMMON STOCK CNY1.0        | 1,702,388        |
| ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0    | 1,664            |
| 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    | 1,383,087        |
| CHANGJIANG SECURITIES CO L A COMMON STOCK CNY1.0   | 3,021            |
| SHENZHEN OVERSEAS CHINESE A COMMON STOCK CNY1.0    | 4,481            |
| HENAN SHUANGHUI INVESTMENT A COMMON STOCK CNY1.0   | 142,678          |
| 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       | 163,821          |
| SUNING.COM CO LTD A COMMON STOCK CNY1.0            | 5,087            |
| BOE TECHNOLOGY GROUP CO LT A COMMON STOCK CNY1.0   | 18,502           |
| CHINA MERCHANTS SHEKOU IND A COMMON STOCK CNY1.0   | 3,607            |
| GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0   | 4,000,078        |
| MIDEA GROUP CO LTD A COMMON STOCK CNY1.0           | 1,877,837        |
| GUOSEN SECURITIES CO LTD A COMMON STOCK CNY1.0     | 2,300            |
| PING AN BANK CO LTD A COMMON STOCK CNY1.0          | 4,464,541        |
| SHENWAN HONGYUAN GROUP CO A COMMON STOCK CNY1.0    | 12,313           |
| CHINA VANKE CO LTD A COMMON STOCK CNY1.0           | 4,813            |
| ZTE CORP A COMMON STOCK CNY1.0                     | 2,108            |
| ZOOMLION HEAVY INDUSTRY S A COMMON STOCK CNY1.0    | 10,753,785       |
| WEICHAJ POWER CO LTD A COMMON STOCK CNY1.0         | 3,300            |
| LIVZON PHARMACEUTICAL GROU A COMMON STOCK CNY1.0   | 1,129,852        |
| GF SECURITIES CO LTD A COMMON STOCK CNY1.0         | 772,234          |
| XINJIANG GOLDWIND SCI+TECH A COMMON STOCK CNY1.0   | 1,886            |
| BYD CO LTD A COMMON STOCK CNY1.0                   | 991              |
| ONEMARKET LTD COMMON STOCK                         | 2,355            |
| SIG COMBIBLOC GROUP AG COMMON STOCK CHF.01         | 479,266          |
| MOL HUNGARIAN OIL AND GAS PL COMMON STOCK HUF125.0 | 22,887           |
| RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5    | 667,148          |
| COMPASS GROUP PLC COMMON STOCK GBP.1105            | 2,905,418        |
| 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   | 23,204,275       |
| BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0      | 4,134,990        |
| ATLAS COPCO AB A SHS COMMON STOCK SEK.639          | 615,102          |
| ATLAS COPCO AB B SHS COMMON STOCK SEK.639          | 130,408          |
| YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001 | 72,284           |
| GENSCRIPT BIOTECH CORP COMMON STOCK USD.001        | 9,604            |
| BASIC FIT NV COMMON STOCK EUR.06                   | 22,055           |
| VALEO SA COMMON STOCK EUR1.0                       | 161,849          |
| QUILTER PLC COMMON STOCK GBP.01                    | 106,388          |

| Security Name   | Shares/Par Value |
|---|------------------|
| NEPI ROCKCASTLE PLC COMMON STOCK                      | 3,698            |
| UNIBAIL RODAMCO WESTFIEL/CDI CDI                      | 17,360           |
| WESTPORTS HOLDINGS BHD COMMON STOCK                   | 659,796          |
| BTS GROUP HOLDINGS PCL FORGN FOREIGN SH. THB4.0 A     | 68,612           |
| AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1       | 39,050,000       |
| PLDT INC COMMON STOCK PHP5.0                          | 170,155          |
| NATIONAL GRID PLC COMMON STOCK GBP.1243129            | 1,497,941        |
| ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0    | 12,021           |
| OLD MUTUAL LTD COMMON STOCK                           | 1,988,489        |
| OLD MUTUAL LTD COMMON STOCK                           | 115,536          |
| EPIROC AB A COMMON STOCK SEK.412413                   | 148,515          |
| EPIROC AB B COMMON STOCK SEK.412413                   | 706,101          |
| WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1       | 117,614          |
| AIB GROUP PLC COMMON STOCK EUR.625                    | 20,198           |
| BIOMERIEUX COMMON STOCK                               | 36,543           |
| ROBINSON PCL FOREIGN FOREIGN SH. THB3.55 A            | 1,043,783        |
| UNIBAIL RODAMCO WESTFIELD REIT EUR5.0                 | 177              |
| NETMARBLE CORP COMMON STOCK KRW100.0                  | 2,379            |
| SOFTBANK CORP COMMON STOCK                            | 4,564,078        |
| ATACADAO SA COMMON STOCK                              | 259,521          |
| STANDARD LIFE ABERDEEN PLC COMMON STOCK GBP.1396825   | 408,223          |
| SG HOLDINGS CO LTD COMMON STOCK                       | 203,761          |
| A LIVING SMART CITY SERVICES COMMON STOCK CNY1.0      | 1,004,279        |
| ABSA GROUP LTD COMMON STOCK ZAR2.0                    | 663,952          |
| MUANGTHAI CAPITAL PCL FOREIG FOREIGN SH. THB1.0 A     | 6,785,825        |
| UNIBAIL RODAMCO WESTFIELD REIT EUR5.0                 | 56,705           |
| CHINA TOWER CORP LTD H COMMON STOCK CNY1.0            | 403,094          |
| XIAOMI CORP CLASS B COMMON STOCK USD.0000025          | 3,015,364        |
| CONTAINER CORP OF INDIA LTD COMMON STOCK INR5.0       | 2,438            |
| FOXCONN INDUSTRIAL INTERNE A COMMON STOCK CNY1.0      | 3,300            |
| B3 SA BRASIL BOLSA BALCAO COMMON STOCK                | 981,816          |
| AMBEV SA COMMON STOCK                                 | 501,055          |
| RIGHTMOVE PLC COMMON STOCK GBP.001                    | 1,324,207        |
| WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0      | 699,595          |
| SPAIN I/L BOND SR UNSECURED 144A REGS 11/33 0         | 24,414,318       |
| XINYI SOLAR HOLDINGS LTD COMMON STOCK HKD.1           | 2,801,125        |
| CHINA CINDA ASSET MANAGEME H COMMON STOCK CNY1.0      | 80,190           |
| BHP GROUP PLC COMMON STOCK USD.5                      | 1,324,931        |
| LOGAN GROUP CO LTD COMMON STOCK HKD.1                 | 531,547          |
| INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213 | 55,886           |
| NORDIC ENTERTAINMENT GROUP B COMMON STOCK SEK1.0      | 302              |
| COOLPAD GROUP LTD COMMON STOCK HKD.01                 | 3,971,840        |
| MULTICHOICE GROUP LTD COMMON STOCK                    | 682,195          |
| KLABIN SA UNIT UNIT                                   | 6,524            |
| AKZO NOBEL N.V. COMMON STOCK EUR.5                    | 430,524          |
| HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005  | 1,427,279        |

| Security Name                                    | Shares/Par Value |
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| CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976 | 80,123           |
| SHENZHEN INTL HOLDINGS COMMON STOCK HKD1.0       | 1,132,976        |
| RSA INSURANCE GROUP PLC COMMON STOCK GBP1.0      | 113,285          |
| AUCKLAND INTL AIRPORT LTD COMMON STOCK           | 123,399          |
| SEIBU HOLDINGS INC COMMON STOCK                  | 7,502            |
| WH GROUP LTD COMMON STOCK USD.0001               | 14,387,967       |
| BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A  | 8,735,009        |
| SCENTRE GROUP REIT                               | 1,872,624        |
| INFORMA PLC COMMON STOCK GBP.001                 | 1,877,639        |
| TENCENT HOLDINGS LTD COMMON STOCK HKD.00002      | 8,528,587        |
| GRUPO DE INV SURAMERICANA COMMON STOCK COP187.5  | 21,633           |
| CHINA VANKE CO LTD H COMMON STOCK CNY1.0         | 1,049,096        |
| WORLDLINE SA COMMON STOCK EUR.68                 | 382,257          |
| NN GROUP NV COMMON STOCK EUR.12                  | 434,993          |
| IND + COMM BK OF CHINA A COMMON STOCK CNY1.0     | 15,729,436       |
| AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0 | 40,700           |
| BANK OF CHINA LTD A COMMON STOCK CNY1.0          | 19,193           |
| CHINA LIFE INSURANCE CO A COMMON STOCK CNY1.0    | 1,517            |
| CHINA SHENHUA ENERGY CO A COMMON STOCK CNY1.0    | 3,003            |
| CHINA MERCHANTS BANK A COMMON STOCK CNY1.0       | 3,678,126        |
| PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0 | 5,619            |
| INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0     | 804,551          |
| SHANGHAI PUDONG DEVEL BANK A COMMON STOCK CNY1.0 | 203,637          |
| CHINA MINSHENG BANKING A COMMON STOCK CNY1.0     | 19,376           |
| SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0        | 4,256            |
| KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0     | 244,486          |
| BANK OF COMMUNICATIONS CO A COMMON STOCK CNY1.0  | 21,446           |
| CITIC SECURITIES CO A COMMON STOCK CNY1.0        | 5,818            |
| CHINA PACIFIC INSURANCE GR A COMMON STOCK CNY1.0 | 3,435            |
| SHANGHAI INTERNATIONAL POR A COMMON STOCK CNY1.0 | 5,200            |
| CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0 | 1,835,070        |
| DAQIN RAILWAY CO LTD A COMMON STOCK CNY1.0       | 4,630,311        |
| CHINA EVERBRIGHT BANK CO A COMMON STOCK CNY1.0   | 21,752           |
| CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0   | 22,929           |
| HAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0  | 1,077,075        |
| HUAXIA BANK CO LTD A COMMON STOCK CNY1.0         | 365,406          |
| INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0  | 2,707,824        |
| BANK OF BEIJING CO LTD A COMMON STOCK CNY1.0     | 6,056,598        |
| BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0    | 10,140           |
| ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0  | 2,185            |
| CHINA MERCHANTS SECURITIES A COMMON STOCK CNY1.0 | 4,055            |
| POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0 | 6,521            |
| JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0 | 360,818          |
| CHINA NORTHERN RARE EARTH A COMMON STOCK CNY1.0  | 1,985            |
| HUATAI SECURITIES CO LTD A COMMON STOCK CNY1.0   | 3,946,020        |
| NEW CHINA LIFE INSURANCE C A COMMON STOCK CNY1.0 | 1,139            |

| Security Name   | Shares/Par Value |
|---|------------------|
| HAIER SMART HOME CO LTD A COMMON STOCK CNY1.0               | 3,447            |
| SANY HEAVY INDUSTRY CO LTD A COMMON STOCK CNY1.0            | 4,059,328        |
| CHINA CONSTRUCTION BANK A COMMON STOCK CNY1.0               | 403,442          |
| 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            | 4,473            |
| CHINA FORTUNE LAND DEVELOP A COMMON STOCK CNY1.0            | 2,127            |
| ZIJIN MINING GROUP CO LTD A COMMON STOCK CNY.1              | 10,731           |
| FOUNDER SECURITIES CO LTD A COMMON STOCK CNY1.0             | 4,498            |
| SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0            | 523,728          |
| NARI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0                | 2,525            |
| CHINA TOURISM GROUP DUTY F A COMMON STOCK CNY1.0            | 105,742          |
| INNER MONGOLIA BAOTOU STE A COMMON STOCK CNY1.0             | 24,907           |
| AVIC CAPITAL CO LTD A COMMON STOCK CNY1.0                   | 5,000            |
| ALUMINUM CORP OF CHINA LTD A COMMON STOCK CNY1.0            | 7,146            |
| AIR CHINA LTD A COMMON STOCK CNY1.0                         | 3,700            |
| METALLURGICAL CORP OF CHIN A COMMON STOCK CNY1.0            | 6,153,554        |
| SHANGHAI INTERNATIONAL AIR A COMMON STOCK CNY1.0            | 500              |
| GUANGZHOU BAIYUNSHAN PHAR A COMMON STOCK CNY1.0             | 768              |
| HUAYU AUTOMOTIVE SYSTEMS A COMMON STOCK CNY1.0              | 1,723            |
| SINOLINK SECURITIES CO LTD A COMMON STOCK CNY1.0            | 1,652            |
| SICHUAN CHUANYOU ENERGY CO A COMMON STOCK CNY1.0            | 996,693          |
| AECC AVIATION POWER CO A COMMON STOCK CNY1.0                | 1,229            |
| BANK OF NANJING CO LTD A COMMON STOCK CNY1.0                | 1,813,068        |
| CHINA MOLYBDENUM CO LTD A COMMON STOCK CNY.2                | 9,652            |
| 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             | 5,101            |
| ASINO CORP A COMMON STOCK CNY1.0                            | 1,018            |
| HUNDSUN TECHNOLOGIES INC A COMMON STOCK CNY1.0              | 559              |
| CHINA SOUTHERN AIRLINES CO A COMMON STOCK CNY1.0            | 5,100            |
| FUYAO GLASS INDUSTRY GROUP A COMMON STOCK CNY1.0            | 54,300           |
| XIAMEN C + D INC A COMMON STOCK CNY1.0                      | 1,600            |
| ZHANGZHOU PIENZHEHUANG PHA A COMMON STOCK CNY1.0            | 300              |
| SHANXI XINGHUACUN FEN WINE A COMMON STOCK CNY1.0            | 90,101           |
| TONGWEI CO LTD A COMMON STOCK CNY1.0                        | 334,943          |
| HENGTONG OPTIC ELECTRIC CO A COMMON STOCK CNY1.0            | 1,085            |
| PERSHING SQUARE HOLDINGS LTD/F PERSHING SQUARE HOLDINGS LTD | 10,303,383       |
| ALIBABA PICTURES GROUP LTD COMMON STOCK HKD.25              | 109,750          |
| SOCIETE D ARTICLES HYGIENIQUES RIGHT                        | 17               |
| RECRUIT HOLDINGS CO LTD COMMON STOCK                        | 736,974          |
| ZALANDO SE COMMON STOCK                                     | 593,195          |
| HUA HONG SEMICONDUCTOR LTD COMMON STOCK                     | 4,818,082        |
| FEVERTREE DRINKS PLC COMMON STOCK GBP.0025                  | 765,588          |

| Security Name  | Shares/Par Value |
|--|------------------|
| SAMSUNG SDS CO LTD COMMON STOCK KRW500.0             | 317              |
| INDIVIOR PLC COMMON STOCK USD.1                      | 15,291           |
| LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0     | 177,061          |
| MEDIBANK PRIVATE LTD COMMON STOCK                    | 5,118,392        |
| ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01     | 3,031,463        |
| GLOBALWAFERS CO LTD COMMON STOCK TWD10.0             | 1,402,237        |
| SHAANXI COAL INDUSTRY CO L A COMMON STOCK CNY1.0     | 2,856,653        |
| AGL ENERGY LTD COMMON STOCK                          | 106,057          |
| SHUNFENG INTERNATIONAL CLEAN COMMON STOCK HKD.01     | 446,000          |
| ICICI BANK LTD COMMON STOCK INR2.0                   | 3,071,856        |
| NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0     | 378,467          |
| FOSHAN HAITIAN FLAVOURING A COMMON STOCK CNY1.0      | 291,515          |
| AENA SME SA COMMON STOCK                             | 95,670           |
| AUTO TRADER GROUP PLC COMMON STOCK GBP.01            | 3,843,362        |
| CARSALES.COM LTD COMMON STOCK                        | 570,204          |
| WALMART DE MEXICO SAB DE CV COMMON STOCK             | 21,535,494       |
| GF SECURITIES CO LTD H COMMON STOCK CNY1.0           | 2,536,606        |
| CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0        | 3,888,745        |
| MERIDIAN ENERGY LTD COMMON STOCK                     | 140,931          |
| TECH MAHINDRA LTD COMMON STOCK INR5.0                | 510,657          |
| FUYAO GLASS INDUSTRY GROUP H COMMON STOCK CNY1.0     | 237,398          |
| SOUTH32 LTD DI COMMON STOCK                          | 17,823           |
| SOUTH32 LTD DI COMMON STOCK                          | 1,959,566        |
| FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09     | 35,877           |
| HUATAI SECURITIES CO LTD H COMMON STOCK CNY1.0       | 139,086          |
| CELLNEX TELECOM SA COMMON STOCK EUR.25               | 1,103,969        |
| TRYG A/S COMMON STOCK DKK5.0                         | 274,441          |
| SVENSKA HANDELSBANKEN A SHS COMMON STOCK SEK1.55     | 320,723          |
| VICINITY CENTRES REIT                                | 237,328          |
| DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909 | 2,701,151        |
| 3SBIO INC COMMON STOCK USD.00001                     | 73,373           |
| CHENNAI SUPER KINGS CRICKET COMMON STOCK             | 300,383          |
| ENEL CHILE SA COMMON STOCK                           | 2,844,936        |
| UNICREDIT SPA COMMON STOCK NPV                       | 1,360,969        |
| CHINA RESOURCES PHARMACEUTIC COMMON STOCK            | 1,173,782        |
| CHINA HUARONG ASSET MANAGE H COMMON STOCK CNY1.0     | 91,088           |
| CHINA LITERATURE LTD COMMON STOCK USD.0001           | 120,771          |
| SSY GROUP LTD COMMON STOCK HKD.02                    | 13,650           |
| JUST EAT TAKEAWAY COMMON STOCK EUR.04                | 30,788           |
| DALI FOODS GROUP CO LTD COMMON STOCK HKD.01          | 5,296,178        |
| ABN AMRO BANK NV CVA DUTCH CERT EUR1.0               | 21,588           |
| EXOR NV COMMON STOCK EUR.01                          | 82,922           |
| MMC NORILSK NICKEL PJSC ADR ADR                      | 6,034            |
| ORSTED A/S COMMON STOCK DKK10.0                      | 231,899          |
| JAPAN POST HOLDINGS CO LTD COMMON STOCK              | 55,639           |
| JAPAN POST BANK CO LTD COMMON STOCK                  | 1,237,987        |



| Security Name   | Shares/Par Value |
|---|------------------|
| SCOUT24 AG COMMON STOCK                                 | 678,932          |
| THAI UNION GROUP PCL F FOREIGN SH. THB.25 A             | 8,149,684        |
| COVESTRO AG COMMON STOCK                                | 162,337          |
| CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0        | 584,365          |
| BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/32 1 | 30,125,400       |
| LAND SECURITIES GROUP PLC REIT GBP.1066667              | 24,851           |
| BANK OF JIANGSU CO LTD A COMMON STOCK CNY1.0            | 2,442,755        |
| BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0           | 507,957          |
| COLES GROUP LTD COMMON STOCK                            | 1,118,826        |
| PEARL ABYSS CORP COMMON STOCK KRW100.0                  | 48,601           |
| DOOSAN BOBCAT INC COMMON STOCK KRW500.0                 | 456              |
| QIAGEN N.V. COMMON STOCK EUR.01                         | 324,297          |
| RUMO SA COMMON STOCK                                    | 4,144,181        |
| GRIFOLS SA COMMON STOCK EUR.25                          | 1,221,088        |
| SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2             | 43,816           |
| LUKOIL PJSC SPON ADR ADR RUB.025                        | 183,993          |
| NORDEA BANK ABP COMMON STOCK EUR1.0                     | 1,666,096        |
| BOC AVIATION LTD COMMON STOCK                           | 29,893           |
| CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0               | 1,432,541        |
| ZHONGAN ONLINE P+C INSURAN H COMMON STOCK CNY1.0        | 8,318            |
| AMUNDI SA COMMON STOCK EUR2.5                           | 73,972           |
| DEMANT A/S COMMON STOCK DKK.2                           | 3,829            |
| ORIENT SECURITIES CO LTD A COMMON STOCK CNY1.0          | 3,260            |
| EVERBRIGHT SECURITIE CO A COMMON STOCK CNY1.0           | 2,135            |
| CHINA INTERNATIONAL CAPITA H COMMON STOCK CNY1.0        | 12,117           |
| BAWAG GROUP AG COMMON STOCK                             | 184,419          |
| ADYEN NV COMMON STOCK EUR.01                            | 10,244           |
| TSY 0 1/8 2028 I/L GILT BONDS REGS 08/28 0.125          | 194,095,155      |
| JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245            | 446,242          |
| ING GROEP NV COMMON STOCK EUR.01                        | 571,317          |
| WISETECH GLOBAL LTD COMMON STOCK                        | 749,110          |
| BID CORP LTD COMMON STOCK                               | 911,664          |
| JSW STEEL LTD COMMON STOCK INR1.0                       | 105,046          |
| BANCO BTG PACTUAL SA UNIT UNIT                          | 260,256          |
| DELIVERY HERO SE COMMON STOCK                           | 286,157          |
| ADIANT PLC COMMON STOCK USD.001                         | 12,179           |
| ALKERMES PLC COMMON STOCK USD.01                        | 21,806           |
| ALLEGION PLC COMMON STOCK USD.01                        | 315,852          |
| AMBARELLA INC COMMON STOCK USD.00045                    | 4,827            |
| ARCH CAPITAL GROUP LTD COMMON STOCK USD.01              | 113,500          |
| ARGO GROUP INTERNATIONAL COMMON STOCK USD1.0            | 4,009            |
| ASSURED GUARANTY LTD COMMON STOCK USD.01                | 12,147           |
| ATHENE HOLDING LTD CLASS A COMMON STOCK USD.001         | 16,817           |
| AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125         | 11,511           |
| AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0          | 61,568           |
| BIOHAVEN PHARMACEUTICAL HOLD COMMON STOCK               | 6,809            |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| ACCENTURE PLC CL A COMMON STOCK USD.0000225        | 474,113          |
| MIMECAST LTD COMMON STOCK USD.01                   | 7,993            |
| BROOKFIELD BUSINESS PT UNIT LTD PART USD.01        | 89               |
| BUNGE LTD COMMON STOCK USD.01                      | 162,587          |
| CAPRI HOLDINGS LTD COMMON STOCK                    | 18,789           |
| CARDTRONICS PLC A COMMON STOCK USD.01              | 4,628            |
| CREDICORP LTD COMMON STOCK USD5.0                  | 36,704           |
| COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01   | 309,077          |
| CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01        | 13,435           |
| EATON CORP PLC COMMON STOCK USD.01                 | 97,379           |
| ENDO INTERNATIONAL PLC COMMON STOCK USD.0001       | 28,114           |
| ENSTAR GROUP LTD COMMON STOCK USD1.0               | 1,456            |
| ESSENT GROUP LTD COMMON STOCK USD.015              | 14,961           |
| EVEREST RE GROUP LTD COMMON STOCK USD.01           | 5,238            |
| FABRINET COMMON STOCK USD.01                       | 5,177            |
| FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01    | 3,790            |
| GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01      | 7,058            |
| HELEN OF TROY LTD COMMON STOCK USD.1               | 3,377            |
| HERBALIFE NUTRITION LTD COMMON STOCK USD.002       | 12,881           |
| JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5      | 21,550           |
| ICHOR HOLDINGS LTD COMMON STOCK USD.0001           | 2,942            |
| IHS MARKIT LTD COMMON STOCK USD.01                 | 51,352           |
| INVESCO LTD COMMON STOCK USD.2                     | 300,604          |
| JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | 3,714            |
| JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001     | 7,302            |
| JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01   | 744,891          |
| LIBERTY GLOBAL PLC A COMMON STOCK USD.01           | 21,651           |
| LIBERTY GLOBAL PLC C COMMON STOCK USD.01           | 94,647           |
| LINDE PLC COMMON STOCK EUR.001                     | 104,919          |
| LIVANOVA PLC COMMON STOCK GBP1.0                   | 6,633            |
| MEDTRONIC PLC COMMON STOCK USD.1                   | 366,333          |
| APTIV PLC COMMON STOCK USD.01                      | 55,834           |
| MYOVANT SCIENCES LTD COMMON STOCK USD.000017727    | 5,215            |
| NIELSEN HOLDINGS PLC COMMON STOCK EUR.07           | 321,441          |
| NOBLE CORP PLC COMMON STOCK USD.01                 | 3,722            |
| NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001  | 90,719           |
| NOVOCURE LTD COMMON STOCK                          | 11,426           |
| NVENT ELECTRIC PLC COMMON STOCK USD.01             | 22,531           |
| PROTHENA CORP PLC COMMON STOCK USD.01              | 3,168            |
| RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0     | 6,725            |
| SEAGATE TECHNOLOGY COMMON STOCK USD.00001          | 30,150           |
| PENTAIR PLC COMMON STOCK USD.01                    | 22,089           |
| SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01   | 21,119           |
| SIGNET JEWELERS LTD COMMON STOCK USD.18            | 7,346            |
| SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01      | 1,755            |
| STERIS PLC COMMON STOCK USD75.0                    | 11,105           |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| TECHNIPFMC PLC COMMON STOCK USD1.0                  | 1,641,517        |
| THERAVANCE BIOPHARMA INC COMMON STOCK USD.00001     | 5,403            |
| LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01       | 5,393            |
| LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01       | 18,544           |
| TRITON INTERNATIONAL LTD COMMON STOCK USD.01        | 44,650           |
| TRONOX HOLDINGS PLC A COMMON STOCK USD.01           | 11,487           |
| WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0    | 381              |
| WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | 126,520          |
| PERRIGO CO PLC COMMON STOCK EUR.001                 | 18,161           |
| CHUBB LTD COMMON STOCK                              | 79,736           |
| CRISPR THERAPEUTICS AG COMMON STOCK CHF.03          | 7,703            |
| GARMIN LTD COMMON STOCK CHF.1                       | 96,378           |
| TE CONNECTIVITY LTD COMMON STOCK CHF.57             | 185,441          |
| TRANSOCEAN LTD COMMON STOCK CHF.1                   | 81,572           |
| GLOBANT SA COMMON STOCK USD1.2                      | 7,740            |
| SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625       | 8,954            |
| TRINSEO SA COMMON STOCK USD.01                      | 4,524            |
| CHECK POINT SOFTWARE TECH COMMON STOCK USD.01       | 163,440          |
| CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01    | 1,364            |
| WIX.COM LTD COMMON STOCK ILS.01                     | 2,089            |
| AERCAP HOLDINGS NV COMMON STOCK EUR.01              | 98,148           |
| ELASTIC NV COMMON STOCK EUR.01                      | 7,783            |
| CORE LABORATORIES N.V. COMMON STOCK EUR.02          | 6,178            |
| FRANK S INTERNATIONAL NV COMMON STOCK EUR.01        | 13,886           |
| LYONDELLBASELL INDU CL A COMMON STOCK EUR.04        | 42,536           |
| NXP SEMICONDUCTORS NV COMMON STOCK                  | 154,290          |
| PLAYA HOTELS + RESORTS NV COMMON STOCK USD.01       | 8,319            |
| UNIQUIRE NV COMMON STOCK EUR.05                     | 4,644            |
| ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01     | 141,224          |
| DORIAN LPG LTD COMMON STOCK USD.01                  | 4,763            |
| FLEX LTD COMMON STOCK                               | 66,792           |
| GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01    | 538,438          |
| INTERNATIONAL SEAWAYS INC COMMON STOCK              | 2,979            |
| WAVE LIFE SCIENCES LTD COMMON STOCK                 | 3,110            |
| BLACKSTONE GROUP INC/THE COMMON STOCK USD.00001     | 197,745          |
| CROWDSTRIKE HOLDINGS INC A COMMON STOCK             | 22,692           |
| REALREAL INC/THE COMMON STOCK USD.00001             | 3,331            |
| UBER TECHNOLOGIES INC COMMON STOCK USD.00001        | 182,905          |
| CHEWY INC CLASS A COMMON STOCK USD.01               | 17,087           |
| ROKU INC COMMON STOCK USD.0001                      | 17,719           |
| SLACK TECHNOLOGIES INC CL A COMMON STOCK USD.0001   | 59,377           |
| SNAP INC A COMMON STOCK USD.00001                   | 171,072          |
| MERITZ SECURITIES CO LTD COMMON STOCK KRW1000.0     | 1,195,600        |
| QATAR FUEL QSC COMMON STOCK QAR1.0                  | 131,695          |
| LI NING CO LTD COMMON STOCK HKD.1                   | 2,672,699        |
| JARIR MARKETING CO COMMON STOCK SAR10.0             | 164,708          |

| Security Name   | Shares/Par Value |
|---|------------------|
| SAUDI BRITISH BANK COMMON STOCK SAR10.                      | 114,487          |
| AL RAJHI BANK COMMON STOCK SAR10.                           | 2,066,257        |
| BANK ALBILAD COMMON STOCK SAR10.                            | 575,108          |
| BANK AL JAZIRA COMMON STOCK SAR10.                          | 1,084,192        |
| RIYAD BANK COMMON STOCK SAR10.                              | 528,561          |
| SAUDI TELECOM CO COMMON STOCK SAR10.                        | 1,230,029        |
| SABIC AGRI NUTRIENTS CO COMMON STOCK SAR10.0                | 75,570           |
| SAUDI CEMENT COMMON STOCK SAR10.                            | 66,873           |
| SAUDI IND INVESTMENT GROUP COMMON STOCK SAR10.              | 51,811           |
| SAHARA INTERNATIONAL PETROCH COMMON STOCK SAR10.0           | 12,948           |
| ADVANCED PETROCHEMICALS CO COMMON STOCK SAR10.              | 189,716          |
| BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.             | 74,130           |
| ALINMA BANK COMMON STOCK SAR10.0                            | 77,816           |
| SAUDI AIRLINES CATERING CO COMMON STOCK                     | 54,787           |
| NOTRE DAME INTERMED PAR SA COMMON STOCK                     | 4,705            |
| CHINA AOYUAN GROUP LTD COMMON STOCK HKD.01                  | 1,608,060        |
| RATCH GROUP PCL FOREIGN FOREIGN SH. THB10.0 A               | 6,939            |
| MESAIEED PETROCHEMICAL HOLDI COMMON STOCK QAR10.0           | 427,330          |
| VANGUARD FTSE EMERGING MARKETS VANGUARD FTSE EMERGING MARKE | 1,000,000        |
| CORTEVA INC COMMON STOCK USD.01                             | 1,699,351        |
| DOCUSIGN INC COMMON STOCK USD.0001                          | 26,628           |
| DROPBOX INC CLASS A COMMON STOCK USD.00001                  | 40,074           |
| GLOBE LIFE INC COMMON STOCK USD1.0                          | 116,686          |
| L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0               | 46,569           |
| HALMA PLC COMMON STOCK GBP.1                                | 142,862          |
| ISRAEL DISCOUNT BANK A COMMON STOCK ILS.1                   | 631,251          |
| TC ENERGY CORP COMMON STOCK                                 | 671,653          |
| GMO PAYMENT GATEWAY INC COMMON STOCK                        | 47,582           |
| OCADO GROUP PLC COMMON STOCK GBP.02                         | 353,343          |
| EVRAZ PLC COMMON STOCK USD.05                               | 1,117,450        |
| MERCARI INC COMMON STOCK                                    | 3,017            |
| CARL ZEISS MEDITEC AG BR COMMON STOCK                       | 43,364           |
| ITOCHU TECHNO SOLUTIONS CORP COMMON STOCK                   | 221,001          |
| KNORR BREMSE AG COMMON STOCK                                | 31,609           |
| BOLIDEN AB COMMON STOCK SEK2.11                             | 87,613           |
| PEPTIDREAM INC COMMON STOCK                                 | 144,185          |
| FERGUSON PLC COMMON STOCK GBP.1                             | 392,458          |
| FINECOBANK SPA COMMON STOCK EUR.33                          | 278,752          |
| SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231        | 23,344           |
| ALTERYX INC CLASS A COMMON STOCK                            | 7,150            |
| ANTERIX INC COMMON STOCK USD.0001                           | 1,372            |
| APPFOLIO INC A COMMON STOCK USD.0001                        | 2,021            |
| ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33           | 9,626            |
| BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001           | 8,050            |
| CARGURUS INC COMMON STOCK USD.001                           | 11,240           |
| CARVANA CO COMMON STOCK USD.001                             | 14,078           |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| CLEAR CHANNEL OUTDOOR HOLDIN COMMON STOCK         | 42,763           |
| CORNERSTONE BUILDING BRANDS COMMON STOCK USD.01   | 158,625          |
| COUSINS PROPERTIES INC REIT USD1.0                | 19,914           |
| DUPONT DE NEMOURS INC COMMON STOCK USD.01         | 234,029          |
| DYNEX CAPITAL INC REIT USD.01                     | 2,918            |
| HELIOS TECHNOLOGIES INC COMMON STOCK USD.001      | 3,714            |
| IAA INC COMMON STOCK USD.01                       | 1,712,918        |
| KONTOOR BRANDS INC COMMON STOCK                   | 6,593            |
| LENDINGCLUB CORP COMMON STOCK USD.01              | 7,754            |
| PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001 | 7,695            |
| TCF FINANCIAL CORP COMMON STOCK USD1.0            | 20,965           |
| AMCOR PLC COMMON STOCK USD.01                     | 591,778          |
| HORIZON THERAPEUTICS PLC COMMON STOCK USD.0001    | 39,728           |
| VALARIS PLC COMMON STOCK USD.1                    | 3,013            |
| SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0  | 89,937           |
| SHENERGY COMPANY LIMITED A COMMON STOCK CNY1.0    | 2,673,884        |
| HUAXIN CEMENT CO LTD A COMMON STOCK CNY1.0        | 66,686           |
| CHINA COM RICH RENE ENE INVEST                    | 3,552,105        |
| NIPPON SHOKUBAI CO LTD COMMON STOCK               | 336,700          |
| KAWASAKI KISEN KAISHA LTD COMMON STOCK            | 909,600          |
| KINDEN CORP COMMON STOCK                          | 1,189,000        |
| LEOPALACE21 CORP COMMON STOCK                     | 10,452,000       |
| ULVAC INC COMMON STOCK                            | 468,000          |
| ROHTO PHARMACEUTICAL CO LTD COMMON STOCK          | 667,900          |
| SANKEN ELECTRIC CO LTD COMMON STOCK               | 561,800          |
| SUMITOMO OSAKA CEMENT CO LTD COMMON STOCK         | 471,400          |
| TBS HOLDINGS INC COMMON STOCK                     | 1,129,500        |
| JINS HOLDINGS INC COMMON STOCK                    | 233,700          |
| TIS INC COMMON STOCK                              | 1,040,700        |
| NIPPON PAPER INDUSTRIES CO L COMMON STOCK         | 1,517,500        |
| KH NEOCHEM CO LTD COMMON STOCK                    | 803,500          |
| GULF NATIONAL HOLDING COMMON STOCK                | 32,902           |
| MUTHOOT FINANCE LTD COMMON STOCK INR10.           | 1,078            |
| YANBU NATIONAL PETROCHEMICAL COMMON STOCK SAR10.  | 32,691           |
| CO FOR COOPERATIVE INSURANCE COMMON STOCK SAR10.  | 16,173           |
| ETIHAD ETISALAT CO COMMON STOCK SAR10.            | 516,314          |
| BANQUE SAUDI FRANSI COMMON STOCK SAR10.           | 90,901           |
| SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.   | 118,028          |
| SAUDI ELECTRICITY CO COMMON STOCK SAR10.          | 188,602          |
| SAVOLA COMMON STOCK SAR10.                        | 47,154           |
| ALMARAI CO COMMON STOCK SAR10.0                   | 41,761           |
| SAUDI KAYAN PETROCHEMICAL CO COMMON STOCK SAR10.  | 44,575           |
| RABIGH REFINING AND PETROCHE COMMON STOCK SAR10.  | 179,393          |
| SAUDI ARABIAN MINING CO COMMON STOCK SAR10.       | 38,597           |
| CHONGQING ZHIFEI BIOLOGICA A COMMON STOCK CNY1.0  | 136,574          |
| WENS FOODSTUFFS GROUP CO A COMMON STOCK CNY1.0    | 3,483            |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0        | 772,183          |
| ICICI LOMBARD GENERAL INSURA COMMON STOCK INR10.0   | 2,018            |
| NATIONAL INDUSTRIALIZATION C COMMON STOCK SAR10.0   | 2,949            |
| PRO MEDICUS LTD COMMON STOCK                        | 120,000          |
| NORTHLAND POWER INC COMMON STOCK                    | 284,902          |
| SERVICE STREAM LTD COMMON STOCK                     | 14,216,426       |
| NEARMAP LTD COMMON STOCK                            | 50,000           |
| AFTERPAY LTD COMMON STOCK                           | 187,814          |
| VISTA GROUP INTERNATIONAL LT COMMON STOCK           | 950,000          |
| APPEN LTD COMMON STOCK                              | 3,450,000        |
| GN STORE NORD A/S COMMON STOCK DKK4.                | 275,413          |
| INTOUCH HOLDINGS PCL F FOREIGN SH. THB1.0 A         | 1,908,593        |
| GUANGZHOU HAIGE COMMUNICAT A COMMON STOCK CNY1.0    | 1,300            |
| INEPAR SA IND E CONSTRUcoes 12/99 VAR               | 3,760            |
| US TREASURY N/B 05/49 2.875                         | 665,545,000      |
| BARITO PACIFIC TBK PT COMMON STOCK IDR100.0         | 249,730          |
| NIO INC ADR ADR USD.00025                           | 1,424,813        |
| TOTAL ACCESS COMM FOREIGN FOREIGN SH. THB2.0 A      | 6,271            |
| AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0    | 2,252            |
| EAST MONEY INFORMATION CO A COMMON STOCK CNY1.0     | 4,580            |
| CHINA EDUCATION GROUP HOLDIN COMMON STOCK HKD.00001 | 1,396,395        |
| WUXI APPTEC CO LTD H COMMON STOCK CNY1.0            | 599,912          |
| TSY INFL IX N/B 07/29 0.25                          | 63,236,145       |
| AGILYSYS INC COMMON STOCK USD.3                     | 2,442            |
| ALLOGENE THERAPEUTICS INC COMMON STOCK USD.001      | 7,914            |
| ALTAIR ENGINEERING INC A COMMON STOCK               | 4,802            |
| AMERESCO INC CL A COMMON STOCK USD.0001             | 2,518            |
| APPIAN CORP COMMON STOCK USD.0001                   | 4,299            |
| ARCUS BIOSCIENCES INC COMMON STOCK USD.0001         | 5,421            |
| ARES COMMERCIAL REAL ESTATE REIT USD.01             | 3,935            |
| ARVINAS INC COMMON STOCK USD.001                    | 3,601            |
| AVROBIO INC COMMON STOCK USD.0001                   | 3,659            |
| AXSOME THERAPEUTICS INC COMMON STOCK USD.0001       | 3,688            |
| BANDWIDTH INC CLASS A COMMON STOCK USD.001          | 2,462            |
| BLOOM ENERGY CORP A COMMON STOCK USD.0001           | 15,278           |
| CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001   | 12,084           |
| CHEMOCENTRYX INC COMMON STOCK USD.001               | 6,466            |
| CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001    | 3,022            |
| DOMO INC CLASS B COMMON STOCK USD.001               | 2,990            |
| DUCOMMUN INC COMMON STOCK USD.01                    | 1,344            |
| EVO PAYMENTS INC CLASS A COMMON STOCK USD.0001      | 5,219            |
| ENPHASE ENERGY INC COMMON STOCK USD.00001           | 54,978           |
| EVENTBRITE INC CLASS A COMMON STOCK USD.00001       | 8,286            |
| GOSSAMER BIO INC COMMON STOCK USD.0001              | 6,336            |
| HAMILTON LANE INC CLASS A COMMON STOCK              | 3,416            |
| HANGER INC COMMON STOCK USD.01                      | 4,616            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| INNOVATIVE INDUSTRIAL PROPER REIT USD.001         | 2,809            |
| JOHNSON OUTDOORS INC A COMMON STOCK USD.05        | 755              |
| KRYSTAL BIOTECH INC COMMON STOCK USD.00001        | 1,552            |
| LIBERTY OILFIELD SERVICES A COMMON STOCK          | 8,167            |
| MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001   | 60,051           |
| MALIBU BOATS INC A COMMON STOCK USD.01            | 2,486            |
| MITEK SYSTEMS INC COMMON STOCK USD.001            | 5,010            |
| NANOSTRING TECHNOLOGIES INC COMMON STOCK USD.0001 | 5,476            |
| ODONATE THERAPEUTICS INC COMMON STOCK USD.01      | 2,021            |
| PETIQ INC COMMON STOCK USD.001                    | 3,209            |
| RUBIUS THERAPEUTICS INC COMMON STOCK              | 3,910            |
| SVMK INC COMMON STOCK USD.00001                   | 14,890           |
| SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001    | 2,568            |
| SHOTSPOTTER INC COMMON STOCK                      | 968              |
| STAR GROUP LP COMMON STOCK                        | 5,252            |
| STITCH FIX INC CLASS A COMMON STOCK USD.00002     | 7,074            |
| SWITCH INC A COMMON STOCK USD.001                 | 8,995            |
| TENABLE HOLDINGS INC COMMON STOCK USD.01          | 53,777           |
| TILRAY INC CLASS 2 COMMON COMMON STOCK USD.0001   | 16,475           |
| UPWORK INC COMMON STOCK USD.0001                  | 10,457           |
| VERACYTE INC COMMON STOCK USD.001                 | 8,892            |
| VERRA MOBILITY CORP COMMON STOCK USD.0001         | 15,636           |
| VICTORY CAPITAL HOLDING A COMMON STOCK USD.01     | 2,005            |
| VISHAY PRECISION GROUP COMMON STOCK               | 1,299            |
| WIDEPENWEST INC COMMON STOCK USD.01               | 6,301            |
| WILLDAN GROUP INC COMMON STOCK USD.01             | 1,348            |
| YETI HOLDINGS INC COMMON STOCK USD.01             | 9,659            |
| ZUORA INC CLASS A COMMON STOCK                    | 11,969           |
| KINIKSA PHARMACEUTICALS A COMMON STOCK USD.000273 | 2,605            |
| MEIRAGTX HOLDINGS PLC COMMON STOCK USD.00001      | 2,101            |
| QUOTIENT LTD COMMON STOCK                         | 8,566            |
| ELECTROCOMPONENTS PLC COMMON STOCK GBP.1          | 567,057          |
| H.U. GROUP HOLDINGS INC COMMON STOCK              | 185,400          |
| XEROX HOLDINGS CORP COMMON STOCK USD1.0           | 24,023           |
| NORDEA BANK ABP COMMON STOCK EUR1.0               | 811              |
| AIR CANADA COMMON STOCK                           | 183,400          |
| MAGELLAN FINANCIAL GROUP LTD COMMON STOCK         | 4,535            |
| 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   | 2,340            |
| JINKE PROPERTIES GROUP CO A COMMON STOCK CNY1.0   | 3,000            |
| 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   | 1,700            |
| BEIJING DABEINONG TECHNOLO A COMMON STOCK CNY1.0  | 2,292            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| HITHINK ROYALFLUSH INFORMA A COMMON STOCK CNY1.0  | 41,394           |
| SHANXI SECURITIES CO LTD A COMMON STOCK CNY1.0    | 2,000            |
| GUOYUAN SECURITIES CO LTD A COMMON STOCK CNY1.0   | 1,900            |
| OCEANWIDE HOLDINGS CO LTD A COMMON STOCK CNY1.0   | 2,400            |
| WESTERN SECURITIES CO LTD A COMMON STOCK CNY1.0   | 1,913            |
| 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   | 3,205            |
| ZHEJIANG HUAYOU COBALT CO A COMMON STOCK CNY1.0   | 600              |
| CAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0   | 2,000            |
| BANK OF CHENGDU CO LTD A COMMON STOCK CNY1.0      | 1,323,645        |
| HUAXI SECURITIES CO LTD A COMMON STOCK CNY1.0     | 1,434            |
| GUANGHUI ENERGY CO LTD A COMMON STOCK CNY1.0      | 3,900            |
| 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  | 5,288            |
| ZHONGJIN GOLD CORP A COMMON STOCK CNY1.0          | 2,700            |
| BBMG CORPORATION A COMMON STOCK CNY1.0            | 4,700            |
| XINHU ZHONGBAO CO LTD A COMMON STOCK CNY1.0       | 4,698            |
| SHANXI LU AN ENVIRONMENTAL A COMMON STOCK CNY1.0  | 1,600            |
| CHINA GEZHOUBA GROUP CO LT A COMMON STOCK CNY1.0  | 2,600            |
| SOOCHOW SECURITIES CO LTD A COMMON STOCK CNY1.0   | 2,095            |
| FANGDA CARBON NEW MATERIAL A COMMON STOCK CNY1.0  | 1,838,908        |
| HUAAN SECURITIES CO LTD A COMMON STOCK CNY1.0     | 2,000            |
| SHANDONG LINGLONG TYRE CO A COMMON STOCK CNY1.0   | 300,194          |
| SPRING AIRLINES CO LTD A COMMON STOCK CNY1.0      | 500              |
| AXONICS INC COMMON STOCK USD.0001                 | 3,315            |
| BOSTON OMAHA CORP CL A COMMON STOCK               | 1,872            |
| CRINETICS PHARMACEUTICALS IN COMMON STOCK USD.001 | 1,972            |
| HARBORONE BANCORP INC COMMON STOCK USD.01         | 6,415            |
| ORTHOPEDIATRICS CORP COMMON STOCK USD.00025       | 1,417            |
| QUANTERIX CORP COMMON STOCK USD.001               | 2,617            |
| TWIST BIOSCIENCE CORP COMMON STOCK USD.00001      | 4,738            |
| WW INTERNATIONAL INC COMMON STOCK                 | 6,475            |
| Y MABS THERAPEUTICS INC COMMON STOCK USD.0001     | 2,444            |
| HUBEI BIOCAUSE PHARMACEUTI A COMMON STOCK CNY1.0  | 2,800            |
| 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                        | 655,054,500      |
| BRITANNIA INDUSTRIES LTD SR SECURED 08/22 8       | 19,320           |
| UNISPLENDOUR 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              |



| Security Name                                    | Shares/Par Value |
|--|------------------|
| HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0  | 500              |
| WEIFU HIGH TECHNOLOGY GRP A COMMON STOCK CNY1.0  | 9,384            |
| TIANMA MICROELECTRONICS A COMMON STOCK CNY1.0    | 1,100            |
| TRANSFAR ZHILIAN CO LTD A COMMON STOCK CNY1.0    | 1,780            |
| 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   | 4,400            |
| DONG E E JIAOCO LTD A COMMON STOCK CNY1.0        | 300              |
| TONGLING NONFERROUS METALS A COMMON STOCK CNY1.0 | 5,751            |
| WUHU SANQI INTERACTIVE ENT A COMMON STOCK CNY1.0 | 1,154            |
| SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0 | 43,500           |
| SONGCHENG PERFORMANCE DEVE A COMMON STOCK CNY1.0 | 1,440            |
| BEIJING SHIJI INFORMATION A COMMON STOCK CNY1.0  | 500              |
| WANGSU SCIENCE + TECHNOLOG A COMMON STOCK CNY1.0 | 1,400            |
| 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             | 6,000            |
| GOERTEK INC A COMMON STOCK CNY1.0                | 1,773            |
| LENS TECHNOLOGY CO LTD A COMMON STOCK CNY1.0     | 2,300            |
| CHONGQING CHANGAN AUTOMOB A COMMON STOCK CNY1.0  | 2,200            |
| PERFECT WORLD CO LTD A COMMON STOCK CNY1.0       | 1,050            |
| NINESTAR CORP A COMMON STOCK CNY1.0              | 556              |
| WUXI LEAD INTELLIGENT EQUI A COMMON STOCK CNY1.0 | 481              |
| AVIC SHENYANG AIRCRAFT CO A COMMON STOCK CNY1.0  | 40,418           |
| SHENZHEN KANGTAI BIOLOGICA A COMMON STOCK CNY1.0 | 300              |
| CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0 | 1,273            |
| HUANENG POWER INTL INC A COMMON STOCK CNY1.0     | 4,006            |
| ORIENTAL PEARL GROUP CO LT A COMMON STOCK CNY1.0 | 1,900            |
| OFFSHORE OIL ENGINEERING A COMMON STOCK CNY1.0   | 2,500            |
| TSINGTAO BREWERY CO LTD A COMMON STOCK CNY1.0    | 387              |
| TBEA CO LTD A COMMON STOCK CNY1.0                | 2,100            |
| 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     | 765,100          |
| JOINTOWN PHARMACEUTICAL A COMMON STOCK CNY1.0    | 1,000            |
| SINOPEC SHANGHAI PETROCHE A COMMON STOCK CNY1.0  | 3,400            |
| YANZHOU COAL MINING CO A COMMON STOCK CNY1.0     | 1,300            |
| ZHENGZHOU YUTONG BUS CO 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 | 1,500            |
| HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0    | 3,709            |
| INNER MONGOLIA JUNZHENG EN A COMMON STOCK CNY1.0 | 4,610            |
| TONGHUA DONGBAO PHARMACEUT A COMMON STOCK CNY1.0 | 1,111            |
| CHINA FILM CO LTD A COMMON STOCK CNY1.0          | 850              |
| SHANDONG BUCHANG PHARMACEU A COMMON STOCK CNY1.0 | 312,890          |
| HUYA INC ADR ADR USD.0001                        | 87,733           |

| Security Name  | Shares/Par Value |
|--|------------------|
| BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001             | 6,988,706        |
| AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/27 0.75         | 57,500,000       |
| ORBIA ADVANCE CORP SAB DE CV COMMON STOCK                  | 116,730          |
| SERVICE PROPERTIES TRUST REIT USD.01                       | 22,519           |
| TOPCON CORP COMMON STOCK                                   | 1,865,000        |
| BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001        | 3,519,458        |
| EMAAR ECONOMIC CITY COMMON STOCK SAR10.0                   | 3,489            |
| DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0          | 905,909          |
| PROSUS NV COMMON STOCK EUR.05                              | 611,839          |
| DEUTSCHE ALT A SECURITIES INC DBALT 2006 AR1 1A3           | 1,151,284        |
| GCAT GCAT 2019 NQM2 A3 144A                                | 695,903          |
| TEAMVIEWER AG COMMON STOCK                                 | 880,476          |
| BELLRING BRANDS INC CLASS A COMMON STOCK USD.01            | 4,794            |
| PELTON INTERACTIVE INC A COMMON STOCK USD.000025           | 29,038           |
| VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD.0001         | 15,612           |
| US TREASURY N/B 02/31 5.375                                | 2,200,000        |
| ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001           | 51,481           |
| GAZPROM PJSC COMMON STOCK RUB5.0                           | 2,762,830        |
| ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMERGING MARKET | 1,000            |
| HEALTHPEAK PROPERTIES INC REIT USD1.0                      | 660,094          |
| NORTONLIFELOCK INC COMMON STOCK USD.01                     | 3,766,862        |
| M+G PLC COMMON STOCK GBP.05                                | 3,500,707        |
| TRIP.COM GROUP LTD ADR ADR USD.01                          | 173,882          |
| ALDER BIOPHARMACEUTICALS INC COMMON STOCK                  | 491              |
| CERENCE INC COMMON STOCK USD.01                            | 4,853            |
| NEXTIER OILFIELD SOLUTIONS I COMMON STOCK USD.01           | 19,492           |
| ONTO INNOVATION INC COMMON STOCK                           | 6,001            |
| PENNANT GROUP INC/THE COMMON STOCK USD.001                 | 3,261            |
| GUANGZHOU KINGMED DIAGNOST A COMMON STOCK CNY1.0           | 49,000           |
| MAREL HF COMMON STOCK ISK1.0                               | 1,350,000        |
| CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0           | 24,534,392       |
| PETRONAS GAS BHD COMMON STOCK                              | 466,300          |
| ANGEL OAK MORTGAGE TRUST AOMT 2019 5 A3 144A               | 1,079,278        |
| FANNIE MAE CAS CAS 2019 R06 2B1 144A                       | 1,000,000        |
| VELOCITY COMMERCIAL CAPITAL LO VCC 2019 3 A 144A           | 3,927            |
| VERUS SECURITIZATION TRUST VERUS 2019 4 B1 144A            | 1,100,000        |
| NATCO PHARMA LTD COMMON STOCK INR2.0                       | 1,302,469        |
| VIACOMCBS INC CLASS B COMMON STOCK USD.001                 | 245,812          |
| ALGONQUIN POWER + UTILITIES COMMON STOCK                   | 77,305           |
| CAN APARTMENT PROP REAL ESTA REIT                          | 47,499           |
| SQUARE ENIX HOLDINGS CO LTD COMMON STOCK                   | 52,700           |
| ORIX JREIT INC REIT  | 770              |
| QANTAS AIRWAYS LTD COMMON STOCK                            | 36,125           |
| MAPLETREE COMMERCIAL TRUST REIT                            | 472,400          |
| GALAPAGOS NV COMMON STOCK                                  | 85,875           |
| AVEVA GROUP PLC COMMON STOCK GBP.0355556                   | 86,765           |

| Security Name  | Shares/Par Value |
|--|------------------|
| JAPAN POST INSURANCE CO LTD COMMON STOCK             | 394,500          |
| JD SPORTS FASHION PLC COMMON STOCK GBP.0025          | 399,741          |
| ANAPLAN INC COMMON STOCK USD.0001                    | 14,320           |
| TRADEWEB MARKETS INC CLASS A COMMON STOCK USD.01     | 19,776           |
| TRUIST FINANCIAL CORP COMMON STOCK USD5.0            | 379,222          |
| US ECOLOGY INC COMMON STOCK USD.01                   | 3,460            |
| VIPER ENERGY PARTNERS LP COMMON STOCK                | 7,433            |
| NORTHAM PLATINUM LTD COMMON STOCK ZAR.0001           | 108,917          |
| CONVATEC GROUP PLC COMMON STOCK GBP.1                | 3,230,205        |
| SHINKO ELECTRIC INDUSTRIES COMMON STOCK              | 160,100          |
| ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125 | 1,805,200        |
| COLGATE PALMOLIVE (INDIA) COMMON STOCK INR1.0        | 427,734          |
| KMW CO LTD COMMON STOCK KRW500.                      | 236              |
| QATAR INTERNATIONAL ISLAMIC COMMON STOCK QAR10.      | 643,043          |
| SINOTRANS LIMITED A COMMON STOCK CNY1.0              | 2,500            |
| BERGER PAINTS INDIA LTD COMMON STOCK INR1.0          | 2,191            |
| YIFENG PHARMACY CHAIN CO L A COMMON STOCK CNY1.0     | 280              |
| TOPCHOICE MEDICAL CORPORAT A COMMON STOCK CNY1.0     | 100              |
| TOLY BREAD CO LTD A COMMON STOCK CNY1.0              | 300              |
| LAOBAIXING PHARMACY CHAIN A COMMON STOCK CNY1.0      | 140              |
| CHINA MERCHANTS ENERGY A COMMON STOCK CNY1.0         | 3,700            |
| HDFC ASSET MANAGEMENT CO LTD COMMON STOCK INR5.0     | 86,136           |
| CHINA EAST EDUCATION HOLDING COMMON STOCK HKD.0001   | 192,502          |
| HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001   | 903,776          |
| SIEMENS LTD COMMON STOCK INR2.                       | 581              |
| INFO EDGE INDIA LTD COMMON STOCK INR10.              | 27,482           |
| DLF LTD COMMON STOCK INR2.0                          | 5,562            |
| ZOOMLION HEAVY INDUSTRY H COMMON STOCK CNY1.0        | 3,275,792        |
| CHINA LESSO GROUP HOLDINGS L COMMON STOCK HKD.05     | 2,076,873        |
| CENTRE TESTING INTL GROUP A COMMON STOCK CNY1.0      | 462              |
| EVE ENERGY CO LTD A COMMON STOCK CNY1.0              | 950              |
| WUS PRINTED CIRCUIT KUNSHA A COMMON STOCK CNY1.0     | 942              |
| ACCELINK TECHNOLOGIES CO A COMMON STOCK CNY1.0       | 370              |
| SHANDONG SUN PAPER INDUSTR A COMMON STOCK CNY1.0     | 1,397            |
| 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              |
| SHENZHEN AIRPORT CO A COMMON STOCK CNY1.0            | 1,100            |
| YINTAI GOLD CO LTD A COMMON STOCK CNY1.0             | 1,540            |
| SUOFEIYA HOME COLLECTION C A COMMON STOCK CNY1.0     | 242              |
| BEIJING ORIENTAL YUHONG A COMMON STOCK CNY1.0        | 1,200            |
| GEM CO LTD A COMMON STOCK CNY1.0                     | 2,600            |
| WUHAN GUIDE INFRARED CO LT A COMMON STOCK CNY1.0     | 850              |
| JIANGSU ZHONGNAN CONSTRUCT A COMMON STOCK CNY1.0     | 2,100            |
| ZHEJIANG NHU CO LTD A COMMON STOCK CNY1.0            | 2,374            |

| Security Name                                    | Shares/Par Value |
|--|------------------|
| SHIJIAZHUANG YILING PHARMA A COMMON STOCK CNY1.0 | 658              |
| AVIC JONHON OPTRONIC TECH A COMMON STOCK CNY1.0  | 600              |
| CHINA NATIONAL ACCORD MEDI A COMMON STOCK CNY1.0 | 200              |
| HEFEI MEIYA OPTOELECTRONIC A COMMON STOCK CNY1.0 | 300              |
| BEIJING NEW BUILDING MATER A COMMON STOCK CNY1.0 | 290,451          |
| 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    | 487,647          |
| 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  | 183,734          |
| VENUSTECH GROUP INC A COMMON STOCK CNY1.0        | 261              |
| YUAN LONGPING HIGH TECH AG A COMMON STOCK CNY1.0 | 700              |
| CHINA GREATWALL TECHNOLOGY A COMMON STOCK CNY1.0 | 1,600            |
| BEIJING YANJING BREWERY CO A COMMON STOCK CNY1.0 | 1,600            |
| YANGO GROUP CO LTD A COMMON STOCK CNY1.0         | 2,231            |
| NAVINFO CO LTD A COMMON STOCK CNY1.0             | 1,100            |
| SHENZHEN HEPALINK PHARMACE A COMMON STOCK CNY1.0 | 500              |
| BY HEALTH CO LTD A COMMON STOCK CNY1.0           | 864              |
| 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 | 300              |
| INSPUR ELECTRONIC INFORMAT A COMMON STOCK CNY1.0 | 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   | 3,200            |
| CHENGDU KANGHONG PHARMACEU A COMMON STOCK CNY1.0 | 400              |
| YANTAI JEREH OILFIELD A COMMON STOCK CNY1.0      | 500              |
| AEC 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 | 1,657            |
| SEALAND SECURITIES CO LTD A COMMON STOCK CNY1.0  | 3,000            |
| BEIJING ENLIGHT MEDIA CO L A COMMON STOCK CNY1.0 | 1,603            |
| SIASUN ROBOT + AUTOMATION A COMMON STOCK CNY1.0  | 900              |
| BEIJING ORIGINWATER TECHNO A COMMON STOCK CNY1.0 | 1,800            |
| LINGYI ITECH GUANGDONG CO A COMMON STOCK CNY1.0  | 3,245            |
| VISIONOX TECHNOLOGY INC A COMMON STOCK CNY1.0    | 360,247          |
| LOMON BILLIONS GROUP CO A COMMON STOCK CNY1.0    | 925              |
| NANJI E COMMERCE CO LTD A COMMON STOCK CNY1.0    | 1,341            |
| ZHEJIANG WEIXING NEW BUILD A COMMON STOCK CNY1.0 | 584,453          |
| NAURA TECHNOLOGY GROUP CO A COMMON STOCK CNY1.0  | 200              |
| JIANGXI ZHENGBANG TECH A COMMON STOCK CNY1.0     | 1,381            |
| HUNAN VALIN STEEL CO LTD A COMMON STOCK CNY1.0   | 3,194,469        |
| LEYARD OPTOELECTRONIC CO L A COMMON STOCK CNY1.0 | 1,400            |
| ZHEJIANG SUPOR CO LTD A COMMON STOCK CNY1.0      | 88,067           |
| YUNDA HOLDING CO LTD A COMMON STOCK CNY1.0       | 1,340            |

| Security Name   | Shares/Par Value |
|---|------------------|
| GCL SYSTEM INTEGRATION TEC A COMMON STOCK CNY1.0      | 2,823            |
| 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      | 500              |
| 360 SECURITY TECHNOLOGY IN A COMMON STOCK CNY1.0      | 140,500          |
| ZHENRO PROPERTIES GROUP LTD COMMON STOCK USD.00001    | 14,000           |
| PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005  | 403,653          |
| CSC FINANCIAL CO LTD A COMMON STOCK CNY1.0            | 1,500            |
| NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0      | 390              |
| HAPVIDA PARTICIPACOES E INVE COMMON STOCK             | 513,065          |
| SICHUAN SWELLFUN CO LTD A COMMON STOCK CNY1.0         | 200              |
| ZHESHANG SECURITIES CO LTD A COMMON STOCK CNY1.0      | 1,900            |
| SHANXI MEIJIN ENERGY CO LT A COMMON STOCK CNY1.0      | 2,300            |
| 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      | 700,446          |
| JUEWEI FOOD CO LTD A COMMON STOCK CNY1.0              | 300              |
| OPPEIN HOME GROUP INC A COMMON STOCK CNY1.0           | 140              |
| 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        | 13,334           |
| BGI GENOMICS CO LTD A COMMON STOCK CNY1.0             | 124,904          |
| WEIHAI GUANGWEI COMPOSITES A COMMON STOCK CNY1.0      | 200              |
| NANJING SECURITIES CO LTD A COMMON STOCK CNY1.0       | 1,900            |
| H Aidilao INTERNATIONAL HOLDI COMMON STOCK USD.000005 | 6,563            |
| INNOVENT BIOLOGICS INC COMMON STOCK USD.00001         | 815,976          |
| OSOTSPA PCL FOREIGN FOREIGN SH. THB1.0 A              | 6,531            |
| SANGFOR TECHNOLOGIES INC A COMMON STOCK CNY1.0        | 200              |
| OVCTEK CHINA INC A COMMON STOCK CNY1.0                | 300              |
| GIGADEVICE SEMICONDUCTOR B A COMMON STOCK CNY1.0      | 240              |
| WUXI APPTEC CO LTD A COMMON STOCK CNY1.0              | 1,120            |
| WILL SEMICONDUCTOR CO LTD A COMMON STOCK CNY1.0       | 104,000          |
| PANGANG GROUP VANADIUM TIT A COMMON STOCK CNY1.0      | 4,800            |
| WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0        | 178,743          |
| UNIVERSAL SCIENTIFIC INDUS A COMMON STOCK CNY1.0      | 2,198,100        |
| SOUTHWEST SECURITIES CO LT A COMMON STOCK CNY1.0      | 3,700            |
| SHANGHAI JAHWA UNITED CO A COMMON STOCK CNY1.0        | 300              |
| XIAMEN TUNGSTEN CO LTD A COMMON STOCK CNY1.0          | 800              |
| SHANGHAI CONSTRUCTION GROU A COMMON STOCK CNY1.0      | 5,000            |
| AVICOPTER PLC A COMMON STOCK CNY1.0                   | 300              |
| PACIFIC SECURITIES CO/THE A COMMON STOCK CNY1.0       | 3,724            |
| GUANGDONG HEC TECHNOLOGY H A COMMON STOCK CNY1.0      | 1,700            |
| FIBERHOME TELECOM TECH CO A COMMON STOCK CNY1.0       | 640              |

| Security Name  | Shares/Par Value |
|--|------------------|
| 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      | 6,529            |
| BEIJING TIAN TAN BIOLOGICAL A COMMON STOCK CNY1.0    | 685              |
| SHANGHAI ELECTRIC POWER CO A COMMON STOCK CNY1.0     | 1,500            |
| JIANGSU ZHONGTIAN TECHNOLO A COMMON STOCK CNY1.0     | 1,676            |
| 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     | 2,882,092        |
| ZHEJIANG HUAHAI PHARMACEUT A COMMON STOCK CNY1.0     | 770              |
| GUANGZHOU BAIYUN INTERNATI A COMMON STOCK CNY1.0     | 1,200            |
| JOINCARE PHARMACEUTICAL GR A COMMON STOCK CNY1.0     | 1,028            |
| SHENGYI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0      | 1,248            |
| SHANGHAI BAOSIGHT SOFTWARE A COMMON STOCK CNY1.0     | 472              |
| HANGZHOU SILAN MICROELECTR A COMMON STOCK CNY1.0     | 717              |
| CHONGQING BREWERY CO A COMMON STOCK CNY1.0           | 200              |
| SHANGHAI JINJIANG INTERNAT A COMMON STOCK CNY1.0     | 400              |
| SHANDONG HUALU HENGSHENG A COMMON STOCK CNY1.0       | 900              |
| CHINA JUSHI CO LTD A COMMON STOCK CNY1.0             | 488,614          |
| WUCHAN ZHONGDA GROUP CO L A COMMON STOCK CNY1.0      | 7,629,309        |
| JIANGSU HENGLI HYDRAULIC C A COMMON STOCK CNY1.0     | 79,344           |
| TONGKUN GROUP CO LTD A COMMON STOCK CNY1.0           | 987              |
| 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     | 41,107           |
| HUBEI JUMPCAN PHARMACEUT A COMMON STOCK CNY1.0       | 534,662          |
| 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     | 100              |
| 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     | 500              |
| SBI LIFE INSURANCE CO LTD COMMON STOCK INR10.0       | 214,954          |
| VIRGIN MONEY UK PLC CDI CDI                          | 70               |
| US TREASURY N/B 08/46 2.25                           | 448,275,000      |
| US TREASURY N/B 11/49 2.375                          | 542,100,000      |
| ACC TRUST ACC 2019 2 A 144A                          | 0                |
| DEUTSCHE ALT A SECURITIES INC DBALT 2006 AR2 1A2     | 283,122          |
| FREDDIE MAC STACR STACR 2018 HRP2 M3 144A            | 1,000,000        |
| PRESTON RIDGE PARTNERS MORTGAG PRPM 2019 GS1 A2 144A | 527,865          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QA3 A1   | 55,248           |
| MITSUBISHI SHOKUHIN CO LTD COMMON STOCK           | 236,100          |
| ACACIA RESEARCH CORP WTS CALL EXP 15NOV27         | 850,000          |
| BP MIDSTREAM PARTNERS LP MLP                      | 8,871            |
| HOLLY ENERGY PARTNERS LP MLP                      | 8,623            |
| NGL ENERGY PARTNERS LP MLP USD1.0                 | 22,506           |
| NOBLE MIDSTREAM PARTNERS LP MLP                   | 6,303            |
| PHILLIPS 66 PARTNERS LP MLP                       | 13,581           |
| SHELL MIDSTREAM PARTNERS LP MLP                   | 23,171           |
| WESTERN MIDSTREAM PARTNERS L MLP                  | 37,318           |
| ARAB NATIONAL BANK COMMON STOCK SAR10.            | 96,138           |
| WIWYNN CORP COMMON STOCK TWD10.0                  | 716              |
| NATURA +CO HOLDING S.A. COMMON STOCK              | 8,143            |
| FUJITSU GENERAL LTD COMMON STOCK                  | 166,900          |
| JAPAN AVIATION ELECTRONICS COMMON STOCK           | 537,900          |
| KATITAS CO LTD COMMON STOCK                       | 220,100          |
| SCSK CORP COMMON STOCK                            | 225,900          |
| BENEFIT ONE INC COMMON STOCK                      | 214,100          |
| TSY INFL IX N/B 10/24 0.125                       | 69,709,520       |
| ENVISTA HOLDINGS CORP COMMON STOCK USD.01         | 21,454           |
| JOYY INC ADR ADR USD.00001                        | 119,287          |
| ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 8,411            |
| BIODELIVERY SCIENCES INTL COMMON STOCK USD.001    | 10,278           |
| CHANGE HEALTHCARE INC COMMON STOCK USD.001        | 30,229           |
| CITY OFFICE REIT INC REIT USD.01                  | 5,955            |
| CRYOPORT INC COMMON STOCK USD.001                 | 6,158            |
| DIGITAL TURBINE INC COMMON STOCK USD.0001         | 10,463           |
| DIVERSIFIED HEALTHCARE TRUST REIT USD.01          | 29,032           |
| ELLINGTON FINANCIAL INC REIT                      | 5,076            |
| IHEARTMEDIA INC CLASS A COMMON STOCK              | 7,360            |
| LEVI STRAUSS + CO CLASS A COMMON STOCK USD.01     | 290,473          |
| MAXAR TECHNOLOGIES INC COMMON STOCK               | 8,171            |
| O I GLASS INC COMMON STOCK                        | 20,213           |
| OWENS + MINOR INC COMMON STOCK USD2.0             | 84,102           |
| PERDOCEO EDUCATION CORP COMMON STOCK USD.01       | 8,484            |
| RATTLER MIDSTREAM LP LTD PART                     | 24,104           |
| SIGA TECHNOLOGIES INC COMMON STOCK USD.0001       | 6,346            |
| CIMPRESS PLC COMMON STOCK EUR.01                  | 2,452            |
| ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001    | 6,213            |
| 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  | 6,284            |
| SRISAWADCORP PCL FOREIGN FOREIGN SH. THB1.0 A     | 1,558,020        |
| PETROCHINA CO LTD H COMMON STOCK CNY1.0           | 16,675,850       |
| PETRONAS DAGANGAN BHD COMMON STOCK                | 2,700            |
| PETRONAS CHEMICALS GROUP BHD COMMON STOCK         | 21,800           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| PETROCHINA CO LTD A COMMON STOCK CNY1.0            | 11,796           |
| CHINA PETROLEUM + CHEMICAL A COMMON STOCK CNY1.0   | 13,923           |
| INDYMAC INDX MORTGAGE LOAN TRU INDX 2007 AR21 6A1  | 1,902,479        |
| STRUCTURED ASSET MORTGAGE INVE SAMI 2007 AR7 1A1   | 1,975,334        |
| WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR10 1A3  | 944,591          |
| NIHON PARKERIZING CO LTD COMMON STOCK              | 543,100          |
| CARLYLE GROUP INC/THE COMMON STOCK USD1.0          | 23,683           |
| EQUITABLE HOLDINGS INC COMMON STOCK USD.01         | 232,934          |
| JCR PHARMACEUTICALS CO LTD COMMON STOCK            | 167,000          |
| ESSENTIAL UTILITIES INC COMMON STOCK USD.5         | 206,104          |
| 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         | 7,308            |
| NATURA +CO HOLDING ADR ADR                         | 900              |
| PRECIGEN INC COMMON STOCK                          | 8,304            |
| HUIZHAN DAIRY                                      | 3,644,304        |
| SAUDI ARABIAN OIL CO COMMON STOCK                  | 1,021,876        |
| SEB SA COMMON STOCK NPV                            | 209,000          |
| AIR LIQUIDE SA PF 2022 COMMON STOCK                | 330,000          |
| OVINTIV INC COMMON STOCK                           | 110,973          |
| AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1      | 3,715            |
| ASSETMARK FINANCIAL HOLDINGS COMMON STOCK USD.001  | 2,205            |
| BEYOND MEAT INC COMMON STOCK                       | 3,414            |
| BRIGHAM MINERALS INC CL A COMMON STOCK USD.01      | 19,829           |
| CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01    | 1,437            |
| CARDLYTICS INC COMMON STOCK                        | 3,276            |
| FASTLY INC CLASS A COMMON STOCK USD.00002          | 18,860           |
| FOCUS FINANCIAL PARTNERS A COMMON STOCK USD.01     | 3,950            |
| GLOBAL MEDICAL REIT INC REIT                       | 5,309            |
| GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01      | 2,166            |
| GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001   | 9,291            |
| IMPINJ INC COMMON STOCK USD.001                    | 2,054            |
| KODIAK SCIENCES INC COMMON STOCK USD.0001          | 4,398            |
| MEDALLIA INC COMMON STOCK                          | 10,320           |
| MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01   | 1,870            |
| PALOMAR HOLDINGS INC COMMON STOCK USD.0001         | 2,497            |
| PARSONS CORP COMMON STOCK USD1.0                   | 3,043            |
| PHREESIA INC COMMON STOCK USD.01                   | 3,541            |
| REPAY HOLDINGS CORP COMMON STOCK USD.0001          | 9,990            |
| SAFEHOLD INC REIT USD.01                           | 1,525            |
| SILK ROAD MEDICAL INC COMMON STOCK USD.001         | 3,968            |
| SIMULATIONS PLUS INC COMMON STOCK USD.001          | 1,807            |
| STERLING CONSTRUCTION CO COMMON STOCK USD.01       | 73,028           |
| TURNING POINT THERAPEUTICS I COMMON STOCK USD.0001 | 5,582            |
| VECTRUS INC COMMON STOCK USD.01                    | 1,410            |



| Security Name  | Shares/Par Value |
|--|------------------|
| LUXFER HOLDINGS PLC COMMON STOCK USD.5               | 3,455            |
| WATFORD HOLDINGS LTD COMMON STOCK USD.01             | 2,058            |
| VATTI CORPORATION LTD A COMMON STOCK CNY1.0          | 1,628,690        |
| VERUS SECURITIZATION TRUST VERUS 2020 1 M1 144A      | 1,000,000        |
| TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0           | 57,856           |
| TSY INFL IX N/B 01/30 0.125                          | 74,370,143       |
| OPTION CARE HEALTH INC COMMON STOCK USD.0001         | 138,884          |
| JUST EAT TAKEAWAY COMMON STOCK EUR.04                | 481,062          |
| WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001          | 221,663          |
| BIOCON LTD COMMON STOCK INR5.                        | 51,329           |
| KARCE INTL HLDGS OPEN OFF10                          | 190,000          |
| UNTRADE.C FIBER OPTIC                                | 1,944,000        |
| CENTRAL RETAIL CORP FOREIGN FOREIGN SH. THB1.0 A     | 16,335           |
| SEA LTD ADR ADR                                      | 261,035          |
| SIBANYE STILLWATER LTD COMMON STOCK                  | 1,131,355        |
| ELEMENT FLEET MANAGEMENT COR COMMON STOCK            | 982,000          |
| FORUM ENGINEERING INC COMMON STOCK                   | 597,800          |
| EURONEXT NV COMMON STOCK EUR1.6                      | 280,000          |
| ZAI LAB LTD ADR ADR USD.00006                        | 60,893           |
| SHANGHAI RAAS BLOOD PRODUC A COMMON STOCK CNY1.0     | 3,100            |
| PICC HOLDING CO A COMMON STOCK CNY1.0                | 3,233            |
| TOPSPORTS INTERNATIONAL HOLD COMMON STOCK HKD.000001 | 1,165,277        |
| WINGTECH TECHNOLOGY CO LTD A COMMON STOCK CNY1.0     | 500              |
| BILIBILI INC SPONSORED ADR ADR USD.0001              | 15,814           |
| US TREASURY N/B 11/29 1.75                           | 9,460,000        |
| NICHIBAN CO LTD COMMON STOCK                         | 144,900          |
| ACTG SERIES B 1 WARRANT WTS CALL EXP 25AUG22         | 17,000,000       |
| RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0       | 279,592          |
| 10X GENOMICS INC CLASS A COMMON STOCK                | 10,703           |
| HOWMET AEROSPACE INC COMMON STOCK                    | 52,987           |
| INGERSOLL RAND INC COMMON STOCK USD.01               | 476,528          |
| ELECTROLUX PROFESSIONAL AB B COMMON STOCK SEK.1      | 7,425            |
| ISRACARD LTD COMMON STOCK                            | 1                |
| VINDA INTERNATIONAL HOLDINGS COMMON STOCK HKD.1      | 500,000          |
| BEIJING 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                              | 481,000          |
| NEMETSCHEK SE COMMON STOCK                           | 3,172            |
| LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25       | 331,172          |
| EDP RENOVAVEIS SA COMMON STOCK EUR5.                 | 1,500,000        |
| US TREASURY N/B 02/50 2                              | 727,445,000      |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 J11 7A1    | 127              |
| SCREEN HOLDINGS CO LTD COMMON STOCK                  | 45,800           |
| OTIS WORLDWIDE CORP COMMON STOCK USD.01              | 266,539          |
| AON PLC CLASS A COMMON STOCK                         | 269,005          |
| TSY INFL IX N/B 02/41 2.125                          | 22,699,467       |

| Security Name   | Shares/Par Value |
|---|------------------|
| ARCONIC CORP COMMON STOCK USD.01                        | 13,154           |
| CARRIER GLOBAL CORP COMMON STOCK USD.01                 | 697,095          |
| HYATT HOTELS CORP CL A COMMON STOCK USD.01              | 29,564           |
| MELIA HOTELS INTERNATIONAL COMMON STOCK EUR.2           | 58,856           |
| B GRIMM POWER PCL FOREIGN FOREIGN SH. THB2.0 A          | 1,844,468        |
| GULF ENERGY DEVELOPM FOREIGN FOREIGN SH. THB1.0 A       | 1,495,264        |
| MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01        | 1,894            |
| OVERSTOCK.COM INC PREFERRED STOCK 1.0204                | 10               |
| UFP INDUSTRIES INC COMMON STOCK                         | 8,352            |
| RANDON PARTICIPACOES SA PREF PREFERENCE                 | 6,427,000        |
| GRUPO AEROPORTUARIO DEL CENT COMMON STOCK               | 2,443,380        |
| TCS GROUP HOLDING GDR REG S GDR USD.01                  | 599,165          |
| MERSANA THERAPEUTICS INC COMMON STOCK USD.0001          | 123,489          |
| OMNI BRIDGEWAY LTD COMMON STOCK                         | 1,086,206        |
| INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV           | 11,865           |
| CHAMPIONX CORP COMMON STOCK USD.01                      | 25,435           |
| DATADOG INC CLASS A COMMON STOCK USD.00001              | 107,442          |
| FORTERRA INC COMMON STOCK USD.001                       | 82,478           |
| TSY INFL IX N/B 02/50 0.25                              | 34,782,680       |
| TSY INFL IX N/B 07/27 0.375                             | 68,812,800       |
| TSY INFL IX N/B 04/23 0.625                             | 81,268,273       |
| TSY INFL IX N/B 01/26 0.625                             | 71,395,695       |
| TSY INFL IX N/B 04/25 0.125                             | 58,040,250       |
| FRANCE (GOVT OF) UNSECURED 144A REGS 07/36 0.1          | 16,249,905       |
| BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 09/41 2 | 51,286,500       |
| AMPOL LTD COMMON STOCK                                  | 108,318          |
| B2GOLD CORP COMMON STOCK                                | 504,962          |
| SOFINA COMMON STOCK                                     | 11,150           |
| ITO EN LTD COMMON STOCK                                 | 1,900            |
| LASERTEC CORP COMMON STOCK                              | 286,400          |
| MIURA CO LTD COMMON STOCK                               | 3,100            |
| NORTHERN STAR RESOURCES LTD COMMON STOCK                | 91,583           |
| PAN AMERICAN SILVER CORP COMMON STOCK                   | 7,418            |
| PARKLAND CORP COMMON STOCK                              | 5,284            |
| ORPEA COMMON STOCK EUR1.25                              | 126,529          |
| RITCHIE BROS AUCTIONEERS COMMON STOCK                   | 27,991           |
| TMX GROUP LTD COMMON STOCK                              | 81,052           |
| YAMANA GOLD INC COMMON STOCK                            | 168,463          |
| NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.1562          | 885,470          |
| BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0       | 20,386           |
| COSMOS PHARMACEUTICAL CORP COMMON STOCK                 | 22,800           |
| ELIA GROUP SA/NV COMMON STOCK                           | 10,887           |
| MAPLETREE LOGISTICS TRUST REIT                          | 1,331,198        |
| HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1            | 320,406          |
| KOBE BUSSAN CO LTD COMMON STOCK                         | 304,900          |
| NIHON M+A CENTER INC COMMON STOCK                       | 160,300          |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| SVENSKA CELLULOSA AB SCA B COMMON STOCK SEK3.33    | 21,431           |
| DIASORIN SPA COMMON STOCK EUR1.0                   | 24,788           |
| GLP J REIT REIT                                    | 5,453            |
| LEG IMMOBILIEN SE COMMON STOCK                     | 52,397           |
| AMBU A/S B COMMON STOCK DKK.5                      | 5,548            |
| LA FRANCAISE DES JEUX SAEM COMMON STOCK            | 59,943           |
| EQT AB COMMON STOCK SEK.1                          | 529,999          |
| EVOLUTION GAMING GROUP COMMON STOCK SEK.003        | 59,602           |
| INVESTMENT AB LATOUR B SHS COMMON STOCK            | 5,246            |
| ACM RESEARCH INC CLASS A COMMON STOCK USD.0001     | 52,077           |
| ACCEL ENTERTAINMENT INC COMMON STOCK USD.0001      | 5,735            |
| ADAPTIVE BIOTECHNOLOGIES COMMON STOCK USD.0001     | 11,343           |
| AKERO THERAPEUTICS INC COMMON STOCK USD.0001       | 1,862            |
| ALASKA AIR GROUP INC COMMON STOCK USD.01           | 16,983           |
| ALECTOR INC COMMON STOCK USD.0001                  | 6,638            |
| AMERANT BANCORP INC COMMON STOCK USD.1             | 2,650            |
| APPLIED THERAPEUTICS INC COMMON STOCK USD.0001     | 1,660            |
| APREA THERAPEUTICS INC COMMON STOCK USD.001        | 1,149            |
| ARCH RESOURCES INC COMMON STOCK USD.01             | 1,756            |
| ARDELIX INC COMMON STOCK USD.000001                | 7,118            |
| ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001  | 1,538            |
| ARCTURUS THERAPEUTICS HOLDIN COMMON STOCK USD.001  | 2,178            |
| ATHERSYS INC COMMON STOCK USD.001                  | 22,977           |
| ATRECA INC A COMMON STOCK USD.0001                 | 2,588            |
| AVALARA INC COMMON STOCK USD.0001                  | 10,470           |
| BANK FIRST CORP COMMON STOCK USD1.0                | 822              |
| BEAM THERAPEUTICS INC COMMON STOCK USD.01          | 1,740            |
| BILL.COM HOLDINGS INC COMMON STOCK USD.00001       | 6,326            |
| BIOXCEL THERAPEUTICS INC COMMON STOCK USD.001      | 1,530            |
| BLACK DIAMOND THERAPEUTICS I COMMON STOCK          | 1,163            |
| BROADMARK REALTY CAPITAL INC REIT                  | 15,330           |
| CADIZ INC COMMON STOCK USD.01                      | 4,252            |
| CALITHERA BIOSCIENCES INC COMMON STOCK USD.001     | 6,251            |
| CALIX INC COMMON STOCK                             | 7,652            |
| CASTLE BIOSCIENCES INC COMMON STOCK USD.001        | 1,635            |
| CEL SCI CORP COMMON STOCK USD.01                   | 4,352            |
| CENTURY BANCORP INC CL A COMMON STOCK USD1.0       | 357              |
| CO DIAGNOSTICS INC COMMON STOCK USD.001            | 3,069            |
| CONSTELLATION PHARMACEUTICAL COMMON STOCK USD.0001 | 3,142            |
| CORBUS PHARMACEUTICALS HOLDI COMMON STOCK USD.0001 | 4,700            |
| CORTEXYME INC COMMON STOCK USD.001                 | 1,787            |
| CROSSFIRST BANKSHARES INC COMMON STOCK USD.01      | 5,728            |
| CUE BIOPHARMA INC COMMON STOCK USD.001             | 2,778            |
| DSP GROUP INC COMMON STOCK USD.001                 | 2,708            |
| DURECT CORPORATION COMMON STOCK USD.0001           | 24,298           |
| DYNATRACE INC COMMON STOCK USD.001                 | 24,128           |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| EVERQUOTE INC CLASS A COMMON STOCK USD.001         | 1,166            |
| FREEDOM HOLDING CORP/NV COMMON STOCK USD.001       | 2,113            |
| HEALTH CATALYST INC COMMON STOCK USD.001           | 1,874            |
| IES HOLDINGS INC COMMON STOCK USD.01               | 1,030            |
| IGM BIOSCIENCES INC COMMON STOCK USD.01            | 872              |
| IMMUNOVANT INC COMMON STOCK USD.0001               | 4,211            |
| INSEEGO CORP COMMON STOCK                          | 8,674            |
| INTERNATIONAL MONEY EXPRESS COMMON STOCK           | 3,143            |
| JETBLUE AIRWAYS CORP COMMON STOCK USD.01           | 37,789           |
| KADMON HOLDINGS INC COMMON STOCK USD.001           | 15,169           |
| KALA PHARMACEUTICALS INC COMMON STOCK USD.001      | 4,056            |
| KARUNA THERAPEUTICS INC COMMON STOCK USD.00001     | 1,446            |
| KEURIG DR PEPPER INC COMMON STOCK USD.01           | 72,840           |
| LIBERTY BROADBAND A COMMON STOCK USD.01            | 3,672            |
| MAGNACHIP SEMICONDUCTOR CORP COMMON STOCK USD.01   | 3,809            |
| MOLECULAR TEMPLATES INC COMMON STOCK USD.001       | 2,733            |
| NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01    | 1,557            |
| NEOLEUKIN THERAPEUTICS INC COMMON STOCK USD.000001 | 3,403            |
| NEOPHOTONICS CORP COMMON STOCK USD.0025            | 5,665            |
| NEXTCURE INC COMMON STOCK USD.001                  | 1,517            |
| NOVAVAX INC COMMON STOCK USD.01                    | 8,263            |
| 1LIFE HEALTHCARE INC COMMON STOCK USD.001          | 6,176            |
| PAE INC COMMON STOCK USD.0001                      | 7,108            |
| PAGERDUTY INC COMMON STOCK USD.000005              | 3,418            |
| PASSAGE BIO INC COMMON STOCK USD.0001              | 1,903            |
| PHATHOM PHARMACEUTICALS INC COMMON STOCK USD.0001  | 890              |
| PING IDENTITY HOLDING CORP COMMON STOCK USD.001    | 4,320            |
| PRECISION BIOSCIENCES INC COMMON STOCK             | 4,488            |
| PROGYNY INC COMMON STOCK USD.0001                  | 1,052,081        |
| PROSIGHT GLOBAL INC COMMON STOCK USD.01            | 1,320            |
| PROVENTION BIO INC COMMON STOCK                    | 4,982            |
| RANPAK HOLDINGS CORP COMMON STOCK USD.0001         | 3,566            |
| RELMADA THERAPEUTICS INC COMMON STOCK              | 1,509            |
| REPLIMUNE GROUP INC COMMON STOCK USD.001           | 2,693            |
| REVOLUTION MEDICINES INC COMMON STOCK              | 2,116            |
| REVOLVE GROUP INC COMMON STOCK USD.001             | 2,011            |
| SCHRODINGER INC COMMON STOCK USD.01                | 4,982            |
| SHOCKWAVE MEDICAL INC COMMON STOCK USD.001         | 3,541            |
| SHYFT GROUP INC/THE COMMON STOCK USD.01            | 3,850            |
| SI BONE INC COMMON STOCK USD.0001                  | 2,831            |
| SMITH + WESSON BRANDS INC COMMON STOCK USD.001     | 7,691            |
| SMILEDIRECTCLUB INC COMMON STOCK                   | 8,772            |
| SOLARWINDS CORP COMMON STOCK USD.001               | 7,582            |
| SPRINGWORKS THERAPEUTICS INC COMMON STOCK USD.0001 | 2,324            |
| SPROUT SOCIAL INC CLASS A COMMON STOCK USD.0001    | 67,197           |
| STOKE THERAPEUTICS INC COMMON STOCK                | 1,153            |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001 | 6,303            |
| SUPER MICRO COMPUTER INC COMMON STOCK USD.001     | 5,372            |
| TRANSLATE BIO INC COMMON STOCK USD.001            | 6,475            |
| VAPOTHERM INC COMMON STOCK USD.001                | 1,900            |
| VERTIV HOLDINGS CO COMMON STOCK USD.0001          | 26,687           |
| VIRNETX HOLDING CORP COMMON STOCK USD.0001        | 7,730            |
| XBIOTECH INC COMMON STOCK                         | 1,771            |
| XENON PHARMACEUTICALS INC COMMON STOCK            | 3,425            |
| ZYMEWORKS INC COMMON STOCK                        | 4,182            |
| ZYNEX INC COMMON STOCK USD.001                    | 2,263            |
| ORION ENGINEERED CARBONS SA COMMON STOCK          | 7,425            |
| MERUS NV COMMON STOCK EUR.05                      | 2,130            |
| VIA VAREJO SA COMMON STOCK                        | 11,653           |
| AVAST PLC COMMON STOCK GBP.1                      | 1,946,769        |
| 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           | 5,009,700        |
| GSX TECHEDU INC ADR ADR USD.000149                | 647              |
| ANHUI GUJING DISTILLERY CO B COMMON STOCK CNY1.   | 38,682           |
| TATA CONSUMER PRODUCTS LTD COMMON STOCK INR1.0    | 875,506          |
| DOUZONE BIZON CO LTD COMMON STOCK KRW500.0        | 155,676          |
| CENCOSUD SHOPPING SA COMMON STOCK                 | 4,667            |
| CPFL ENERGIA SA COMMON STOCK                      | 1,152,902        |
| YAPI VE KREDI BANKASI COMMON STOCK TRY1.          | 1,074,094        |
| CELLTRION PHARM INC COMMON STOCK KRW500.          | 149              |
| TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5.    | 455              |
| ABDULLAH AL OTHAIM MARKETS COMMON STOCK SAR10.    | 94,412           |
| JUBILANT FOODWORKS LTD COMMON STOCK INR10.0       | 38,217           |
| BEIJING THUNISOFT CORP LTD A COMMON STOCK CNY1.0  | 400              |
| 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              | 400              |
| 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              |
| THUNDER SOFTWARE TECHNOLOG A COMMON STOCK CNY1.0  | 200              |
| ZHEJIANG CENTURY HUATONG A COMMON STOCK CNY1.0    | 4,072            |
| TIANJIN CHASE SUN PHARM A COMMON STOCK CNY1.0     | 1,700            |
| LEO GROUP CO LTD A COMMON STOCK CNY1.0            | 3,800            |
| ADDSINO CO LTD A COMMON STOCK CNY1.0              | 900              |
| DA AN GENE CO LTD SUN YAT A COMMON STOCK CNY1.0   | 963,087          |
| WONDERS INFORMATION CO LTD A COMMON STOCK CNY1.0  | 600              |
| JIANGSU SHAGANG CO LTD A COMMON STOCK CNY1.0      | 1,206            |
| ZHONGTIAN FINANCIAL GROUP A COMMON STOCK CNY1.0   | 3,900            |
| CHINA MERCHANTS PROPERTY O A COMMON STOCK CNY1.0  | 500              |
| STO EXPRESS CO LTD A COMMON STOCK CNY1.0          | 800              |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| CHACHA FOOD CO LTD A COMMON STOCK CNY1.0            | 200              |
| APELOA PHARMACEUTICAL CO A COMMON STOCK CNY1.0      | 160,607          |
| 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            | 53,215           |
| XIAMEN INTRETECH INC A COMMON STOCK CNY1.0          | 340              |
| KOOLEARN TECHNOLOGY HOLDING COMMON STOCK USD.00002  | 2,000            |
| SHANGHAI PUTAILAI NEW ENER A COMMON STOCK CNY1.0    | 280              |
| KRUNGTHAI CARD PCL FOREIGN FOREIGN SH. THB1.0 A     | 79,001           |
| GUANGZHOU SHIYUAN ELECTRON A COMMON STOCK CNY1.0    | 300              |
| AK MEDICAL HOLDINGS LTD COMMON STOCK HKD.01         | 2,000            |
| C+S PAPER CO LTD A COMMON STOCK CNY1.0              | 700              |
| GUANGZHOU WONDFO BIOTECH C A COMMON STOCK CNY1.0    | 100              |
| TONGCHENG ELONG HOLDINGS LTD COMMON STOCK USD.0005  | 7,600            |
| OFFCN EDUCATION TECHNOLOGY A COMMON STOCK CNY1.0    | 138,609          |
| GUANGDONG HONGDA BLASTING A COMMON STOCK CNY1.0     | 300              |
| POLY PROPERTY SERVICES CO LT COMMON STOCK CNY1.0    | 164,600          |
| ASSET WORLD CORP PCL FOREIGN FOREIGN SH. THB1.0 A   | 73,268           |
| CANSINO BIOLOGICS INC H COMMON STOCK CNY1.0         | 531,943          |
| BANGKOK COMMERCIAL FOREIGN FOREIGN SH. THB5.0 A     | 15,548           |
| CHINA FEIHE LTD COMMON STOCK USD.000000025          | 2,891,000        |
| QINGDAO RURAL COMMERCIAL B A COMMON STOCK CNY1.0    | 3,100            |
| TIANJIN712 COMMUNICATION + A COMMON STOCK CNY1.0    | 400              |
| TIANFENG SECURITIES CO LTD A COMMON STOCK CNY1.0    | 3,700            |
| CHINA GREAT WALL SECURITIE A COMMON STOCK CNY1.0    | 1,100            |
| PROYA COSMETICS CO LTD A COMMON STOCK CNY1.0        | 100              |
| HAINAN AIRLINES HOLDING CO A COMMON STOCK CNY1.0    | 9,300            |
| YOUNGOR GROUP CO A COMMON STOCK CNY1.0              | 1,267,386        |
| WUXI TAIJI INDUS CO LTD A COMMON STOCK CNY1.0       | 1,200            |
| LUENMEI QUANTUM CO LTD A COMMON STOCK CNY1.0        | 800              |
| BECLE SAB DE CV COMMON STOCK                        | 4,975            |
| NINGBO TUOPU GROUP CO LTD A COMMON STOCK CNY1.0     | 576              |
| CHINA YUHUA EDUCATION CORP L COMMON STOCK HKD.00001 | 10,000           |
| CHINA GALAXY SECURITIES CO A COMMON STOCK CNY1.0    | 2,348            |
| CHINA OVERSEAS PROPERTY HOLD COMMON STOCK HKD.001   | 915,000          |
| KRKA COMMON STOCK                                   | 108,219          |
| US TREASURY N/B 05/50 1.25                          | 842,365,000      |
| US TREASURY N/B 05/40 1.125                         | 671,515,000      |
| AKESO INC COMMON STOCK USD.00001                    | 1,400,000        |
| HESS MIDSTREAM LP CLASS A COMMON STOCK              | 9,418            |
| FANCL CORP COMMON STOCK                             | 157,400          |
| ASKUL CORP COMMON STOCK                             | 194,900          |
| TAKARA BIO INC COMMON STOCK                         | 208,500          |
| SMS CO LTD COMMON STOCK                             | 166,000          |
| JD.COM INC CL A COMMON STOCK USD.00002              | 390,000          |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| TSY INFL IX N/B 01/23 0.125                         | 96,854,950       |
| AVANTOR INC COMMON STOCK USD.01                     | 136,096          |
| TUAS LTD COMMON STOCK                               | 7,327            |
| TPG TELECOM LTD COMMON STOCK                        | 22,742           |
| AVIENT CORP COMMON STOCK USD.01                     | 11,181           |
| GROUPON INC COMMON STOCK USD.0001                   | 3,340            |
| ONTRAK INC COMMON STOCK USD.0001                    | 819              |
| PREMIER FINANCIAL CORP COMMON STOCK USD.01          | 4,568            |
| PROGENIC PHARMACEUTICALS INC. COMMON STOCK          | 2,977            |
| STEMLINE THERAPEUTICS INC COMMON STOCK              | 914              |
| STONEX GROUP INC COMMON STOCK USD.01                | 2,006            |
| WESCO INTERNATIONAL INC PUBLIC VAR                  | 630              |
| XPERI HOLDING CORP COMMON STOCK                     | 14,997           |
| SUPERMAX CORP BHD COMMON STOCK                      | 11,770,011       |
| UNTRADE.TIANHE CHEM                                 | 12,190,000       |
| PALTAC CORPORATION COMMON STOCK                     | 212,500          |
| EMIRATES NBD PJSC COMMON STOCK AED1.                | 389,412          |
| SEAZEN GROUP LTD COMMON STOCK HKD.001               | 1,667,763        |
| SILERGY CORP COMMON STOCK TWD10.0                   | 11,000           |
| XERO LTD COMMON STOCK                               | 139,598          |
| US TREASURY N/B 11/47 2.75                          | 431,600,000      |
| SMURFIT KAPPA GROUP PLC COMMON STOCK EUR.001        | 171,437          |
| CHINA YONGDA AUTOMOBILES SER COMMON STOCK HKD.01    | 12,349,500       |
| DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01        | 590,702          |
| SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1        | 1,063,759        |
| NEW WORLD DEVELOPMENT COMMON STOCK                  | 2,417,562        |
| CHOW TAI FOOK JEWELLERY GROU COMMON STOCK HKD1.0    | 6,370,000        |
| TSY 4 1/8 2030I/L STOCK BONDS REGS 07/30 4.125      | 47,000,000       |
| TSY INFL IX N/B 07/30 0.125                         | 78,988,910       |
| MATCH GROUP INC COMMON STOCK                        | 135,061          |
| OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27 | 11,002           |
| METSO OUTOTEC OYJ COMMON STOCK                      | 8,779            |
| NELES OYJ COMMON STOCK                              | 2,589            |
| ALTABANCORP COMMON STOCK USD.01                     | 1,939            |
| AMERICAN NATIONAL GROUP INC COMMON STOCK USD.01     | 981              |
| CAESARS ENTERTAINMENT INC COMMON STOCK              | 22,572           |
| IAC/INTERACTIVECORP COMMON STOCK USD.001            | 106,082          |
| MAGNITE INC COMMON STOCK USD.00001                  | 14,615           |
| ODP CORP/THE COMMON STOCK USD.01                    | 7,425            |
| WILLSCOT MOBILE MINI HOLDING COMMON STOCK USD.0001  | 22,900           |
| BRP INC/CA SUB VOTING COMMON STOCK                  | 65,000           |
| BOOHOO GROUP PLC COMMON STOCK GBP.01                | 14,400,000       |
| US TREASURY N/B 02/39 3.5                           | 117,120,000      |
| ASHFORD HOSPITALITY TRUST REIT USD.01               | 156              |
| FREDDIE MAC FHR 2881 BZ                             | 200,344          |
| FREDDIE MAC FHR 3045 KZ                             | 544,497          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| SUSHIRO GLOBAL HOLDINGS LTD COMMON STOCK          | 271,800          |
| KE HOLDINGS INC ADR ADR USD.00002                 | 1,064            |
| SRISAWAD CORP PCL SRISAWAD CORP PCL CW25          | 97,632           |
| EICHER MOTORS LTD COMMON STOCK INR1.0             | 433,260          |
| HITACHI TRANSPORT SYSTEM LTD COMMON STOCK         | 202,000          |
| NS SOLUTIONS CORP COMMON STOCK                    | 194,200          |
| TOSHIBA TEC CORP COMMON STOCK                     | 216,500          |
| LIFENET INSURANCE CO COMMON STOCK                 | 1,343,000        |
| KINNEVIK AB B COMMON STOCK SEK.1                  | 96,273           |
| MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001  | 499,000          |
| ARGENX SE COMMON STOCK                            | 9,134            |
| AMERICAN OUTDOOR BRANDS INC COMMON STOCK          | 112              |
| BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01    | 642              |
| P G + E CORP COMMON STOCK                         | 442,629          |
| MAXEON SOLAR TECHNOLOGIE COMMON STOCK             | 159              |
| NEURAL POCKET INC COMMON STOCK                    | 287,000          |
| CLOUDFLARE INC CLASS A COMMON STOCK USD.001       | 44,518           |
| US TREASURY N/B 08/50 1.375                       | 901,240,000      |
| US TREASURY N/B 08/40 1.125                       | 798,035,000      |
| HARMONY GOLD MINING CO LTD COMMON STOCK ZAR.5     | 18,275           |
| SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500. | 265              |
| YANDEX NV A COMMON STOCK EUR.01                   | 37,844           |
| SEEGENE INC COMMON STOCK KRW500.                  | 97,776           |
| BEIJING SHANGHAI HIGH SPE A COMMON STOCK CNY1.0   | 6,260            |
| POSTAL SAVINGS BANK OF CHI A COMMON STOCK CNY1.0  | 13,800           |
| ALTEOGEN INC COMMON STOCK KRW500.0                | 4,563            |
| DRAFTKINGS INC CL A COMMON STOCK USD.0001         | 135,895          |
| PBF LOGISTICS LP MLP                              | 5,823            |
| SNOWFLAKE INC CLASS A COMMON STOCK                | 86,834           |
| UNITY SOFTWARE INC COMMON STOCK USD.000005        | 3,080            |
| SIEMENS ENERGY AG COMMON STOCK                    | 492,714          |
| SHANGHAI INDUSTRIAL URBAN DE COMMON STOCK HKD.04  | 935              |
| INFO SERVICES INTL DENTSU COMMON STOCK            | 224,300          |
| GREENHILL + CO INC COMMON STOCK USD.01            | 205,280          |
| QURATE RETAIL INC PREFERRED STOCK 03/31 8         | 804              |
| BUSHIROAD INC COMMON STOCK                        | 147,100          |
| SEAGEN INC COMMON STOCK USD.001                   | 49,716           |
| PACIFIC CENTURY PREMIUM DEVE COMMON STOCK HKD.5   | 19,273           |
| CMC MATERIALS INC COMMON STOCK USD.001            | 3,853            |
| GLATFELTER CORP COMMON STOCK USD.01               | 5,401            |
| TERMINIX GLOBAL HOLDINGS INC COMMON STOCK USD.01  | 17,496           |
| THG PLC COMMON STOCK GBP.005                      | 3,456,006        |
| NETWORK INTERNATIONAL HOLDIN COMMON STOCK GBP.1   | 2,856,378        |
| NOVOLIPETSK STEEL PJSC GDR GDR                    | 542,217          |
| MONDI PLC COMMON STOCK EUR.2                      | 613,593          |
| KOSSAN RUBBER INDUSTRIES COMMON STOCK             | 4,603,000        |



| Security Name  | Shares/Par Value |
|--|------------------|
| MAXSCEND MICROELECTRONICS A COMMON STOCK CNY1.0        | 3,060            |
| 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        |
| SEMBCORP MARINE LTD COMMON STOCK                       | 145,869          |
| ZILLOW GROUP INC A COMMON STOCK USD.0001               | 7,328            |
| GREEN PLAINS INC COMMON STOCK USD.001                  | 18,584           |
| ROYALTY PHARMA PLC CL A COMMON STOCK                   | 53,589           |
| LUFAX HOLDING LTD ADR ADR USD.00001                    | 22,256           |
| 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.        | 1,783,316        |
| MOBILE TELECOMMUNICATIONS CO COMMON STOCK SAR10.       | 94,988           |
| TIM SA COMMON STOCK                                    | 1,459,929        |
| LAZARD LTD CL A COMMON STOCK USD.01                    | 73,165           |
| VONTIER CORP COMMON STOCK USD.0001                     | 21,791           |
| BALLY S CORP COMMON STOCK USD.01                       | 2,064            |
| US TREASURY FRN 10/22 VAR                              | 50,000,000       |
| ANGLO AMERICAN PLC COMMON STOCK USD.54945              | 459,734          |
| NISHIMATSU CONSTRUCTION CO COMMON STOCK                | 850,000          |
| ALLEGRO.EU SA COMMON STOCK PLN.01                      | 196,333          |
| CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25           | 300,666          |
| XPENG INC ADR ADR USD.00001                            | 129,382          |
| TELUS CORP COMMON STOCK                                | 8,932            |
| NEOEN SA COMMON STOCK                                  | 175,000          |
| BURFORD CAPITAL LTD COMMON STOCK                       | 4,500,000        |
| SSR MINING INC COMMON STOCK                            | 7,736            |
| ZHEJIANG SATELLITE PETROCH A COMMON STOCK CNY1.0       | 1,780,976        |
| MULTIPLAN CORP COMMON STOCK                            | 675,868          |
| UNILEVER PLC COMMON STOCK GBP.0311                     | 193,039          |
| VIATRIS INC COMMON STOCK                               | 432,391          |
| WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001       | 3,222,534        |
| TELEFONICA BRASIL S.A. COMMON STOCK                    | 28,220           |
| HARMONIC DRIVE SYSTEMS INC COMMON STOCK                | 4,700            |
| TEAM INC COMMON STOCK USD.3                            | 210,205          |
| SHANDONG GOLD MINING CO LT H COMMON STOCK CNY1.0       | 5,000            |
| SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01       | 306,000          |
| NONGFU SPRING CO LTD H COMMON STOCK CNY.1              | 2,600            |
| PERSHING SQUARE TONTINE A PERSHING SQUARE TONTINE WS   | 354,102          |
| TSY INFL IX N/B 10/25 0.125                            | 69,435,710       |
| FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1             | 15,727,320       |
| CIE FINANCIERE RICHEMO A REG CIE FINANCIERE RICHEMO CW | 169,888          |
| EUROFINS SCIENTIFIC COMMON STOCK EUR.1                 | 293,047          |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01    | 8,349            |
| FIRSTSERVICE CORP COMMON STOCK                    | 10,602           |
| GFL ENVIRONMENTAL INC SUB VT COMMON STOCK         | 12,417           |
| KESKO OYJ B SHS COMMON STOCK                      | 328,402          |
| ROCKWOOL INTL A/S B SHS COMMON STOCK DKK10.       | 284              |
| RATIONAL AG COMMON STOCK                          | 181              |
| BECHTLE AG COMMON STOCK                           | 13,637           |
| CAPCOM CO LTD COMMON STOCK                        | 291,700          |
| IBIDEN CO LTD COMMON STOCK                        | 3,700            |
| TOROMONT INDUSTRIES LTD COMMON STOCK              | 72,857           |
| JDE PEET S NV COMMON STOCK                        | 44,818           |
| FASTIGHETS AB BALDER B SHRS COMMON STOCK SEK1.0   | 3,576            |
| AMPLIFON SPA COMMON STOCK EUR.02                  | 24,745           |
| INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5       | 27,709           |
| FRESNILLO PLC COMMON STOCK USD.5                  | 6,510            |
| KOEI TECMO HOLDINGS CO LTD COMMON STOCK           | 64,739           |
| PHOENIX GROUP HOLDINGS PLC COMMON STOCK GBP.1     | 160,256          |
| ESR CAYMAN LTD COMMON STOCK USD.001               | 1,423,400        |
| HELLOFRESH SE COMMON STOCK                        | 61,883           |
| AZEK CO INC/THE COMMON STOCK                      | 9,722            |
| FUELCELL ENERGY INC COMMON STOCK USD.0001         | 35,437           |
| NIKOLA CORP COMMON STOCK USD.0001                 | 19,374           |
| PPD INC COMMON STOCK USD.01                       | 15,139           |
| PROG HOLDINGS INC COMMON STOCK USD.5              | 8,917            |
| ROCKET COS INC CLASS A COMMON STOCK USD.00001     | 14,068           |
| TRAVERE THERAPEUTICS INC COMMON STOCK USD.0001    | 5,284            |
| WORKHORSE GROUP INC COMMON STOCK USD.001          | 12,905           |
| ZOOMINFO TECHNOLOGIES INC A COMMON STOCK          | 10,040           |
| ESC WRIGHT MED GROUP N COMMON STOCK               | 12,209           |
| DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01    | 300,000          |
| US TREASURY N/B 11/50 1.625                       | 956,490,000      |
| US TREASURY N/B 11/40 1.375                       | 825,500,000      |
| DOUYU INTERNATIONAL HOLD ADR ADR USD.0001         | 876              |
| KINGSOFT CLOUD HOLDINGS ADR ADR USD.001           | 25,071           |
| ABU DHABI ISLAMIC BANK COMMON STOCK AED1.         | 1,131,809        |
| AFRICAN RAINBOW MINERALS LTD COMMON STOCK ZAR.05  | 112,994          |
| HOPSON DEVELOPMENT HOLDINGS COMMON STOCK HKD.1    | 1,144,000        |
| UNIMICRON TECHNOLOGY CORP COMMON STOCK TWD10.     | 10,000           |
| ACC LTD COMMON STOCK INR10.0                      | 119,599          |
| MRF LTD COMMON STOCK INR10.                       | 1,946            |
| DOOSAN HEAVY INDUSTRIES COMMON STOCK KRW5000.0    | 23,031           |
| BALKRISHNA INDUSTRIES LTD COMMON STOCK INR2.      | 101,520          |
| DELTA ELECTRONICS THAI FORGN FOREIGN SH. THB1.0 A | 21,971           |
| IPCA LABORATORIES LTD COMMON STOCK INR2.0         | 19,934           |
| KUWAIT FINANCE HOUSE COMMON STOCK KWD.0001        | 1,193,910        |
| MOBILE TELECOMMUNICATIONS CO COMMON STOCK KWD.1   | 1,305,515        |

| Security Name                                      | Shares/Par Value |
|--|------------------|
| GULF BANK COMMON STOCK KWD.1                       | 13,566           |
| NATIONAL BANK OF KUWAIT COMMON STOCK KWD.1         | 975,456          |
| AGILITY COMMON STOCK KWD.1                         | 514,674          |
| PI INDUSTRIES LTD COMMON STOCK INR1.0              | 742              |
| KINGFA SCI.+ TECH CO LTD A COMMON STOCK CNY1.0     | 678,100          |
| HANGZHOU FIRST APPLIED MAT A COMMON STOCK CNY1.0   | 300              |
| ADANI GREEN ENERGY LTD COMMON STOCK INR10.0        | 57,561           |
| YES BANK LTD COMMON STOCK INR2.0                   | 24,272,592       |
| 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                 | 5,205            |
| BRADSPAR SA PREF PREFERENCE                        | 12,660           |
| ALPARGATAS SA PREF PREFERENCE                      | 1,696            |
| QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0   | 871,841          |
| TOTVS SA COMMON STOCK                              | 4,480            |
| BOUBYAN BANK K.S.C COMMON STOCK KWD.1              | 40,025           |
| GREENTOWN CHINA HOLDINGS COMMON STOCK HKD.1        | 7,500            |
| ONENESS BIOTECH CO LTD COMMON STOCK TWD10.         | 185,000          |
| SARANA MENARA NUSANTARA PT COMMON STOCK IDR50.     | 3,850,300        |
| TELESITES SAB DE CV COMMON STOCK                   | 11,980           |
| KUANG CHI TECHNOLOGIES CO A COMMON STOCK CNY1.0    | 1,100            |
| SUNGROW POWER SUPPLY CO LT A COMMON STOCK CNY1.0   | 204,964          |
| FAW JIEFANG GROUP CO LTD A COMMON STOCK CNY1.0     | 1,327,400        |
| SHANGHAI BAIRUN INVESTMENT A COMMON STOCK CNY1.0   | 200              |
| GUANGZHOU TINCI MATERIALS A COMMON STOCK CNY1.0    | 340              |
| SHENZHEN CAPCHEM TECHNOLOG A COMMON STOCK CNY1.0   | 200              |
| LARSEN + TOUBRO INFOTECH LTD COMMON STOCK INR1.0   | 114,260          |
| JIUGUI LIQUOR CO LTD A COMMON STOCK CNY1.0         | 100              |
| GUANGDONG KINLONG HARDWARE A COMMON STOCK CNY1.0   | 100              |
| INGENIC SEMICONDUCTOR CO A COMMON STOCK CNY1.0     | 200              |
| TRENT LTD FOREIGN COMMON STOCK INR1.0              | 1,701            |
| HEBEI CONSTRUCTION GROUP C H COMMON STOCK CNY1.0   | 4,000            |
| SK CHEMICALS CO LTD/NEW COMMON STOCK KRW5000.0     | 445              |
| DASHENLIN PHARMACEUTICAL G A COMMON STOCK CNY1.0   | 300              |
| CHINA MEIDONG AUTO HOLDINGS COMMON STOCK HKD.1     | 428,000          |
| JINXIN FERTILITY GROUP LTD COMMON STOCK USD.00001  | 12,000           |
| PHARMARON BEIJING CO LTD H COMMON STOCK CNY1.0     | 27,400           |
| CHINA ZHESHANG BANK CO LTD A COMMON STOCK CNY1.0   | 1,637,200        |
| SHENZHEN SC NEW ENERGY TEC A COMMON STOCK CNY1.0   | 100              |
| DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0  | 50,676           |
| CHINA BOHAI BANK CO LTD H COMMON STOCK CNY1.0      | 40,000           |
| INTCO MEDICAL TECHNOLOGY C A COMMON STOCK CNY1.0   | 286,000          |
| JA SOLAR TECHNOLOGY CO LTD A COMMON STOCK CNY1.0   | 242,600          |
| FU JIAN ANJOY FOODS CO LTD A COMMON STOCK CNY1.0   | 25,900           |
| HUMANWELL HEALTHCARE GROUP A COMMON STOCK CNY1.0   | 700              |
| SKSHU PAINT CO LTD A COMMON STOCK CNY1.0           | 100              |

| Security Name                                     | Shares/Par Value |
|---|------------------|
| YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0    | 1,700            |
| JASON FURNITURE HANGZHOU C A COMMON STOCK CNY1.0  | 109,776          |
| YADEA GROUP HOLDINGS LTD COMMON STOCK USD.00001   | 1,913,147        |
| MERDEKA COPPER GOLD TBK PT COMMON STOCK IDR20.0   | 89,600           |
| UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01  | 41,192           |
| ALX ONCOLOGY HOLDINGS INC COMMON STOCK USD.001    | 893              |
| API GROUP CORP COMMON STOCK USD.0001              | 13,349           |
| ACCOLADE INC COMMON STOCK                         | 1,520            |
| ALBIREO PHARMA INC COMMON STOCK USD.01            | 1,831            |
| ALLOVIR INC COMMON STOCK                          | 1,591            |
| ALPHATEC HOLDINGS INC COMMON STOCK USD.0001       | 5,647            |
| ANNEXON INC COMMON STOCK                          | 1,623            |
| APPLIED MOLECULAR TRANSPORT COMMON STOCK USD.0001 | 1,276            |
| AT HOME GROUP INC COMMON STOCK USD.01             | 5,902            |
| AVIDITY BIOSCIENCES INC COMMON STOCK              | 1,577            |
| BRP GROUP INC A COMMON STOCK USD.01               | 4,329            |
| BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK           | 1,520            |
| BIOLIFE SOLUTIONS INC COMMON STOCK USD.001        | 3,131            |
| CARPARTS.COM INC COMMON STOCK USD.001             | 4,259            |
| CELLDEX THERAPEUTICS INC COMMON STOCK USD.001     | 4,829            |
| CELSIUS HOLDINGS INC COMMON STOCK USD.001         | 3,377            |
| CYMABAY THERAPEUTICS INC COMMON STOCK USD.0001    | 5,788            |
| DIGI INTERNATIONAL INC COMMON STOCK USD.01        | 3,437            |
| FLUIDIGM CORP COMMON STOCK USD.001                | 8,536            |
| FORMA THERAPEUTICS HOLDINGS COMMON STOCK          | 1,991            |
| FRANCHISE GROUP INC COMMON STOCK USD.01           | 2,152            |
| FREQUENCY THERAPEUTICS INC COMMON STOCK USD.001   | 3,107            |
| FULGENT GENETICS INC COMMON STOCK USD.0001        | 1,454            |
| GENERATION BIO CO COMMON STOCK USD.0001           | 1,991            |
| GOGO INC COMMON STOCK USD.0001                    | 6,850            |
| GOHEALTH INC CLASS A COMMON STOCK                 | 5,145            |
| GROWGENERATION CORP COMMON STOCK USD.001          | 4,961            |
| INARI MEDICAL INC COMMON STOCK USD.001            | 2,277            |
| ITEOS THERAPEUTICS INC COMMON STOCK               | 1,514            |
| IVERIC BIO INC COMMON STOCK USD.001               | 8,784            |
| KEROS THERAPEUTICS INC COMMON STOCK USD.0001      | 1,102            |
| KYMERA THERAPEUTICS INC COMMON STOCK              | 1,349            |
| LEMONADE INC COMMON STOCK USD.00001               | 4,311            |
| LOVESAC CO/THE COMMON STOCK USD.00001             | 1,341            |
| LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001  | 3,656            |
| MONTROSE ENVIRONMENTAL GROUP COMMON STOCK         | 2,247            |
| MORPHIC HOLDING INC COMMON STOCK USD.0001         | 1,530            |
| NAUTILUS INC COMMON STOCK                         | 3,557            |
| NURIX THERAPEUTICS INC COMMON STOCK               | 1,339            |
| OCULAR THERAPEUTIX INC COMMON STOCK USD.0001      | 7,274            |
| OPEN LENDING CORP CL A COMMON STOCK               | 8,296            |

| Security Name                                       | Shares/Par Value |
|---|------------------|
| ORIC PHARMACEUTICALS INC COMMON STOCK USD.0001      | 2,266            |
| PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02         | 2,504            |
| PERSONALIS INC COMMON STOCK                         | 2,959            |
| PLIANT THERAPEUTICS INC COMMON STOCK                | 1,345            |
| PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001 | 3,861            |
| PURPLE INNOVATION INC COMMON STOCK                  | 4,034            |
| RACKSPACE TECHNOLOGY INC COMMON STOCK USD.01        | 4,951            |
| RAPT THERAPEUTICS INC COMMON STOCK                  | 1,996            |
| RELAY THERAPEUTICS INC COMMON STOCK                 | 3,256            |
| SELECTQUOTE INC COMMON STOCK USD.01                 | 6,581            |
| SERES THERAPEUTICS INC COMMON STOCK USD.001         | 7,478            |
| SHIFT4 PAYMENTS INC CLASS A COMMON STOCK            | 3,892            |
| SITIME CORP COMMON STOCK USD.0001                   | 1,012            |
| SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01    | 5,353            |
| SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001    | 3,325            |
| TCR2 THERAPEUTICS INC COMMON STOCK USD.0001         | 2,506            |
| TUPPERWARE BRANDS CORP COMMON STOCK USD.01          | 6,055            |
| UTZ BRANDS INC COMMON STOCK USD.0001                | 5,385            |
| VBI VACCINES INC COMMON STOCK                       | 18,361           |
| VAXART INC COMMON STOCK USD.1                       | 12,396           |
| VAXCYTE INC COMMON STOCK USD.001                    | 1,870            |
| VERTEX INC CLASS A COMMON STOCK USD.001             | 3,093            |
| VITAL FARMS INC COMMON STOCK USD.0001               | 1,922            |
| VROOM INC COMMON STOCK                              | 6,769            |
| XPEL INC COMMON STOCK                               | 1,860            |
| ZENTALIS PHARMACEUTICALS INC COMMON STOCK USD.001   | 2,206            |
| THAI BEVERAGE PCL COMMON STOCK THB1.0 L             | 11,602,735       |
| AUSNUTRIA DAIRY CORP LTD COMMON STOCK HKD.1         | 5,486,000        |
| QIAGEN N.V. COMMON STOCK EUR.01                     | 93,327           |
| AIRBNB INC CLASS A COMMON STOCK USD.0001            | 13,568           |
| DOORDASH INC A COMMON STOCK USD.00001               | 6,561            |
| TOPICUS.COM INC SUB VOTING COMMON STOCK             | 33,818           |
| HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0       | 5,359,443        |
| CKD CORP COMMON STOCK                               | 310,000          |
| FURUKAWA ELECTRIC CO LTD COMMON STOCK               | 351,000          |
| NOV INC COMMON STOCK USD.01                         | 52,040           |
| VEREIT INC REIT USD.01                              | 499,554          |
| AARON S CO INC/THE COMMON STOCK USD.5               | 4,456            |
| ACUTUS MEDICAL INC COMMON STOCK USD.001             | 363              |
| AKOUOS INC COMMON STOCK                             | 427              |
| APARTMENT INVT + MGMT CO A REIT USD.01              | 841,552          |
| APARTMENT INCOME REIT CO REIT USD.01                | 19,762           |
| BRISTOW GROUP INC COMMON STOCK USD.01               | 94,494           |
| CENTERSPACE REIT                                    | 1,511            |
| CONCENTRIX CORP COMMON STOCK                        | 5,754            |
| DULUTH HOLDINGS INC CL B COMMON STOCK               | 917              |

| Security Name  | Shares/Par Value |
|--|------------------|
| EASTMAN KODAK CO COMMON STOCK USD.01                 | 1,799            |
| EGAIN CORP COMMON STOCK USD.001                      | 947              |
| INHIBRX INC COMMON STOCK USD.0001                    | 426              |
| NKARTA INC COMMON STOCK                              | 295              |
| REPARE THERAPEUTICS INC COMMON STOCK                 | 407              |
| STRIDE INC COMMON STOCK USD.0001                     | 5,590            |
| UNTRADE HUA HAN HEALTH                               | 7,508,000        |
| CHINA LUMENA NEW M RIGHTS                            | 118,549          |
| MAIL.RU GROUP GDR REGS GDR USD.000005                | 21,112           |
| CONDUIT HOLDINGS LTD COMMON STOCK                    | 3,000,000        |
| JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005 | 2,550            |
| GREAT WALL MOTOR CO LTD A COMMON STOCK CNY1.0        | 1,200            |
| ESC WAR IND  | 684              |
| LETRA TESOURO NACIONAL BILLS 01/24 0.00000           | 434,000,000      |
| IHI CORP COMMON STOCK                                | 346,600          |
| NEW FORTRESS ENERGY INC COMMON STOCK                 | 18,065           |
| SM ENERGY CO COMMON STOCK USD.01                     | 91,172           |
| COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 J11 5A1    | 31,049           |
| TREASURY BILL 05/21 0.00000                          | 3,000,000        |
| 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          | 1,012            |
| HOME POINT CAPITAL INC COMMON STOCK USD.000000007    | 50,000           |
| RLX TECHNOLOGY INC ADR ADR USD.00001                 | 932              |
| TRINITY CAPITAL INC COMMON STOCK USD.001             | 40,000           |
| PATRIA INVESTMENTS LTD A COMMON STOCK USD.0001       | 180,000          |
| STELLANTIS NV COMMON STOCK EUR.01                    | 573,900          |
| GUANGDONG XINBAO ELECTRICA A COMMON STOCK CNY1.0     | 306,773          |
| GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01         | 95,548           |
| MCAFFEE CORP CLASS A COMMON STOCK USD.001            | 348,323          |
| GMO INTERNET INC COMMON STOCK                        | 208,000          |
| ZEON CORP COMMON STOCK                               | 430,000          |
| SUMITOMO FORESTRY CO LTD COMMON STOCK                | 425,000          |
| KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053         | 128,367          |
| US TREASURY N/B 01/22 1.375                          | 41,173,000       |
| STELLANTIS NV COMMON STOCK EUR.01                    | 689,728          |
| ALTO INGREDIENTS INC COMMON STOCK USD.001            | 186,837          |
| BM TECHNOLOGIES INC COMMON STOCK USD.0001            | 408              |
| BRIDGEBIO PHARMA INC COMMON STOCK                    | 6,483            |
| DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01     | 4,323            |
| LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0           | 123,147          |
| MODIVCARE INC COMMON STOCK USD.001                   | 1,536            |
| SL GREEN REALTY CORP REIT USD.01                     | 167,247          |
| DR. MARTENS PLC COMMON STOCK                         | 948,738          |
| UNTRADE.TENWOW INT L                                 | 514,000          |
| UNTRADE HUIYUAN JUICE                                | 456,000          |

| Security Name  | Shares/Par Value |
|--|------------------|
| MITRA KELUARGA KARYASEHAT TB COMMON STOCK IDR10.0    | 75,602,400       |
| COPA HOLDINGS SA CLASS A COMMON STOCK                | 184,423          |
| NETEASE INC COMMON STOCK USD.0001                    | 86,300           |
| BROOKFIELD INFRASTRUCTURE PA LTD PART                | 24,000           |
| GATOS SILVER INC COMMON STOCK USD.001                | 463,000          |
| SRI TRANG GLOVES FOREIGN SH. THB.5 A                 | 2,562,914        |
| CENOVUS ENERGY INC CENOVUS ENERGY INC CW26           | 33               |
| ARKO CORP COMMON STOCK USD.0001                      | 1,077            |
| KGINICIS CO LTD COMMON STOCK KRW500.                 | 119,880          |
| ROBLOX CORP CLASS A COMMON STOCK USD.0001            | 4,752            |
| ALIGNMENT HEALTHCARE INC COMMON STOCK                | 10,000           |
| BUMBLE INC A COMMON STOCK USD.01                     | 175,000          |
| CLOOPEN GROUP HOLDING LTD ADR USD.0001               | 6,000            |
| CRICUT INC CLASS A COMMON STOCK                      | 500,000          |
| DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025    | 30,000           |
| DUCKHORN PORTFOLIO INC/THE COMMON STOCK USD.01       | 500,000          |
| HAYWARD HOLDINGS INC COMMON STOCK USD.001            | 600,000          |
| INSTIL BIO INC COMMON STOCK USD.000001               | 40,000           |
| INNOVAGE HOLDING CORP COMMON STOCK USD.001           | 15,000           |
| LANDOS BIOPHARMA INC COMMON STOCK USD.01             | 10,000           |
| LOANDEPOT INC CLASS A COMMON STOCK USD.001           | 50,000           |
| SEMRUSH HOLDINGS INC A COMMON STOCK USD.00001        | 175,000          |
| SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.001    | 5,000            |
| TELUS INTERNATIONAL CDA INC COMMON STOCK             | 25,000           |
| THREDUP INC CLASS A COMMON STOCK USD.0001            | 10,000           |
| VINE ENERGY INC CLASS A COMMON STOCK USD.01          | 700,000          |
| VIZIO HOLDINGS CORP A COMMON STOCK                   | 200,000          |
| ZHIHU INC ADR ADR USD.000125                         | 20,000           |
| ATOTECH LTD COMMON STOCK USD.1                       | 200,000          |
| DIVERSEY HOLDINGS LTD COMMON STOCK USD.0001          | 500,000          |
| FAURECIA COMMON STOCK EUR7.0                         | 2,379            |
| MAHINDRA + MAHINDRA FIN SECS COMMON STOCK INR2.0     | 5,198,598        |
| RR DONNELLEY + SONS CO COMMON STOCK USD1.25          | 842,635          |
| RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01      | 354,332          |
| TITAN INTERNATIONAL INC COMMON STOCK                 | 128,822          |
| KERNEL GROUP HOLDINGS INC UNIT USD.0001              | 2,500,000        |
| ADVANCED MERGER PARTNERS INC UNIT USD.0001           | 1,500,000        |
| COMSYS HOLDINGS CORP COMMON STOCK                    | 280,000          |
| ASAHI HOLDINGS INC COMMON STOCK                      | 364,000          |
| BAIRONG INC COMMON STOCK USD.00002                   | 40,000           |
| UNITED CO RUSAL INTERNATIONA COMMON STOCK RUB.656517 | 3,500,000        |
| ORION ACQUISITION CORP UNIT USD.0001                 | 2,990,000        |
| BALLARD POWER SYSTEMS INC COMMON STOCK               | 13,492           |
| ASM INTERNATIONAL NV COMMON STOCK EUR.04             | 56,301           |
| ROCHE HOLDING AG BR COMMON STOCK CHF1.0              | 13,928           |
| SUZUKI MOTOR CORP COMMON STOCK                       | 9,513            |

| Security Name   | Shares/Par Value |
|---|------------------|
| TESCO PLC COMMON STOCK GBP.0633333                    | 878,325          |
| AMALGAMATED FINANCIAL CORP COMMON STOCK USD.01        | 1,578            |
| APA CORP COMMON STOCK USD.625                         | 476,004          |
| IMMUNITYBIO INC COMMON STOCK USD.0001                 | 4,190            |
| TECHNIP ENERGIES ADR SPON ADR                         | 8,666            |
| TRAVEL LEISURE CO COMMON STOCK USD.01                 | 12,048           |
| SIRIUSPOINT LTD COMMON STOCK USD.1                    | 10,377           |
| AUTO1 GROUP SE COMMON STOCK                           | 294,563          |
| TRUSTPILOT AS COMMON STOCK GBP.0001                   | 1,507,595        |
| TCS GROUP HOLDING GDR REG S GDR USD.01                | 97,109           |
| BANCO SANTANDER CHILE ADR ADR                         | 592,462          |
| JAFCO GROUP CO LTD COMMON STOCK                       | 344,000          |
| ZENKOKU HOSHO CO LTD COMMON STOCK                     | 467,000          |
| NIPPON GAS CO LTD COMMON STOCK                        | 271,800          |
| WATCHES OF SWITZERLAND GROUP COMMON STOCK GBP.0125    | 637,960          |
| DAQO NEW ENERGY CORP ADR ADR                          | 40,877           |
| LI AUTO INC ADR ADR USD.0001                          | 28,684           |
| 21VIANET GROUP INC ADR ADR USD.00001                  | 782              |
| NAN YA PRINTED CIRCUIT BOARD COMMON STOCK TWD10.      | 2,000            |
| WEIMOB INC COMMON STOCK USD.0001                      | 14,000           |
| BANCO INTER SA UNITS UNIT                             | 181,200          |
| JIUMAOJIU INTERNATIONAL HOLD COMMON STOCK USD.0000001 | 274,000          |
| MING YUAN CLOUD GROUP HOLDIN COMMON STOCK HKD.0001    | 3,000            |
| CHINA YOUZAN LTD COMMON STOCK HKD.01                  | 1,884,000        |
| DUCK CREEK TECHNOLOGIES INC COMMON STOCK USD.01       | 26,866           |
| SUBSEA 7 SA COMMON STOCK USD2.                        | 1,000,000        |
| BETTER COLLECTIVE A/S COMMON STOCK EUR.01             | 425,000          |
| PERPETUA RESOURCES CORP COMMON STOCK                  | 182,850          |
| US TREASURY N/B 02/51 1.875                           | 831,875,000      |
| US TREASURY N/B 02/41 1.875                           | 736,600,000      |
| ANEKA TAMBANG TBK COMMON STOCK IDR100.0               | 75,300           |
| 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         | 200              |
| EVER SUNSHINE LIFESTYLE SERV COMMON STOCK HKD.01      | 4,000            |
| CHONGQING RURAL COMMERCIAL A COMMON STOCK CNY1.0      | 4,600            |
| YANTAI EDDIE PRECISION MAC A COMMON STOCK CNY1.0      | 300              |
| YIHAI KERRY ARAWANA HOLDIN A COMMON STOCK CNY1.0      | 700              |
| CHINA INTERNATIONAL CAPTAL A COMMON STOCK CNY1.0      | 400              |
| PTT OIL + RETAIL BUS FOREIGN FOREIGN SH. THB10.0 A    | 1,012,030        |
| JCET GROUP CO LTD A COMMON STOCK CNY1.0               | 800              |
| AVIC AVIATION HIGH TECHNOL A COMMON STOCK CNY1.0      | 700              |
| CHIFENG JILONG GOLD MINING A COMMON STOCK CNY1.0      | 2,800            |
| COGNYTE SOFTWARE LTD COMMON STOCK                     | 1,412            |
| TECHNIP ENERGIES NV COMMON STOCK EUR.01               | 2,138            |
| ICLICK INTERACTIVE ASIA ADR ADR USD.001               | 147,166          |



| Security Name   | Shares/Par Value |
|---|------------------|
| SIMPLO TECHNOLOGY CO LTD COMMON STOCK TWD10.0               | 619,000          |
| LOTES CO LTD COMMON STOCK TWD10.0                           | 234,000          |
| SANSTEEL MINGUANG CO LTD A COMMON STOCK CNY1.0              | 4,137,118        |
| NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001           | 570,000          |
| JIANGSU EASTERN SHENGHONG A COMMON STOCK CNY1.0             | 7,120,078        |
| CALLON PETROLEUM CO COMMON STOCK USD.01                     | 51,123           |
| CENTENNIAL RESOURCE DEVELO A COMMON STOCK USD.0001          | 114,278          |
| DENBURY INC COMMON STOCK USD.001                            | 13,280           |
| GEVO INC COMMON STOCK                                       | 212,568          |
| NORTHERN OIL AND GAS INC COMMON STOCK USD.001               | 140,466          |
| WHITING PETROLEUM CORP COMMON STOCK                         | 15,437           |
| INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625            | 426,720          |
| CHURCHILL CAPITAL CORP II A COMMON STOCK USD.0001           | 77,000           |
| FOREST ROAD ACQUISITION CORP UNIT USD.0001                  | 77,000           |
| FORTRESS VALUE ACQUISITION A COMMON STOCK USD.0001          | 29,060           |
| KHOSLA VENTURES ACQUISITIO A COMMON STOCK USD.0001          | 46,200           |
| KHOSLA VENTURES ACQUISITIO A COMMON STOCK USD.0001          | 53,900           |
| KKR ACQUISITION HOLDINGS I C UNIT USD.0001                  | 91,599           |
| MONTES ARCHIMEDES ACQUISIT A COMMON STOCK USD.0001          | 83,409           |
| TWC TECH HOLDINGS II CORP A COMMON STOCK USD.0001           | 47,033           |
| DRAGONEER GROWTH OPP III A COMMON STOCK USD.0001            | 36,323           |
| CC NEUBERGER PRINCIPAL CL A COMMON STOCK USD.0001           | 49,696           |
| L+F ACQUISITION CORP/IL A COMMON STOCK USD.0001             | 43,631           |
| LEAD EDGE GROWTH OPPORTUNITI UNIT USD.0001                  | 77,150           |
| PLUM ACQUISITION CORP I UNIT USD.0001                       | 46,200           |
| ROSS ACQUISITION CORP II UNIT USD.0001                      | 46,200           |
| STARBOARD VALUE ACQUISITION UNIT USD.0001                   | 2,399,561        |
| AGILITI INC COMMON STOCK                                    | 150,000          |
| AGILON HEALTH INC COMMON STOCK USD.01                       | 60,903           |
| APPLOVIN CORP CLASS A COMMON STOCK USD.00003                | 40,000           |
| AVEANNA HEALTHCARE HOLDINGS COMMON STOCK USD.01             | 300,000          |
| DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001              | 20,000           |
| ENDEAVOR GROUP HOLD CLASS A COMMON STOCK USD.00001          | 833,333          |
| FTC SOLAR INC COMMON STOCK USD.0001                         | 200,000          |
| KNOWBE4 INC A COMMON STOCK USD.00001                        | 10,000           |
| LATHAM GROUP INC COMMON STOCK USD.0001                      | 75,000           |
| PRIVIA HEALTH GROUP INC COMMON STOCK USD.01                 | 10,000           |
| RAIN THERAPEUTICS INC COMMON STOCK USD.0001                 | 4,382            |
| SKYWATER TECHNOLOGY INC COMMON STOCK USD.01                 | 50,000           |
| TUSIMPLE HOLDINGS INC A COMMON STOCK USD.0001               | 5,000            |
| UIPATH INC CLASS A COMMON STOCK USD.00001                   | 10,000           |
| VACCITECH PLC ADR GBP.000025                                | 500              |
| VANGUARD TOTAL STOCK MARKET ET VANGUARD TOTAL STOCK MKT ETF | 39,855           |
| CREDIT SUISSE GROUP AG RIGHT                                | 2,431,805        |
| JUSTSYSTEMS CORP COMMON STOCK                               | 67,000           |
| CHIYODA CORP COMMON STOCK                                   | 1,260,000        |

| Security Name  | Shares/Par Value |
|--|------------------|
| KUMAGAI GUMI CO LTD COMMON STOCK                         | 233,000          |
| SUMITOMO BAKELITE CO LTD COMMON STOCK                    | 137,000          |
| TOYOTA BOSHOKU CORP COMMON STOCK                         | 425,000          |
| MONEX GROUP INC COMMON STOCK                             | 525,000          |
| INTERNET INITIATIVE JAPAN COMMON STOCK                   | 260,000          |
| VALUECOMMERCE CO LTD COMMON STOCK                        | 174,000          |
| CONN S INC COMMON STOCK USD.01                           | 74,072           |
| LASALLE LOGIPORT REIT REIT                               | 1,200            |
| VISIONAL INC COMMON STOCK                                | 25,000           |
| TSY INFL IX N/B 02/51 0.125                              | 15,153,450       |
| TSY INFL IX N/B 01/31 0.125                              | 40,414,400       |
| MARVELL TECHNOLOGY INC COMMON STOCK USD.002              | 440,350          |
| VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2               | 212,469          |
| ALLFUNDS GROUP PLC COMMON STOCK EUR.0025                 | 313,311          |
| GOODRX HOLDINGS INC CLASS A COMMON STOCK USD.0001        | 313,182          |
| POSHMARK INC CLASS A COMMON STOCK USD.0001               | 328,320          |
| KAMIGUMI CO LTD COMMON STOCK                             | 274,000          |
| SOJITZ CORP COMMON STOCK                                 | 3,900,000        |
| DEXERIALS CORP COMMON STOCK                              | 203,400          |
| OPENDOOR TECHNOLOGIES INC COMMON STOCK USD.0001          | 178,757          |
| NUVEI CORP SUBORDINATE VTG COMMON STOCK                  | 31,000           |
| RUSSEL METALS INC COMMON STOCK                           | 175,000          |
| KINGSPAN GROUP PLC COMMON STOCK EUR.13                   | 150,000          |
| LOOMIS AB COMMON STOCK SEK5.0                            | 300,000          |
| EURONEXT NV RIGHTS                                       | 280,000          |
| EQUINOX GOLD CORP COMMON STOCK                           | 1,174,278        |
| I 80 GOLD CORP COMMON STOCK                              | 2,387,959        |
| MINOR INTERNATIONAL PCL MINOR INTL PCL CW21              | 39,425           |
| LINEA DIRECTA ASEGURADORA SA COMMON STOCK                | 16,197           |
| POWERCHIP SEMICONDUCTOR MANU COMMON STOCK TWD10.0        | 3,198,181        |
| KAKEN PHARMACEUTICAL CO LTD COMMON STOCK                 | 16,200           |
| ATLANTIC COASTAL ACQUISITI A COMMON STOCK USD.0001       | 31,000           |
| ATLANTIC COASTAL ACQUISITI A ATLANTIC COASTAL ACQ A CW27 | 10,333           |
| MISSION ADVANCEMENT CORP A COMMON STOCK USD.0001         | 53,900           |
| MISSION ADVANCEMENT CORP A MISSION ADVANCEMENT A CW28    | 17,966           |
| ALTIMAR ACQUISITION CORP A COMMON STOCK USD.0001         | 77,000           |
| ALTIMAR ACQUISITION CORP A ALTIMAR ACQ A CW27            | 19,250           |
| SLAM CORP A COMMON STOCK USD.0001                        | 92,554           |
| SLAM CORP A SLAM CORP A CW27                             | 23,138           |
| TCV ACQUISITION CORP A COMMON STOCK USD.0001             | 23,250           |
| WARBURG PINCUS CAPITAL I B COMMON STOCK USD.0001         | 130,452          |
| WARBURG PINCUS CAPITAL I B WARBURG PINCUS CAPITAL CW     | 26,090           |