

Equity Index Funds

The Pension Fund Invests in 2 equity index funds managed by LGIM. The investment objective for LGIM is to passively track the appropriate equity index. As the Pension Fund investment is in units of the LGIM funds, it does not directly own the underlying company equities. In the interests of transparency the following is an aggregate 'look through' into the underlying equity exposure of the index funds.

Total Holdings as at 31st March 2018

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	53,888.97
3M CO USD0.01 (US)	488,043.89
A P MOLLER MAERSK A DKK1000	47,771.96
A2A SPA EURO.52	20,713.00
AAC TECHNOLOGIES HOLDINGS IN	25,253.29
AALBERTS INDUSTRIES NV EURO.25	9,595.73
ABB LTD-REG CHF1.03 (SE)	272,059.77
ABBOTT LABS COM NPV	364,241.24
ABBVIE INC	520,209.65
ABERCROMBIE & FITCH 'A' COM \$	23,983.30
ABERTIS INFRAESTR EUR3	81,314.60
ABN AMRO GROUP NV GDR W/I	72,222.48
ACCENTURE PLC-CL A USD0.00002	351,923.14
ACCOR EUR 3	49,601.15
ACCRUALS	1,440,653.63
ACS ACTIVIDADES CONS Y SERV EURO.5	102,744.31
ACTIVISION INC	152,050.52
ACUITY BRANDS INC USD0.01	11,659.12
ADECCO SA CHF1 (REGD)	84,906.79
ADIDAS AG NPV (GY)	192,072.96
ADIENT PLC USD0.001	67,538.47
ADMIRAL GROUP PLC GBP0.001	33,395.74
ADOBE SYSTEMS INC,CMN NPV	271,180.31
ADP PROMESSES EUR3	12,463.16
ADVANCE AUTO PARTS USD0.0001	41,548.81
ADVANCE INFO SERVICES THB1(ALIEN MKT)	51,829.01
ADVANCED MICRO DEV,CMN US\$0.01	16,950.78
ADVANCED SEMICONDUCTOR ENGR TWD10	67,213.76
AECOM TECHNOLOGY CORP USD0.01	27,903.14
AEGON NV EURO.12	197,793.60
AENA AEROPUERTOS SHARES	51,785.85
AEON CO LTD JPY50	110,629.78
AERCAP HOLDINGS NV	52,707.81
AES CORP COM US\$0.01	87,197.06
AETNA INC - WI	270,167.45
AFFILIATED MANAGERS GROUP	45,558.14
AFLAC INC COM US\$0.10	207,947.39
AGCO CORP COM US\$0.01	21,875.04
AGEAS	107,715.42
AGILE PROPERTY HOLDINGS LTD HKD0.1	23,228.63
AGILENT TECHNOLOGIES USD0.01	68,965.69

AGL ENERGY LTD	64,426.64
AGNC INVESTMENT CORP USD0.01	49,505.26
AGNICO EAGLE MINES LTD (CT)	19,597.43
AGRICULTURAL BANK OF CHINA	98,242.76
AIA GROUP LTD USD1	378,802.48
AIR FRANCE KLM EUR1	45,745.29
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	258,746.70
AIR PRODUCTS & CHEMS COM US\$1	137,616.41
AIRBUS SE	311,144.77
AIRPORTS OF THAILAND PCL FOR THB1	18,610.58
AISIN SEIKI CO,Y50	85,024.29
AJINOMOTO CO., Y50	53,861.85
AKAMAI TECHNOLOGIES INCUSD \$0.01	49,270.53
AKBANK TRY1	37,554.45
AKZO NOBEL NV EUR2	140,280.55
ALBEMARLE CORP COM STK NPV	39,946.41
ALCOA CORP USD0.01	85,751.61
ALEXANDRIA REAL ESTATE EQUIT USD0.01	43,196.41
ALEXION PHARMACEUTICALS INC USD0.0001	78,051.03
ALFA LAVAL AB SEK10	39,955.14
ALFA SA 'A' NPV (CPO)	29,769.48
ALFRESA HOLDINGS CORP	28,295.62
ALIGN TECHNOLOGY I COM USD0.0001	40,040.65
ALIMENTATION COUCHE-TARD -B (CT)	86,101.04
ALKERMES PLC USD0.01	17,728.60
ALL NIPPON AIRWAYS, Y50	27,983.96
ALLEGHANY CORP USD1	57,749.05
ALLEGION PLC USD0.01	16,318.92
ALLERGAN PLC	301,330.44
ALLIANCE DATA SYSTEMS CORP USD0.01	43,208.22
ALLIANT ENERGY CORP USD0.01	50,789.69
ALLIANZ SE-REG (GY)	836,720.50
ALLSTATE CORP COM STK US\$0.01	211,944.72
ALLY FINANCIAL INC USD0.1	120,023.25
ALNYLAM PHARMACEUTICALS INC USD0.01	20,811.63
ALPHABET INC/CA CL C	974,723.04
ALPHABET INC-CL A	882,943.32
ALPS ELECTRIC CO., Y50	9,455.26
ALSTOM RGPT EUR14	50,282.44
ALTICE NV B W/I	9,534.29
ALTRIA GROUP INC COM USD0.3333	493,103.40
ALUMINA LTD NPV	9,052.80
AMADA HOLDINGS CO LTD	18,274.37
AMADEUS IT HOLDING SA A SHS EUR0.01	106,513.36
AMAZON.COM INC	1,428,505.27
AMBEV SA	158,532.95
AMCOR LIMITED,ORD A\$1	69,143.17
AMDOCS ORD USD0.01	38,090.10
AMER FINL GROUP COM NPV	28,698.86
AMER. ELECTRIC POWER U\$6.50	207,808.24

AMEREN CORP COM USD0.01	83,775.08
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	250,347.64
AMERICAN AIRLINES GROUP INC	35,025.24
AMERICAN EAGLE OUTFITTERSUSD.01	20,790.55
AMERICAN EXPRESS COM US\$0.60	336,329.74
AMERICAN INTL GP,COM US\$2.50	441,076.47
AMERICAN TOWER CORP CL A USD0.01	181,513.64
AMERICAN WATER WORKS CO INC USD0.01	62,442.79
AMERIPRISE FINANCI COM STK USD0.01	111,781.92
AMERISOURCEBERGEN CORP USD0.01	136,933.77
AMETEK INC COM US0.01	58,486.01
AMGEN INC	465,277.67
AMOREPACIFIC (NEW) KRW5000	18,887.64
AMP LTD NPV (POST RECONO	92,338.97
AMPHENOL CORP-CL A USD0.001	78,551.27
AMS AG	11,366.71
ANADARKO PETROLEUM,CMN US\$0.10	174,768.79
ANALOG DEVICES INC USD0.167	111,724.62
ANDEAVOR USD0.167	111,232.42
ANGLO AMERICAN PLC USD0.5494 (LN)	199,687.29
ANGLOGOLD ZAR0.25 (SJ)	20,008.60
ANHEUSER-BUSCH IN NPV	364,251.93
ANHUI CONCH CEMENT'H' CNY1	23,496.74
ANNALY MORTGAGE MGMT USD0.01	78,931.15
ANSYS INC USD0.01	26,819.41
ANTERO RESOURCES CORP USD0.01	28,075.44
ANTHEM INC USD0.01	349,339.05
ANTOFAGASTA HLDGS ORD 5P	33,420.87
AON CORP USD1	131,684.24
AOZORA BANK LTD NPV	33,931.92
AP MOLLER - MAERSK A/S B DKK1000	101,434.64
APA GROUP NPV	37,652.51
APACHE CORP US\$1.25	82,725.21
APPLE INC COM NPV	3,141,977.14
APPLIED MATERIALSCOM STK NPV	197,134.06
APTIV PLC COM USD0.01	96,269.06
ARAMARK	51,328.91
ARC RESOURCES LTD	23,872.16
ARCELORMITTAL (NA)	191,103.78
ARCH CAPITAL GROUP COM USD0.01	48,030.02
ARCHER-DANIELS-MID COM NPV	244,447.95
ARCONIC INC	55,760.14
ARISTA NETWORKS INC	27,502.99
ARISTOCRAT LEISURE LTD	23,874.94
ARKEMA EUR10 (FP)	58,065.56
ARROW ELECTRONICS COM US\$1	74,710.91
ARTHUR J GALLAGHER USD1	54,251.48
ASAHI GLASS, ORD Y50	72,387.57
ASAHI GROUP HOLDINGS LTD	100,935.39
ASAHI KASEI CORPORATION ORDY50	109,614.42

ASCENDAS REAL ESTATE INV TRT NPV	9,555.32
ASHLAND GLOBAL HOLDINGS INC	31,506.67
ASHTED GROUP ORD 10P	53,760.52
ASML HOLDING NV EURO.09	222,653.79
ASPEN PHARMACARE ZARO.1390607	16,411.97
ASR NEDERLAND NV	33,772.88
ASSA ABLOY AB B SEK1	86,218.71
ASSICURAZ GENERALI, EUR1	302,289.53
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	60,077.73
ASSURANT INC NPV	40,344.88
ASSURED GUARANTY LTD USD0.01	21,913.21
ASTELLAS PHARMA NPV	161,479.87
ASTRAZENECA PLC USD0.25 (LN)	519,540.38
ASUSTEK COMPUTER TWD10	34,512.00
AT&T INC USD1	1,592,737.59
ATLANTIA SPA EUR1 (IM)	94,243.52
ATLAS COPCO AB B SHS SEK0.64	68,028.61
ATLAS COPCO AB-A SHS	125,206.84
ATMOS ENERGY CORP NPV	25,973.42
ATOS EUR1	58,574.00
AU OPTRONICS CORP TWD10	51,210.64
AURIZON HOLDINGS LTD	41,991.06
AUST & NEW ZEALAND BK GRP NPV	431,070.58
AUSTRALIAN STOCK EX NPV	35,067.08
AUTO TRADER GROUP PLC	9,483.78
AUTO.DATA PROCESS,COM US\$0.10	183,655.98
AUTODESK INC	52,332.25
AUTOLIV INC COM USD0.01	69,106.29
AUTONATION INC COM US\$0.10	31,444.92
AUTOZONE COM US\$0.01	72,328.08
AVALONBAY COMM COM USD0.01	91,009.79
AVERY DENNISON,COM US\$1	41,248.84
AVIS BUDGET GROUP COM STK USD0.01	56,384.61
AVIVA ORD 25P	254,841.48
AVNET INC.,CMN\$1	66,354.49
AVON PRODUCTS,COM US\$0.50	25,368.36
AXA EUR2.29	511,430.80
AXIATA GROUP BHD MYR1	12,538.40
AXIS BANK LTD INR2	24,990.74
AXIS CAPITAL HLDGS LTD USD0.10	38,882.45
B B & T CORPORATION COM US\$5	217,650.58
B3 SA BRASIL BOLSA BALCAO	67,629.82
BAE SYSTEMS ORD GBP0.025	175,147.54
BAKER HUGHES, A GE CO, LLC	79,869.74
BALFOUR BEATTY PLC GBP0.5	23,150.78
BALL CORP COM NPV	58,127.71
BALOISE - HDLSG CHF0.1 (REGD)	54,013.39
BANCO BILBAO VIZCAYA ARGENTA	391,289.81
BANCO BPM SPA	32,106.28
BANCO DE CHILE ORD NPV	20,802.09

BANCO DO BRASIL NPV	172,399.00
BANCO SANTANDER - CHILE	26,443.66
BANCO SANTANDER (BRASIL)	38,726.69
BANCO SANTANDER MEXICO B	19,640.41
BANCO SANTANDER SA EURO.5 (LN)	16,854.78
BANCO SANTANDER SA EURO.5 (SQ)	1,153,968.60
BANGKOK DUSIT MED SERVICE F THB0.1	13,221.52
BANK CENTRAL ASIA IDR125	28,787.84
BANK HAPOALIM BM ILS1	44,608.26
BANK LEUMI LE ISRAEL ILS1	55,125.93
BANK MANDIRI	31,150.28
BANK OF AMERICA CORP USD0.01 (UN)	1,503,018.59
BANK OF CHINA LTD - H CNY1	279,301.90
BANK OF COMMUNICATIONS-H CNY1	48,103.82
BANK OF EAST ASIA,HK\$2.50	9,695.90
BANK OF IRELAND GROUP PLC (ID)	72,540.42
BANK OF KYOTO Y50	22,096.98
BANK OF MONTREAL (CT)	317,953.96
BANK OF NEW YORK MELLON CORP USD7.5	267,452.04
BANK OF NOVA SCOTIA (CT)	451,234.27
BANK OF QUEENSLAND A\$1.00	18,179.92
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	45,062.57
BANK RAKYAT INDONESIA IDR500	44,626.59
BANKIA SA EUR1	40,737.40
BANKINTER SA EUR 1.5 (REGD)	39,040.58
BANPU PUBLIC CO LTD FOR REG THB1	22,905.32
BARCLAYS AFRICA GROUP LTD ZAR200	79,979.05
BARCLAYS BK ORD GBP0.25	503,895.81
BARLOW R0.05	27,063.69
BARRATT DEVELOPMENTS ORD 10P	42,337.37
BARRICK GOLD CORP (CT)	69,553.82
BASF AG NPV	638,403.34
BAXTER INTERNATIONAL,CMN US\$1	135,917.24
BAYER AG NPV	474,812.62
BAYER MOTOREN WERK EUR1	348,599.03
BAYER MOTOREN WERK NON VTG, PRF EUR1	53,741.67
BAYTEX ENERGY CORP (CT)	19,988.28
BB SEGURIDADE PARTICIPACOES	12,096.41
BCA POP EMILIA ROM EUR3	28,975.83
BCE INC (CT)	80,324.71
BCO BRADESCO SA COM NPV	70,553.54
BCO BRADESCO SA PRF NPV	247,042.17
BCO DE SABADELL NEW EURO.125 (POST SPLIT 20)	92,709.78
BEAZLEY PLC/UK GBP0.9	20,054.63
BECTON DICKINSON & CO,COM US\$1	180,064.30
BED BATH & BEYOND COM US\$0.01	34,158.42
BEIERSDORF AS NPV (VAR)	42,298.59
BELLWAY ORD 12.5P	10,446.38
BEMIS CO COM US\$0.10	18,651.84
BENDIGO AND ADELAIDE AUD1	22,596.18

BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	43,512.91
BERKLEY (WR) CORP,US\$0.20	40,603.36
BERKSHIRE HATHAWAY CL 'B' COM	1,205,834.25
BERKSHIRE HATHAWAY CL'A' US\$5	774,568.70
BEST BUY CO INC COM US\$0.10	126,985.02
BEZEQ ISRAEL TELCM ILS1	19,327.28
BHARAT PETROLEUM CORP INR10	37,258.20
BHARTI AIRTEL LTD	27,879.85
BHP BILLITON LTD NPV	560,767.97
BHP BILLITON PLC USD0.5 (LN)	335,202.74
BID CORP LTD	39,384.50
BIDVEST GROUP, ZAR0.05	32,508.28
BIOGEN IDEC INC COM USD0.0005	191,906.38
BIOMARIN PHARMACEUTICAL INC USD0.001	28,402.31
BLACKBERRY LTD (CT)	34,141.43
BLACKROCK INC USD0.01	282,556.04
BLUESCOPE STEEL LTD	36,472.02
BNP PARIBAS EUR2 (FP)	669,991.53
BOC HONG KONG HLDGS LTD HKD5	91,873.34
BOEING CO,CMN US\$5	727,974.84
BOLIDEN AB NPV (POST SPLIT)	52,029.15
BOLLORE EUR16	30,500.78
BOMBARDIER INC 'B' SUB VTG NPV	31,689.74
BOOKING HOLDINGS INC USD0.008	287,487.23
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	31,074.70
BORAL LIMITED NEW NPV	32,042.82
BORGWARNER INC USD 0.01	52,103.47
BOSTON PROPERTIES COM USD0.01	90,206.57
BOSTON SCIENTIFIC COM US\$0.01	105,982.09
BOUYGUES EUR1	107,534.96
BP ORD US0.25	1,446,746.04
BRAMBLES LTD (AU)	64,293.52
BRENNTAG AG	56,106.69
BRF-BRASIL FOODS S COM NPV	25,400.45
BRIDGESTONE CO., ORD Y50	185,989.95
BRIGHTHOUSE FINANCIAL INC WI USD0.01	28,604.62
BRISTOL MYERS SQUIBB,US\$0.10	414,599.26
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	550,146.93
BRITISH LAND CO. ORD 25P	60,622.36
BROADBRIDGE FIN SOL COM STK USD0.01	44,644.31
BROADCOM LTD	235,857.98
BROOKFIELD ASSET MANAGE CL A (CT)	180,628.44
BROTHER INDS,Y50	29,903.75
BROWN & BROWN INC USD0.1	11,928.01
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	47,872.67
BT GROUP ORD GBP0.05	213,857.71
BUNGE LTD USD.01	127,538.20
BUNZL ORD GBP0.3214857	51,826.49
BURBERRY GROUP GBP0.05	46,926.42
BUREAU VERITAS SA EURO.12	13,358.96

BURLINGTON STORES INC USD0.0001	18,486.12
C.H. ROBINSON WORLDWIDE INC, USD.1	68,103.24
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	58,579.81
CA INC COM US\$0.10	58,787.17
CABOT OIL & GAS CORP USD0.1	22,229.74
CADENCE DESIGN SYS COM US\$0.01	20,409.08
CAIXABANK EUR1	129,142.73
CALTEX AUSTRALIA,ORD A\$1	53,665.42
CAMDEN PROP TST BEN US\$0.01	21,875.17
CAMECO CORP (CT)	19,259.66
CAMPBELL SOUP CO CAP US\$0.0375	39,098.47
CAN IMPERIAL BK OF COMMERCE (CT)	242,183.15
CANADIAN NATL RAILWAY CO (CT)	201,132.47
CANADIAN NATURAL RESOURCES (CT)	228,838.22
CANADIAN PACIFIC RAILWAY LTD (CT)	94,478.50
CANADIAN TIRE,'A'CUM NON V.NPV	51,641.14
CANON INC, Y50	269,917.64
CAP GEMINI ORD EUR8	98,750.74
CAPITAL ONE FINANCIAL US\$0.01	344,552.70
CAPITALAND SGD1	46,535.65
CARDINAL HEALTH CORP COM NPV	207,280.04
CARLSBERG 'B' DKK20	65,057.91
CARMAX INC USD0.5	60,703.66
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	131,005.31
CARNIVAL PLC USD1.66	53,070.25
CARREFOUR EUR2.5	162,780.88
CASH	1,712,981.27
CASINO GUICHARD PERRACHON, EUR1.53	56,381.58
CATCHER TECHNOLOGY CO TWD10	46,745.81
CATERPILLAR INC,US\$1	447,925.94
CATHAY FINANCIAL HLDG TWD10	93,265.70
CBOE HOLDINGS INC	25,568.89
CBRE GROUP INC - A	60,845.75
CBS CORPORATION CLASS B CON STCK USD0.001	86,839.00
CDK GLOBAL INC	15,940.22
CDW CORP/DE	48,761.35
CECONOMY AG ORD NPV	46,231.42
CELANESE CORP-SERIES A USD0.0001	54,487.08
CELGENE CORP USD0.01	182,495.99
CELLTRION HEALTHCARE CO LTD KRW1000	8,997.50
CELLTRION INC	45,302.52
CEMEX S.A CPO	85,599.18
CENCOSUD SA NPV	17,939.14
CENOVUS ENERGY INC (CN)	103,629.07
CENTENE CORP USD0.001	83,160.44
CENTERPOINT ENERGY COM NPV	74,397.22
CENTRAL JAPAN RAILWAY Y50000	206,703.51
CENTRAL PATTANA PUB CO FOREI THB0.5	12,380.45
CENTRICA ORD GBP0.061728395	137,950.75
CENTURYTEL INC COM NPV	168,415.56

CERNER CORP USD0.01	57,342.08
CF INDUSTRIES HOLDINGS INC USD.01	63,562.82
CGI GROUP INC NPV	67,698.65
CHALLENGER FIN SERVICES GRP LTD	10,233.81
CHAROEN POKPHAND FOOD FORGN THB1	21,323.68
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	157,888.51
CHECK POINT SOFTWARE ILS0.01	24,841.37
CHEIL INDUSTRIES INC KRW5000	47,997.16
CHEMOURS CO/THE W/I	19,679.64
CHENIERE ENERGY INC	21,968.52
CHESAPEAKE ENERGY CORP USD0.01	20,943.96
CHEVRON CORP COM USD0.75	1,669,767.70
CHIBA BANK,Y50	35,210.03
CHICAGO BRIDGE & IRON -NY SHREUR.01	18,031.54
CHINA CINDA ASSET MANAGEME H CNY1	18,668.38
CHINA CITIC BANK NPV - H	41,590.37
CHINA COMMUNICATIONS CONST - H CNY1	24,793.14
CHINA CONSTRUCTION BANK H CNY1	574,646.17
CHINA DEV FIN HLDG TWD10	9,829.45
CHINA EVERGRANDE GROUP USD0.01	45,331.60
CHINA INSURANCE INT'L HLDGS, HKD 0.05	26,284.74
CHINA LIFE INS CO LTD TWD10	19,947.82
CHINA LIFE INSURANCE 'H' CNY1	54,547.37
CHINA MENGNIU DAIRY HKD0.1	42,914.32
CHINA MERCHANT BANK-H CNY1	65,022.50
CHINA MINSHENG BANKING	44,213.33
CHINA MOBILE LTD HKD0.10	255,463.21
CHINA NATL BDG-H HKD1	45,663.18
CHINA O/SEAS LAND HK\$0.10	52,144.26
CHINA PACIFIC INSURANCE	42,006.99
CHINA PETROLEUM & CHEMICAL 'H', CNY1	204,053.46
CHINA RAILWAY GROUP CNY1	23,644.10
CHINA RAILWAYS CONSTRUCTIO-H CNY1	19,259.76
CHINA RESOURCES HK\$1	39,861.11
CHINA RESOURCES LAND LTD HKD0.1	41,400.73
CHINA RESOURCES POWER HKD1	27,213.81
CHINA SHENHUA ENERGY CO-H CNY1	54,630.18
CHINA STEEL CO TWD10	48,765.57
CHINA TELECOM CORP LTD CNY1	55,969.29
CHINA UNICOM HKD0.1	56,995.84
CHINA VANKE CO LTD H CNY1	19,501.55
CHIPOTLE MEXICAN GRILL INC USD0.01	15,956.51
CHOCOLADEFABRIKEN LINDT-REG CHF10	12,548.47
CHOCOLADEFABRIKEN LINDT-REG CHF100	15,181.87
CHRISTIAN HANSEN HOLDING A/S DKK10	15,340.20
CHUBB LTD CHF24.77	281,183.87
CHUBU ELECTRIC POWER CO., Y500	80,698.73
CHUGAI PHARMACEUTICAL, Y50	39,957.89
CHUGOKU ELEC POWER,Y500	29,855.85
CHUNGHWA TELECOM CO LTD TWD10	93,216.54

CHURCH & DWIGHT CO INC USD1	44,890.63
CI FINANCIAL CORP	32,480.06
CIA BRASILEIA DE MEIOS	34,311.75
CIA BRASILEIRA DE DIS PREF	29,370.61
CIA ENERGETICA MINAS GER PRF BRL5	35,957.32
CIE FINANCIERE RICHEMON REG CHF1	205,366.20
CIGNA CORP,COM STK US\$1	170,919.41
CIMAREX ENERGY CO USD0.01	17,628.84
CIMB GROUP HOLDINGS BHD MYR1	74,540.89
CINCINNATI FINL CORP, COM US\$	58,568.94
CINTAS CORP COM NPV	52,036.67
CISCO SYSTEMS NPV,US\$	933,285.85
CIT GROUP INC USD0.01	57,433.24
CITIC PACIFIC LTD HK\$0.40	25,914.87
CITIGROUP COM USD0.01	1,126,515.63
CITIZENS FINANCIAL GROUP USD0.01	125,582.06
CITRIX SYSTEMS INCCOM USD0.001	50,980.89
CITY DEVELOPMENTS,SG\$0.50	34,636.42
CJ CORP KRW5000	18,108.62
CK ASSET HOLDINGS LTD	119,888.09
CK HUTCHISON HOLDINGS LTD HKD1	181,207.39
CK INFRASTRUCTURE HOLDINGS L HKD1	10,246.05
CLARIANT AG CHF4.50	29,606.47
CLOROX CO. COM US\$1	66,653.82
CLP HOLDINGS HKD5	89,365.75
CME GROUP INC USD0.01	227,816.71
CMS ENERGY US\$0.01	68,829.63
CNH INDUSTRIAL NV (IM)	90,658.87
CNOOC LTD HKD0.1	187,582.64
CNP ASSURANCES EUR1.00	35,640.63
CNX RESOURCES CORP USD0.01	22,342.34
COAL INDIA LTD INR10	33,771.64
COBHAM ORD GBP0.025	22,925.57
COCA COLA CO COM US\$0.25	743,308.57
COCA COLA EUROPEAN PARTNERS (US)	34,557.19
COCA COLA HBC AG CDI (LN)	36,615.37
COCA-COLA AMATIL AUD0.50(POSTRECON)	23,391.83
COCA-COLA WEST CO LTD NPV	9,957.85
COCHLEAR LTD A\$0.10	15,745.92
COGNIZANT TECH SOLUTIONS-A	168,431.22
COLGATE-PALMOLIVE COM US\$1	238,447.53
COLOPLAST B DKK1	23,047.06
COMCAST CORP-CLASS A USD1 (US)	724,941.81
COMERICA INC COM US\$5	73,783.06
COMFORTDELGRO CORP	18,702.31
COMMERCE BANCSHARES INC USD5	11,271.56
COMMERZBANK AG	166,053.69
COMMONWEALTH BK OF AUSTRALIAORD A\$2	577,100.88
COMMSCOPE HOLDING CO INC	20,263.11
COMMUNITY HEALTH SYS USD0.01	25,388.25

COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	216,553.41
COMPASS GROUP PLC GBP0.1105	153,529.49
COMPUTERSHARE LTD NPV(POST REC)	12,958.36
CONAGRA INC, COM STK US\$5	73,101.06
CONCHO RESOURCES INC USD0.001	82,780.69
CONCORDIA FINANCIAL GROUP LT	13,259.66
CONDUENT INC	29,591.24
CONOCOPHILLIPS COM USD1.25	628,520.81
CONS EDISON,COM US\$2.50	151,206.69
CONSECO INC USD 0.01	22,697.03
CONSTELLATION BRANDS INC-A USD0.01	109,268.50
CONSTELLATION SOFTWARE INC (CN)	27,288.81
CONTINENTAL AG	172,773.13
CONTINENTAL RESOURCES INC/OK USD0.01	10,337.96
COOPER COS INC COM USD0.10	22,184.70
CORE LABORATORIES N.V. EURO0.04	9,499.44
CORNING INC COM US\$0.50	130,656.05
COSMO ENERGY HOLDINGS CO LTD	22,260.89
COSTAR GROUP INC USD0.01	25,749.76
COSTCO INC COM STK US\$0.01	442,213.58
COTY INC-CL A (US)	17,154.98
COUNTRY GARDEN HOLDINGS CO	43,335.31
COVESTRO AG	30,227.19
CREDIT AGRICOLE SA EUR3	162,772.02
CREDIT SAISON CO. Y50	18,310.53
CREDIT SUISSE GROUP CHF1	324,837.78
CRESCENT POINT ENERGY CORP NPV	50,956.99
CRH PLC EURO0.32 (LN)	162,818.11
CRODA INTERNATIONAL PLC GBP0.1035714	35,413.50
CROWN CASTLE INTL CORP USD0.01	138,135.93
CROWN HOLDINGS INC COM USD5	24,939.19
CSL LTD ORD A\$1	166,278.66
CSRA INC W/I USD0.001	32,377.01
CSX,COM STK US\$1	203,204.47
CTBC FINANCIAL HOLDING CO LT	78,518.34
CULLEN/FROST BANKERS INC USD0.01	18,133.20
CUMMINS INC USD2.5	132,333.09
CVS HEALTH CORP USD0.01	446,305.79
CYBER AGENT LTD NPV	9,522.83
CYBG PLC WI	19,023.76
DAELIM INDUSTRIAL, KRW5000	18,839.35
DAI ICHI MUTUAL LIFE INSURAN	211,659.62
DAI NIPPON PRINTING ORD Y50	50,332.75
DAIFUKU Y50	11,152.96
DAIICHI SANKYO COM NPV	127,247.92
DAIKIN INDUSTRIES Y50	125,411.55
DAIMLER AG-REGISTERED SHARES (GY)	842,455.29
DAITO TRUST CONS Y50	67,036.17
DAIWA HOUSE INDUSTRY CO LTD	154,261.38
DAIWA SECURITIES Y50	85,667.77

DANA INC	21,028.97
DANAHER CORP US\$0.01	205,863.48
DANONE EUR 0.25	238,252.53
DANSKE BANK A/S DKK10	142,391.92
DARDEN RESTAURANTS COM \$0.01	50,120.57
DASSAULT AVIATION SA EUR8	9,341.05
DASSAULT SYSTEMES EURO.50	54,512.90
DAVIDE CAMPARI MILANO SPA EURO.05	8,924.87
DAVITA INC USD0.001	71,206.93
DBS GROUP HOLDINGS SGD1	221,340.06
DCC PLC EURO.25 (LN)	50,219.15
DEERE & CO,COM US\$1	261,111.70
DELEK US HOLDINGS INC USD0.01	25,313.58
DELIVERY HERO AG	8,994.07
DELL TECHNOLOGIES INC CL V	29,364.90
DELTA AIRLINES INC	52,170.94
DELTA ELECTRONICS INC TWD10	49,126.09
DENSO CORP Y50	184,491.37
DENTSPLY SIRONA INC USD0.01	22,758.08
DENTSU INC NPV	59,227.94
DERWENT LONDON ORD GBP0.05	8,865.73
DEUTSCHE BANK AG REG	305,696.68
DEUTSCHE BOERSE AG	108,527.93
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	91,575.43
DEUTSCHE POST AG	269,750.31
DEUTSCHE TELEKOM AG-REG (GY)	433,859.83
DEUTSCHE WOHNEN AG BR NPV	64,515.01
DEVON ENERGY (NEW) COM USD0.1	76,799.10
DEXUS PROPERTY GROUP	37,726.52
DIAGEO ORD 28.935P	354,318.56
DIAMOND OFFSHORE DRILL US\$0.01	19,993.79
DIAMONDBACK ENERGY INC	24,888.15
DIC CORP	20,436.77
DICKS SPORTING GOODS INC USD0.01	18,514.43
DIGI.COM.BERHAD MYR1	8,843.31
DIGITAL REALTY TRUST INC USD0.01	72,669.70
DIRECT LINE INSURANCE GROUP GBPO.1090909	74,385.74
DISCO Y50	12,269.55
DISCOVER FINL SVCS COM STK USD0.01	144,407.14
DISCOVERY COMMUNIC COM CL C USD0.01	11,649.20
DISCOVERY LTD	9,936.04
DISH NETWORK CORP-A USD0.01	37,721.53
DISNEY(WALT) HLDGS USD0.01	618,418.46
DISTRIBUIDORA INTERNACIONAL	26,134.20
DIXONS CARPHONE PLC GBPO.001	22,289.20
DNB HOLDING ASA NOK10	133,766.89
DOLLAR GENERAL CORP USD0.875	107,197.39
DOLLAR TREE INC COM USD0.01	85,189.20
DOLLARAMA INC (CN)	24,805.17
DOMINION ENERGY INC COM NPV	209,696.96

DOMINO'S PIZZA INC USD0.01	20,424.04
DOMTAR CORPORATION COM STK USD0.01	20,910.47
DON QUIJOTE CO LTD NPV	33,126.75
DONGFENG MOTOR GRP CO LTD-H	19,955.41
DOOSAN INFRACORE C KRW5000	18,892.66
DOVER CORP,COM STK US\$1	71,235.61
DOWDUPONT INC USD0.01	527,280.00
DOWNER GROUP NPV	18,484.48
DR HORTON INC USD.01	60,382.57
DR PEPPER SNAPPLE GROUP USD0.01	89,891.16
DS SMITH PLC GBP0.10	37,109.99
DSV DC DKK1	57,740.30
DTE ENERGY INC COM US\$0.01	107,336.99
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	360,912.37
DUKE REALTY INVEST COM US\$0.01	41,740.00
DUN & BRADSTREET COM USD0.01(NEW)	8,755.35
DXC TECHNOLOGY CO COM USD0.01	149,178.50
DYNEGY INC USD0.01	18,373.66
E.ON SE	396,204.10
E.SUN FINANCIAL HLGS CO LTD TWD10	31,240.09
EAST JAPAN RAILWAY,Y50000	219,760.00
EAST WEST BANCORP INC USD0.001	19,252.49
EASTMAN CHEMICAL COM US\$0.01	81,253.49
EASYJET PLC GBP0.2728571	41,754.88
EATON CORP PLC USD0.5	191,665.24
EBARA MANUFACTURING,Y50	19,286.57
EBAY INC USD0.001	127,622.41
ECOLAB INV COM US\$1.00	128,504.63
EDENRED EUR2	35,073.35
EDISON INTL CORP COM STK NPV	122,863.07
EDP ENERGIAS PORTU EUR1	90,087.36
EDWARDS LIFESCIENCES CORP	79,985.58
EIFFAGE EUR4 (POST SUBDIVISION)	71,092.25
EISAI,ORD YEN 50	86,826.72
ELECTRIC POWER DEV C NPV	35,120.42
ELECTRICITE DE FRANCE	104,241.60
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	49,062.00
ELECTRONIC ARTS COM NPV	101,887.63
ELIS SA (FP)	8,970.12
ELISA OYJ	40,808.97
EMART KRW5000	41,958.89
EMBRAER EMP AER BR NEW COM NPV	37,681.49
EMERSON ELEC,CMN \$1	229,478.77
EMPIRE CO LTD A	29,335.22
EMS CHEMIE HOLDING AG REG CHF0.01	9,024.32
ENAGAS ORD	40,775.89
ENBRIDGE INC (US)	25,230.86
ENBRIDGE INC ORD NPV (CT)	190,114.27
ENCANA CORP (CT)	60,876.57
ENDESA EUR 1.20202420	104,644.53

ENEL AMERICAS SA	27,490.85
ENEL EUR 1	492,671.70
ENGIE EUR1 (FP)	408,257.47
ENI SPA EUR1 (IM)	624,411.31
ENN ENERGY HOLDINGS LTD	19,430.34
ENSCO PLC CL A USD0.1	29,009.70
ENTERGY CORP COM US\$5	114,903.60
EOG RESOURCES INC COM USD0.01	218,990.61
EQT CORP	23,222.01
EQUIFAX INC COM US\$2.50	49,560.67
EQUINIX INC USD0.001 (UW)	87,550.86
EQUITY RES PROPS TST BEN \$0.01	106,535.07
EREGLI DEMIR CELIK TRY1	21,515.83
ERICSSON LM B SHS SEK5 (SS)	222,337.01
ERSTE GROUP BANK AG (AV)	103,993.94
ESSEX PROPERTY TRUST INC USD0.0001	59,125.45
ESSILOR INTL EURO.35	104,146.70
ESSITY AKTIEBOLAG B	87,662.93
ESTEE LAUDER COMPANIES CL A USD0.01	105,337.27
E-TRADE GROUP COM US\$0.01	65,042.38
EURAZEO EURO.00	22,637.85
EUROFINS SCIENTIFIC EURO.1	10,435.41
EUTELSAT COMMUNICATIONS EUR1 (FP)	22,566.34
EVEREST RE GRP USD.01	57,698.75
EVERSOURCE ENERGY USD5	103,744.77
EVONIK INDUSTRIES AG	37,482.94
EXELON CORP COM NPV	288,349.21
EXOR NV	15,354.11
EXPEDIA INC W/I	27,204.04
EXPEDITORS INTL WASH USD.01	46,254.86
EXPERIAN PLC USD0.10	82,232.76
EXPRESS SCRIPTS HOLDING CO USD0.01	345,902.05
EXTRA SPACE STORAGE INC USD0.01	21,310.15
EXXON MOBIL CORP CAP NPV	2,293,240.94
F5 NETWORK INC COM STK NPV	17,995.35
FACEBOOK INC A 0.0000006	922,312.28
FAIRFAX FINANCIAL HLDGS LTD (CT)	58,579.14
FAMILYMART CO Y50	13,724.21
FANUC CO., Y50	194,866.35
FAST RETAILING CO LTD JPY50	76,080.75
FASTENAL, COM STK US\$0.01	65,077.80
FAURECIA EUR7	51,154.14
FEDERAL REALTY INVS TRUST USD0.01	16,967.00
FEDEX CORP COM USD0.10	276,284.41
FERGUSON PLC GBPO.1080303	122,272.85
FERRARI NV EURO.01 (IM)	30,667.89
FERROVIAL SA EURO.20	68,485.38
FIAT CHRYSLER AUTOMOBILES NV EURO.01 (IM)	289,189.31
FIBRA UNO ADMINISTRACION SA	28,499.40
FIBRIA CELULOSE S.A	30,072.55

FIDELITY NATL INF COM USD0.01	120,802.06
FIFTH THIRD BANCORP COM STKNPV	133,235.07
FINECOBANK SPA	9,615.37
FINNING INTL COM NPV	22,887.59
FIRST AMERICAN FINANCIAL W/I USD0.00001	24,738.68
FIRST ENERGY CORP COM NPV	139,730.65
FIRST FINANCIAL HLDGS CO TWD10	32,532.69
FIRST QUANTUM MINERALS LTD (CT)	43,463.12
FIRST REPUBLIC BANK/CA USD0.01	53,215.85
FIRST SOLAR INC USD0.001	25,824.72
FIRSTRAND ZAR0.01	102,692.65
FISCHER(GEORG) AG CHF100, (REGD)	10,636.15
FISERV INC COM US\$0.01	97,780.00
FISHER & PAYKEL HEALTHCARE	10,736.31
FLEETCOR TECHNOLOGIES INC	36,226.03
FLETCHER BUILDING LTD (NZ)	23,135.01
FLEXTRONICS INTL LTD (US)	79,243.73
FLOWSERVE CORP USD1.25	11,376.77
FLUOR CORP COM NPV	74,377.78
FMC CORP,COM US\$0.10	39,783.69
FNF GROUP	45,619.99
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	114,627.46
FONCIERE DES REGIONS EUR3	8,962.22
FOOT LOCKER INC COM USD0.01	35,315.25
FORD MOTOR CO USD0.01	488,703.44
FORMOSA CHEM & FIBRE TWD10	74,140.03
FORMOSA PETROCHEMICAL TWD10	30,452.02
FORMOSA PLASTIC TWD10	81,680.34
FORTESCUE METALS GROUP LTD	38,329.85
FORTIS INC COM (CT)	69,634.07
FORTIVE CORP USD0.01	82,300.17
FORTUM OYJ EUR3.40	85,439.23
FORTUNE BRANDS HOME & SECURI	36,677.66
FOXCONN TECHNOLOGY CO LTD TWD10	18,372.43
FRANCO-NEVADA CORP	25,169.51
FRANKLIN RESOURCES COM US\$0.10	68,748.78
FREENET AG	20,106.97
FREPORT MCMORAN C&G COM US\$CLASS 'B'	181,175.58
FRESENIUS MEDICAL CARE E0.00	102,647.82
FRESENIUS SE & CO KGAA	145,316.79
FRONTIER COMMUNICATIONS CORP USD0.25	26,639.78
FUBON GRP CO TWD10	86,370.08
FUJI ELECTRIC HLDG NPV	29,113.29
FUJI FILM HLD CORP NPV	114,262.94
FUJI HEAVY INDS,ORD Y50	122,796.50
FUJITSU, Y50	113,649.92
FUKUOKA FINANCIAL NPV	26,502.45
FURUKAWA ELECTRIC,Y50	19,251.34
G4S PLC GBp0.25 (LN)	43,122.38
GALAXY ENTERTAINMENT GROUP L HKD0.10	66,431.13

GALP ENERGIA SGPS SA-B SHRS EUR1	66,811.94
GAP INCCOM STK US\$0.05	54,533.44
GARMIN LTD USD0.005	34,848.69
GARTNER GROUP COM CL 'A'US\$0.001	20,645.88
GAS NATURAL SDG EUR1.00	71,154.80
GAZPROM PJSC RUB5 (RX)	377,724.34
GEA GROUP AG NPV	35,775.37
GEBERIT CHF0.10 (REGD) (POST SUBD)	58,670.83
GECINA EUR7.50	38,724.22
GEMALTO EUR1 (NA)	10,230.29
GEN MILLS INC COM US\$0.10	135,863.06
GENERAL DYNAMICS,COM STK US\$1	246,814.66
GENERAL ELECTRIC CO USD0.06 (UN)	810,478.09
GENERAL MOTORS CO	420,748.35
GENMAB A/S DKK1	23,947.75
GENTEX CORP USD.06	12,863.39
GENTING BERHAD MYR0.10 (POST SYBD)	10,247.85
GENTING INTL USD0.10	9,813.14
GENUINE PARTS,COM US\$1	72,215.18
GENWORTH FINANCIAL INC-CL A USD0.001	40,764.26
GERDAU SA SIDERURG PEF NPV	53,772.06
GGP INC USD0.01	56,261.33
GILEAD SCIENCES USD0.001	361,734.50
GIVAUDAN AG CHF10	86,533.77
GJENSIDIGE FORSIKRING ASA NOK2	19,593.23
GKN PLC NEW ORD GBP0.10	78,993.60
GLAXOSMITHKLINE PLC GBp0.25 (LN)	654,433.26
GLENCORE PLC USD0.01	552,150.98
GLOBAL PAYMENTS INC NPV	33,994.01
GOLD FIELDS LTD	28,945.72
GOLDCORP INC (CT)	74,234.39
GOLDMAN SACHS GROUP INCPAR USD .01	517,376.17
GOODMAN GROUP NPV (STAPLED UNITS).	51,879.96
GOODYEAR TIRE & RUBBER,NPV	55,789.53
GPO IND BIMBO SERIES 'A' NPV	10,446.72
GPT UNITS A\$1	35,250.18
GRAINGER(WW)INC,COM US\$1	74,381.13
GREAT PLAINS ENERGY	27,293.84
GREAT WEST LIFECO INC	48,714.14
GRIFOLS SA B EURO0.05	11,530.38
GRIFOLS SA EURO.25	18,468.02
GROUPE BRUXELLES LAMBER NPV	16,540.74
GROUPE EUROTUNNEL SA - REGR EURO.4 (FP)	12,987.33
GROWTHPOINT PROPERTIES LTD ZAR5	40,894.04
GRUPO ACCIONA NEW ESP167	18,210.35
GRUPO FINANCIERO BANORTE-O	83,955.35
GRUPO MEXICO SER 'B'COM NPV	78,065.39
GRUPO TELEVISIA SAB SER CPO	43,349.13
GS HOLDINGS CORP NPV	21,572.98
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	26,970.11

H&R BLOCK INC	35,018.71
H&R REIT STAPLED UT (1REIT UT& 1FIN)	23,498.14
HAKUHODO DY HOLDINGS NPV	19,300.75
HALLIBURTON CO COM US\$2.50	206,788.10
HALMA ORD 10P	12,473.75
HAMAMATSU PHOTONICS K.K.	10,048.71
HAMMERSON PLC ORD 25P	40,375.47
HANA FINANCIAL GROUP KRW5000 (KR)	97,960.41
HANESBRANDS INC COM USD0.01	13,270.09
HANG LUNG PROPERTIES HKD1	36,477.00
HANG SENG BANK,HK\$5	82,816.33
HANKYU HANSHIN HLD NPV	50,914.37
HANNOVER RUECK SE	59,441.69
HANOVER INSURANCE GROUP INC USD0.01	24,627.78
HARGREAVES LANSDOWN PLC-WI GBP 0.04	11,172.86
HARLEY DAVIDSON,CMN US\$0.01	46,234.06
HARRIS CORP COM US\$1	76,126.27
HARTFORD FINL SERV COM US\$1	143,438.86
HASBRO INC,COM US\$0.50	19,213.56
HASEKO CORP,Y50	20,718.32
HCA HOLDINGS INC	169,619.98
HCL TECHNOLOGY LTD INR2	18,510.59
HCP INC COM USD1	65,491.02
HD SUPPLY HOLDINGS INC	22,279.25
HEIDELBERG CEMENT NPV (GY)	97,129.17
HEINEKEN HOLDING EUR1.6	32,294.08
HEINEKEN NV EUR1.60	106,019.36
HELMERICH & PAYNE COM US\$0.10	50,058.61
HELVETIA HOLDINGS AG CHF10	21,369.04
HENDERSON LAND DEVELOPMENT	42,599.94
HENKEL AG & CO KGAA	97,062.68
HENKELAG & CO KGAA	61,966.56
HENNES MAURITZ AB	94,084.66
HENRY SCHEIN CORP COM USD0.001	53,314.84
HERA SPA EUR1	17,947.33
HERBALIFE LTD USD0.002	33,838.94
HERMES INTL FRF10	36,787.18
HERSHEY CO (THE) COM USD1	53,687.65
HERTZ GLOBAL HOLDINGS INC USD0.01	72,765.59
HESS CORPORATION USD1	135,387.01
HEWLETT PACKARD ENTERPRIS WI USD0.01	249,453.53
HEXAGON AB B SHS EURO.22	56,964.29
HILTON WORLDWIDE HOLDINGS IN USD0.01	57,949.04
HINDALCO INDS INR1 (POST SUBDIVISION)	26,218.20
HINDUSTAN PETROLEUM CORP INR10	22,591.83
HINDUSTAN UNILEVER INR1	21,078.51
HINO MOTORS,Y50	22,947.14
HIROSE ELECTRIC,ORD Y50	9,516.92
HISAMITSU PHARMACEUTICAL CO, JPY50	11,087.09
HISCOX LTD GBP0.065	35,418.13

HITACHI CONS MACH,Y50	20,521.55
HITACHI, Y50	364,052.06
HOCHTIEF AG DM5	24,037.01
HOKURIKU ELEC POWER,Y500	18,626.46
HOLCIM CHF2 (REGD)	139,822.71
HOLDINGS LESS THAN 0.01%	19,447,768.59
HOLLYFRONTIER CORP USD0.01	114,375.61
HOLOGIC INC 0.01	20,644.63
HOME DEPOT INC COM US\$0.05	778,829.22
HON HAI PRECISION INDS TWD10	304,003.54
HONAM PETROCHEM CP, KRW5000	33,914.42
HONDA MOTOR CO., Y50	523,417.24
HONEYWELL INTL INC COM USD1	424,737.41
HONG KONG & CHINA GAS HKD0.25	67,850.89
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	112,682.82
HONG KONG LAND US\$0.10(SP)	43,174.07
HORMEL FOODS USD0.0586	37,246.33
HOSPITALITIES PROP TST \$0.01	22,545.47
HOST HOTELS & RESO COM US\$1	76,128.75
HOUSING DEVEL FIN INR2	65,054.63
HOYA CORP,Y50	78,140.97
HP INC USD0.01	230,096.59
HSBC HOLDINGS PLC USD0.5 (LN)	1,401,992.98
HTC CORP TWD10	22,762.79
HUA NAN FINL HLDGS TWD10	9,910.68
HUANENG POWER INTL 'H'	26,020.24
HUGO BOSS AG ORD	37,075.79
HUMANA INC COM US\$0.166	197,611.63
HUNT (JB) TRANSPORT SVS USD0.01	20,392.50
HUNTINGTON BANCSHRS COM NPV	71,140.96
HUNTINGTON INGALLS INDUST WI	46,627.96
HUNTSMAN CORP USD0.01	23,244.77
HUSKY ENERGY INC COM NPV	54,234.34
HYDRO ONE LTD	9,824.09
HYOSUNG T & C CO KRW5000	21,749.96
HYUNDAI ENG & CONSKRW5000	29,362.34
HYUNDAI FIRE&MARINE KRW500	21,763.83
HYUNDAI HEAVY INDUSTRIESKRW5000	57,713.51
HYUNDAI MOBIS KRW5000	102,825.87
HYUNDAI MOTOR CO 2ND PRF, KRW5000	21,663.38
HYUNDAI MOTOR CO KRW5000	153,285.68
HYUNDAI ROBOTICS CO LTD	20,460.33
HYUNDAI STEEL KRW5000	34,210.67
IAC INTERACTIVECOR NEW COM STK0.01	39,976.47
IBERDROLA SA EURO.75 (ES)	293,204.66
ICICI BANK LTD INR2	35,257.46
ICL-ISRAEL CHEMILS1	21,616.32
IDEMITSU KOSAN CO LTD	80,214.78
IDEXX LABORATORIES INC USD0.1	33,149.87
IHH HEALTHCARE BHD (MK)	8,775.92

IHS MARKIT LTD USD0.01	37,211.89
IIDA GROUP HOLDINGS CO LTD	19,053.72
ILIAD SA NPV	10,067.89
ILLINOIS TOOL WKSCOM STK NPV	181,942.51
ILLUMINA INC USD0.01	87,800.93
IMPERIAL BRANDS PL GBP0.10	205,125.33
IMPERIAL HLDGS ZAR0.04	24,651.42
IMPERIAL OIL LTD (CT)	49,654.69
INCHCAPE PLC GBP0.1	29,998.93
INCITEC PIVOT LTD NPV	32,635.87
INCYTE CORP USD0.001	29,039.46
IND & COMM BK OF CHINA H CNY1	384,247.92
INDIAN OIL CORPORATION LTD INR10	34,007.20
INDITEX EURO.03	118,178.96
INDUSTRIAL ALLIANCE NPV	19,750.85
INDUSTRIAL BANK OF KOREA KRW5000	36,081.19
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	13,856.86
INFINEON TECHNOLOGIES AG	106,274.86
INFORMA PLC GBP4.35	34,228.66
INFOSYS LTD INR5	77,442.66
ING GROEP NV CVA EURO.01	466,555.94
INGENICO EUR1	9,144.00
INGERSOLL-RAND PLC USD1	92,569.40
INGREDION INC USD0.01	41,968.06
INNOGY SE	65,525.54
INNOLUX CORP	50,961.49
INPEX CORPORATION INC	120,517.11
INSURANCE AUSTRALIA GROUP	93,680.79
INTACT FINL CORP COM NPV (CT)	51,689.15
INTEL CORP,COM STK NPV	1,255,965.42
INTER PIPELINE LTD	37,415.34
INTERCONTINENTAL HOTELS GROU GBP0.1980952	58,668.61
INTERCONTINENTALEXCHANGE W/I USD0.01	140,266.83
INTERMEDIATE CAPITAL GROUP GBP0.2625	18,489.25
INTERNATIONAL PAPER,COM US\$1	132,561.14
INTERPUBLIC GP,COM US\$0.10	45,763.30
INTERTEK GROUP ORD GBP0.01	40,102.82
INTESA SANPAOLO EURO.52	384,681.20
INTESA SANPAOLO-RSP EURO.52	25,342.98
INTL BUSINESS MACH COM US\$0.5	767,631.69
INTL CONSOLIDATED AIRLINE-DI (LN)	58,301.37
INTL FLAV & FRAG,COM US\$0.125	21,781.37
INTUIT COM US\$0.01	117,860.78
INTUITIVE SURGICAL INC USD0.001	123,899.33
INVENTEC CO LTD TWD10	19,111.28
INVESCO LTD COM STK USD0.10	71,269.80
INVESTEC ORD GBP0.0002	33,748.98
INVESTOR AB SEK6.25'B'	40,530.88
INVITATION HOMES INC USD0.01	13,408.26
IPG PHOTONICS CORP USD0.0001	16,801.45

IPSEN EUR1	10,951.81
IQVIA HOLDINGS INC USD0.01	31,441.81
IRON MOUNTAIN INC	51,847.57
ISETAN MITSUKOSHI HOLDINGS	33,078.11
ISHIKAWAJIMA HARIMA,Y50	30,855.94
ISS A/S DKK1	47,919.69
ISUZU MOTORS,Y50	61,694.24
ITAU UNIBANCO HOLDING SA	354,270.81
ITAUSA INV ITAU SA PREF NPV	72,351.59
ITC LTD	20,046.53
ITOCHU CORP Y50	239,223.16
ITV PLC ORD 0.10	47,962.68
J FRONT RETAILING NPC	30,892.94
JABIL CIRCUIT INC USD0.001	46,719.33
JACOBS ENGINEERING GROUP USD1	51,740.31
JAMES HARDIE INDUSTRIES CDI EURO.59	15,605.56
JANUS HENDERSON GROUP PLC (US)	12,972.96
JAPAN AIRLINES CO LTD	9,493.44
JAPAN EXCHANGE GROUP INC	38,738.21
JAPAN POST BANK CO LTD (JT)	39,761.76
JAPAN POST HOLDINGS CO LTD	97,914.61
JAPAN POST INSURANCE CO LTD	22,778.34
JAPAN TOBACCO INC Y50000	173,184.81
JARDINE MATHESON HLDGS LTD USD0.25	58,397.67
JARDINE STRATEGIC USD0.05(SING QUOTE)	39,259.30
JAZZ PHARMACEUTICALS PLC	17,769.87
JBS SA-ON	26,092.55
JERONIMO MARTINS EUR1	9,181.45
JFE HOLDINGS INC NPV	112,556.41
JGC CP,Y50	37,993.25
JOHNSON & JOHNSON COM US\$1	1,464,699.43
JOHNSON CONTROLS INTERNATION CHF0.5	127,250.21
JOHNSON MATTHEY PLC	67,163.22
JONES LAND LASALLE INC	21,507.83
JPMORGAN CHASE COM USD1	2,082,084.75
JSW STEEL LTD INR1	25,578.39
JTEKT CORP NPV	23,252.45
JULIUS BAER GROUP LTD CHF0.02	56,703.56
JUNIPER NETWORKS INC \$.00001	39,621.94
JUST EAT PLC GBP0.01	11,131.16
JX HOLDINGS INC	232,353.81
K+S AG	55,317.61
KAJIMA CORP,Y50	52,297.86
KAKAO CORP KRW500	9,888.65
KANEKA CORP. Y50	18,979.80
KANSAI ELEC POWER,Y500	76,660.11
KANSAI PAINT,Y50	9,269.44
KANSAS CITY SOUTHERN INDSUSD0.01	47,219.16
KAO CORP	150,462.10
KAR AUCTION SERVICES INC USD0.01	17,893.66

KASIKORNBANK PCL THB10 (ALIEN)	49,341.46
KASIKORNBANK PCL THB10 (NVDR)	13,320.21
KAUFMAN & BROAD HOMECOMMON US\$1	18,846.07
KAWASAKI HEAVY IND,Y50	45,829.14
KAWASAKI KISEN KAI NPV	27,191.14
KB FINANCIAL GROUP KRW5000	173,970.34
KBC GROUP NV NPV	128,611.27
KDDI CORP Y5000	277,296.65
KEIO CORP NPV	10,121.59
KEISEI ELECTRIC RAILWAY,Y50	8,800.47
KELLOGG CO,COM US\$0.25	77,549.30
KEPCO (KOREA ELEC PWR) KW5000	107,772.83
KEPPEL CORP NPV	69,665.61
KERING EUR4	142,359.59
KERRY GROUP PLC-A EURO.125 (ID)	59,977.28
KESKO OYJ NPV SER 'B'	26,618.55
KEYCORP COM US\$0.01	93,913.67
KEYENCE CORP,Y50	149,569.56
KEYSIGHT TECHNOLOGIES IN	38,584.64
KGHM POLSKA MIEDZ, PLN10 BR	36,490.72
KIA MOTORS CORP, KRW5000	72,863.47
KIKKOMAN SHOYU,Y50	14,227.30
KIMBERLY-CLARK CP,COM US\$1.25	174,065.54
KIMCO REALTY COM US\$0.01	34,671.17
KINDER MORGAN INC USD0.01	204,406.15
KINGFISHER ORD GBP0.157142857	85,501.73
KINGSPAN GROUP EURO.13 (DUBLIN (ID)	11,197.76
KINNEVIK AB B SEK0.1	17,071.53
KINTETSU CORP NPV	40,490.28
KION GROUP AG	13,343.55
KIRBY EXPLORATIONCOM STK US\$0.10	19,083.79
KIRIN HOLDINGS COM NPV	140,049.61
KLABIN SA UNIT	9,621.61
KLA-TENCOR CORPORATION USD0.001	91,297.18
KLEPIERRE EUR4	46,063.85
KOBAYASHI PHARMACEUTICAL JPY50	9,137.70
KOBE STEEL NPV	42,099.07
KOC HLDG TRY1	24,217.88
KOHL'S CORP COM STK US\$0.01	113,912.57
KOITO MANUFACTURING,Y50	16,225.01
KOMATSU LTD (JT)	188,053.02
KONAMI CO Y50	10,159.80
KONE CORP NPV ORD 'B'	81,950.70
KONICA MINOLTA HOL NPV	29,857.33
KONINKLIJKE AHOLD NV EURO.01	202,415.92
KONINKLIJKE DSM NV EUR1.50	102,098.24
KONINKLIJKE KPN EURO.04	80,847.86
KONINKLIJKE PHILIPS NV EURO.2	214,978.93
KOREA GAS CORP KRW5000	21,155.34
KOREA ZINC CO KRW5000	8,774.38

KOREAN AIR LINES KRW5000	26,509.95
KOSE JPY 50	12,414.94
KRAFT HEINZ CO/THE USD0.01	166,007.38
KROGER CO,COM US\$1	199,403.03
KROTON EDUCACIONAL SA	12,395.06
KRUNGTHAI BANK THB5.15(ALIEN)	23,045.71
KT&G CORPORATION KRW5000	53,570.83
KUBOTA CORPORATION Y50	97,893.84
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	43,500.82
KUMBA IRON ORE LTD NPV	18,050.63
KUNLUN ENERGY CO LTD HKD0.01	18,139.61
KURARAY CO., ORD Y50	42,062.05
KYOCERA CORP,Y50	108,501.51
KYOWA HAKKO KIRIN CO. LTD	11,410.29
KYUSHU ELECTRIC POWER,Y500	52,526.95
KYUSHU RAILWAY COMPANY	30,302.39
L BRANDS INC USD0.5	64,752.24
L3 TECHNOLOGIES INC	86,549.27
LABORATORY AMER HLDGS USD0.01	74,256.97
LAFARGEHOLCIM LTD REG CHF2 (FP)	21,010.57
LAGARDERE S.C.A. EUR6.1 (FP)	31,080.68
LAM RESEARCH CORP COM NPV	98,475.87
LAMB WESTON HOLDING INC W/I USD1	17,154.37
LAND SECURITIES GROUP PLC GBPO.1066667	70,339.26
LANXESS NPV	44,629.72
LARGAN PRECISION CO LTD TWD10	23,476.77
LARSEN & TOUBRO INR2	19,989.76
LAS VEGAS SANDS CORP	134,512.50
LATAM AIRLINES GROUP SA	27,098.68
LEAR CORP	72,821.48
LEG IMMOBILIEN AG	32,504.67
LEGAL & GENERAL GROUP PLC GBPO.025	225,552.17
LEGG MASON INC USD0.10	18,268.07
LEGGETT & PLATT COM US\$0.01	32,461.74
LEGRAND SA	89,335.70
LEIDOS HOLDINGS INC USD0.0001	20,001.51
LEND LEASE CORP ORD A\$0.50	58,460.94
LENNAR CORP-A	56,992.25
LENOVO GROUP LRD HKD0.025	47,924.22
LEONARDO SPA EUR4.40	43,265.83
LEONI AG	19,406.17
LEUCADIA NATL CORP COM US\$1	48,566.48
LG CHEM LTD KRW5000	91,969.16
LG CORP KRW5000	42,846.00
LG DISPLAY CO LTD KRW5000	63,270.34
LG ELECTRONICS INC KRW5000	131,052.66
LG HOUSEHOLD & HEALTHCARE	19,993.13
LGIM EUR LIQUIDITY FD CLS'1'SH	15,650.35
LGIM GBP LIQUIDITY FD CLS'1'SHS	74,967.56
LGIM USD LIQUIDITY FD CLS 1	128,024.09

LI & FUNG HKD0.025	25,304.70
LIBERTY BROADBAND C	17,817.36
LIBERTY GLOBAL PLC A USD0.01 (US)	40,720.15
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	108,158.61
LIBERTY INTERACTIVE CORP A USD0.01	75,212.08
LIBERTY PROP'Y TRUST USD0.001	11,715.55
LIBERTY SIRIUS GROUP C	37,203.83
LILLY(ELI) & CO,CMN NPV	327,837.28
LINCOLN NATL CORP,COM US\$1.25	96,702.00
LINDE AG NPV (ASD 24/11/2017)	218,093.41
LINK REIT NPV	90,569.67
LION CP,Y50	10,386.83
LIVE NATION INC COM STK USD0.01	18,909.03
LIXIL GROUP CORPORATION	49,883.99
LKQ CORP USD0.01	50,565.32
LLOYDS BANKING GROUP ORD 25P	417,348.78
LOBLAW COMPANIES COM NPV (CT)	68,994.65
LOCKHEED MARTIN COM STK US\$.01	366,559.75
LOEWS CORP,COM STK US\$1	96,335.51
LOGITECH INTERNATIONAL-REG CHF0.25	10,626.52
LOJAS RENNER S.A.	14,815.46
LONDON STOCK EXCH ORD GBP0.06918604	62,993.87
LONGFOR PROPERTIES HKD0.1	19,079.23
LONZA GRP AG REGD CHF1	59,652.47
L'OREAL EURO.2	216,345.35
LOTTE SHOPPING CO KRW5000	21,183.10
LOWES,COM US\$0.50	340,877.97
LULELEMON ATHLETICA INC	17,121.97
LUNDIN PETROLEUM A NPV	8,977.74
LUXOTTICA GRP SPA EUR.6	43,350.10
LVMH MOET HENNESSY LOUIS VUI EURO.3	314,863.71
LYONDELLBASELL INDU CL A	251,160.26
M & T BANK CORP USD0.5	123,832.80
M3 INC	18,481.16
MACERICH CO/THE USD0.01	41,216.03
MACQUARIE GP LTD NPV	146,121.64
MACY'S INC USD0.01	122,417.37
MAGNA INTERNATIONAL INC (CT)	145,620.54
MAHINDRA & MAHINDRA LTD INR5	23,905.36
MAKITA ELECTRIC WORKS,Y50	50,932.96
MALAYAN BANKING BERHAD,M\$1	82,734.31
MAN GROUP PLC USD0.03428571	19,906.32
MANPOWERGROUP USD0.01	58,806.11
MANULIFE FINANCIAL CORP (CT)	238,087.20
MAPFRE SA EURO.1	32,061.25
MARATHON OIL CORP USD1	153,697.97
MARATHON PETROLEUM COM USD0.01	325,648.48
MARINE HARVEST NOK0.75	48,386.23
MARKEL CORP NPV	70,926.77
MARKS & SPENCER GP GBP0.25	72,054.12

MARRIOTT INTERNATIONAL CL A USD0.01	122,504.72
MARSH & MCLENNAN COM US\$1	163,782.97
MARTIN MARIETTA MATS US\$0.01 COM STK	48,217.56
MARUBENI CORP,Y50	146,373.61
MARUI CO., Y50	20,232.43
MARVELL TECH GRP LTD USD0.002	16,749.54
MASCO CORP,CMN STK US\$1	47,636.65
MASTERCARD INC-CLASS A USD0.0001	416,689.20
MATTEL INC,COM US\$1	33,236.06
MAXIM INTERGRATE PROD US\$0.001	66,653.46
MAZDA MOTOR CORP,Y50	80,809.56
MCCORMICK & CO-NON VTG SHS NPV	48,780.90
MCDONALD'S CORP COM NPV	524,543.81
MCKESSON CORPORATION \$0.01	300,698.43
MDU RESOURCES GRP INC USD1	33,142.36
MEDIATEK INC TWD10	109,293.06
MEDIBANK PRIVATE LTD	34,511.95
MEDIOBANCA SPA EURO.5	47,979.46
MEDIPAL HLDG CORP NPV	26,045.16
MEDTRONIC PLC USD0.1	464,603.37
MEGA FINANCIAL HLDGS TWD10	49,739.20
MEGGITT ORD 5P	30,669.85
MEIJI HOLDINGS CO LTD	52,088.43
MELROSE INDUSTRIES PLC GBPO.06857143	12,245.59
MERCADOLIBRE INC	28,702.41
MERCK & CO. INC. USD0.5	739,815.02
MERCK KGAA NPV ORD SHS	52,007.12
MERLIN PROPERTIES SOCIMI SA EUR1	10,302.97
METALURGICA GERDAU PRF NPV	45,886.50
METCASH LTD NPV	23,992.01
METLIFE INC COM USD0.01	337,954.61
METRO AG	47,233.77
METRO INC CLASS A SUB VTG NP (CT)	45,356.49
METSO OYJ EUR1.7	22,316.70
METTLER-TOLEDO INTL USD0.01	28,855.86
MGM RESORTS INTERNATIONAL USD0.01	85,303.05
MICHAEL KORS HOLDINGS LTD	44,040.33
MICHELIN (CGDE) EUR2	185,370.06
MICRO FOCUS INTERNATIONAL GBPO.1	10,945.89
MICROCHIP TECHNOLOGY USD0.001	72,802.00
MICRON TECHNOLOGY,US\$0.10	258,504.88
MICROSOFT CORP COM USD0.00001	2,383,821.47
MID AMERICA APARTMENT COMM USD0.01	20,750.76
MINEBEA CO,Y50	41,125.28
MINOR INTERNATIONAL PCL FOR THB1	8,752.34
MIRVAC GROUP	39,164.47
MISUMI GROUP Y50	15,171.47
MITSUBISHI CHEMICAL HOLDINGS (JT)	106,278.66
MITSUBISHI CORP,Y50	302,373.96
MITSUBISHI ELECTRIC, Y50	195,032.00

MITSUBISHI ESTATES, Y50 MITSUBISHI GAS CHEMICAL, Y50 MITSUBISHI HEAVY INDS, Y50 MITSUBISHI MATERIALS, Y50 MITSUBISHI MOTORS Y50 MITSUBISHI UFJ FINANCIAL MITSUI & CO LTD, ORD Y50 MITSUI CHEMICALS Y50 MITSUI ENG & SHIPBUILDING, Y50 MITSUI FUDOSAN CO Y50 MITSUI O.S.K. LINES, Y50 MIZUHO FINANCIAL G NPV MMC NORILSK NICKEL PJSC RUB1 (RX) MOHAWK INDUSTRIES INC USD0.01 MOL HUNGARIAN OIL AND GAS PL HUF125 MOLINA HEALTHCARE INC USD0.001 MOLSON COORS BREWING CO -B USD0.01 (UN) MONCLER SPA MONDELEZ INTL INC COM USD0.01 MONDI PLC EURO.2 (LN) MONSANTO CO USD0.01 MONSTER BEVERAGE CORP MOODY'S CORP USD1 MORGAN STANLEY COM USD0.01 MORRISON (WM) SUPERMKT ORD 10P (UK) MOSAIC CO/THE WI MOTOROLA SOLUTIONS INC USD0.01 MR PRICE GROUP LTD ZAR0.025 MS AND AD INSURANCE GROUP HOLDINGS MSCI INC-A USD0.01 MTN GROUP LTD ZAR0.0001 MTR CORPORATION HKD1 MTS PJSC OJSC RUB0.1 (RX) MTU AERO ENGINES GMBH MUNCHENER RUCKVERS NPV VINK, (REGD) MURATA MANUFACTURING, Y50 MURPHY OIL CORP COM US\$1 MURPHY USA INC MYLAN NV EURO.01 NABORS INDS LTD COM US\$0.001 NABTESCO CORP NPV NAGOYA RAILROAD CO, Y50 NAMCO BANDAI HLDGS NPV NAN YA PLASTIC TWD10 NASDAQ STOCK MARKET INC USD0.01 NASPERS LIMITED 'N' ZAR0.02 NATIONAL AUSTRALIA BANK, A\$1 NATIONAL GRID PLC GBP0.1139535 NATIONAL-OILWELL VARCO COM USD0.01 NATIXIS	93,920.73 28,457.38 138,012.64 36,304.07 33,831.11 751,144.69 285,716.65 49,183.96 18,167.79 130,960.28 35,396.99 440,422.49 42,658.30 60,877.23 9,527.53 23,774.08 58,799.68 12,533.51 313,139.27 55,391.46 205,317.38 68,689.92 81,438.72 347,991.62 75,234.81 78,896.76 69,090.00 29,683.52 141,528.32 26,111.38 182,041.74 42,320.78 57,725.29 36,783.98 351,348.27 104,799.94 45,094.89 33,812.76 102,194.09 24,322.24 9,219.28 31,239.32 38,168.87 75,389.00 46,381.89 285,337.63 391,112.14 311,041.81 132,968.87 54,926.71
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NATL BANK OF CANADA COM NPV	96,159.38
NAVIENT CORP USD0.01	43,211.89
NCR CORP COM US\$1	19,190.71
NCISOFT CORPORATION KRW500	13,676.85
NEC CORP, Y50	80,179.12
NEDBANK GROUP LTD ZAR1	41,094.73
NESTE OIL OYJ EUR3.4	52,216.29
NESTLE SA CHF1 (REGD)	1,202,164.17
NETFLIX INC USD0.001	274,684.97
NETWORK APPLIANCE NPV	69,943.02
NEW WORLD DEVELOPMENT, HK\$1	62,571.51
NEW YORK COMMUNITY BANCORP USD.01	51,363.67
NEWCREST MINING A\$ 0.50	46,564.40
NEWELL BRANDS INC COM USD1	44,144.81
NEWFIELD EXPLORATION USD.01	9,720.93
NEWMONT MINING CORP COM US\$1.6	106,161.49
NEWS CORP CLASS A	45,268.95
NEX GROUP PLC	25,406.45
NEXITY EUR5	18,236.84
NEXON CO LTD	13,582.29
NEXT GROUP ORD GBP0.10	63,206.69
NEXTERA ENERGY INC USD 0.01	349,366.85
NGK INSULATORS, Y50	9,396.92
NGK SPARK PLUG CO, Y50	30,294.99
NHN CORP KRW500	40,014.54
NICE SYSTEMS SILS1	11,359.37
NIDEC CORP Y50	119,667.20
NIELSEN HOLDINGS PLC EUR0.07	55,748.04
NIHON M&A CENTER INC NPV	8,988.97
NIKE INC CL 'B' COM NPV (UN)	284,191.01
NIKON CORP, ORD YEN50	42,840.99
NINTENDO CO, Y50	135,733.46
NIPPON ELECTRIC GLASS, Y50	19,858.29
NIPPON EXPRESS CO., Y50	46,253.87
NIPPON MEAT PACKERS, Y50	22,897.86
NIPPON PAINT, Y50	11,289.92
NIPPON PAPER INDUSTRIES CO L	22,565.68
NIPPON STEEL & SUMITOMO META	164,333.17
NIPPON TEL&TEL, ORD Y50000	151,157.30
NIPPON YUSEN KK, Y50	53,073.48
NISOURCE INC NPV	36,424.18
NISSAN CHEM INDS Y50	12,074.18
NISSAN MOTOR CO, Y50	234,266.96
NISSHIN SEIFIN GRP JPY50	28,692.12
NISSIN FOODS HOLDINGS CO LTD	9,782.19
NITORI CO Y50	45,224.45
NITTO DENKO CORP Y50	56,502.14
NKSJ HOLDINGS INC	124,498.06
NN GROUP NV	137,235.82
NOBLE CORP PLC CHF3.15	31,149.94

NOBLE ENERGY INC USD3.333	84,448.42
NOKIA OYJ (FH)	126,472.43
NOKIA OYJ (FP)	50,535.85
NOKIAN RENKAAT NPV	37,224.75
NOMURA HOLDINGS INC NPV	146,001.28
NOMURA REAL ESTATE HOLDINGS	20,884.56
NOMURA RESEARCH INSTITUTE IN	9,771.82
NORDDEUTSCHE AFFINERIE AG	32,148.22
NORDEA BANK AB ORD EURO.39632(SEK QUOTE) (SW (SS)	252,801.30
NORDSTROM INC,COM STK NPV	53,582.22
NORFOLK SOUTHERN CORP,COM US\$1	181,732.95
NORSK HYDRO ASA NOK3.6666	51,842.08
NORTHERN TRUST CP COM US\$1.666	97,489.83
NORTHROP GRUMMAN CORP COM NPV	230,927.60
NORWEGIAN CRUISE LINE HOLDIN	21,272.48
NOVARTIS AG CHF0.5 (REGD)	936,800.32
NOVATEK OAO STD RUB0.1 (RX)	32,881.64
NOVO-NORDISK AS DKK0.2 SER'B'(POST SPLIT)	314,906.22
NOVOZYMES A/S B SHARES DKK2	22,146.52
NRG ENERGY INC USD0.01	72,127.62
NSK Y50	45,271.02
NTPC LTD INR10	26,910.88
NTT DATA JPY5000	42,240.78
NTT DOCOMO NPV	204,156.59
NUANCE COMMUNICATI COM USD0.001	9,245.16
NUCOR CORPCOM STK US\$0.40	116,280.29
NUTRIEN LTD (CT)	130,965.64
NVIDIA CORP USD0.001	308,774.23
NVR INC USD0.01	18,324.30
NXP SEMICONDUCTORS NV	130,625.58
OBAYASHI CORP Y50	52,888.07
OBIC CO LTD	11,415.57
OCCIDENTAL PETROL,COM US\$0.20	316,013.91
ODAKYU ELECTRIC RAILWAY CO,Y50	32,037.62
OGE ENERGY CORP, COM USD2.50	27,195.59
OIL & NATURAL GAS CORP INR10	52,224.93
OIL CO. LUKOIL PJSC RUB0.025 (RM)	316,854.33
OIL SEARCH,PGK0.10	30,973.71
OJI PAPER,Y50	53,479.26
OLD DOMINION FREIGHT LINE USD0.1	18,029.56
OLD MUTUAL PLC GBP0.1142857 (LN)	144,435.71
OLD REPUBLIC INTL COM US\$1	35,728.31
OLYMPUS CORP NPV	47,337.42
OMNICOM GROUP COM US\$0.15	91,651.50
OMRON CORP JPY50	59,073.40
OMV AG ATS100 (VAR)	75,654.21
ON SEMICONDUCTOR COM USD0.01	20,621.41
ONEOK INC COM NPV	86,852.21
ONEX CORP NPV	32,151.93
ONO PHARMACEUTICAL CO LTD	51,491.90

ORACLE CORP COM STK NPV	556,196.58
ORANGE EUR4 (FP)	344,516.35
O'REILLY AUTOMOTIVE INC USD0.01	76,231.80
ORICA LIMITED AUD1.00	40,275.84
ORIENTAL LAND CO Y50	64,850.32
ORIGIN ENERGY NPV(POSTRECON DFD)	98,394.74
ORIX CORP,Y50	146,047.98
ORKLA ASA NOK6.25	51,642.96
ORPEA EUR1.25	11,284.01
ORSTED A/S DKK10	21,140.81
OSAKA GAS CO., ORD Y50	66,883.54
OSHKOSH TRUCK CORP USD0.01	18,699.73
OSRAM LICHT AG	14,225.61
OTP BANK HUF100	22,504.37
OTSUKA CORP NPV	10,649.40
OTSUKA HOLDINGS CO LTD	113,926.07
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	160,663.30
OWENS CORNING USD0.001	25,943.35
OWENS ILLINOIS COM US\$0.01	25,480.41
P G & E CORP (UN)	150,227.81
P.T. ASTRA INTL IDR50	32,607.99
PACCAR INCCOM STK US\$12	131,623.28
PACKAGING CORP OF AMERICA USD0.01	44,002.28
PADDY POWER BETFAIR ORD EUR0.09 (LN)	16,845.22
PALO ALTO NETWORKS INC	32,452.38
PANASONIC CORPORATION	242,335.44
PANDORA A/S DKK1	23,015.36
PARK HOTELS & RESORTS INC WI USD0.01	9,635.16
PARKER HANNIFEN,COM NPV	101,510.68
PARTNERS GROUP -REG CHF0.01	24,990.15
PAYCHEX INC COM US\$0.01	76,739.27
PAYPAL HOLDINGS INC W/I USD0.0001	254,156.31
PBF ENERGY INC CLASS A USD0.001	43,348.54
PEABODY ENERGY CORP	68,927.37
PEARSON ORD 25P	92,394.32
PEGATRON CORP TWD10	53,322.84
PEMBINA PIPELINE CORP (CT)	69,489.84
PENN NATIONAL GAMING USD0.01	34,365.44
PENNON GROUP ORD GBP0.407	19,642.83
PENTAIR PLC USD0.167	54,947.12
PEOPLE'S INSURANCE CO GROU H CNY1	21,747.31
PEOPLES UTD FINL COM STK USD0.01	38,013.87
PEPSICO INC CAP US\$0.01 2/3	680,174.32
PEPTIDREAM INC	8,761.91
PERNOD RICARD EUR1.55	160,020.36
PERRIGO CO PLC	52,502.93
PERSIMMON ORD 10P	50,701.88
PETROCHINA CC1	112,642.54
PETROFAC LTD	25,842.13
PETROL BRASILEIROS PREF NPV	302,019.47

PETROLEO BRASILEIRO SA N/PV	222,337.92
PETRONAS CHEMICALS GROUP BHD MYR0.1	36,504.52
PEUGEOT SA EURI EUR 1	117,278.36
PFIZER INC COM US\$0.05	1,122,702.06
PHILIP MORRIS INTERNAT -W/I	709,114.39
PHILLIPS 66	413,091.55
PHOENIX GROUP HOLDINGS EURO.0001	28,100.36
PICC PROPERTY CA 'H' CNY1	41,528.64
PIGEON CORP NPV	9,576.06
PING AN INSURANCE (H) CO NPV	117,905.25
PINNACLE WEST, COM US\$2.50	52,238.38
PIONEER NATURAL RES US\$0.01	91,551.92
PITNEY BOWES INC,COM US\$2	17,951.36
PKO BANK PLOSKI SA PLN1	63,974.03
PNC FINANCIAL SVCS COM USD5	369,962.18
POLARIS INDUSTRIES INC USD0.01	34,119.20
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	61,781.42
POPULAR INC USD0.01	19,931.98
PORSCHE AUTO HL SE NON ATG PRF NPV	71,204.72
POSCO KRW5000	227,929.50
POSTAL SAVINGS BANK OF CHI H CNY1	21,626.74
POSTE ITALIANE SPA	53,926.81
POWER ASSETS HOLDINGS LTD HKD1	52,735.58
POWER CORP CANADA,COM NPVSUBORD VOTING	70,376.84
POWER FINL CORP,COM NPV	52,103.74
POWSZECHNY ZAKLAD UBEZPIECZE	57,468.31
PPG INDS,COM STK US\$1.666	122,099.47
PPL CORP COM USD0.01	121,545.49
PRAXAIR INC COM NPV	173,433.26
PRESIDENT CHAIN CORP TWD10	11,493.56
PRINCIPAL FINANCIAL GP USD0.01	91,426.50
PROCTER & GAMBLE CO/THE USD1 (UN)	997,415.58
PROGRESSIVE CORP(OHIO) COM \$1	172,284.45
PROLOGIS INC USD0.01	136,868.23
PROSIEBEN SAT.1 MEDIA AG REG	56,671.29
PROXIMUS SA NPV	39,459.54
PRUDENTIAL CORP ORD 5P	393,515.90
PRUDENTIAL FIN INC USD 0.01	318,518.89
PRYSMIAN SPA EURO.1 (IM)	42,868.50
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	52,085.67
PTT GLOBAL CHEMICAL PCL FOR	49,563.83
PTT PUBLIC CO THB10-ALIEN MKT	229,508.63
PUBLIC BANK NHD MYR1 (MALAYSIA)	99,531.36
PUBLIC SERVICE ENTCOM STK NPV	164,337.21
PUBLIC STORAGE INC USD.1	97,971.42
PUBLICIS GROUPE SA EURO.4	75,065.97
PULTE GROUP INC USD0.01	42,499.81
PVH CORP USD1	57,787.03
QANTAS AIRWAYS NPV	24,596.79
QBE INSURANCE GROUP LTD (AU)	90,305.02

QIAGEN N.V. EURO.01 (GY)	13,345.67
QORVO INC COM USD0.0001	37,536.66
QUAL COMM INC STK US\$0.0001	406,323.50
QUALITY CARE PROPERTIES	19,573.59
QUANTA COMPUTER INC TWD10	40,100.53
QUANTA SERVICES INC USD00001	26,485.57
QUEST DIAGNOSTICS COM US\$0.01	65,947.74
RAIA DROGASIL SA	9,775.72
RAIFFEISEN INTL BK INTL NPV	42,961.80
RAKUTEN INC COM STK	13,310.39
RALPH LAUREN CORP USD0.01	42,553.48
RAMSAY HEALTHCARE NPV	12,402.94
RANDGOLD RESOURCES ORD USD0.05	15,322.99
RANDSTAD HLDGS NV EURO.10	50,458.52
RAYMOND JAMES FINANCIAL USD.01	45,418.94
RAYTHEON COM STK USD0.01	261,278.80
REALOGY HOLDINGS CORP USD0.01	20,666.62
REALTY INCOME CORP USD1	57,777.63
RECKITT BENCKISER ORD GBPO	223,586.33
RECRUIT HOLDINGS CO LTD	99,557.17
RED ELECTRICA CORPORACION SA EURO.5	48,095.27
RED HAT ORD USD0.0001	53,155.45
REDEFINE PROPERTIES LTD ZAR0.1	9,867.55
REGENCY CENTERS CORP USD0.01	17,645.97
REGENERON PHARMACEUTICALS	54,787.23
REGIONS FINANCIAL COM USD0.625	119,767.04
REINSURANCE GRP OF AM US\$0.01	44,441.46
RELIANCE INDUSTRIES LTD INR10	152,264.56
RELIANCE STEEL AND ALUMINUM	29,685.82
RELX NV EURO.06	72,666.08
RELX PLC GBPO.1444	81,951.66
REMGRO ZAR0.01	47,401.96
RENAISSANCERE HLDGS LTD USD1	30,295.00
RENAULT ORD EUR3.81	195,182.77
RENESAS ELECTRONICS CORP	9,243.39
RENGO CO Y50	19,696.76
RENTOKIL INITIAL ORD GBPO.01 (POST REORG)	13,781.25
REPSOL SA (RG) EUR1	265,091.65
REPUBLIC SERVICES INC USD0.01	75,638.47
RESMED INC USD0.004	27,571.31
RESONA HLDGS INC NPV	98,446.88
RESTAURANT BRANDS INTERN (CT)	25,957.97
REXEL SA EUR5	61,505.33
RHEINMETALL AG DEM5	35,281.85
RICOH CO., Y50	83,944.88
RIGHTMOVE PLC GBPO.01	10,696.85
RIO TINTO NPV	147,042.11
RIO TINTO PLC GBp0.1 (LN)	377,289.58
RIOCAN REAL ESTATE INV TST NPV	38,133.55
RITE AID CORP US\$1.00	24,953.50

ROBERT HALF INTL COM US\$1	32,205.64
ROCHE HLDGS AG CHF100 (BR)	14,460.83
ROCHE HLDGS AG GENUSSSCHEINE, NPV	773,589.29
ROCKWELL AUTOMATION COM USD1	85,303.10
ROCKWELL COLLINS I COM USD0.01	71,819.66
ROGERS COMMUNICATIONS INC-B (CT)	93,414.46
ROHM COM Y50	41,702.21
ROLLS ROYCE ORD GBP1.50	136,083.88
ROPER INDUSTRIES INC USD0.01	88,332.90
ROSNEFT OIL COMPANY RUB0.01 (RX)	59,953.07
ROSS STORES,CMN US\$0.01	103,119.27
ROYAL BANK OF CANADA (CT)	626,330.47
ROYAL BANK OF SCOTLAND GROUP GBP1	105,197.34
ROYAL CARIBBEAN CRUISES LTD (UN)	74,360.49
ROYAL DUTCH SHELL PLC-A SHS EURO0.07 (LN)	263,864.12
ROYAL DUTCH SHELL PLC-A SHS EURO0.07 (NA)	909,390.13
ROYAL DUTCH SHELL PLC-B SHS EURO0.07 (LN)	1,285,254.96
ROYAL MAIL PLC	73,434.86
RPC GROUP ORD 5P	9,009.16
RSA INSURANCE GROUP PLC GBP0.01	63,801.48
RUBIS EUR1.25	10,702.32
RWE AG NPV	242,560.32
RYDER SYSTEM INC,COM US\$0.50	25,929.01
RYOHIN KEIKAKU CO Y50	15,308.87
S&P GLOBAL INC USD1	145,686.78
SABANCI HOLDINGS TRY1	20,245.43
SABESP CIA SANEAME COMNPV	18,139.59
SAFRAN EURO.20	133,603.63
SAGE GROUP PLC/THE GBP0.01	44,258.41
SAINSBURY (J) ORD GBP0.28571428	87,384.55
SAIPEM SPA	24,104.43
SALESFORCE.COM NPV	193,047.12
SALZGITTER AG NPV	21,209.19
SAMPO OYJ SER'A'NPV	143,497.99
SAMSONITE INTERNATIONAL SA USD0.01	11,593.37
SAMSUNG BIOLOGICS CO LTD KRW2500	12,250.07
SAMSUNG ELECT PFD KRW5000	173,123.39
SAMSUNG ELECTRO-MECH KRW5000	35,901.10
SAMSUNG ELECTRONIC KRW5000	1,275,185.97
SAMSUNG FIRE+MARINE KRW5000	61,456.11
SAMSUNG LIFE INSURANCE CO KRW500	54,904.19
SAMSUNG SDI KRW5000, KRW5000	48,685.38
SAMSUNG SDS CO LTD KRW500	15,294.94
SANDS CHINA LTD USD0.01	68,937.44
SANDVIK AB NPV (POST SPLIT)	117,648.30
SANLAM ZAR0.01	74,993.96
SANOFI EUR2 (FP)	582,792.27
SANTANDER CONSUMER USA HOLDI	20,688.70
SANTEN PHARMACEUTICAL,Y50	11,634.21
SANTOS,A\$0.25	53,534.82

SAP AG NPV	362,188.97
SAPPI R1	20,500.58
SAPUTO GROUP INC	33,674.64
SARTORIUS AG-VORZUG	9,534.49
SASOL NPV	181,524.05
SBA COMMUNICATIONS CORP USD0.01	39,902.40
SBERBANK RUB3 (RX)	217,494.37
SBI HOLDINGS INC NPV	33,602.84
SCANA CORP NPV	40,778.84
SCENTRE GROUP	87,407.15
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	37,727.54
SCHLUMBERGER LTD USD0.01 (UN)	464,419.21
SCHNEIDER SA ELECTRIC EUR8.00 (FP)	289,781.81
SCHROEDERS VTG SHS GBP1	9,974.13
SCHWAB(Charles) CORP US\$0.01	190,795.99
SCOR SE EUR7.876972 (FP)	62,372.44
SEAGATE TECHNOLOGY USD0.00001	124,562.20
SEALED AIR CORP COM USD0.01	33,640.27
SEB SA EUR1.00	10,425.95
SECOM CO,Y50	74,363.77
SECURITAS AB SWKR1 SER 'B'	40,621.82
SEEK LTD NPV	9,992.98
SEGRO PLC ORD GBP0.10	37,825.96
SEI INVESTMENTS CO USD.01	20,070.45
SEIKO EPSON CORP NPV	32,542.51
SEINO HOLDINGS NPV	21,110.02
SEKISUI CHEMICAL, Y50	39,561.86
SEKISUI HOUSE, ORD Y50	83,080.02
SEMBCORP INDUSTRIE SHD0.25 (POST REORG)	18,349.04
SEMPRA ENERGY CORP COM NPV	144,547.66
SENIOR HOUSING PROP TST USD0.01	20,138.29
SENSATA TECHNOLOGIES HOLDING EURO.01	17,615.46
SERVICENOW INC USD0.001	56,466.65
SES (FP)	28,818.40
SES (LX)	9,398.22
SEVEN & I HOLDINGS NPV	230,557.74
SEVERN TRENT PLC GBP0.9789	42,301.78
SGS HOLDING SWF20 (REGD)	55,446.34
SHAW COMMUNICATIONS 'B'	56,351.94
SHERWIN WILLIAMS,CMN US\$1	97,224.21
SHIMADZU CORP NPV	15,558.07
SHIMANO INC Y50	22,706.89
SHIMAO PROPERTY HOLDINGS CNY0.1	21,860.56
SHIMIZU CONSTRUCTION CO,Y50	36,296.36
SHIN KONG FIN HLDG CO TWD10	19,786.29
SHINETSU CHEMICAL, Y50	183,504.58
SHINHAN FIN GROUP KRW5000	131,918.43
SHIONOGI & CO,Y50	56,437.09
SHIRE ORD GBP0.05	137,032.06
SHISEIDO CO,Y50	101,397.78

SHIZUOKA BANK,ORD Y50	33,283.82
SHOPRITE HLDGS LTD ZAR0.011	49,857.44
SHOWA DENKO KK,Y50	43,507.92
SHOWA SHELL SEKIYU,ORD Y50	33,529.42
SIAM CEMENT CO THB1 (NVDR)	18,201.25
SIAM CEMENT CO THB1(ALIEN MARK, ET)	8,860.53
SIAM COMM BANK THB10 (ALIEN)	69,430.24
SIEMENS AG-REG (GY)	582,571.93
SIEMENS HEALTHINEERS AG	10,107.43
SIKA AG CHF0.60 (BR)	61,716.09
SILLAJEN INC KRW500	10,433.45
SIME DARBY BERHAD	22,979.10
SIME DARBY PLANTATION BHD MYR0.5	28,138.43
SIMON PROPERTY COM USD0.0001	185,970.19
SINGAPORE AIRLINES SG\$1 (SINGAPORE)	24,491.38
SINGAPORE EXCHANGE LTD SGD0.01	9,238.13
SINGAPORE PRESS HLDGS SGD0.2	18,676.25
SINGAPORE TECH ENGINE SG\$0.10	19,150.89
SINGAPORE TELECOM LTD (SG)	123,783.41
SINO LAND CO. HK\$1.00	9,779.03
SINOPHARM GROUP CO-H	20,939.12
SIRIUS XM HOLDINGS INC USD0.001	17,823.59
SK C&C CO LTD	40,818.63
SK ENERGY CO LTD NPV	126,130.22
SK HYNIX INC KRW5000 (KP)	185,251.71
SK TELECOM KRW500	41,462.02
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	113,592.82
SKANSKA AB SER 'B' SEK3 (SWEDEN)	64,616.32
SKF AB SER 'B' NPV (POST SPLIT)	61,014.89
SKY PLC ORD GBP0.50	105,956.37
SKYWORKS SOLUTIONS USD0.25	36,692.02
SL GREEN REALTY CORP USD0.01	47,606.96
SLM CORP USD0.2	23,490.70
SMC CORP Y50	86,339.96
SMITH & NEPHEW ORD USD0.20	70,642.57
SMITHS GROUP ORD GBP 0.375	48,590.58
SMUCKER (JM) CO COM NPV	71,731.31
SMURFIT KAPPA GROUP PLC EURO.001 (LN)	18,956.42
SNAM SPA EUR1	76,855.50
SNAP-ON INC COM STK US\$1	16,720.00
SNC-LAVALIN GROUP INC NPV	42,696.43
SOC GENERALE ORD SHS EUR1.25	475,040.28
SODEXO	53,283.12
SOFTBANK GROUP CO NPV	340,234.33
S-OIL CORP KRW2500	35,495.24
SOJITZ HOLDINGS CP NPV	49,513.36
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	68,270.64
SONIC HEALTHCARE AUD0.20	43,079.17
SONOCO PRODUCTS CO COM NPV	19,884.94
SONOVA HOLDING AG REG CHF0.05	16,223.36

SONY CORP, Y50	365,996.64
SONY FINANCIAL HLDGS INC	20,371.05
SOUTH32 LTD (AT)	63,560.46
SOUTHERN CO COM US\$5	283,538.29
SOUTHERN COPPER CORP USD0.01 (UN)	8,975.44
SOUTHWEST AIRLINES COM US\$1	36,277.98
SPIRAX SARCO ENGINEERING PLC GBP0.269231	11,480.57
SPIRIT AEROSYSTEMS HOLD-CL A NPV	26,250.75
SPLUNK INC USD0.001	27,770.28
SSE PLC GBP 0.5	184,559.69
ST JAMES'S PLACE ORD 15P	39,570.41
STANDARD BK GR LTD ZAR0.10	178,178.15
STANDARD CHARTERED PLC USD0. (LN)	269,207.54
STANDARD LIFE PLC GBP0.122222	100,962.02
STANLEY BLACK & DECKER INC USD2.5	103,629.70
STANLEY ELECTRIC,ORD Y50	30,989.50
STARBUCKS CORP	245,886.55
START TODAY CO LTD	9,788.95
STARWOOD PROPERTY TRUST INC USD0.01	17,924.32
STATE BANK OF INDIA INR1	40,076.69
STATE STREET CORP COM US\$1	176,629.05
STATOIL ASA NOK2.50	285,292.06
STEEL DYNAMICS INC USD0.01	30,133.63
STERICYCLE INC USD0.01	9,724.51
STMICROELECTRONICS NV EUR1.0 (FP)	62,336.25
STOCKLAND NPV	55,390.84
STORA ENSO OYJ NPV SER 'R'	73,597.13
STOREBRAND AS 'A' NWKR5	26,963.64
STRAUMANN HOLDING AG-REG CHF 0.1	12,844.87
STRYKER CORP COM US\$0.10	175,270.55
SUBSEA 7 SA USD2	26,704.95
SUEZ ENVIRONNEMENT EUR4	52,665.04
SUMCO CORPORATION NPV	12,299.76
SUMITOMO CHEMICAL CO,Y50	79,946.67
SUMITOMO CORP, Y50	182,259.14
SUMITOMO ELECTRICAL, ORD Y50	102,679.37
SUMITOMO FORESTRY,ORD Y50	19,003.70
SUMITOMO HEAVY INDS,Y50	31,103.46
SUMITOMO METAL MINING, Y50	69,289.39
SUMITOMO MITSUI FIN GRP NPV	507,065.70
SUMITOMO MITSUI TRUST HOLDINGS	136,723.85
SUMITOMO REALTY & DEV,ORD Y50	81,428.26
SUMITOMO RUBBER Y50	24,640.97
SUN HUNG KAI PROPERTIES,HK\$0.5	153,990.73
SUN LIFE FINANCIAL INC (CT)	162,032.96
SUNAC CHINA HOLDINGS LTD HKD0.1	24,554.13
SUNCOR ENERGY INC (CT)	355,288.09
SUNCORP GROUP LTD (AU)	102,920.40
SUNTORY BEVERAGE & FOOD LTD	32,213.33
SUNTRUST BANKS ,CMN US\$1	175,277.68

SURGUTNEFTEGAS OJSC RUB1 (RX)	61,971.86
SUZANO PAPEL E CELULOSE SA	9,407.25
SUZUKEN CO LTD JPY50	21,314.24
SUZUKI MOTOR CORP Y50	128,807.07
SVB FINANCIAL GROUP USD.001	47,336.06
SVENSKA CELLULOSA AB B SHS	58,402.46
SVENSKA HANDELSBANKEN A SHS	133,969.85
SWATCH GRP AG-B CHF2.25	70,791.52
SWEDBANK AB A SHARES	167,584.57
SWEDISH MATCH SEK1.20	41,082.76
SWIRE PACIFIC 'A' ORD HK\$0.60	44,359.06
SWISS LIFE HOLDING AG	98,793.00
SWISS PRIME SITE CHF25.6	39,555.63
SWISS RE AG ORD SHS CHF0.1	312,894.67
SWISSCOM AG CHF9 (REGD)	74,393.62
SYDNEY AIRPORT NPV(STAPLED SECURITY)	11,357.52
SYMANTEC CORP. COM US\$0.01	92,306.74
SYMRISE AG	39,307.16
SYNCHRONY FINANCIAL USD0.001 (UN)	165,578.74
SYNOPSIS COM STK US\$0.01	24,899.16
SYSCO CP,US\$1	173,914.82
SYSMEX CORP NPV	26,135.62
T & D HOLDINGS NPV	86,383.95
T GARANTI BANKASI TRY1	46,714.17
T IS BANKASI SER'C'TRY1	20,414.16
T MOBILE US INC USD0.0001	78,840.13
T ROWE PRICE GROUP INCUSD0.2	116,345.85
TAB CORP HLDGS A\$1	31,052.89
TAIHEIYO CEMENT CORP Y50	34,968.97
TAISEI CORP,ORD Y50	60,528.03
TAISHIN FINANCIAL TWD10	9,271.20
TAISHO PHARMACEUTICAL HOLDIN	8,967.36
TAIWAN CEMENT TWD10	28,481.25
TAIWAN COOPERATIVE FINANCIAL	10,354.98
TAIWAN MOBILE CO TWD10	30,491.52
TAIWAN SEMICONDUCTOR TWD10	798,192.83
TAKASHIMAYA CO,Y50	18,163.34
TAKEDA PHARMACEUTICAL NPV	212,510.58
TAKE-TWO INTERACTIVE USD.01	47,245.65
TAPESTRY INC USD0.01	75,644.79
TARGA RESOURCES CORP USD0.001	18,703.12
TARGET CORP USD0.1669	304,908.91
TATA CON SVS INR1	40,155.92
TATA MOTORS LTD INR2	30,197.33
TATA STEEL LTD INR10 (IN)	23,482.85
TATE & LYLE ORD 25P	20,166.48
TATNEFT CLS RUB1 (RX)	74,134.73
TAYLOR WIMPEY GBP0.01	45,091.19
TD AMERITRADE HLDG USD0.01	55,166.40
TDC A/S	75,669.59

TDK CORP (JT)	71,367.46
TE CONNECTIVITY LTD CHF1.37	155,843.15
TECH DATA CORP USD0.0015	47,160.93
TECHNIPFMC PLC USD1 (FP)	54,178.05
TECHTRONIC INDUSTRIES HKD0.1	14,712.43
TECK RESOURCES LTD-CLS B (CT)	93,513.20
TEIJIN, Y50	24,291.42
TELE2 AB B SHS	33,246.79
TELECOM CORP OF NEW ZEALAND (NZ)	32,465.44
TELECOM ITALIA DI RISP EUR.55	59,907.91
TELECOM ITALIA SPA NPV	140,981.30
TELEF BRASIL	54,555.52
TELEFLEX INC USD1	23,018.90
TELEFONICA DEUTSCHLAND HOLDI	21,090.47
TELEFONICA SA EUR1	542,807.95
TELEKOMUNIKASI INDONESIA PER IDR50	39,216.63
TELENOR NOK10,000	115,010.31
TELEPERFORMANCE EUR2.5	18,244.34
TELEPHONE AND DATA SYSTEMS USD0.01	22,611.04
TELIA CO AB (SS)	142,850.96
TELSTRA CORP LTD NPV	103,449.95
TELUS CORPORATION COM NPV (NON CANADIAN)	51,786.39
TEMENOS GROUP AG CHF5	14,132.31
TEMP HOLDINGS CO LTD	10,106.70
TENAGA NASIONAL BHD. MY\$1	100,086.64
TENARIS SA USD1 (IM)	33,895.68
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	15,138.88
TENCENT HOLDINGS LTD HKD0.00002	80,034.49
TENET HEALTHCARE CORP USD0.05	52,747.24
TENNECO AUTOMOTIVE COM US\$0.01	22,396.33
TERADATA CORP COM STK USD0.01'WI'	17,922.94
TEREX CORP COM US\$0.01	18,918.96
TERNA SPA	52,774.66
TERUMO,ORD Y50	64,102.42
TESCO ORD 5P	300,089.05
TESLA MOTORS INC USD0.001	71,098.74
TEVA PHARMA ILS0.1 UTS	150,979.94
TEXAS INSTRUMENTS INC USD1 (US)	359,865.59
TEXTRON INC, COM STK US\$0.125	74,846.42
THAI OIL PCL-FRGN NPV	18,290.55
THALES EUR3	57,272.10
THERMO ELECTRON COM US\$1	273,874.46
THK CO. Y50	9,705.99
THOMAS COOK GROUP ORD EURO.10	22,187.28
THOMSON REUTERS CORP (CT)	66,488.72
THYSSEN KRUPP AG NPV	101,777.55
TIFFANY & CO USD0.01	48,049.65
TIGER BRANDS ZAR0.10	10,131.42
TIM PARTICIPACOES SA	23,440.74
TIME WARNER INC USD0.01	335,324.94

TINGYI HOLDINGS CORP US\$0.005	19,616.81
TJX CO COM US\$1	211,575.23
TOBU RAILWAY,Y50	37,170.56
TOHOKU ELECTRIC POWER,ORD Y500	49,293.84
TOKIO MARINE HLDG NPV	229,796.45
TOKYO ELEC POWER CO,Y500	124,605.12
TOKYO ELECTRON,Y50	103,893.88
TOKYO GAS CO,Y50	98,947.61
TOKYU CORP, Y50	46,918.05
TOKYU FUDOSAN HOLDINGS CORP	25,762.46
TOLL BROTHERS INC USD0.01	33,730.54
TOPPAN PRINTING,ORD Y50	44,048.86
TORAY INDUSTRIES, Y50	94,386.71
TORCHMARK CORP,COM US\$1	46,530.00
TORONTO-DOMINION BANK (CT)	571,097.75
TOSHIBA CORP, Y50	152,919.92
TOSOH CORP,ORD Y50	34,649.89
TOTAL SA EUR2.5 (FP)	1,230,914.38
TOTAL SYS SVCS USD1	49,541.80
TOTO,Y50	36,517.01
TOYOTA INDUSTRIES CORP JPY50	74,134.64
TOYOTA MOTOR CO,Y50	1,303,368.27
TOYOTA TSUSHO CORP Y50	69,423.11
TRACTOR SUPPLY CO US\$0.008	15,901.47
TRANSCANADA CORP (CT)	176,661.29
TRANSDIGM GROUP INC USD0.01	70,453.82
TRANSOCEAN LTD CHF15 (UN)	73,610.70
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	71,266.44
TRAVELERS CO INC COM NPV	281,724.16
TRAVIS PERKINS ORD 10P	35,101.54
TREAS I/L 0.125 22/03/46	13,126,596.27
TREAS I/L 0.125 10/08/48 3MO	5,468,739.64
TREAS I/L 0.125 22/03/24 3MO	10,956,573.50
TREAS I/L 0.125 22/03/26 3MO	9,294,882.83
TREAS I/L 0.125 22/03/29 3MO	11,233,080.66
TREAS I/L 0.125 22/03/44 3MO	15,817,974.61
TREAS I/L 0.125 22/03/58 3MO (S1 GB)	13,232,196.80
TREAS I/L 0.125 22/03/68 3MO	19,060,617.35
TREAS I/L 0.125 22/11/36 3MO	7,444,821.41
TREAS I/L 0.125 22/11/56 3MO	6,167,638.74
TREAS I/L 0.25 22/03/52 3MO	14,704,922.16
TREAS I/L 0.375 22/03/62 3MO	18,934,446.63
TREAS I/L 0.5 22/03/50 3MO	16,821,230.49
TREAS I/L 0.625 22/03/40 3MO	16,231,867.11
TREAS I/L 0.625 22/11/42 3MO	15,578,986.51
TREAS I/L 0.75 22/03/34 3MO	13,999,424.64
TREAS I/L 0.75 22/11/47 3MO	16,564,918.25
TREAS I/L 1.125 22/11/37 3MO	16,507,224.49
TREAS I/L 1.25 22/11/27 3MO	14,784,219.14
TREAS I/L 1.25 22/11/32 3MO	14,284,221.41

TREAS I/L 1.25 22/11/55 3MO	20,504,951.62
TREAS I/L 2 26/01/35 8MO	13,635,689.95
TREAS I/L 2.5 17/07/24 8MO	13,612,681.53
TREAS I/L 4.125 22/07/30 8MO	9,715,020.77
TREASURY WINE ESTATES LTD	18,987.81
TRELLEBORG AB 'B' SWKR25	34,367.94
TREND MICRO Y50	14,030.84
TRIBUNE MEDIA CO A	20,547.89
TRIMBLE NAVIGATION COM NPV	17,883.81
TRINITY INDUSTRIESCOM STK US\$1	21,166.43
TRIPADVISOR INC USD0.001	8,868.76
TSURUHA HOLDINGS INC NPV	10,581.81
TUI AG DI (LN)	49,441.51
TUI AG NPV (GY)	19,263.83
TULLOW OIL PLC GBp0.1 (LN)	17,866.58
TUPRAS (T PETR RAF) TRY1	25,790.92
TURK HAVA YOLLARI AO TRY 1	28,237.37
TURKCELL ILETISIM TRY1	20,920.31
TWENTY FIRST CENTURY FOX B USD0.01	80,776.29
TWENTY FIRST CENTURY FOX INC USD0.01	160,978.50
TWITTER INC USD0.000005	39,581.72
TYSON FOODS INC CL 'A' COMUS\$0.10	109,898.93
UBE INDUSTRIES, Y50	24,604.92
UBI BANCA SCPA EUR2.50	66,157.16
UBISOFT ENTERTAINMENT EURO.0775 (FP)	14,833.54
UBS GROUP AG 0.1 (SE)	371,994.37
UCB NPV	47,009.16
UDR INC COM USD0.01	41,233.49
UGI CORP COMMON NPV	26,077.09
UK TREAS I/L 0.125 22/11/65	9,968,675.04
ULTA SALON COSMETICS & FRAGR USD0.01	23,944.56
ULTRAPAR PARTICIPACOES SA	64,362.23
UMICORE	60,757.20
UNI CHARM CORP. Y50	42,030.14
UNIBAIL-RODAMCO EUR5 (NA)	220,066.41
UNICREDIT SPA	397,914.40
UNILEVER NV CVA EURO.16	410,868.30
UNILEVER PLC ORD GBp0.031111	297,637.38
UNION PACIFIC CORP COM US\$2.50	454,192.55
UNIPER SE	104,908.32
UNIPOL GRUPPO FINANZIARIO SP	48,089.21
UNIPOLSAI ASSICURAZIONI SPA	22,871.33
UNI-PRESIDENT ENTERPRISESTDW10	64,768.97
UNITED CONTINENTAL HOLDINGS USD0.01	39,966.22
UNITED INTERNET AG REG SHS NPV	14,847.80
UNITED MICROELECTRONICS CORPTWD10	44,561.49
UNITED OVERSEAS BK,SIN\$1	157,113.92
UNITED PARCEL SERVICE - CL BUSD0.01	333,993.73
UNITED RENTALS INC USD0.01	70,784.25
UNITED STATES STEEL CORP USD1	30,424.56

UNITED TECHNOLOGIES CORP USD1	485,337.96
UNITED UTILITIES G ORD GBP5.00	49,331.17
UNITEDHEALTH GROUP INC USD0.01US\$0.01	854,255.60
UNITI GROUP INC USD0.0001	24,472.63
UNIVERSAL HEALTH SVCS B USD.01	50,365.14
UNUM GROUP COM USD0.10	67,382.62
UPM KYMMENE OY EURNPV	133,281.66
US BANCORP COM USD0.01	402,402.65
US FOODS HOLDING CORP	25,778.72
USS CO LTD JPY50	8,902.06
VALE RIO DOCIE (CIA) COM NPV	309,322.82
VALEANT PHARMACEUTICALS INTE (CT)	51,153.64
VALEO SA EUR1	83,590.01
VALERO ENERGY CORP USD0.01	430,013.09
VALIDUS HOLDING LTD COM STK USD0.175	23,946.31
VARIAN MEDICAL SYSTEMS INC USD1	43,245.89
VEDANTA LTD ORD INR10	24,595.29
VENTAS INC COM. USD 0.25	90,842.03
VENTURE CORP LTD SD\$0.25	31,114.90
VEOLIA ENVIRONMENT EUR5	126,653.25
VEREIT INC USD0.01	40,797.42
VERISIGN INC USD0.001 (US)	20,325.15
VERISK ANALYTICS INC-CLASS A USD 0.001	31,646.66
VERIZON COMMS COM USD0.10 (UN)	1,235,087.91
VERTEX PHARMACEUTICALS USD0.01	82,390.63
VESTAS WIND SYSTEM DKK10	60,959.86
VF CORP,COM STK NPV	104,965.04
VIACOM INC NEW CL'B'NON-VTG USD0.01	91,092.42
VICINITY CENTRES	33,960.47
VIFOR PHARMA AG CHF0.01	34,124.57
VINCI EUR 2.50	289,991.89
VISA INC-CLASS A SHRS	591,906.74
VISTEON CORP	23,357.76
VIVENDI SA EUR5.50	253,374.59
VMWARE INC-CLASS A	16,414.90
VODACOM GROUP (PTY) LTD	48,700.71
VODAFONE GROUP PLC USD0.2095	741,717.41
VOESTALPINE AG NPV	48,752.91
VOLKSWAGEN AG NON VTG PRF NPV	424,330.60
VOLKSWAGEN AG ORD NPV	68,352.76
VOLVO AB SER'B' NPV (POST SPLT)	195,187.80
VONOVIA SE	106,903.42
VORNADO REALTY TST COM US\$0.04	55,743.43
VOYA FINANCIAL INC USD0.01	81,693.02
VTB BANK PJSC RUB0.01((RX)	39,459.95
VULCAN MATERIALS,COM US\$1	51,447.74
WABTEC CORP USD0.01	13,985.37
WALGREENS BOOTS ALLIANCE INC USD0.01	307,922.12
WALMART DE MEXICO SER V	79,662.02
WAL-MART STORES,COM US\$0.10	952,181.75

WANT WANT CHINA HOLDINGS USD0.02	8,970.67
WARTSILA OYJ ABP SER 'B' EUR3.50	45,448.62
WASTE CONNECTIONS INC (CT)	57,462.36
WASTE MANAGEMENT INC USD0.01	166,401.67
WATERS CORP COM US\$0.01	50,343.80
WEATHERFORD INTERNATIONAL PL USD1	29,426.49
WEC ENERGY GROUP INC USD0.01	91,544.21
WEIR GROUP ORD 12.5P	31,699.23
WELLCARE HEALTH PLANS INC USD0.01	30,261.61
WELLS FARGO & CO COM USD1 2/3	1,435,127.16
WELLTOWER INC USD1	112,267.93
WENDEL EUR4	34,822.47
WESCO INTERNATIONAL INC USD0.01	25,558.54
WESFARMERS LTD NPV	250,092.46
WEST JAPAN RAILWAY JPY50000	93,374.17
WESTAR ENERGY INC USD5	26,183.42
WESTERN DIGITAL CORP USD.01	127,442.83
WESTERN UNION COMP COM STK USD0.01	52,800.31
WESTFIELD CORP	66,116.33
WESTON(GEORGE),COM NPV	26,436.73
WESTPAC BANKING CORP (AU)	467,869.06
WESTROCK CO COM USD0.01	84,415.38
WEYERHAUSER CO,COM US\$1.25	103,807.87
WH GROUP LTD USD0.0001	40,587.47
WHARF HDGS,HK\$1	38,177.19
WHARF REAL ESTATE INVESTMENT	54,878.93
WHEATON PRECIOUS METALS CORP	18,143.79
WHEELOCK & COMPANY HK\$0.50	34,048.57
WHIRLPOOL CORP, COM STK US\$1	70,627.10
WHITBREAD ORD GBP 0.76797385	48,184.22
WHITING PETROLEUM CORP USD0.001	33,192.35
WILLIAM HILL ORD 10P	21,915.48
WILLIAMS COMPANIES COM US\$1	116,821.31
WILLIS TOWERS WATSON PLC USD0.000304635	67,418.24
WILMAR INTERNATIONAL LTD SGD0.5	40,370.23
WIRECARD AG NPV	27,471.26
WISTRON CORP TWD10	28,977.49
WOLTERS KLUWER CVA EURO.12	70,736.81
WOOD GROUP (JOHN) PLC GBP0.03333333	9,927.91
WOODSIDE PETROLEUM,ORD A\$0.50	152,896.52
WOOLWORTHS A\$0.25	191,935.59
WOOLWORTHS HLDGS ZAR0.0015	28,027.92
WOONGJIN COWAY CO LTD	8,907.72
WOORI BANK KRW5000	51,194.36
WORKDAY INC	34,742.95
WORLD FUEL SERVICES USD0.01	27,228.97
WORLDPAY INC USD0.00001 (US)	47,347.16
WORLEY PARSONS LTD NPV	28,369.93
WPP PLC GBP0.1	113,275.20
WPX ENERGY INC W/I	19,149.76

WYNDHAM WORLDWIDE COM STK USD0.01	53,371.02
WYNN MACAU LTD	32,016.49
WYNN RESORTS LTD USD0.01	86,575.38
XCEL ENERGY USD2.5	133,092.31
XEROX CORP USD1	59,273.38
XILINX INC COM US\$0.01	68,106.03
XL GROUP LTD	90,686.03
XPO LOGISTICS INC 0.001	42,890.83
XYLEM INC W/I	47,351.25
YAHOO JAPAN CORP JY50000	12,415.04
YAKULT HONSHA, Y50	18,094.50
YAMADA DENKI CO Y50	41,796.45
YAMAGUCHI FINANCIA NPV	19,002.72
YAMAHA CORP,Y50	36,039.42
YAMAHA MOTOR,Y50	53,312.89
YAMATO HOLDINGS CO NPV	63,847.39
YANDEX NV A EURO.01	20,251.54
YARA INTERNATIONAL ASA	66,229.03
YASKAWA ELECTRIC, Y50	42,418.75
YOKOGAWA ELECTRIC,ORD Y50	28,838.65
YOKOHAMA RUBBER CO,ORD Y50	18,378.13
YUANTA FINANCIAL HOLDING CO LT TWD10	30,109.58
YUE YUEN INDUSTRIAL HKD0.25	18,213.83
YUM BRANDS NPV	118,363.50
YUM CHINA HOLDINGS INC USD0.01	60,893.32
ZALANDO SE	11,430.25
ZIMMER HLDGS INC COM USD0.01	85,690.70
ZIONS BANKCORPORATION NPV	47,605.48
ZOETIS INC USD0.01	113,137.93
ZURICH FINANCIAL SERVICES AG CHF0.1	465,191.26
Grand Total	588,104,445.07

Properties Owned by the Cheshire Pension Fund

Property	Location	Type
1,3 & 5a/2/4 Haymarket and Humberstone Gate	Leicester	Retail
11-12 North Street	Guildford	Retail
154-162 Tottenham Court Road	London	Retail
60 Queen Street	Cardiff	Retail
90 St Vincent Street	Glasgow	Office
Asda, Spring Street	Bury	Retail
BNS Nuclear, Plot 30	Irlam	Industrial
Brooks Automation, Gilchrist Road	Irlam	Industrial
City Gateway, Parkville Road	Southampton	Student Accomodation
Fort Wallington Industrial Estate	Fareham	Industrial
Haddenham Business Park	Haddenham	Industrial
Hawkley Brook Trading	Wigan	Industrial
House of Fraser, 11-29 Victoria Street West	Grimsby	Retail

Jaggard Way Industrial Estate	London	Retail
Lansdown Industrial Estate, Gloucester Rd	Cheltenham	Industrial
London House, London Road	Bracknell	Office
Marmion House, 91-94 High Street	Worcester	Retail
Maybrook Retail Park	Canterbury	Retail
Motorline Limited, Unit 8, Dowding Way	Tunbridge Wells	Industrial
Network 401	Brackley	Industrial
Sainsbury's, Engaine Drive	Milton Keynes	Retail
Shand House, 20 Newport Road	Cardiff	Student Accomodation
South Liberty Lane, Ashton Vale	Bristol	Retail
St Catherine's Industrial Park, Pengam Road	Cardiff	Industrial
Tower House, Fairfax Street	Bristol	Office
Transigo, Gables Way	Thatcham	Retail
Tristam Centre, Brown Lane	Leeds	Industrial
Tweedbank Retail Park	Berwick	Retail
Waitrose, 110-120 Botley Road	Oxford	Retail

Private Equity Investments

Fund Name	Inception Year
Adam Street Partners Non-US Fund	2004
Adam Street Partners US Fund	2004
Pantheon Global Europe Fund IV	2004
Pantheon Global Global Secondary Fund II	2004
Pantheon Global USA Fund VI	2004
Adam Street Partners Non-US Fund	2005
Adam Street Partners US Fund	2005
Adam Street Partners Direct	2006
Adam Street Partners Direct Co (2006)	2006
Adam Street Partners Non US	2006
Adam Street Partners US	2006
Lexington Fund	2006
Pantheon Global Secondary Fund III	2006
Adam Street Partners Direct	2007
Adam Street Partners Direct Co II	2007
Adam Street Partners Non-US	2007
Adam Street Partners US	2007
Pantheon Global Asia Fund V	2007
Pantheon Global USA Fund VIII	2007
Pantheon Global Europe VI	2008
Adam Street Partners Direct	2009
Adam Street Partners Non-US Developed Mkts	2009
Adam Street Partners Non-US Emerging Mkts	2009
Adam Street Partners US	2009
Pantheon Global Secondary Fund V	2014
Pantheon Multi- Strategy Program Pantheon Access	2014
Adams Street Global Fund	2017
Adams Street Global Secondary Fund VI	2017