

Equities 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 December 2017

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	68,627.63
3M CO USD0.01 (US)	576,813.17
A P MOLLER MAERSK A DKK1000	90,094.58
AAC TECHNOLOGIES HOLDINGS IN	24,281.98
ABB LTD-REG CHF1.03 (SE)	344,755.21
ABBOTT LABS COM NPV	390,030.83
ABBVIE INC	577,335.60
ABERTIS INFRAESTR EUR3	93,049.53
ABN AMRO GROUP NV GDR W/I	76,142.28
ACCENTURE PLC-CL A USD0.00002	380,619.59
ACCOR EUR 3	51,039.17
ACCRUALS	1,090,954.64
ACS ACTIVIDADES CONS Y SERV EUR0.5	118,945.67
ACTIVISION INC	159,327.23
ACUITY BRANDS INC USD0.01	14,387.43
ADECCO SA CHF1 (REGD)	101,480.28
ADIDAS AG NPV	178,593.99
ADIANT PLC USD0.001	84,122.54
ADMIRAL GROUP PLC GBP0.001	36,047.94
ADOBE SYSTEMS INC,CMN NPV	235,329.37
ADP PROMESSES EUR3	10,783.48
ADVANCE AUTO PARTS USD0.0001	13,783.30
ADVANCE INFO SERVICES THB1(ALIEN MKT)	54,991.27
ADVANCED MICRO DEV,CMN US\$0.01	16,493.88
ADVANCED SEMICONDUCTOR ENGRTRWD10	57,720.65
AEGON NV EUR0.12	241,253.92
AENA AEROPUERTOS SHARES	58,069.42
AEON CO LTD JPY50	123,033.57
AERCAP HOLDINGS NV	56,854.72
AES CORP COM US\$0.01	92,310.86
AETNA INC - WI	328,932.09
AFFILIATED MANAGERS GROUP	50,323.97
AFLAC INC COM US\$0.10	239,952.44
AGEAS	119,941.44
AGILENT TECHNOLOGIES USD0.01	77,671.97
AGL ENERGY LTD	83,267.45
AGNC INVESTMENT CORP USD0.01	58,473.97
AGNICO EAGLE MINES LTD (CT)	45,364.51
AGRIUM INC (CT)	114,585.72
AIA GROUP LTD USD1	413,822.96
AIB GROUP PLC EUR2.47	9,203.96
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	295,629.93
AIR PRODUCTS & CHEMS COM US\$1	157,339.28
AIRBUS SE	309,714.90
AIRPORTS OF THAILAND PCL FOR THB1	17,691.17
AISIN SEIKI CO, Y50	99,338.31
AJINOMOTO CO., Y50	57,056.98
AKAMAI TECHNOLOGIES INCUSD \$0.01	46,367.37
AKBANK TRY1	47,880.47
AKZO NOBEL NV EUR2	153,344.02
ALBEMARLE CORP COM STK NPV	55,972.98
ALCOA CORP USD0.01	114,640.69
ALEXANDRIA REAL ESTATE EQUIT USD0.01	43,339.20
ALEXION PHARMACEUTICALS INC USD0.0001	77,891.54
ALFA LAVAL AB SEK10	40,860.69
ALIGN TECHNOLOGY I COM USD0.0001	34,426.61
ALIMENTATION COUCHE-TARD -B	99,056.37
ALKERMES PLC USD0.01	16,241.06
ALL NIPPON AIRWAYS, Y50	41,321.96
ALLEGHANY CORP USD1	63,188.48
ALLEGION PLC USD0.01	14,728.08
ALLERGAN PLC	303,827.40
ALLIANCE DATA SYSTEMS CORP USD0.01	52,248.54
ALLIANT ENERGY CORP USD0.01	53,931.83
ALLIANZ SE-REG (GY)	995,638.75
ALLSTATE CORP COM STK US\$0.01	269,862.63
ALLY FINANCIAL INC USD0.1	173,478.42
ALPHABET INC/CA CL C	973,986.26

ALPHABET INC-CL A	979,404.36
ALPS ELECTRIC CO., Y50	31,569.56
ALSTOM RGPT EUR14	59,100.16
ALTICE NV B W/I	11,577.08
ALTRIA GROUP INC COM USD0.3333	574,001.19
ALUMINA LTD NPV	9,410.71
AMADA HOLDINGS CO LTD	29,901.74
AMADEUS IT HOLDING SA A SHS EUR0.01	111,466.11
AMAZON.COM INC	1,161,177.25
AMBEV SA	155,343.97
AMCOR LIMITED,ORD A\$1	81,426.91
AMDOCS ORD USD0.01	38,786.31
AMER. ELECTRIC POWER US\$6.50	242,581.85
AMEREN CORP COM USD0.01	97,750.75
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	259,282.74
AMERICAN AIRLINES GROUP INC	36,256.49
AMERICAN EXPRESS COM US\$0.60	414,730.14
AMERICAN INTL GP,COM US\$2.50	546,155.50
AMERICAN TOWER CORP CL A USD0.01	183,011.38
AMERICAN WATER WORKS CO INC USD0.01	77,100.88
AMERIPRISE FINANCI COM STK USD0.01	149,715.28
AMERISOURCEBERGEN CORP USD0.01	166,555.24
AMETEK INC COM US0.01	65,001.62
AMGEN INC	501,404.90
AMOREPACIFIC (NEW) KRW5000	17,531.91
AMP LTD NPV (POST RECON0	110,986.12
AMPHENOL CORP-CL A USD0.001	86,266.59
AMS AG	9,643.27
ANADARKO PETROLEUM,CMN US\$0.10	186,017.24
ANALOG DEVICES INC USD0.167	121,589.31
ANDEAVOR USD0.167	141,571.08
ANGLO AMERICAN PLC USD0.5494 (LN)	265,170.49
ANHEUSER-BUSCH IN NPV	385,637.26
ANNALY MORTGAGE MGMT USD0.01	100,763.96
ANSYS INC USD0.01	21,848.43
ANTERO RESOURCES CORP USD0.01	8,586.29
ANTHEM INC USD0.01	435,747.75
ANTOFAGASTA HLDGS ORD 5P	47,321.06
AON CORP USD1	142,399.37
AOZORA BANK LTD NPV	33,962.80
AP MOLLER - MAERSK A/S B DKK1000	117,060.51
APA GROUP NPV	39,208.89
APACHE CORP US\$1.25	110,633.28
APPLE INC COM NPV	3,387,459.70
APPLIED MATERIALSCOM STK NPV	208,258.83
APTIV PLC COM USD0.01	104,389.44
ARAMARK	55,365.98
ARCELORMITTAL (NA)	238,472.62
ARCH CAPITAL GROUP COM USD0.01	51,231.65
ARCHER-DANIELS-MID COM NPV	259,807.41
ARCONIC INC	78,677.43
ARISTA NETWORKS INC	23,102.90
ARISTOCRAT LEISURE LTD	23,144.15
ARKEMA EUR10 (FP)	70,034.46
ARROW ELECTRONICS COM US\$1	89,167.66
ARTHUR J GALLAGHER USD1	53,237.13
ASAHI GLASS, ORD Y50	90,516.02
ASAHI GROUP HOLDINGS LTD	107,035.64
ASAHI KASEI CORPORATION ORDY50	124,071.40
ASCENDAS REAL ESTATE INV TRT NPV	29,503.09
ASHLAND GLOBAL HOLDINGS INC	8,703.35
ASHTAD GROUP ORD 10P	54,129.32
ASML HOLDING NV EUR0.09	179,887.79
ASPEN PHARMACARE ZAR0.1390607	15,354.68
ASR NEDERLAND NV	31,676.74
ASSA ABLOY AB B SEK1	78,537.59
ASSICURAZ GENERALI, EUR1	325,205.43
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	65,265.29
ASSURANT INC NPV	52,126.58
ASTELLAS PHARMA NPV	147,058.98
ASTRAZENECA PLC USD0.25 (LN)	599,632.02
ASUSTEK COMPUTER TWD10	41,780.55
AT&T INC USD1	1,917,349.13
ATLANTIA SPA EUR1 (IM)	102,129.43
ATLAS COPCO AB B SHS SEK0.64	75,095.92
ATLAS COPCO AB-A SHS	133,304.41
ATOS EUR1	70,341.67
AURIZON HOLDINGS LTD	51,767.25
AUST & NEW ZEALAND BK GRP NPV	551,289.80
AUSTRALIAN STOCK EX NPV	44,858.21
AUTO TRADER GROUP PLC	9,005.30
AUTO.DATA PROCESS,COM US\$0.10	198,658.19

AUTODESK INC	42,488.57
AUTOLIV INC COM USD0.01	69,922.44
AUTOZONE COM US\$0.01	81,862.13
AVALONBAY COMM COM USD0.01	100,276.26
AVERY DENNISON,COM US\$1	59,120.64
AVIVA ORD 25P	282,746.09
AVNET INC.,CMN\$1	65,345.09
AXA EUR2.29	674,506.89
AXIATA GROUP BHD MYR1	39,087.43
B B & T CORPORATION COM US\$5	235,056.21
BAE SYSTEMS ORD GBP0.025	177,659.15
BAKER HUGHES, A GE CO, LLC	91,318.74
BALL CORP COM NPV	56,317.50
BALOISE - HDLSG CHF0.1 (REGD)	65,863.22
BANCO BILBAO VIZCAYA ARGENTA	480,472.50
BANCO BPM SPA	9,497.56
BANCO DO BRASIL NPV	156,204.56
BANCO SANTANDER SA EUR0.5 (LN)	15,653.80
BANCO SANTANDER SA EUR0.5 (SQ)	1,394,170.49
BANGKOK DUSIT MED SERVICE F THB0.1	11,145.63
BANK HAPOALIM BM ILS1	55,682.22
BANK LEUMI LE ISRAEL ILS1	59,085.11
BANK OF AMERICA CORP USD0.01 (UN)	1,707,268.42
BANK OF EAST ASIA, HK\$2.50	33,897.26
BANK OF IRELAND GROUP PLC (ID)	73,204.89
BANK OF MONTREAL (CT)	382,395.17
BANK OF NEW YORK MELLON CORP USD7.5	319,713.07
BANK OF NOVA SCOTIA (CT)	518,490.03
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	45,555.75
BANKIA SA EUR1	56,588.90
BANKINTER SA EUR 1.5 (REGD)	37,237.79
BARCLAYS AFRICA GROUP LTD ZAR200	75,902.52
BARCLAYS BK ORD GBP0.25	560,461.63
BARRATT DEVELOPMENTS ORD 10P	57,935.69
BARRICK GOLD CORP (CT)	88,001.40
BASF AG NPV	791,819.67
BAXTER INTERNATIONAL,CMN US\$1	154,011.06
BAYER AG NPV	564,318.34
BAYER MOTOREN WERK EUR1	392,145.17
BAYER MOTOREN WERK NON VTG, PRF EUR1	52,960.98
BB SEGURIDADE PARTICIPACOES	11,134.38
BCE INC (CT)	97,252.69
BCO BRADESCO SA COM NPV	66,080.74
BCO BRADESCO SA PRF NPV	242,374.10
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	106,598.51
BECTON DICKINSON & CO,COM US\$1	195,524.05
BEIERSDORF AS NPV (VAR)	48,163.02
BELLWAY ORD 12.5P	11,360.19
BENDIGO AND ADELAIDE AUD1	43,364.73
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	49,008.11
BERKLEY (WR) CORP, US\$0.20	40,892.65
BERKSHIRE HATHAWAY CL 'B' COM	1,373,986.50
BERKSHIRE HATHAWAY CL 'A' US\$5	792,395.08
BEST BUY CO INC COM US\$0.10	157,385.42
BHP BILLITON LTD NPV	713,295.63
BHP BILLITON PLC USD0.5 (LN)	444,268.92
BID CORP LTD	56,972.26
BIDVEST GROUP, ZAR0.05	44,653.85
BIM BIRLESIK MAGAZALAR AS	9,120.81
BIOGEN IDEC INC COM USD0.0005	223,315.28
BIOMARIN PHARMACEUTICAL INC USD0.001	30,730.88
BIOVERATIV INC	11,528.12
BLACKBERRY LTD (CT)	49,168.49
BLACKROCK INC USD0.01	300,217.93
BLUESCOPE STEEL LTD	44,212.66
BM&F BOVESPA SA BO COM NPV	64,745.05
BNP PARIBAS EUR2 (FP)	778,168.73
BOC HONG KONG HLDGS LTD HKD5	106,533.40
BOEING CO,CMN US\$5	778,540.15
BOLIDEN AB NPV (POST SPLIT)	62,844.37
BOLLORE EUR16	37,453.06
BOOKER GROUP GBP0.01	29,707.80
BORAL LIMITED NEW NPV	40,010.61
BORGWARNER INC USD 0.01	64,319.14
BOSTON PROPERTIES COM USD0.01	97,337.02
BOSTON SCIENTIFIC COM US\$0.01	102,085.49
BOUYGUES EUR1	135,576.08
BP ORD US0.25	1,847,702.78
BRAMBLES LTD (AU)	64,526.36
BRENNTAG AG	64,097.64
BRF-BRASIL FOODS S COM NPV	52,321.64
BRIDGESTONE CO., ORD Y50	219,682.69

BRIGHTHOUSE FINANCIAL INC WI USD0.01	44,048.57
BRISTOL MYERS SQUIBB,US\$0.10	438,879.99
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	685,706.26
BRITISH LAND CO. ORD 25P	74,410.51
BROADBRIDGE FIN SOL COM STK USD0.01	42,042.45
BROADCOM LTD	249,953.22
BROOKFIELD ASSET MANAGE CL A (CT)	226,623.04
BROTHER INDS,Y50	44,585.97
BROWN & BROWN INC USD0.1	11,946.74
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	53,477.13
BT GROUP ORD GBP0.05	268,225.44
BUNGE LTD USD.01	136,921.71
BUNZL ORD GBPO.3214857	50,297.87
BURBERRY GROUP GBP0.05	54,907.65
BUREAU VERITAS SA EUR0.12	37,799.76
C.H. ROBINSON WORLDWIDE INC, USD.1	72,350.76
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	49,930.70
CA INC COM US\$0.10	59,327.76
CABOT OIL & GAS CORP USD0.1	25,605.29
CAIXABANK EUR1	153,667.61
CALPINE CORPCOM STK USD0.001	55,852.33
CALTEX AUSTRALIA,ORD A\$1	61,234.31
CAMPBELL SOUP CO CAP US\$0.0375	39,082.71
CAN IMPERIAL BK OF COMMERCE (CT)	303,469.69
CANADIAN NATL RAILWAY CO (CT)	245,931.51
CANADIAN NATURAL RESOURCES (CT)	304,752.95
CANADIAN PACIFIC RAILWAY LTD	105,330.69
CANADIAN TIRE,'A'CUM NON V.NPV	65,166.61
CANON INC, Y50	323,112.72
CAP GEMINI ORD EUR8	105,337.06
CAPITAL ONE FINANCIAL US\$0.01	401,402.35
CAPITALAND SGD1	53,578.07
CAPITEC BANK HOLDINGS LTD ZAR1	9,265.31
CARDINAL HEALTH CORP COM NPV	207,237.61
CARLSBERG 'B' DKK20	80,304.27
CARMAX INC USD0.5	70,946.07
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	142,473.93
CARNIVAL PLC USD1.66	64,929.18
CARREFOUR EUR2.5	174,234.73
CASH	(157,967.69)
CATCHER TECHNOLOGY CO TWD10	45,740.82
CATERPILLAR INC,US\$1	559,428.20
CATHAY FINANCIAL HLDG TWD10	106,609.51
CBOE HOLDINGS INC	26,631.51
CBRE GROUP INC - A	64,499.82
CBS CORPORATION CLASS B CON STCK USD0.001	105,834.06
CDK GLOBAL INC	18,948.91
CDW CORP/DE	54,506.71
CELANESE CORP-SERIES A USD0.0001	65,432.78
CELGENE CORP USD0.01	209,121.69
CELLTRION HEALTHCARE CO LTD KRW1000	8,661.02
CELLTRION INC	31,428.50
CEMEX S.A CPO	109,588.44
CENOVUS ENERGY INC (CN)	101,033.68
CENTENE CORP USD0.001	75,531.85
CENTERPOINT ENERGY COM NPV	95,368.00
CENTRAL JAPAN RAILWAY Y50000	215,173.72
CENTRAL PATTANA PUB CO FOREI THB0.5	12,480.91
CENTRICA ORD GBPO.061728395	131,517.30
CENTURYTEL INC COM NPV	197,563.81
CERNER CORP USD0.01	69,040.15
CF INDUSTRIES HOLDINGS INC USD.01	87,622.64
CGI GROUP INC NPV	64,349.42
CHALLENGER FIN SERVICES GRP LTD	34,816.46
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	164,144.75
CHECK POINT SOFTWARE ILS0.01	25,159.97
CHEIL INDUSTRIES INC KRW5000	41,861.93
CHENIERE ENERGY INC	21,412.22
CHEVRON CORP COM USD0.75	2,101,140.95
CHIBA BANK,Y50	47,341.58
CHINA DEV FIN HLDG TWD10	9,190.55
CHINA MENGNIU DAIRY HKD0.1	43,347.56
CHINA STEEL CO TWD10	55,514.11
CHIPOTLE MEXICAN GRILL INC USD0.01	14,285.54
CHOCOLADEFABRIKEN LINDT-REG CHF10	11,760.88
CHOCOLADEFABRIKEN LINDT-REG CHF100	14,221.69
CHRISTIAN HANSEN HOLDING A/S DKK10	16,460.33
CHUBB LTD CHF24.77	307,631.34
CHUBU ELECTRIC POWER CO., Y500	75,878.69
CHUGAI PHARMACEUTICAL, Y50	46,142.23
CHUNGHWA TELECOM CO LTD TWD10	94,648.94
CHURCH & DWIGHT CO INC USD1	43,482.45

CI FINANCIAL CORP	36,569.43
CIA BRASILEIA DE MEIOS	38,316.73
CIA DE CONCESSOES RODOVIARIAS NPV	11,019.44
CIE FINANCIERE RICHEMON REG CHF1	226,369.93
CIGNA CORP, COM STK US\$1	231,519.21
CIMAREX ENERGY CO USD0.01	42,363.00
CIMB GROUP HOLDINGS BHD MYR1	68,037.55
CINCINNATI FINL CORP, COM US\$	60,847.40
CINTAS CORP COM NPV	60,121.22
CISCO SYSTEMS NPV, US\$	917,635.01
CIT GROUP INC USD0.01	69,695.94
CITIGROUP COM USD0.01	1,433,368.71
CITIZENS FINANCIAL GROUP USD0.01	143,436.46
CITRIX SYSTEMS INCCOM USD0.001	48,943.03
CITY DEVELOPMENTS, SG\$0.50	39,534.49
CK ASSET HOLDINGS LTD	130,647.08
CK HUTCHISON HOLDINGS LTD HKD1	191,958.81
CK INFRASTRUCTURE HOLDINGS L HKD1	10,493.74
CLARIANT AG CHF4.50	45,071.42
CLOROX CO, COM US\$1	76,588.11
CLP HOLDINGS HKD5	95,276.29
CME GROUP INC USD0.01	237,285.79
CMS ENERGY US\$0.01	73,477.29
CNH INDUSTRIAL NV	112,849.22
COCA COLA CO COM US\$0.25	837,989.25
COCA COLA EUROPEAN PARTNERS (US)	42,132.90
COCA COLA HBC AG CDI (LN)	38,633.05
COCHLEAR LTD A\$0.10	14,775.74
COGNIZANT TECH SOLUTIONS-A	154,825.34
COLGATE-PALMOLIVE COM US\$1	266,663.52
COLOPLAST B DKK1	20,379.55
COMCAST CORP-CLASS A USD1 (US)	916,206.49
COMERICA INC COM US\$5	78,578.90
COMMERCE BANCSHARES INC USD5	10,384.27
COMMERZBANK AG	240,936.95
COMMONWEALTH BK OF AUSTRALIA ORD A\$2	735,932.31
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	262,115.62
COMPASS GROUP PLC GBP0.1105	168,096.27
COMPUTERSHARE LTD NPV (POST REC)	37,518.85
CONAGRA INC, COM STK US\$5	79,056.19
CONCHO RESOURCES INC USD0.001	83,653.95
CONCORDIA FINANCIAL GROUP LT	13,962.13
CONOCOPHILLIPS COM USD1.25	695,492.92
CONS EDISON, COM US\$2.50	179,841.57
CONSTELLATION BRANDS INC-A USD0.01	115,258.58
CONSTELLATION SOFTWARE INC (CN)	23,870.27
CONTINENTAL AG	190,753.95
CONTINENTAL RESOURCES INC/OK USD0.01	9,026.93
COOPER COS INC COM USD0.10	20,198.06
CORE LABORATORIES N.V. EUR0.04	12,385.49
CORNING INC COM US\$0.50	176,206.79
COSTCO INC COM STK US\$0.01	471,374.90
COTY INC-CL A (US)	18,097.45
COVESTRO AG	25,938.65
CREDIT AGRICOLE SA EUR3	191,937.29
CREDIT SUISSE GROUP CHF1	423,488.66
CRH PLC EUR0.32 (LN)	189,046.24
CRODA INTERNATIONAL PLC GBP0.1035714	35,754.83
CROWN CASTLE INTL CORP USD0.01	137,210.28
CSL LTD ORD A\$1	164,032.46
CSRA INC W/I USD0.001	9,592.79
CSX, COM STK US\$1	237,475.12
CTBC FINANCIAL HOLDING CO LT	81,869.24
CUMMINS INC USD2.5	166,032.55
CVS HEALTH CORP USD0.01	540,379.54
DAI ICHI MUTUAL LIFE INSURAN	288,453.16
DAI NIPPON PRINTING ORD Y50	55,695.92
DAIFUKU Y50	9,922.21
DAIICHI SANKYO COM NPV	120,917.05
DAIKIN INDUSTRIES Y50	145,052.12
DAIMLER AG-REGISTERED SHARES (GY)	987,859.42
DAITO TRUST CONS Y50	89,632.36
DAIWA HOUSE INDUSTRY CO LTD	168,227.69
DAIWA SECURITIES Y50	88,506.20
DANAHER CORP US\$0.01	214,537.49
DANONE EUR 0.25	275,757.86
DANSKE BANK A/S DKK10	165,799.23
DARDEN RESTAURANTS COM \$0.01	63,127.73
DASSAULT SYSTEMES EUR0.50	26,870.77
DAVIDE CAMPARI MILANO SPA EUR0.05	8,793.99
DAVITA INC USD0.001	83,586.04
DBS GROUP HOLDINGS SGD1	229,377.15

DCC PLC EUR0.25 (LN)	67,016.35
DEERE & CO.COM US\$1	303,675.86
DELL TECHNOLOGIES INC CL V	32,369.45
DELPHI TECHNOLOGIES PLC USD0.01	9,299.11
DELTA AIRLINES INC	53,209.21
DELTA ELECTRONICS INC TWD10	57,260.29
DENSO CORP Y50	234,259.37
DENTSPLY SIRONA INC USD0.01	29,130.89
DENTSU INC NPV	53,160.03
DEUTSCHE BANK AG REG	490,180.17
DEUTSCHE BOERSE AG	107,748.38
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	130,489.09
DEUTSCHE POST AG	335,028.43
DEUTSCHE TELEKOM AG-REG (GY)	509,721.30
DEUTSCHE WOHNEN AG BR NPV	63,303.26
DEVON ENERGY (NEW) COM USD0.1	109,545.07
DEXUS PROPERTY GROUP	46,946.21
DIAGEO ORD 28.935P	429,362.02
DIGI.COM.BERHAD MYR1	9,083.44
DIGITAL REALTY TRUST INC USD0.01	79,048.51
DIRECT LINE INSURANCE GROUP GBP0.1090909	72,807.55
DISCO Y50	11,945.58
DISCOVER FINL SVCS COM STK USD0.01	171,783.53
DISCOVERY LTD	9,572.45
DISH NETWORK CORP-A USD0.01	48,442.87
DISNEY(WALT) HLDGS USD0.01	714,169.87
DNB HOLDING ASA NOK10	148,488.39
DOLLAR GENERAL CORP USD0.875	122,186.73
DOLLAR TREE INC COM USD0.01	99,360.59
DOLLARAMA INC (CN)	25,917.03
DOMINION ENERGY INC COM NPV	269,278.02
DOMINO'S PIZZA INC USD0.01	16,506.75
DON QUIJOTE CO LTD NPV	11,971.38
DOVER CORP.COM STK US\$1	81,824.41
DOWDUPONT INC USD0.01	637,424.93
DR HORTON INC USD.01	79,031.19
DR PEPPER SNAPPLE GROUP USD0.01	70,933.93
DS SMITH PLC GBP0.10	40,448.73
DSV DC DKK1	59,910.45
DTE ENERGY INC COM US\$0.01	126,823.35
DUFREY AG CHF5 (REGD)	29,427.72
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	417,879.42
DUKE REALTY INVEST COM US\$0.01	43,788.89
DXC TECHNOLOGY CO COM USD0.01	158,511.87
E.ON SE	476,406.96
E.SUN FINANCIAL HLGS CO LTD TWD10	35,491.03
EAST JAPAN RAILWAY.Y50000	266,049.79
EASTMAN CHEMICAL COM US\$0.01	79,168.07
EATON CORP PLC USD0.5	214,534.39
EBAY INC USD0.001	129,274.22
ECOLAB INV COM US\$1.00	130,872.85
EDENRED EUR2	34,561.88
EDISON INTL CORP COM STK NPV	127,139.10
EDP ENERGIAS PORTU EUR1	93,780.60
EDWARDS LIFESCIENCES CORP	45,979.81
EIFFAGE EUR4 (POST SUBDIVISION)	79,740.09
EISAI.ORD YEN 50	81,469.81
ELECTRIC POWER DEV C NPV	52,549.69
ELECTRICITE DE FRANCE	105,287.87
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	57,475.61
ELECTRONIC ARTS COM NPV	88,122.52
ELISA OYJ	36,575.88
EMART KRW5000	50,353.20
EMBRAER EMP AER BR NEW COM NPV	34,375.53
EMERSON ELEC.CMN \$1	277,176.76
EMS CHEMIE HOLDING AG REG CHF0.01	9,128.44
ENAGAS ORD	44,467.66
ENBRIDGE INC ORD NPV (CT)	245,256.95
ENCANA CORP (CT)	83,847.68
ENDESA EUR 1.20202420	124,257.70
ENEL EUR 1	579,289.00
ENGIE EUR1 (FP)	483,729.84
ENI SPA EUR1 (IM)	697,062.77
ENTERGY CORP COM US\$5	136,993.27
EOG RESOURCES INC COM USD0.01	250,023.09
EQT CORP	48,050.72
EQUIFAX INC COM US\$2.50	51,109.55
EQUINIX INC USD0.001 (UW)	94,281.35
EQUITY RES PROPS TST BEN \$0.01	113,225.10
ERICSSON LM B SHS SEK5 (SS)	232,352.38
ERSTE GROUP BANK AG (AV)	110,572.06
ESSEX PROPERTY TRUST INC USD0.0001	65,751.85

ESSILOR INTL EUR0.35	110,281.06
ESSITY AKTIEBOLAG B	92,641.04
ESTEE LAUDER COMPANIES CL A USD0.01	97,729.14
E-TRADE GROUP COM US\$0.01	71,759.75
EUROFINS SCIENTIFIC EUR0.1	11,257.61
EVEREST RE GRP USD.01	50,958.20
EVERSOURCE ENERGY USD5	115,334.53
EVONIK INDUSTRIES AG	47,236.40
EXELON CORP COM NPV	327,594.45
EXOR NV	13,609.04
EXPEDIA INC W/I	28,226.44
EXPEDITORS INTL WASH USD.01	54,331.40
EXPERIAN PLC USD0.10	87,644.01
EXPRESS SCRIPTS HOLDING CO USD0.01	394,895.94
EXTRA SPACE STORAGE INC USD0.01	20,723.14
EXXON MOBIL CORP CAP NPV	2,846,233.84
F5 NETWORK INC COM STK NPV	16,502.09
FACEBOOK INC A 0.0000006	996,129.05
FAIRFAX FINANCIAL HLDGS LTD (CT)	62,205.21
FAMILYMART CO Y50	11,052.05
FANUC CO., Y50	209,142.98
FAST RETAILING CO LTD JPY50	79,609.77
FASTENAL, COM STK US\$0.01	66,346.50
FAURECIA EUR7	55,540.94
FEDERAL REALTY INVS TRUST USD0.01	18,692.61
FEDEX CORP COM USD0.10	327,803.97
FERGUSON PLC GBP0.1080303	136,166.26
FERRARI NV EUR0.01 (IM)	45,778.99
FERROVIAL SA EUR0.20	85,191.56
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	306,145.02
FIBRA UNO ADMINISTRACION SA	8,790.76
FIDELITY NATL INF COM USD0.01	125,869.28
FIFTH THIRD BANCORP COM STKNPV	145,644.01
FIRST ENERGY CORP COM NPV	151,777.40
FIRST FINANCIAL HLDGS CO TWD10	35,043.85
FIRST REPUBLIC BANK/CA USD0.01	49,511.12
FIRSTSTRAND ZAR0.01	118,017.01
FISERV INC COM US\$0.01	101,470.00
FISHER & PAYKEL HEALTHCARE	11,265.24
FLEETCOR TECHNOLOGIES INC	34,585.81
FLEXTRONICS INTL LTD (US)	99,827.50
FLOWSERVE CORP USD1.25	34,514.51
FLUOR CORP COM NPV	78,888.93
FMC CORP,COM US\$0.10	58,353.41
FNF GROUP	50,874.20
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	104,934.23
FONCIERE DES REGIONS EUR3	33,670.21
FOOT LOCKER INC COM USD0.01	12,114.37
FORD MOTOR CO USD0.01	573,525.71
FORMOSA CHEM & FIBRE TWD10	68,531.90
FORMOSA PETROCHEMICAL TWD10	36,179.15
FORMOSA PLASTIC TWD10	81,851.17
FORTESCUE METALS GROUP LTD	53,111.92
FORTIS INC COM (CT)	83,582.66
FORTIVE CORP USD0.01	84,633.81
FORTUM OYJ EUR3.40	107,391.36
FORTUNE BRANDS HOME & SECURI	20,508.25
FRANCO-NEVADA CORP	27,448.18
FRANKLIN RESOURCES COM US\$0.10	97,722.46
FREEMPORT MCMORAN C&G COM US\$CLASS 'B'	241,989.72
FRESENIUS MEDICAL CARE E0.00	113,483.93
FRESENIUS SE & CO KGAA	150,446.37
FUBON GRP CO TWD10	98,952.49
FUJII ELECTRIC HLDG NPV	39,587.11
FUJII FILM HLD CORP NPV	131,223.56
FUJII HEAVY INDS,ORD Y50	118,197.73
FUJITSU, Y50	150,156.68
G4S PLC GBp0.25 (LN)	52,243.36
GALAXY ENTERTAINMENT GROUP L HKD0.10	75,393.64
GALP ENERGIA SGPS SA-B SHRS EUR1	75,311.08
GAP INCCOM STK US\$0.05	70,029.04
GARMIN LTD USD0.005	35,182.09
GARTNER GROUP COM CL 'A'US\$0.001	19,600.23
GAS NATURAL SDG EUR1.00	79,255.53
GEA GROUP AG NPV	42,834.17
GEBERIT CHF0.10 (REGD) (POST SUBD)	58,843.29
GECINA EUR7.50	48,708.83
GEMALTO EUR1 (NA)	9,689.14
GEN MILLS INC COM US\$0.10	188,444.65
GENERAL DYNAMICS,COM STK US\$1	256,875.56
GENERAL ELECTRIC CO USD0.06 (UN)	1,056,254.68
GENERAL MOTORS CO	534,524.54

GENMAB A/S DKK1	18,398.67
GENTEX CORP USD.06	11,678.78
GENTING BERHAD MYR0.10 (POST SYBD)	10,029.16
GENTING INTL USD0.10	34,968.63
GENUINE PARTS,COM US\$1	84,715.44
GGP INC USD0.01	59,440.27
GILEAD SCIENCES USD0.001	357,424.71
GIVAUDAN AG CHF10	92,666.53
GKN PLC NEW ORD GBP0.10	56,279.81
GLAXOSMITHKLINE PLC GBp0.25 (LN)	677,138.13
GLENCORE PLC USD0.01	704,547.63
GLOBAL LOGISTIC PROPERTIES	45,999.70
GLOBAL PAYMENTS INC NPV	31,787.11
GOLDCORP INC (CT)	70,024.25
GOLDMAN SACHS GROUP INCPAR USD .01	590,751.84
GOODMAN GROUP NPV (STAPLED UNITS).	53,376.06
GOODYEAR TIRE & RUBBER,NPV	73,334.71
GPO IND BIMBO SERIES 'A' NPV	10,581.75
GPT UNITS A\$1	37,788.70
GRAINGER(WW)INC,COM US\$1	76,601.70
GREAT WEST LIFECO INC	64,308.49
GRIFOLS SA B EUR0.05	11,757.54
GRIFOLS SA EUR0.25	18,418.15
GROUPE BRUXELLES LAMBER NPV	15,287.86
GROUPE EUROTUNNEL SA - REGR EUR0.4 (FP)	11,122.12
GROWTHPOINT PROPERTIES LTD ZAR5	39,095.48
GRUPO FINANCIERO BANORTE-O	71,853.40
GRUPO MEXICO SER 'B'COM NPV	89,709.69
GRUPO TELEVISIA SAB SER CPO	48,341.93
H&R BLOCK INC	37,257.18
HALLIBURTON CO COM US\$2.50	244,988.12
HALMA ORD 10P	12,588.67
HAMAMATSU PHOTONICS K.K.	8,638.78
HAMMERSON PLC ORD 25P	41,039.13
HANA FINANCIAL GROUP KRW5000 (KR)	124,145.35
HANESBRANDS INC COM USD0.01	14,852.40
HANG LUNG PROPERTIES HKD1	34,486.97
HANG SENG BANK,HK\$5	104,222.18
HANKYU HANSHIN HLD NPV	64,838.50
HANNOVER RUECK SE	66,676.84
HARGREAVES LANSDOWN PLC-WI GBP 0.04	11,406.44
HARLEY DAVIDSON,CMN US\$0.01	49,403.51
HARRIS CORP COM US\$1	78,848.90
HARTFORD FINL SERV COM US\$1	181,617.70
HASBRO INC,COM US\$0.50	46,252.63
HCA HOLDINGS INC	183,178.93
HCP INC COM USD1	76,383.13
HEIDELBERG CEMENT NPV (GY)	118,729.72
HEINEKEN HOLDING EUR1.6	28,496.80
HEINEKEN NV EUR1.60	151,071.64
HELMERICH & PAYNE COM US\$0.10	54,312.14
HENDERSON LAND DEVELOPMENT	49,629.85
HENKEL AG & CO KGAA	102,997.96
HENKELAG & CO KGAA	60,535.30
HENNES MAURITZ AB	133,092.20
HENRY SCHEIN CORP COM USD0.001	50,617.17
HERBALIFE LTD USD0.002	28,599.84
HERMES INTL FRF10	33,678.10
HERSHEY CO (THE) COM USD1	64,068.80
HESS CORPORATION USD1	147,176.93
HEWLETT PACKARD ENTERPRIS WI USD0.01	241,541.83
HEXAGON AB B SHS EUR0.22	53,535.82
HILTON WORLDWIDE HOLDINGS IN USD0.01	66,323.85
HIROSE ELECTRIC,ORD Y50	9,297.62
HITACHI, Y50	462,917.20
HOLCIM CHF2 (REGD)	150,498.18
HOLDINGS LESS THAN 0.01%	18,846,712.75
HOLLYFRONTIER CORP USD0.01	161,812.55
HOLOGIC INC 0.01	22,516.36
HOME DEPOT INC COM US\$0.05	899,817.80
HON HAI PRECISION INDS TWD10	313,716.18
HONAM PETROCHEM CP, KRW5000	34,480.17
HONDA MOTOR CO., Y50	640,433.39
HONEYWELL INTL INC COM USD1	496,723.69
HONG KONG & CHINA GAS HKD0.25	65,572.08
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	110,927.58
HONG KONG LAND US\$0.10((SP)	51,138.93
HORMEL FOODS USD0.0586	40,068.52
HOSHIZAKI ELECTRIC CO LTD	9,875.45
HOSPITALITIES PROP TST \$0.01	37,685.99
HOST HOTELS & RESO COM US\$1	87,691.36
HOTAI MOTOR CO LTD TWD10	9,613.40

HOYA CORP.Y50	85,909.96
HP INC USD0.01	267,471.07
HSBC HOLDINGS PLC USD0.5 (LN)	1,784,652.40
HUA NAN FINL HLDGS TWD10	8,893.54
HUGO BOSS AG ORD	43,258.43
HUMANA INC COM US\$0.166	205,684.38
HUNT (JB) TRANSPORT SVS USD0.01	42,318.41
HUNTINGTON BANCSHRS COM NPV	75,734.17
HYDRO ONE LTD	10,520.04
HYUNDAI MOBIS KRW5000	116,400.31
HYUNDAI MOTOR CO KRW5000	191,197.16
IAC INTERACTIVECOR NEW COM STK0.01	40,644.53
IBERDROLA SA EURO.75 (ES)	338,751.08
IDEMITSU KOSAN CO LTD	91,641.55
IDEXX LABORATORIES INC USD0.1	26,495.08
IHS MARKIT LTD USD0.01	33,717.25
ILIAD SA NPV	11,456.66
ILLINOIS TOOL WKSCOM STK NPV	220,843.14
ILLUMINA INC USD0.01	61,174.48
IMI PLC GBP0.2857	37,025.63
IMPERIAL BRANDS PL GBP0.10	278,810.81
IMPERIAL OIL LTD (CT)	60,239.99
INCITEC PIVOT LTD NPV	45,473.20
INCYTE CORP USD0.001	37,613.29
INDITEX EUR0.03	135,658.56
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	15,840.31
INFINEON TECHNOLOGIES AG	125,432.50
INFORMA PLC GBP4.35	39,529.90
ING GROEP NV CVA EUR0.01	598,668.74
INGENICO EUR1	11,448.37
INGERSOLL-RAND PLC USD1	107,251.22
INGREDION INC USD0.01	45,866.83
INNOGY SE	50,500.91
INPEX CORPORATION INC	145,869.47
INSURANCE AUSTRALIA GROUP	113,780.41
INTACT FINL CORP COM NPV (CT)	63,688.80
INTEL CORP,COM STK NPV	1,249,430.30
INTER PIPELINE LTD	41,040.52
INTERCONTINENTAL HOTELS GROU GBP0.1980952	75,991.16
INTERCONTINENTALEXCHANGE W/I USD0.01	140,890.15
INTERNATIONAL PAPER,COM US\$1	167,608.00
INTERPUBLIC GP,COM US\$0.10	39,027.47
INTERTEK GROUP ORD GBP0.01	52,678.40
INTESA SANPAOLO EUR0.52	410,442.91
INTL BUSINESS MACH COM US\$0.5	839,188.89
INTL CONSOLIDATED AIRLINE-DI	74,509.62
INTL FLAV & FRAG,COM US\$0.125	50,044.89
INTUIT COM US\$0.01	112,362.30
INTUITIVE SURGICAL INC USD0.001	119,129.13
INVESCO LTD COM STK USD0.10	89,279.64
INVESTEC ORD GBP0.0002	32,706.16
INVESTMENT AB KINNEVIK B SHS SEK0.1	15,528.36
INVESTOR AB SEK6.25'B'	41,421.49
IQVIA HOLDINGS INC USD0.01	54,394.89
IRON MOUNTAIN INC	55,632.51
ISETAN MITSUKOSHI HOLDINGS	47,498.52
ISHIKAWAJIMA HARIMA,Y50	54,206.43
ISS A/S DKK1	48,249.91
ISUZU MOTORS,Y50	76,281.26
ITAU UNIBANCO HOLDING SA	330,424.02
ITAUSA INV ITAU SA PREF NPV	69,694.31
ITOCHU CORP Y50	282,565.18
ITV PLC ORD 0.10	55,161.67
J FRONT RETAILING NPC	51,464.95
JABIL CIRCUIT INC USD0.001	46,200.17
JACOBS ENGINEERING GROUP USD1	66,416.64
JAMES HARDIE INDUSTRIES CDI EURO.59	15,355.45
JANUS HENDERSON GROUP PLC (US)	36,925.60
JAPAN AIRLINES CO LTD	8,936.60
JAPAN EXCHANGE GROUP INC	18,439.97
JAPAN POST BANK CO LTD (JT)	50,749.54
JAPAN POST HOLDINGS CO LTD	90,769.15
JAPAN TOBACCO INC Y50000	204,014.20
JARDINE MATHESON HLDGS LTD USD0.25	65,253.24
JARDINE STRATEGIC USD0.05(SING QUOTE)	35,031.73
JAZZ PHARMACEUTICALS PLC	15,520.06
JERONIMO MARTINS EUR1	33,850.64
JFE HOLDINGS INC NPV	158,876.23
JOHNSON & JOHNSON COM US\$1	1,744,874.48
JOHNSON CONTROLS INTERNATION CHF0.5	122,616.87
JOHNSON MATTHEY PLC	73,905.37
JPMORGAN CHASE COM USD1	2,304,843.25

JULIUS BAER GROUP LTD CHF0.02	61,631.10
JUNIPER NETWORKS INC \$.00001	47,541.65
JUST EAT PLC GBP0.01	11,631.36
JX HOLDINGS INC	269,965.82
K+S AG	56,655.96
KAJIMA CORP,Y50	67,141.95
KANSAI ELEC POWER,Y500	89,559.24
KANSAI PAINT,Y50	9,733.04
KANSAS CITY SOUTHERN INDSUSD0.01	46,542.96
KAO CORP	150,147.17
KASIKORNBANK PCL THB10 (ALIEN)	53,850.21
KASIKORNBANK PCL THB10 (NVDR)	14,749.47
KAWASAKI HEAVY IND,Y50	54,635.23
KB FINANCIAL GROUP KRW5000	197,499.50
KBC GROUP NV NPV	149,046.51
KDDI CORP Y5000	274,466.64
KEIKYU CORP	9,301.57
KEIO CORP NPV	10,033.26
KEISEI ELECTRIC RAILWAY,Y50	8,652.04
KELLOGG CO,COM US\$0.25	85,661.30
KEPCO (KOREA ELEC PWR) KW5000	146,912.26
KEPPEL CORP NPV	91,286.43
KERING EUR4	159,540.53
KERRY GROUP PLC-A EUR0.125 (ID)	66,593.45
KEYCORP COM US\$0.01	110,688.98
KEYENCE CORP,Y50	141,466.30
KEYSIGHT TECHNOLOGIES IN	35,455.29
KGHM POLSKA MIEDZ, PLN10 BR	72,397.96
KIA MOTORS CORP, KRW5000	87,855.40
KIKKOMAN SHOYU,Y50	14,033.23
KIMBERLY-CLARK CP,COM US\$1.25	195,626.59
KIMCO REALTY COM US\$0.01	36,784.29
KINDER MORGAN INC USD0.01	245,222.74
KINGFISHER ORD GBP0.157142857	112,235.41
KINGSPAN GROUP EUR0.13 (DUBLIN (ID)	11,580.25
KINTETSU CORP NPV	47,076.56
KION GROUP AG	33,691.16
KIRIN HOLDINGS COM NPV	165,477.86
KLA-TENCOR CORPORATION USD0.001	85,814.96
KLEPIERRE EUR4	51,776.16
KOHL'S CORP COM STK US\$0.01	111,317.47
KOITO MANUFACTURING,Y50	39,192.75
KOMATSU LTD (JT)	243,826.81
KONAMI CO Y50	10,253.46
KONE CORP NPV ORD 'B'	88,073.72
KONICA MINOLTA HOL NPV	43,988.54
KONINKLIJKE AHOLD NV EUR0.01	197,374.77
KONINKLIJKE DSM NV EUR1.50	116,765.10
KONINKLIJKE KPN EUR0.04	105,050.42
KONINKLIJKE PHILIPS NV EUR0.2	245,036.03
KOREA ZINC CO KRW5000	8,975.02
KOSE JPY 50	8,909.56
KRAFT HEINZ CO/THE USD0.01	210,252.64
KROGER CO,COM US\$1	250,896.84
KROTON EDUCACIONAL SA	40,796.27
KT&G CORPORATION KRW5000	66,323.52
KUBOTA CORPORATION Y50	125,791.61
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	55,840.37
KURARAY CO., ORD Y50	48,080.33
KYOCERA CORP,Y50	137,169.66
KYOWA HAKKO KIRIN CO. LTD	9,731.91
KYUSHU ELECTRIC POWER,Y500	55,086.93
KYUSHU RAILWAY COMPANY	9,826.10
L BRANDS INC USD0.5	96,830.50
L3 TECHNOLOGIES INC	29,910.52
LABORATORY AMER HLDGS USD0.01	73,124.32
LAM RESEARCH CORP COM NPV	102,744.50
LAMB WESTON HOLDING INC W/I USD1	44,408.23
LAND SECURITIES GROUP PLC GBP0.1066667	76,088.71
LANXESS NPV	53,400.28
LARGAN PRECISION CO LTD TWD10	27,354.82
LAS VEGAS SANDS CORP	143,570.93
LEAR CORP	82,762.42
LEG IMMOBILIEN AG	13,978.99
LEGAL & GENERAL GROUP PLC GBP0.025	239,621.73
LEGGETT & PLATT COM US\$0.01	12,465.16
LEGRAND SA	103,604.78
LEND LEASE CORP ORD A\$0.50	64,021.03
LENNAR CORP-A	62,574.25
LEONARDO SPA EUR4.40	41,785.34
LEUCADIA NATL CORP COM US\$1	65,026.77
LG CHEM LTD KRW5000	122,523.52

LG CORP KRW5000	57,147.78
LG DISPLAY CO LTD KRW5000	84,365.89
LG ELECTRONICS INC KRW5000	161,722.03
LG HOUSEHOLD & HEALTHCARE	19,086.40
LGIM USD LIQUIDITY FD CLS 1	18,314.68
LIBERTY BROADBAND C	16,783.43
LIBERTY GLOBAL PLC A USD0.01 (US)	54,440.16
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	121,744.53
LIBERTY INTERACTIVE CORP A USD0.01	77,789.54
LIBERTY PROP'Y TRUST USD0.001	33,943.57
LIBERTY SIRIUS GROUP C	13,639.74
LILLY(ELI) & CO,CMN NPV	384,565.55
LINCOLN NATL CORP,COM US\$1.25	119,272.33
LINDE AG NPV (ASD 24/11/2017)	286,145.61
LINK REIT NPV	112,625.62
LION CP,Y50	9,329.27
LIXIL GROUP CORPORATION	62,572.51
LKQ CORP USD0.01	50,196.25
LLOYDS BANKING GROUP ORD 25P	477,674.44
LOBLAW COMPANIES COM NPV (CT)	83,978.33
LOCKHEED MARTIN COM STK US\$.01	398,825.68
LOEWS CORP,COM STK US\$1	110,330.42
LOGITECH INTERNATIONAL-REG CHF0.25	9,710.20
LOJAS RENNER S.A.	35,362.47
LONDON STOCK EXCH ORD GBP0.06918604	61,161.66
LONZA GRP AG REGD CHF 1	73,328.11
L'OREAL EURO.2	225,463.68
LOWES,COM US\$0.50	397,797.76
LULELEMON ATHLETICA INC	14,882.80
LUXOTTICA GRP SPA EUR.6	43,868.10
LVMH MOET HENNESSY LOUIS VUI EUR0.3	342,353.48
LYONDELLBASELL INDU CL A	313,641.22
M & T BANK CORP USD0.5	121,809.06
M3 INC	13,807.86
MACERICH CO/THE USD0.01	48,011.11
MACQUARIE GP LTD NPV	163,049.88
MACY'S INC USD0.01	118,507.95
MAGNA INTERNATIONAL INC (CT)	177,081.86
MAKITA ELECTRIC WORKS,Y50	48,900.72
MALAYAN BANKING BERHAD,M\$1	83,462.22
MANPOWERGROUP USD0.01	79,632.80
MANULIFE FINANCIAL CORP (CT)	312,251.59
MARATHON OIL CORP USD1	214,056.67
MARATHON PETROLEUM COM USD0.01	362,698.61
MARINE HARVEST NOK0.75	46,290.72
MARKEL CORP NPV	71,320.03
MARKS & SPENCER GP GBP0.25	81,373.97
MARRIOTT INTERNATIONAL CL A USD0.01	128,908.91
MARSH & MCLENNAN COM US\$1	179,349.31
MARTIN MARIETTA MATS US\$0.01 COM STK	51,864.07
MARUBENI CORP,Y50	185,587.78
MARVELL TECH GRP LTD USD0.002	52,183.29
MASCO CORP,CMN STK US\$1	52,705.46
MASTERCARD INC-CLASS A USD0.0001	377,261.67
MATTEL INC,COM US\$1	33,487.32
MAXIM INTERGRATE PROD US\$0.001	65,281.13
MAZDA MOTOR CORP,Y50	84,546.76
MCCORMICK & CO-NON VTG SHS NPV	46,938.91
MCDONALD'S CORP COM NPV	655,158.90
MCKESSON CORPORATION \$0.01	367,577.30
MDU RESOURCES GRP INC USD1	39,959.22
MEDIATEK INC TWD10	110,720.86
MEDIBANK PRIVATE LTD	40,734.65
MEDIOBANCA SPA EUR0.5	52,566.72
MEDTRONIC PLC USD0.1	485,679.66
MEGA FINANCIAL HLDGS TWD10	50,365.10
MEGGITT ORD 5P	43,834.33
MEIJI HOLDINGS CO LTD	54,804.38
MELROSE INDUSTRIES PLC GBP0.06857143	10,464.86
MERCADOLIBRE INC	25,251.84
MERCK & CO. INC. USD0.5	830,325.54
MERCK KGAA NPV ORD SHS	54,829.05
MERLIN PROPERTIES SOCIMI SA EUR1	8,673.40
METLIFE INC COM USD0.01	415,554.77
METRO INC CLASS A SUB VTG NP (CT)	47,375.09
METTLER-TOLEDO INTL USD0.01	29,957.59
MGM RESORTS INTERNATIONAL USD0.01	90,302.52
MICHAEL KORS HOLDINGS LTD	57,002.85
MICHELIN (CGDE) EUR2	213,989.49
MICRO FOCUS INTERNATIONAL GBP0.1	26,104.66
MICROCHIP TECHNOLOGY USD0.001	76,163.66
MICRON TECHNOLOGY,US\$0.10	235,527.10

MICROSOFT CORP COM USD0.00001	2,446,302.19
MID AMERICA APARTMENT COMM USD0.01	22,230.75
MINEBEA CO, Y50	46,206.73
MIRVAC GROUP	48,356.91
MISUMI GROUP Y50	15,743.76
MITSUBISHI CHEMICAL HOLDINGS (JT)	134,710.54
MITSUBISHI CORP, Y50	369,603.65
MITSUBISHI ELECTRIC, Y50	234,067.87
MITSUBISHI ESTATES, Y50	100,052.86
MITSUBISHI GAS CHEMICAL, Y50	35,283.25
MITSUBISHI HEAVY INDS, Y50	146,122.71
MITSUBISHI MATERIALS, Y50	68,135.80
MITSUBISHI MOTORS Y50	49,747.90
MITSUBISHI TANABE NPV	9,311.36
MITSUBISHI UFJ FINANCIAL	987,506.22
MITSUI & CO LTD, ORD Y50	326,557.89
MITSUI CHEMICALS Y50	63,272.87
MITSUI FUDOSAN CO Y50	123,917.31
MIZUHO FINANCIAL G NPV	499,051.63
MOHAWK INDUSTRIES INC USD0.01	73,562.24
MOL HUNGARIAN OIL AND GAS PL HUF125	9,985.60
MOLSON COORS BREWING CO -B USD0.01 (UN)	54,481.81
MONCLER SPA	9,738.37
MONDELEZ INTL INC COM USD0.01	362,623.08
MONDI PLC EUR0.2 (LN)	54,980.46
MONSANTO CO USD0.01	224,156.37
MONSTER BEVERAGE CORP	73,307.15
MOODY'S CORP USD1	82,425.59
MORGAN STANLEY COM USD0.01	378,204.81
MORRISON (WM) SUPERMKT ORD 10P (UK)	93,022.57
MOSAIC CO/THE WI	86,550.77
MOTOROLA SOLUTIONS INC USD0.01	65,129.36
MR PRICE GROUP LTD ZAR0.025	29,982.48
MS AND AD INSURANCE GROUP HOLDINGS	160,566.28
MTN GROUP LTD ZAR0.0001	255,092.74
MTR CORPORATION HKD1	47,147.02
MTU AERO ENGINES GMBH	51,489.16
MUNCHENER RUCKVERS NPV VINK, (REGD)	383,228.92
MURATA MANUFACTURING, Y50	104,416.98
MURPHY OIL CORP COM US\$1	91,388.41
MYLAN NV EUR0.01	113,655.77
NABTESCO CORP NPV	8,740.65
NAGOYA RAILROAD CO, Y50	36,751.28
NAMCO BANDAI HLDGS NPV	39,278.15
NAN YA PLASTIC TWD10	74,599.62
NASDAQ STOCK MARKET INC USD0.01	48,017.35
NASPERS LIMITED 'N' ZAR0.02	349,884.04
NATIONAL AUSTRALIA BANK, A\$1	484,418.71
NATIONAL GRID PLC GBP0.1139535	352,166.02
NATIONAL-OILWELL VARCO COM USD0.01	148,409.23
NATIXIS	71,694.05
NATL BANK OF CANADA COM NPV	124,274.78
NCISOFT CORPORATION KRW500	14,193.16
NEC CORP, Y50	97,466.30
NEDBANK GROUP LTD ZAR1	41,508.19
NEPI ROCKCASTLE PLC	10,851.28
NESTE OIL OYJ EUR3.4	59,195.24
NESTLE SA CHF1 (REGD)	1,431,258.26
NETFLIX INC USD0.001	179,286.10
NETWORK APPLIANCE NPV	74,674.25
NEW WORLD DEVELOPMENT, HK\$1	84,244.53
NEW YORK COMMUNITY BANCORP USD.01	40,408.78
NEWCREST MINING A\$ 0.50	59,926.58
NEWELL BRANDS INC COM USD1	32,225.42
NEWFIELD EXPLORATION USD.01	12,237.61
NEWMONT MINING CORP COM US\$1.6	122,615.88
NEWS CORP CLASS A	58,018.77
NEXON CO LTD	11,461.40
NEXT GROUP ORD GBP0.10	64,272.39
NEXTERA ENERGY INC USD 0.01	364,898.38
NGK INSULATORS, Y50	29,972.94
NGK SPARK PLUG CO, Y50	31,245.89
NHN CORP KRW500	42,408.01
NICE SYSTEMSILS1	10,801.25
NIDEC CORP Y50	120,284.37
NIELSEN HOLDINGS PLC EUR0.07	60,141.33
NIKE INC CL 'B' COM NPV (UN)	279,611.43
NIKON CORP, ORD YEN50	61,857.02
NINTENDO CO, Y50	121,880.25
NIPPON EXPRESS CO., Y50	59,093.05
NIPPON MEAT PACKERS, Y50	38,095.28
NIPPON PAINT, Y50	9,600.87

NIPPON STEEL & SUMITOMO META	225,743.37
NIPPON TEL&TEL.ORD Y50000	175,439.54
NISOURCE INC NPV	39,272.37
NISSAN CHEM INDS Y50	10,893.40
NISSAN MOTOR CO.Y50	260,098.17
NISSHIN SEIFIN GRP JPY50	30,775.36
NISSIN FOODS HOLDINGS CO LTD	31,589.17
NITORI CO Y50	41,255.99
NITTO DENKO CORP Y50	68,219.06
NKSJ HOLDINGS INC	136,660.41
NN GROUP NV	158,917.14
NOBLE ENERGY INC USD3.333	74,018.82
NOKIA OYJ (FH)	115,102.21
NOKIA OYJ (FP)	43,500.07
NOKIAN RENKAAT NPV	37,190.43
NOMURA HOLDINGS INC NPV	168,298.13
NOMURA RESEARCH INSTITUTE IN	9,617.83
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) (SW (SS)	290,320.51
NORDSTROM INC.COM STK NPV	56,211.44
NORFOLK SOUTHERN CORP,COM US\$1	226,885.54
NORSK HYDRO ASA NOK3.6666	81,207.26
NORTHERN TRUST CP COM US\$1.666	106,183.83
NORTHROP GRUMMAN CORP COM NPV	234,819.37
NORWEGIAN CRUISE LINE HOLDIN	43,709.24
NOVARTIS AG CHF0.5 (REGD)	1,110,990.74
NOVO-NORDISK AS DKK0.2 SER'B'(POST SPLIT)	367,948.53
NOVOZYMES A/S B SHARES DKK2	23,055.14
NRG ENERGY INC USD0.01	107,955.65
NSK Y50	54,074.62
NTT DATA JPY5000	48,388.27
NTT DOCOMO NPV	212,792.00
NUANCE COMMUNICATI COM USD0.001	9,377.44
NUCOR CORPCOM STK US\$0.40	138,487.59
NVIDIA CORP USD0.001	270,334.35
NVR INC COM USD0.01	49,259.23
NXP SEMICONDUCTORS NV	119,302.25
OBAYASHI CORP Y50	66,095.14
OBIC CO LTD	9,624.83
OCCIDENTAL PETROL,COM US\$0.20	401,225.39
ODAKYU ELECTRIC RAILWAY CO,Y50	34,146.65
OIL SEARCH,PGK0.10	35,040.40
OJI PAPER,Y50	69,271.15
OLD MUTUAL PLC GBP0.1142857 (LN)	161,856.68
OLD REPUBLIC INTL COM US\$1	38,466.30
OLYMPUS CORP NPV	54,032.94
OMNICOM GROUP COM US\$0.15	92,803.55
OMRON CORP JPY50	71,817.58
OMV AG ATS100 (VAR)	97,019.09
ONEOK INC COM NPV	91,281.02
ONO PHARMACEUTICAL CO LTD	20,226.14
ORACLE CORP COM STK NPV	629,685.82
ORANGE EUR4 (FP)	400,531.49
O'REILLY AUTOMOTIVE INC USD0.01	81,994.06
ORICA LIMITED AUD1.00	48,682.85
ORIENTAL LAND CO Y50	62,580.22
ORIGIN ENERGY NPV(POSTRECON DFD)	146,798.59
ORIX CORP.Y50	149,191.32
ORKLA ASA NOK6.25	55,486.63
ORPEA EUR1.25	9,875.13
ORSTED A/S DKK10	16,263.77
OSAKA GAS CO., ORD Y50	73,689.89
OSRAM LICHT AG	44,112.88
OTP BANK HUF100	20,428.18
OTSUKA HOLDINGS CO LTD	111,562.68
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	185,689.38
P G & E CORP (UN)	146,361.28
PACCAR INCCOM STK US\$12	153,180.52
PACKAGING CORP OF AMERICA USD0.01	53,912.81
PADDY POWER BETFAIR ORD EUR0.09 (LN)	19,113.30
PALO ALTO NETWORKS INC	25,048.82
PANASONIC CORPORATION	290,955.63
PANDORA A/S DKK1	23,328.81
PARKER HANNIFEN,COM NPV	143,730.70
PARTNERS GROUP -REG CHF0.01	22,657.05
PAYCHEX INC COM US\$0.01	91,556.45
PAYPAL HOLDINGS INC W/I USD0.0001	266,738.69
PEARSON ORD 25P	106,269.24
PEGATRON CORP TWD10	54,668.38
PEMBINA PIPELINE CORP	89,770.73
PENTAIR PLC USD0.167	58,130.66
PEOPLES UTD FINL COM STK USD0.01	42,475.89
PEPSICO INC CAP US\$0.01 2/3	799,932.19

PERNOD RICARD EUR1.55	177,051.73
PERRIGO CO PLC	56,447.12
PERSIMMON ORD 10P	50,347.20
PETROL BRASILEIROS PREF NPV	251,894.51
PETROLEO BRASILEIRO SA N/PV	227,488.18
PETRONAS CHEMICALS GROUP BHD MYR0.1	31,500.29
PEUGEOT SA EURI EUR 1	115,106.97
PFIZER INC COM US\$0.05	1,294,088.36
PHILIP MORRIS INTERNAT -W/I	818,366.36
PHILLIPS 66	533,494.39
PINNACLE WEST, COM US\$2.50	63,549.78
PIONEER NATURAL RES US\$0.01	92,348.33
PKO BANK PLOSKI SA PLN1	91,120.98
PNC FINANCIAL SVCS COM USD5	400,042.23
POLARIS INDUSTRIES INC USD0.01	37,789.10
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	94,065.25
PORSCHE AUTO HL SE NON ATG PRF NPV	86,790.72
POSCO KRW5000	293,678.84
POTASH CORP OF SASKATCHEWAN (CT)	106,046.08
POWER ASSETS HOLDINGS LTD HKD1	57,018.03
POWER CORP CANADA, COM NPVSUBORD VOTING	96,065.68
POWER FINL CORP, COM NPV	68,767.70
POWSZECHNY ZAKLAD UBEZPIECZE	68,844.87
PPG INDS, COM STK US\$1.666	140,126.07
PPL CORP COM USD0.01	138,054.52
PRAXAIR INC COM NPV	206,011.86
PRESIDENT CHAIN CORP TWD10	10,713.15
PRICELINE COM INC USD0.008	239,258.40
PRINCIPAL FINANCIAL GP USD0.01	116,235.65
PROCTER & GAMBLE CO/THE USD1 (UN)	1,229,070.70
PROGRESSIVE CORP(OHIO) COM \$1	185,977.63
PROLOGIS INC USD0.01	158,632.27
PROSIEBEN SAT.1 MEDIA AG REG	58,960.29
PROXIMUS SA NPV	46,500.35
PRUDENTIAL CORP ORD 5P	459,525.05
PRUDENTIAL FIN INC USD 0.01	406,033.10
PRYSMIAN SPA EUR0.1 (IM)	45,660.99
PTT GLOBAL CHEMICAL PCL FOR	48,752.13
PTT PUBLIC CO THB10-ALIEN MKT	194,472.47
PUBLIC BANK NHD MYR1 (MALAYSIA)	92,487.96
PUBLIC SERVICE ENTCOM STK NPV	188,198.99
PUBLIC STORAGE INC USD.1	101,881.21
PUBLICIS GROUPE SA EUR0.4	79,868.77
PULTE GROUP INC USD0.01	49,754.56
PVH CORP USD1	61,774.34
QBE INSURANCE GROUP LTD (AU)	109,729.94
QIAGEN N.V. EUR0.01 (GY)	12,712.16
QORVO INC COM USD0.0001	46,131.01
QUAL COMM INC STK US\$0.0001	508,738.15
QUANTA COMPUTER INC TWD10	40,093.94
QUEST DIAGNOSTICS COM US\$0.01	74,336.62
RAIA DROGASIL SA	11,635.64
RAIFFEISEN INTL BK INTL NPV	59,395.86
RAKUTEN INC COM STK	14,394.00
RALPH LAUREN CORP USD0.01	46,056.03
RAMSAY HEALTHCARE NPV	13,853.67
RANDGOLD RESOURCES ORD USD0.05	18,194.97
RANDSTAD HLDGS NV EUR0.10	53,227.00
RAYMOND JAMES FINANCIAL USD.01	51,749.63
RAYTHEON COM STK USD0.01	255,205.77
REALTY INCOME CORP USD1	58,384.01
RECKITT BENCKISER ORD GBP0	257,872.83
RECORDATI SPA PAR EUR.125	9,327.36
RECRUIT HOLDINGS CO LTD	112,289.15
RED ELECTRICA CORPORACION SA EUR0.5	55,092.57
RED HAT ORD USD0.0001	61,293.41
REDEFINE PROPERTIES LTD ZAR0.1	8,828.27
REGENCY CENTERS CORP USD0.01	19,573.19
REGENERON PHARMACEUTICALS	56,583.07
REGIONS FINANCIAL COM USD0.625	133,303.13
RELX NV EUR0.06	82,198.45
RELX PLC GBP0.1444	95,070.54
REMGRO ZAR0.01	49,611.46
RENAISSANCERE HLDGS LTD USD1	9,380.15
RENAULT ORD EUR3.81	181,444.18
RENESAS ELECTRONICS CORP	11,659.41
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	37,374.60
REPSOL SA (RG) EUR1	313,095.88
REPUBLIC SERVICES INC USD0.01	96,647.02
RESMED INC USD0.004	22,534.59
RESONA HLDGS INC NPV	133,116.00
RESTAURANT BRANDS INTERN (CT)	27,376.20

REXEL SA EUR5	83,870.77
RICOH CO., Y50	88,623.74
RIGHTMOVE PLC GBP0.01	10,251.16
RIO TINTO NPV	195,963.81
RIO TINTO PLC GBp0.1 (LN)	460,555.34
RIOCAN REAL ESTATE INV TST NPV	48,345.35
ROBERT HALF INTL COM US\$1	13,389.03
ROCHE HLDGS AG CHF100 (BR)	14,415.39
ROCHE HLDGS AG GENUSSSCHEINE, NPV	918,585.27
ROCKWELL AUTOMATION COM USD1	108,204.12
ROCKWELL COLLINS I COM USD0.01	82,731.49
ROGERS COMMUNICATIONS INC-B (CT)	123,634.42
ROHM COM Y50	61,532.49
ROLLS ROYCE ORD GBP1.50	154,648.14
ROPER INDUSTRIES INC USD0.01	82,567.49
ROSS STORES,CMN US\$0.01	112,404.94
ROYAL BANK OF CANADA (CT)	735,919.44
ROYAL BANK OF SCOTLAND GROUP GBP1	149,552.26
ROYAL CARIBBEAN CRUISES LTD (UN)	90,257.91
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	332,686.01
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	1,312,788.75
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	1,354,669.47
ROYAL MAIL PLC	61,644.66
RPC GROUP ORD 5P	9,773.00
RSA INSURANCE GROUP PLC GBP0.01	81,847.87
RUBIS EUR1.25	32,695.07
RWE AG NPV	246,724.10
RYOHIN KEIKAKU CO Y50	15,285.56
S&P GLOBAL INC USD1	137,451.57
SAFRAN EURO.20	144,987.96
SAGE GROUP PLC/THE GBP0.01	50,366.14
SAINSBURY (J) ORD GBP0.28571428	91,847.82
SALESFORCE.COM NPV	161,684.32
SAMPO OYJ SER'A'NPV	163,868.49
SAMSONITE INTERNATIONAL SA USD0.01	11,491.27
SAMSUNG BIOLOGICS CO LTD KRW2500	9,116.00
SAMSUNG ELECT PFD KRW5000	224,693.44
SAMSUNG ELECTRO-MECH KRW5000	48,460.72
SAMSUNG ELECTRONIC KRW5000	1,522,092.18
SAMSUNG FIRE+MARINE KRW5000	61,613.43
SAMSUNG LIFE INSURANCE CO KRW500	69,198.68
SAMSUNG SDI KRW5000, KRW5000	68,250.14
SAMSUNG SDS CO LTD KRW500	11,745.40
SANDS CHINA LTD USD0.01	73,365.23
SANDVIK AB NPV (POST SPLIT)	128,031.48
SANLAM ZAR0.01	94,329.43
SANOFI EUR2 (FP)	675,934.15
SANTEN PHARMACEUTICAL,Y50	11,180.41
SANTOS.A\$0.25	82,428.07
SAP AG NPV	410,493.46
SAPUTO GROUP INC	38,724.52
SASOL NPV	217,522.58
SBA COMMUNICATIONS CORP USD0.01	38,271.29
SCANA CORP NPV	30,831.89
SCENTRE GROUP	102,920.09
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	40,924.07
SCHLUMBERGER LTD USD0.01 (UN)	503,809.47
SCHNEIDER SA ELECTRIC EUR8.00 (FP)	326,228.38
SCHROEDERS VTG SHS GBP1	10,539.97
SCHWAB(Charles) CORP US\$0.01	204,606.45
SCOR SE EUR7.876972 (FP)	68,791.74
SCRIPPS NETWORKS I COM USD0.01 CL 'A'	13,468.18
SEAGATE TECHNOLOGY USD0.00001	97,332.40
SEALED AIR CORP COM USD0.01	39,857.15
SEB SA EUR1.00	9,936.50
SECOM CO,Y50	75,326.14
SECURITAS AB SWKR1 SER 'B'	43,037.06
SEEK LTD NPV	9,976.69
SEGRO PLC ORD GBP0.10	41,985.78
SEI INVESTMENTS CO USD.01	17,573.91
SEIBU HOLDINGS INC	8,956.83
SEIKO EPSON CORP NPV	44,259.43
SEKISUI CHEMICAL, Y50	59,098.42
SEKISUI HOUSE, ORD Y50	88,082.77
SEMICONDUCTOR MANUFACTURING USD0.0004	32,480.37
SEMPRA ENERGY CORP COM NPV	149,361.55
SENSATA TECHNOLOGIES HOLDING USD0.01	37,210.16
SERVICENOW INC USD0.001	42,608.32
SES (LX)	9,989.54
SEVEN & I HOLDINGS NPV	252,037.75
SEVERN TRENT PLC GBP0.9789	50,412.80
SGS HOLDING SWF20 (REGD)	64,817.14

SHARP CORP NPV	47,645.76
SHAW COMMUNICATIONS 'B'	74,514.08
SHERWIN WILLIAMS,CMN US\$1	107,798.31
SHIMADZU CORP NPV	12,004.90
SHIMANO INC Y50	21,653.70
SHIMIZU CONSTRUCTION CO,Y50	43,183.85
SHINETSU CHEMICAL, Y50	199,456.53
SHINHAN FIN GROUP KRW5000	146,375.79
SHIONOGI & CO,Y50	60,325.45
SHIRE ORD GBP0.05	140,191.78
SHISEIDO CO,Y50	99,043.91
SHIZUOKA BANK,ORD Y50	43,118.92
SHOPRITE HLDGS LTD ZAR0.011	56,990.18
SHOWA DENKO KK,Y50	57,640.87
SIAM CEMENT CO THB1 (NVDR)	16,621.41
SIAM COMM BANK THB10 (ALIEN)	66,551.47
SIEMENS AG-REG (GY)	701,915.69
SIKA FINANZ CHF9 (BEARER)	68,613.17
SIME DARBY PLANTATION BHD MYR0.5	38,912.48
SIMON PROPERTY COM USD0.0001	210,943.70
SINGAPORE EXCHANGE LTD SGD0.01	8,974.96
SINGAPORE TELECOM LTD (SG)	142,173.21
SINO LAND CO. HK\$1.00	30,083.57
SIRIUS XM HOLDINGS INC USD0.001	15,294.93
SK C&C CO LTD	17,020.74
SK ENERGY CO LTD NPV	149,908.09
SK HYNIX INC KRW5000 (KP)	189,351.90
SK TELECOM KRW500	52,095.61
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	132,188.69
SKANSKA AB SER 'B' SEK3 (SWEDEN)	61,881.91
SKF AB SER 'B' NPV (POST SPLIT)	73,644.97
SKY PLC ORD GBP0.50	84,026.63
SKYWORKS SOLUTIONS USD0.25	34,042.05
SL GREEN REALTY CORP USD0.01	52,234.29
SMC CORP Y50	99,472.90
SMITH & NEPHEW ORD USD0.20	73,120.36
SMITHS GROUP ORD GBP 0.375	56,308.10
SMUCKER (JM) CO COM NPV	77,143.94
SMURFIT KAPPA GROUP PLC EUR0.001 (LN)	15,476.90
SNAM SPA EUR1	90,320.88
SNAP-ON INC COM STK US\$1	44,792.81
SNC-LAVALIN GROUP INC NPV	49,748.87
SOC GENERALE ORD SHS EUR1.25	533,099.81
SODEXO	74,181.12
SOFTBANK GROUP CO NPV	385,547.09
S-OIL CORP KRW2500	46,735.85
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	77,241.44
SONIC HEALTHCARE AUD0.20	44,801.71
SONOVA HOLDING AG REG CHF0.05	15,353.30
SONY CORP, Y50	396,729.30
SOUTH32 LTD (AT)	77,931.52
SOUTHERN CO COM US\$5	329,080.49
SOUTHWEST AIRLINES COM US\$1	42,423.06
SPIRAX SARCO ENGINEERING PLC GBP0.269231	10,390.52
SPLUNK INC USD0.001	22,290.82
SSE PLC GBP 0.5	198,580.81
ST JAMES'S PLACE ORD 15P	43,796.35
STANDARD BK GR LTD ZAR0.10	186,599.84
STANDARD CHARTERED PLC USD0. (LN)	358,461.49
STANDARD LIFE PLC GBP0.122222	138,944.40
STANLEY BLACK & DECKER INC USD2.5	127,845.50
STANLEY ELECTRIC,ORD Y50	34,617.13
STARBUCKS CORP	249,839.43
START TODAY CO LTD	10,719.64
STATE STREET CORP COM US\$1	198,887.64
STATOIL ASA NOK2.50	319,419.67
STERICYCLE INC USD0.01	11,047.15
STMICROELECTRONICS NV EUR1.0 (FP)	71,836.26
STOCKLAND NPV	68,496.11
STORA ENSO OYJ NPV SER 'R'	80,862.29
STRAUMANN HOLDING AG-REG CHF 0.1	13,699.86
STRYKER CORP COM US\$0.10	177,488.31
SUEZ ENVIRONNEMENT EUR4	67,044.64
SUMCO CORPORATION NPV	11,474.27
SUMITOMO CHEMICAL CO,Y50	118,895.31
SUMITOMO CORP, Y50	223,491.19
SUMITOMO ELECTRICAL, ORD Y50	129,954.15
SUMITOMO HEAVY INDS,Y50	41,850.94
SUMITOMO METAL MINING, Y50	97,885.85
SUMITOMO MITSUI FIN GRP NPV	601,435.00
SUMITOMO MITSUI TRUST HOLDINGS	146,093.65
SUMITOMO REALTY & DEV,ORD Y50	79,127.00

SUN HUNG KAI PROPERTIES,HK\$0.5	185,887.47
SUN LIFE FINANCIAL INC (CT)	192,078.40
SUNCOR ENERGY INC (CT)	439,263.62
SUNCORP GROUP LTD (AU)	128,430.85
SUNTORY BEVERAGE & FOOD LTD	10,659.41
SUNTRUST BANKS ,CMN US\$1	194,652.33
SUZUKI MOTOR CORP Y50	174,343.51
SVENSKA CELLULOSA AB B SHS	44,834.08
SVENSKA HANDELSBANKEN A SHS	146,290.02
SWATCH GRP AG-B CHF2.25	76,362.09
SWEDBANK AB A SHARES	184,455.88
SWEDISH MATCH SEK1.20	37,047.65
SWIRE PACIFIC 'A' ORD HK\$0.60	42,370.71
SWISS LIFE HOLDING AG	111,598.79
SWISS PRIME SITE CHF25.6	34,353.27
SWISS RE AG ORD SHS CHF0.1	315,734.20
SWISSCOM AG CHF9 (REGD)	89,118.72
SYDNEY AIRPORT NPV(STAPLED SECURITY)	12,069.05
SYMANTEC CORP. COM US\$0.01	109,311.74
SYMRISE AG	42,382.72
SYNCHRONY FINANCIAL USD0.001 (UN)	214,549.90
SYNOPSIS COM STK US\$0.01	47,635.40
SYSCO CP,US\$1	199,670.22
SYSMEX CORP NPV	22,315.44
T & D HOLDINGS NPV	120,629.14
T GARANTI BANKASI TRY1	54,564.67
T MOBILE US INC USD0.0001	82,389.21
T ROWE PRICE GROUP INCUSD0.2	126,784.36
TAB CORP HLDGS A\$1	75,469.16
TAIHEIYO CEMENT CORP Y50	49,313.23
TAISEI CORP,ORD Y50	66,971.20
TAISHIN FINANCIAL TWD10	29,970.08
TAIWAN COOPERATIVE FINANCIAL	9,444.30
TAIWAN MOBILE CO TWD10	33,775.23
TAIWAN SEMICONDUCTOR TWD10	795,355.40
TAKEDA PHARMACEUTICAL NPV	290,331.08
TAPESTRY INC USD0.01	70,204.74
TARGA RESOURCES CORP USD0.001	39,699.51
TARGET CORP USD0.1669	323,880.66
TATE & LYLE ORD 25P	35,155.75
TAYLOR WIMPEY GBP0.01	49,878.81
TD AMERITRADE HLDG USD0.01	48,575.14
TDC A/S	69,574.44
TDK CORP (JT)	71,067.76
TE CONNECTIVITY LTD CHF1.37	174,247.26
TECHNIPFMC PLC USD1 (FP)	27,591.99
TECHTRONIC INDUSTRIES HKD0.1	39,296.68
TECK RESOURCES LTD-CLS B (CT)	115,826.19
TELE2 AB B SHS	55,266.92
TELECOM CORP OF NEW ZEALAND (NZ)	38,382.72
TELECOM ITALIA DI RISP EUR.55	59,543.00
TELECOM ITALIA SPA NPV	141,667.00
TELEF BRASIL	56,618.00
TELEFONICA SA EUR1	608,027.23
TELENOR NOK10,000	133,333.57
TELEPERFORMANCE EUR2.5	15,982.39
TELIA CO AB (SS)	139,577.76
TELSTRA CORP LTD NPV	121,453.70
TELUS CORPORATION COM NPV (NON CANADIAN)	58,229.06
TEMENOS GROUP AG CHF5	14,709.83
TENAGA NASIONAL BHD. MY\$1	96,991.06
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	14,660.53
TERNA SPA	54,642.11
TERUMO,ORD Y50	62,717.49
TESCO ORD 5P	354,987.55
TESLA MOTORS INC USD0.001	78,907.38
TEVA PHARMA ILS0.1 UTS	142,549.29
TEXAS INSTRUMENTS INC USD1 (US)	399,715.79
TEXTRON INC. COM STK US\$0.125	81,720.36
THALES EUR3	62,112.35
THERMO ELECTRON COM US\$1	272,579.16
THOMSON REUTERS CORP (CT)	82,923.51
THYSSEN KRUPP AG NPV	142,628.27
TIFFANY & CO USD0.01	64,496.95
TIGER BRANDS ZAR0.10	37,565.86
TIME WARNER INC USD0.01	363,864.87
TJX CO COM US\$1	204,656.18
TOBU RAILWAY,Y50	45,340.34
TOHOKU ELECTRIC POWER,ORD Y500	62,984.22
TOKIO MARINE HLDG NPV	258,791.50
TOKYO ELEC POWER CO,Y500	171,205.82
TOKYO ELECTRON,Y50	114,093.64

TOKYO GAS CO,Y50	98,848.74
TOKYU CORP, Y50	54,819.92
TOLL BROTHERS INC USD0.01	45,647.48
TOPPAN PRINTING,ORD Y50	50,343.68
TORAY INDUSTRIES, Y50	104,071.73
TORCHMARK CORP,COM US\$1	58,706.96
TORONTO-DOMINION BANK (CT)	652,619.63
TOSHIBA CORP, Y50	189,021.04
TOSOH CORP,ORD Y50	58,539.17
TOTAL SA EUR2.5 (FP)	1,408,394.17
TOTAL SYS SVCS USD1	53,123.56
TOTO,Y50	48,227.81
TOURMALINE OIL CORP	8,939.70
TOYOTA INDUSTRIES CORP JPY50	91,918.59
TOYOTA MOTOR CO,Y50	1,498,711.02
TOYOTA TSUSHO CORP Y50	91,646.70
TRACTOR SUPPLY CO US\$0.008	18,772.61
TRANSCANADA CORP (CT)	221,410.70
TRANSDIGM GROUP	67,212.84
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	79,178.02
TRAVELERS CO INC COM NPV	312,480.93
TRAVIS PERKINS ORD 10P	44,532.64
TREASURY WINE ESTATES LTD	17,741.67
TRELLEBORG AB 'B' SWKR25	32,991.74
TREND MICRO Y50	12,556.45
TRIMBLE NAVIGATION COM NPV	45,533.90
TSURUHA HOLDINGS INC NPV	9,698.52
TUI AG DI (LN)	59,538.47
TURKCELL ILETISIM TRY1	37,932.03
TWENTY FIRST CENTURY FOX B USD0.01	74,587.98
TWENTY FIRST CENTURY FOX INC USD0.01	179,615.63
TWITTER INC USD0.000005	31,309.96
TYSON FOODS INC CL 'A' COMUS\$0.10	135,610.50
UBI BANCA SCPA EUR2.50	86,018.87
UBISOFT ENTERTAINMENT EUR0.0775 (FP)	11,676.61
UBS GROUP AG 0.1 (SE)	430,678.33
UCB NPV	43,600.14
UDR INC COM USD0.01	45,514.27
ULTA SALON COSMETICS & FRAGR USD0.01	25,491.91
ULTRAPAR PARTICIPACOES SA	71,170.00
UMICORE	70,303.07
UNI CHARM CORP. Y50	20,467.35
UNIBAIL-RODAMCO EUR5 (NA)	152,589.06
(blank)	82,000.55
UNILEVER NV CVA EUR0.16	444,367.36
UNILEVER PLC ORD GBP0.031111	329,853.93
UNION PACIFIC CORP COM US\$2.50	495,991.80
UNIPER SE	126,533.42
UNI-PRESIDENT ENTERPRISESTWD10	67,357.79
UNITED CONTINENTAL HOLDINGS USD0.01	40,426.20
UNITED INTERNET AG REG SHS NPV	15,033.73
UNITED MICROELECTRONICS CORPTWD10	42,329.32
UNITED OVERSEAS BK,SIN\$1	178,476.69
UNITED PARCEL SERVICE - CL BUSD0.01	397,829.70
UNITED RENTALS INC USD0.01	83,133.04
UNITED TECHNOLOGIES CORP USD1	543,885.35
UNITED UTILITIES G ORD GBP5.00	57,009.93
UNITEDHEALTH GROUP INC USD0.01US\$0.01	979,657.38
UNIVERSAL HEALTH SVCS B USD.01	43,226.68
UNUM GROUP COM USDO.10	94,860.53
UPM KYMMENE OY EURNPV	134,384.35
US BANCORP COM USD0.01	469,681.76
USS CO LTD JPY50	8,902.56
VALE RIO DOCIE (CIA) COM NPV	344,634.62
VALEANT PHARMACEUTICALS INTE (CT)	76,811.95
VALEO SA EUR1	105,380.00
VALERO ENERGY CORP USD0.01	528,960.32
VANTIV INC 0.00001	22,747.90
VARIAN MEDICAL SYSTEMS INC USD1	44,412.25
VENTAS INC COM. USD 0.25	104,921.18
VEOLIA ENVIRONMENT EUR5	158,845.67
VEREIT INC USD0.01	47,009.49
VERISIGN INC USD0.001 (US)	21,609.98
VERISK ANALYTICS INC-CLASS A USD 0.001	27,976.59
VERIZON COMMS COM USD0.10 (UN)	1,509,459.34
VERTEX PHARMACEUTICALS USD0.01	72,652.49
VESTAS WIND SYSTEM DKK10	54,051.12
VF CORP,COM STK NPV	115,414.84
VIACOM INC NEW CL'B'NON-VTG USD0.01	97,880.98
VICINITY CENTRES	34,089.86
VIFOR PHARMA AG CHF0.01	11,985.40
VINCI EUR 2.50	345,375.45

VISA INC-CLASS A SHRS	593,024.58
VIVENDI SA EUR5.50	314,297.75
VMWARE INC-CLASS A	16,112.89
VODACOM GROUP (PTY) LTD	42,698.61
VODAFONE GROUP PLC USD0.2095	1,017,400.91
VOESTALPINE AG NPV	76,205.15
VOLKSWAGEN AG NON VTG PRF NPV	513,333.61
VOLKSWAGEN AG ORD NPV	88,531.39
VOLVO AB SER'B' NPV (POST SPLT)	217,520.60
VONOVIA SE	109,717.58
VORNADO REALTY TST COM US\$0.04	69,353.62
VOYA FINANCIAL INC USD0.01	99,646.84
VULCAN MATERIALS.COM US\$1	58,349.43
WABTEC CORP USD0.01	13,585.58
WALGREENS BOOTS ALLIANCE INC USD0.01	366,738.71
WALMART DE MEXICO SER V	72,436.06
WAL-MART STORES.COM US\$0.10	1,275,312.57
WANT WANT CHINA HOLDINGS USD0.02	9,091.93
WARTSILA OYJ ABP SER 'B' EUR3.50	52,483.01
WASTE CONNECTIONS INC (CT)	56,542.83
WASTE MANAGEMENT INC USD0.01	187,721.65
WATERS CORP COM US\$0.01	49,095.57
WEC ENERGY GROUP INC USD0.01	97,689.97
WEG SA COMNPV	8,949.30
WEIR GROUP ORD 12.5P	47,330.51
WELLS FARGO & CO COM USD1 2/3	1,842,025.88
WELLTOWER INC USD1	125,863.89
WENDEL EUR4	42,146.01
WESFARMERS LTD NPV	313,443.28
WEST JAPAN RAILWAY JPY50000	106,938.76
WESTERN DIGITAL CORP USD.01	123,802.39
WESTERN UNION COMP COM STK USD0.01	52,836.70
WESTFIELD CORP	81,480.59
WESTPAC BANKING CORP (AU)	606,949.92
WESTROCK CO COM USD0.01	84,900.60
WEYERHAUSER CO.COM US\$1.25	125,884.47
WH GROUP LTD USD0.0001	43,769.14
WHARF REAL ESTATE INVESTMENT	72,142.16
WHEATON PRECIOUS METALS CORP	19,371.16
WHELOCK & COMPANY HK\$0.50	11,380.29
WHIRLPOOL CORP. COM STK US\$1	88,634.97
WHITBREAD ORD GBP 0.76797385	57,573.28
WILLIAMS COMPANIES COM US\$1	152,453.89
WILLIS TOWERS WATSON PLC USD0.000304635	73,071.13
WILMAR INTERNATIONAL LTD SGD0.5	45,632.23
WIRECARD AG NPV	24,803.34
WOLTERS KLUWER CVA EUR0.12	78,164.62
WOOD GROUP (JOHN) PLC GBP0.03333333	32,897.44
WOODSIDE PETROLEUM,ORD A\$0.50	180,618.83
WOOLWORTHS A\$0.25	245,961.91
WOOLWORTHS HLDGS ZAR0.0015	30,225.08
WOONGJIN COWAY CO LTD	9,266.96
WOORI BANK KRW5000	63,423.61
WORKDAY INC	25,994.06
WORLDPAY GROUP PLC W/I GBP0.03	21,083.77
WPP PLC GBP0.1	135,488.53
WYNDHAM WORLDWIDE COM STK USD0.01	61,008.77
WYNN MACAU LTD	38,623.17
WYNN RESORTS LTD USD0.01	114,819.49
XCEL ENERGY USD2.5	153,642.41
XEROX CORP USD1	76,710.07
XILINX INC COM US\$0.01	63,370.19
XL GROUP LTD	64,260.49
XYLEM INC W/I	47,436.98
YAHOO JAPAN CORP JY50000	11,804.73
YAKULT HONSHA, Y50	15,205.54
YAMAHA CORP.Y50	12,099.44
YAMAHA MOTOR.Y50	67,530.79
YAMATO HOLDINGS CO NPV	57,127.23
YANDEX NV A EUR0.01	15,994.03
YARA INTERNATIONAL ASA	83,004.38
YASKAWA ELECTRIC, Y50	55,073.91
YOKOGAWA ELECTRIC,ORD Y50	9,074.86
YUANTA FINANCIAL HOLDING CO LT TWD10	32,911.90
YUM BRANDS NPV	121,779.87
YUM CHINA HOLDINGS INC USD0.01	65,183.20
ZALANDO SE	10,619.74
ZIMMER HLDGS INC COM USD0.01	91,908.51
ZIONS BANKCORPORATION NPV	54,181.73
ZODIAC SA NPV	33,067.03
ZOETIS INC USD0.01	107,597.30
ZURICH FINANCIAL SERVICES AG CHF0.1	509,374.09

TREAS I/L 0.125 22/03/46	13,090,183.46
TREAS I/L 0.125 10/08/48 3MO	2,876,313.47
TREAS I/L 0.125 22/03/24 3MO	11,093,195.45
TREAS I/L 0.125 22/03/26 3MO	8,852,424.03
TREAS I/L 0.125 22/03/29 3MO	11,472,279.89
TREAS I/L 0.125 22/03/44 3MO	15,832,075.24
TREAS I/L 0.125 22/03/58 3MO (S1 GB)	13,124,052.31
TREAS I/L 0.125 22/03/68 3MO	18,750,836.90
TREAS I/L 0.125 22/11/36 3MO	6,724,025.52
TREAS I/L 0.125 22/11/56 3MO	5,370,753.26
TREAS I/L 0.25 22/03/52 3MO	14,722,473.24
TREAS I/L 0.375 22/03/62 3MO	18,850,330.75
TREAS I/L 0.5 22/03/50 3MO	16,730,101.02
TREAS I/L 0.625 22/03/40 3MO	16,490,702.54
TREAS I/L 0.625 22/11/42 3MO	15,700,626.01
TREAS I/L 0.75 22/03/34 3MO	14,386,429.82
TREAS I/L 0.75 22/11/47 3MO	16,800,058.64
TREAS I/L 1.125 22/11/37 3MO	16,696,389.76
TREAS I/L 1.25 22/11/27 3MO	15,118,075.96
TREAS I/L 1.25 22/11/32 3MO	14,535,460.81
TREAS I/L 1.25 22/11/55 3MO	20,627,009.95
TREAS I/L 2 26/01/35 8MO	13,740,292.32
TREAS I/L 2.5 17/07/24 8MO	13,966,073.29
TREAS I/L 4.125 22/07/30 8MO	10,095,739.13
UK TREAS I/L 0.125 22/11/65	9,890,901.23
A2A SPA EUR0.52	21,182.52
ABERCROMBIE & FITCH 'A' COM \$	22,813.42
AECOM TECHNOLOGY CORP USD0.01	36,804.94
AGCO CORP COM US\$0.01	37,618.60
AGRICULTURAL BANK OF CHINA	94,361.83
AIR FRANCE KLM EUR1	81,066.54
AIR LEASE CORP	19,692.39
AIR WATER INC JPY50	23,338.23
AK TRANSNEFT OAO PFD RUB1 (RX)	24,907.19
ALFRESA HOLDINGS CORP	37,111.78
ALLEGHENY TECHNOL COM USD0.10	22,960.11
ALLISON TRANSMISSION HOLDING USD0.01	20,542.82
ALS LTD	22,640.45
ALUMINUM CORP OF CHINA CNY1	22,566.61
AMER FINL GROUP COM NPV	41,499.65
AMERICAN EAGLE OUTFITTERSUSD.01	26,135.93
ANGLOGOLD ZAR0.25 (SJ)	29,019.59
ANHUI CONCH CEMENT'H' CNY1	34,452.70
ARC RESOURCES LTD	23,046.90
ARMSTRONG WORLD INDS USD0.01	28,145.46
ARYZTA AG CHF0.02 (SE)	21,760.18
ASSURED GUARANTY LTD USD0.01	26,964.92
ATCO LTD-CL 'I' NPV	21,364.69
ATMOS ENERGY CORP NPV	28,015.43
AU OPTRONICS CORP TWD10	55,645.86
AUTONATION INC COM US\$0.10	41,982.19
AVIS BUDGET GROUP COM STK USD0.01	68,683.04
AVON PRODUCTS,COM US\$0.50	20,316.91
AXIS BANK LTD INR2	27,508.17
AXIS CAPITAL HLDGS LTD USD0.10	23,033.69
BALFOUR BEATTY PLC GBP0.5	21,369.38
BANCO SANTANDER - CHILE	32,313.08
BANCO SANTANDER (BRASIL)	27,037.60
BANK CENTRAL ASIA IDR125	37,600.87
BANK MANDIRI	45,715.70
BANK NEGARA INDONESIA PT IDR7500	27,512.47
BANK OF CHINA LTD - H CNY1	296,244.76
BANK OF COMMUNICATIONS-H CNY1	47,892.12
BANK OF KYOTO Y50	26,267.32
BANK OF QUEENSLAND A\$1.00	27,687.94
BANK RAKYAT INDONESIA IDR500	47,993.09
BARLOW R0.05	30,879.94
BAYTEX ENERGY CORP	23,243.72
BCA POP EMILIA ROM EUR3	32,313.62
BED BATH & BEYOND COM US\$0.01	29,631.63
BEMIS CO COM US\$0.10	20,227.00
BEZEQ ISRAEL TELCM ILS1	24,055.34
BHARAT PETROLEUM CORP INR10	37,127.00
BHARTI AIRTEL LTD	43,429.47
BIC CAMERA INC	20,313.08
BILFINGER SE	29,171.20
BOMBARDIER INC 'B' SUB VTG NPV	32,460.01
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	32,373.11
BOSKALIS WESTMINSTER-CVA EUR0.80	19,855.72
BRINKS CO/THE USD1	19,933.72
BRIXMOR PROPERTY GROUP INC USD0.01	21,475.52
BS FINANCIAL GROUP INC KRW5000	23,104.47

CALATLANTIC GROUP INC USD0.01	19,864.83
CAMDEN PROP TST BEN US\$0.01	31,699.42
CAMECO CORP (CT)	20,802.72
CANADIAN UTILITIES 'A' COM	26,364.98
CAPITA GROUP PLC ORD GBP0.02066666	26,165.88
CASEY'S GENERAL STORES INC NPV	22,913.38
CASINO GUICHARD PERRACHON, EUR1.53	92,670.23
CHAROEN POKPHAND FOOD FORGN THB1	20,360.02
CHEMOURS CO/THE W/I	27,500.59
CHESAPEAKE ENERGY CORP USD0.01	48,460.43
CHIMERA INVESTMENT CORP USD0.01	21,991.52
CHINA CINDA ASSET MANAGEME H CNY1	19,894.46
CHINA CITIC BANK NPV - H	33,805.51
CHINA COMMUNICATIONS CONST - H CNY1	28,720.08
CHINA CONSTRUCTION BANK H CNY1	610,977.35
CHINA EVERGRANDE GROUP USD0.01	97,013.91
CHINA INSURANCE INT'L HLDGS, HKD 0.05	31,245.10
CHINA LIFE INSURANCE 'H' CNY1	75,132.45
CHINA MERCHANT BANK-H CNY1	87,443.41
CHINA MINSHENG BANKING	39,337.26
CHINA MOBILE LTD HKD0.10	318,264.83
CHINA NATL BDG-H HKD1	39,357.84
CHINA O/SEAS LAND HK\$0.10	43,024.19
CHINA PACIFIC INSURANCE	47,263.06
CHINA PETROLEUM & CHEMICAL 'H', CNY1	182,200.90
CHINA RAILWAYS CONSTRUCTIO-H CNY1	23,582.05
CHINA RESOURCES HK\$1	41,575.39
CHINA RESOURCES LAND LTD HKD0.1	35,146.01
CHINA RESOURCES POWER HKD1	29,063.86
CHINA SHENHUA ENERGY CO-H CNY1	74,361.23
CHINA TELECOM CORP LTD CNY1	63,306.70
CHINA UNICOM HKD0.1	74,146.40
CHUGOKU ELEC POWER, Y500	32,753.31
CIA BRASILEIRA DE DIS PREF	47,605.48
CIA ENERGETICA MINAS GER PRF BRL5	38,356.16
CIMIC GROUP LTD (AT)	32,695.04
CITIC PACIFIC LTD HK\$0.40	39,253.73
CJ CORP KRW5000	20,035.05
CNOOC LTD HKD0.1	231,030.19
CNP ASSURANCES EUR1.00	39,878.76
CNX RESOURCES CORP USD0.01	33,264.17
COAL INDIA LTD INR10	27,475.49
COCA-COLA AMATIL AUD0.50(POSTRECON)	24,701.19
COLFAX CORP USD0.001	22,619.20
COLUMBIA PROPERTY TRUST INC	22,715.50
COMMERCIAL METALS CO USD5	22,462.32
COMMSCOPE HOLDING CO INC	20,288.92
COMMUNITY HEALTH SYS USD0.01	28,648.66
CONSECO INC USD 0.01	27,357.72
COSMO ENERGY HOLDINGS CO LTD	21,980.90
COUNTRY GARDEN HOLDINGS CO	70,138.29
CREDIT SAISON CO. Y50	21,322.55
CREE INC USD0.00125	23,648.48
CRESCENT POINT ENERGY CORP NPV	46,171.48
CROWN HOLDINGS INC COM USD5	29,242.93
DAELIM INDUSTRIAL, KRW5000	20,223.01
DAI NIPPON INK & CHEMICAL Y50	25,899.56
DAIDO STEEL ORD Y50	20,229.52
DANA INC	33,984.98
DARLING INGREDIENTS INC USD0.01	24,044.62
DC CHEMICAL CO	21,106.75
DELEK US HOLDINGS INC USD0.01	28,771.46
DENBURY RESOURCES INC USD0.001	22,771.49
DENKI KAGAKU, ORD YEN50	22,173.35
DIAMOND OFFSHORE DRILL US\$0.01	26,821.43
DISCOVERY COMMUNIC COM CL C USD0.01	19,872.46
DISTRIBUIDORA INTERNACIONAL	33,634.11
DOMTAR CORPORATION COM STK USD0.01	32,336.83
DONGBU INSURANCE CO LTD KRW500	23,679.57
DONGFENG MOTOR GRP CO LTD-H	22,006.38
DOOSAN INFRACORE C KRW5000	21,676.20
DOWNER GROUP NPV	21,223.83
EAST WEST BANCORP INC USD0.001	19,809.98
EASYJET PLC GBP0.2728571	29,798.60
EATON VANCE CORP USD0.0039	24,309.77
EBARA MANUFACTURING, Y50	27,057.81
EMPIRE CO LTD A	30,245.25
EMPRESAS COPEC SA NPV	19,860.04
ENBRIDGE INC (US)	30,648.36
ENEL AMERICAS SA	45,352.88
ENERPLUS CORP	35,155.17
ENN ENERGY HOLDINGS LTD	23,158.70

ENSCO PLC CL A USD0.1	38,570.03
EQUITY COMMONWEALTH USD0.01	19,852.49
EREGLI DEMIR CELIK TRY1	27,897.82
EURAZEO EUR0.00	34,101.95
EUTELSAT COMMUNICATIONS EUR1 (FP)	27,881.87
FIBRIA CELULOSE S.A	21,433.17
FINNING INTL COM NPV	31,021.53
FIRST AMERICAN FINANCIAL W/I USD0.00001	30,308.41
FIRST QUANTUM MINERALS LTD (CT)	57,563.60
FIRST SOLAR INC USD0.001	31,476.01
FISCHER(GEORG) AG CHF 100, (REGD)	25,770.77
FLETCHER BUILDING LTD (NZ)	26,851.80
FLS INDUSTRIES DKK20	19,723.14
FONDIARIA SAI SPA	24,471.26
FRAPORT AG	22,178.24
FREENET AG	22,114.96
FUJIKURA	22,148.01
FUKUOKA FINANCIAL NPV	43,473.72
FURUKAWA ELECTRIC,Y50	23,532.33
GAIL INDIA LTD INR10	24,237.96
GAMESTOP CORP-CLASS A USD0.001	21,381.48
GAZPROM PJSC RUB5 (RX)	407,346.35
GEELY AUTOMOBILE HOLDINGS HKD0.02	37,354.15
GENERAL CABLE CORP USD 0.01	35,235.00
GENWORTH FINANCIAL INC-CL A USD0.001	53,649.16
GERDAU SA SIDERURG PREF NPV	46,089.56
GJENSIDIGE FORSIKRING ASA NOK2	21,433.47
GOLD FIELDS LTD	40,211.21
GREAT PLAINS ENERGY	29,282.64
GROUP 1 AUTOMOTIVE INC USD0.01	20,206.13
GRUPO ACCIONA NEW ESP167	20,696.57
GS HOLDINGS CORP NPV	24,190.54
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	25,790.89
GUNMA BANK Y50	22,526.57
H&R REIT STAPLED UT (1REIT UT& 1FIN)	29,794.21
HAN WHAKRW5000	22,572.66
HANKOOK TIRE CO LTD KRW500	21,150.47
HANOVER INSURANCE GROUP INC USD0.01	23,886.18
HANWA CO Y50	19,660.94
HASEKO CORP,Y50	22,337.82
HAYS ORD 1P	21,571.97
HD SUPPLY HOLDINGS INC	30,887.03
HELVETIA HOLDINGS AG CHF10	21,301.17
HENGAN INTL GROUP HKD0.10	21,314.43
HERC HOLDINGS INC USD0.01	31,900.56
HERTZ GLOBAL HOLDINGS INC USD0.01	110,239.32
HINDALCO INDS INR1 (POST SUBDIVISION)	43,909.63
HINDUSTAN PETROLEUM CORP INR10	32,607.21
HINDUSTAN UNILEVER INR1	21,546.27
HINO MOTORS,Y50	29,735.15
HISCOX LTD GBP0.065	26,734.75
HITACHI CONS MACH,Y50	36,134.38
HOCHTIEF AG DM5	28,339.14
HOKUHOKU FINANCIAL NPV	20,801.98
HOLMEN AB SEK50 SER'B'	21,660.78
HOUSING DEVEL FIN INR2	79,458.08
HTC CORP TWD10	39,351.48
HUANENG POWER INTL 'H'	25,431.94
HUBBELL INC CL B USD0.01	26,013.09
HUNTINGTON INGALLS INDUST WI	22,792.32
HUNTSMAN CORP USD0.01	41,845.65
HUSKY ENERGY INC COM NPV	60,071.57
HYOSUNG T & C CO KRW5000	24,006.12
HYUNDAI ENG & CONSKRW5000	23,639.68
HYUNDAI FIRE&MARINE KRW500	32,067.21
HYUNDAI HEAVY INDUSTRIESKRW5000	29,934.96
HYUNDAI MOTOR CO 2ND PRF, KRW5000	23,003.93
HYUNDAI ROBOTICS CO LTD	28,251.68
HYUNDAI STEEL KRW5000	45,739.27
ICADE SA NPV	24,201.36
ICICI BANK LTD INR2	50,769.57
ICL-ISRAEL CHEMILS1	26,773.47
IDEX CORP USD0.01	20,462.16
IGM FINANCIAL INC COM NPV	21,818.29
IIDA GROUP HOLDINGS CO LTD	20,208.13
ILUKA RESOURCES LTD NPV	20,223.31
IMMOFINANZ AG NPV	21,177.59
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	20,433.76
IMPERIAL HLDGS ZAR0.04	47,007.80
INCHCAPE PLC GBP0.1	34,300.87
IND & COMM BK OF CHINA H CNY1	451,355.56
INDIAN OIL CORPORATION LTD INR10	34,220.90

INDUSTRIAL ALLIANCE NPV	25,269.64
INDUSTRIAL BANK OF KOREA KRW5000	49,083.28
INFOSYS LTD INR5	68,348.22
INNOLUX CORP	45,911.17
INTERMEDIATE CAPITAL GROUP GBP0.2625	28,479.13
INTERNATIONAL GAME TECHNOLOG USD0.1	20,971.19
INTESA SANPAOLO-RSP EUR0.52	28,031.36
INTU PROPERTIES PLC GBP0.5 (LN)	22,782.91
INVENTEC CO LTD TWD10	23,584.23
IRPC PUBLIC CO LTD	24,352.24
ITC LTD	20,580.42
IYO BANK LTD	20,927.56
JAIPRAKASH ASSOCIATES LTD INR10	30,548.66
JAPAN DISPLAY INC NPV	20,727.32
JAPAN POST INSURANCE CO LTD	29,506.08
JBS SA-ON	26,647.94
JGC CP.Y50	32,547.74
JIANGXI COPPER IND 'H' CNY1	23,998.95
JINDAL STEEL & POWER LTD INR5	26,731.52
JONES LAND LASALLE INC	24,692.24
JSR CORP JPY50	20,945.19
JSW STEEL LTD INR1	31,711.86
JTEKT CORP NPV	30,547.16
KANEKA CORP. Y50	24,332.67
KAR AUCTION SERVICES INC USD0.01	22,225.96
KAWASAKI KISEN KAI NPV	30,729.49
KBR INC USD0.001	24,355.59
KESKO OYJ NPV SER 'B'	31,012.70
KLX INC USD0.01	21,704.53
KOBE STEEL NPV	49,269.77
KOC HLDG TRY1	30,248.45
KOREAN AIR LINES KRW5000	25,962.73
KRUNGTHAI BANK THB5.15(ALIEN)	23,699.98
K'S DENKI CORP JPY50	20,138.78
KUNLUN ENERGY CO LTD HKD0.01	23,147.06
KURITA WATER INDS., Y50	19,998.69
LAFARGEHOLCIM LTD REG CHF2 (FP)	22,944.95
LAGARDERE S.C.A. EUR6.1 (FP)	43,663.55
LARSEN & TOUBRO INR2	22,442.17
LEGG MASON INC USD0.10	25,931.52
LEIDOS HOLDINGS INC USD0.0001	26,209.17
LENOVO GROUP LRD HKD0.025	43,018.90
LEONI AG	28,972.87
LG TELECOM KRW 5000	23,493.96
LI & FUNG HKD0.025	36,706.74
LIVE NATION INC COM STK USD0.01	25,377.91
LONGFOR PROPERTIES HKD0.1	23,735.28
LOTTE SHOPPING CO KRW5000	21,868.05
LPL FINANCIAL HOLDINGS INC	24,576.57
MAGELLAN HEALTH SERVICES INC USD0.01	21,724.22
MAGNIT OJSC-SPON GDR REGS (LI)	28,312.38
MAHINDRA & MAHINDRA LTD INR5	24,212.82
MAN AG ORD NPV	19,711.82
MAN GROUP PLC USD0.03428571	30,711.29
MAPFRE SA EUR0.1	42,051.52
MASTEC INC USD0.1	21,309.75
MATSUMOTOKIYISHI	19,812.97
MBIA INC COM STK US\$1	19,831.52
MEDIASET ITL1000	23,918.98
MEDIPAL HLDG CORP NPV	30,563.14
METALURGICA GERDAU PRF NPV	34,161.95
METCASH LTD NPV	32,723.26
METHANEX CORP (CT)	23,477.02
METRO AG	65,346.85
METRO AG NPV	89,265.56
METSO OYJ EUR1.7	30,149.55
MFA FINANCIAL INC USD0.01	20,218.53
MICRO FOCUS INTL SPN ADR	20,197.67
mitsui eng & SHIPBUILDING,Y50	22,455.11
MITSUI MIN & SMELT JPY50	29,832.01
MITSUI O.S.K.LINES,Y50	53,956.95
MMC NORILSK NICKEL PJSC RUB1 (RX)	66,994.63
MOLINA HEALTHCARE INC USD0.001	23,756.07
MRC GLOBAL INC USD0.01	23,163.67
MTS PJSC OJSC RUB0.1 (RX)	80,433.03
MURPHY USA INC	45,772.25
NABORS INDS LTD COM US\$0.001	20,803.38
NAVIENT CORP USD0.01	52,234.02
NAVISTAR INTL CORP COM US\$0.10	21,198.46
NCR CORP COM US\$1	21,893.10
NEW RESIDENTIAL INVESTMENT USD0.01	23,467.88
NIPPON ELECTRIC GLASS,Y50	26,581.10

NIPPON PAPER INDUSTRIES CO L	29,743.83
NIPPON SHEET GLASS,Y50	25,011.02
NIPPON YUSEN KK,Y50	83,853.40
NOBLE CORP PLC CHF3.15	40,143.70
NOK,Y50	25,954.99
NOMURA REAL ESTATE HOLDINGS	20,866.92
NORDDEUTSCHE AFFINERIE AG	52,562.69
NOVATEK OAO STD RUB0.1 (RX)	36,944.48
NTN CORP Y50	21,370.36
NTPC LTD INR10	27,967.73
NU SKIN ENTERPRISES INC USD0.001	21,381.92
OBRASCON HUARTE LAIN S.A, SP100	23,411.95
OFFICE DEPOT INC COM US\$0.01	27,261.54
OGE ENERGY CORP, COM USD2.50	28,892.90
OIL & NATURAL GAS CORP INR10	56,264.45
OIL CO. LUKOIL PJSC RUB0.025 (RM)	358,981.58
OLD DOMINION FREIGHT LINE USD0.1	22,014.59
OLIN CORP COM US\$1	21,061.70
ON SEMICONDUCTOR COM USD0.01	30,265.76
ONEX CORP NPV	34,211.59
OSHKOSH TRUCK CORP USD0.01	30,617.67
OWENS CORNING USD0.001	31,385.32
OWENS ILLINOIS COM US\$0.01	33,449.11
OZ MINERALS LIMITED	25,105.95
P.T. ASTRA INTL IDR50	53,186.75
PATTERSON-UTI ENERGY USD0.01	20,332.43
PBF ENERGY INC CLASS A USD0.001	47,954.82
PENSKE AUTOMATIVE COM STK USD0.0001	22,804.34
PEOPLE'S INSURANCE CO GROU H CNY1	23,902.27
PERKINELMER INC COM USD1	20,758.91
PETROCHINA CC1	133,571.18
PGE POLSKA GRUPA PLN10.00	27,966.21
PHOENIX GROUP HOLDINGS EUR0.0001	31,775.00
PICC PROPERTY CA 'H' CNY1	41,294.55
PING AN INSURANCE (H) CO NPV	169,349.04
PINNACLE FOODS INC USD0.01	20,185.23
PITNEY BOWES INC,COM US\$2	25,238.39
POLISH OIL & GAS PLN1	23,319.34
POPULAR INC USD0.01	22,579.01
POSTE ITALIANE SPA	39,412.30
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	45,676.31
QANTAS AIRWAYS NPV	33,458.06
QUANTA SERVICES INC USD00001	38,333.97
RAYONIER INC COM US\$0.01	20,108.77
REALOGY HOLDINGS CORP USD0.01	21,237.87
REINSURANCE GRP OF AM US\$0.01	53,148.83
RELIANCE INDUSTRIES LTD INR10	207,642.18
RELIANCE STEEL AND ALUMINUM	31,423.51
RHEINMETALL AG DEM5	35,451.07
RITE AID CORP US\$1.00	20,364.63
ROSNEFT OIL COMPANY RUB0.01 (RX)	68,654.13
RPM INTERNATIONAL INC USD0.01	27,230.93
RTL GROUP (GF)	22,953.94
RYDER SYSTEM INC,COM US\$0.50	38,381.76
SABANCI HOLDINGS TRY1	23,411.13
SABESP CIA SANEAME COMNPV	22,589.37
SAIPEM SPA	25,767.53
SALZGITTER AG NPV	30,060.30
SAMSUNG HEAVY INDS KRW5000	22,252.38
SANMINA CORP USD0.01	21,780.57
SANTANDER CONSUMER USA HOLDI	25,001.48
SAPPI R1	30,279.76
SBERBANK RUB3 (RX)	238,546.26
SBI HOLDINGS INC NPV	28,083.26
SBM OFFSHORE NV EUR0.25	20,027.42
SEMBCORP INDUSTRIE SHD0.25 (POST REORG)	22,801.10
SENIOR HOUSING PROP TST USD0.01	26,052.35
SERVICE CORP INT,COM US\$1	21,860.32
SES (FP)	21,579.12
SHIMAO PROPERTY HOLDINGS CNY0.1	26,899.21
SHOWA SHELL SEKIYU,ORD Y50	46,524.81
SIDER NACIONAL CIA NPV	23,588.18
SIGNET JEWELERS LTD USD0.18 (US)	21,264.31
SIMS METAL MANAGEMENT LTD	20,253.26
SINGAPORE AIRLINES SG\$1 (SINGAPORE)	25,002.54
SLM CORP USD0.2	25,050.40
SM ENERGY CO	21,488.36
SMURFIT KAPPA GROUP PLC EUR0.001 (ID)	42,086.04
SOJITZ HOLDINGS CP NPV	67,412.41
SONOCO PRODUCTS CO COM NPV	23,049.10
SONY FINANCIAL HLDGS INC	20,888.76
SOUTHERN COPPER CORP USD0.01 (UN)	23,164.93

SPIRIT AEROSYSTEMS HOLD-CL A NPV	36,294.70
SPRINGER (AXEL) VERLAG NPV	20,796.15
SPX FLOW INC W/I USD0.01	21,098.96
STARWOOD PROPERTY TRUST INC USD0.01	26,743.12
STATE BANK OF INDIA INR1	64,816.94
STEEL DYNAMICS INC USD0.01	36,532.25
STIFEL FINANCIAL CORP USD0.15	23,386.09
STOREBRAND AS 'A' NWKR5	34,445.45
SUBSEA 7 SA USD2	39,017.26
SUMITOMO FORESTRY,ORD Y50	22,323.24
SUMITOMO RUBBER Y50	27,008.19
SUNAC CHINA HOLDINGS LTD HKD0.1	39,948.32
SUNTEC REIT (SP)	20,536.51
SUPERVALU INC USD0.01	21,702.59
SURGUTNEFTEGAS PFD RUB1 (RX)	34,992.22
SURGUTNEFTEGAS RUB1 (RX)	36,534.33
SUZUKEN CO LTD JPY50	33,701.88
SVB FINANCIAL GROUP USD.001	28,344.25
SYNNEX CORP USD0.001	20,404.97
T IS BANKASI SER'C'TRY1	27,973.02
TAKASHIMAYA CO,Y50	32,488.20
TATA CON SVS INR1	37,934.00
TATA MOTORS LTD INR2	39,754.90
TATA STEEL LTD INR10 (IN)	35,051.18
TATNEFT CLS RUB1 (RX)	73,959.68
TECH DATA CORP USD0.0015	69,240.39
TEIJIN, Y50	30,369.17
TELEFLEX INC USD1	22,632.28
TELEFONICA DEUTSCHLAND HOLDI	23,851.61
TELEKOMUNIKASI INDONESIA PER IDR50	57,631.75
TELEPHONE AND DATA SYSTEMS USD0.01	23,723.80
TENARIS SA USD1 (IM)	38,235.45
TENCENT HOLDINGS LTD HKD0.00002	107,171.62
TENET HEALTHCARE CORP USD0.05	34,652.95
TENNECO AUTOMOTIVE COM US\$0.01	25,277.25
TERADATA CORP COM STK USD0.01'W'	24,123.93
TERADYNE INC,CMN US\$0.125	23,504.48
TEREX CORP COM US\$0.01	25,797.92
THAI OIL PCL-FRGN NPV	29,035.41
THOMAS COOK GROUP ORD EURO.10	31,185.68
THOR INDUSTRIES INC USD0.1	23,932.24
TIM PARTICIPACOES SA	30,241.58
TIME INC USD0.01	20,709.85
TOKYU FUDOSAN HOLDINGS CORP	25,115.25
TPK HOLDING CO LTD TWD10	20,197.43
TRANSALTA CORP.COM NPV	27,336.49
TRANSOCEAN LTD CHF15 (UN)	84,007.01
TRIBUNE MEDIA CO A	29,780.63
TRINITY INDUSTRIESCOM STK US\$1	32,256.58
TULLOW OIL PLC GBp0.1 (LN)	26,248.03
TUPRAS (T PETR RAF) TRY1	37,546.00
TURK HAVA YOLLARI AO TRY 1	32,194.46
TURKIYE HALK BANKASI TRY 1	21,481.99
TURKIYE VAKIFLAR BANKASI TRY1	21,659.15
UBE INDUSTRIES, Y50	25,934.36
UGI CORP COMMON NPV	29,266.29
UNICREDIT SPA	460,003.49
UNIPOL GRUPPO FINANZIARIO SP	53,948.67
UNITED NATURAL FOODS USD0.01	27,092.77
UNITED STATES STEEL CORP USD1	42,998.73
UNITED TRACTORS TBK PT IDR250	21,711.32
VECTREN CORPORATION	26,459.00
VEDANTA LTD ORD INR10	43,414.09
VERMILION ENERGY INC	23,124.38
VISTEON CORP	33,477.09
VTB BANK PJSC RUB0.01((RX)	43,302.90
WEATHERFORD INTERNATIONAL PL USD1	57,115.19
WELLCARE HEALTH PLANS INC USD0.01	39,206.61
WESCO INTERNATIONAL INC USD0.01	29,697.39
WESTAR ENERGY INC USD5	33,537.19
WESTON(GEORGE),COM NPV	35,974.68
WHARF HDGS,HK\$1	29,158.47
WHITING PETROLEUM CORP USD0.001	32,875.43
WILLIAM HILL ORD 10P	20,480.55
WISTRON CORP TWD10	31,446.60
WORLD FUEL SERVICES USD0.01	27,467.00
WORLEY PARSONS LTD NPV	46,919.86
WP CAREY INC	20,975.56
WPX ENERGY INC W/I	29,592.92
YAMADA DENKI CO Y50	41,865.90
YAMANA GOLD INC (CT)	26,733.40
YANGZIJANG SHIPBUILDING	21,500.00

YANZHOU COAL MINING CO LTD - H	19,881.32
YOKOHAMA RUBBER CO,ORD Y50	24,927.82
Grand Total	617,345,466.82

Properties Owned by the Cheshire Pension Fund

Property	Location	Type
St Catherine's Industrial Park	Cardiff	Industrial
Fort Wallington Industrial Estate	Fareham	Industrial
Haddenham Business Park	Haddenham	Industrial
BNS Nuclear	Irlam	Industrial
Brooks Automation	Irlam	Industrial
Tristram Centre	Leeds	Industrial
Hawley Brook Trading	Wigan	Industrial
Motorline Limited	Tunbridge Wells	Industrial
Network 401	Brackley	Industrial
Lansdown Industrial Estate	Cheltenham	Industrial
London House	Bracknell	Office
Tower House	Bristol	Office
90 St Vincent Street	Glasgow	Office
60 Queen Street	Cardiff	Retail
Mercantile & Centurion House	Colchester	Retail
House of Fraser	Grimsby	Retail
11-12 North Street	Guildford	Retail
1, 3 & 5a/2/4 Haymarket and Humberstone Gate	Leicester	Retail
154-162 Tottenham Court Road	London	Retail
Marmion House	Worcester	Retail
Asda	Bury	Retail
Tweedbank Retail Park	Berwick	Retail
Maybrook Retail Park	Canterbury	Retail
South Liberty Lane	Bristol	Retail
Jaggard Way Industrial Estate	London	Retail
Transigo	Thatcham	Retail
Sainsbury's	Milton Keynes	Retail
Waitrose	Oxford	Retail
City Gateway	Southampton	Student Accomodation
Shand House	Cardiff	Student Accomodation

Private Equity Investments

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