

Equity Index Funds

The Pension Fund invests in two equity index funds managed by LGIM and one managed by LGPS Central. The investment objective for LGIM is to passively track the appropriate equity index while the LGPS Central fund is actively managed. In all three funds, the Pension Fund investment is in units of the fund and therefore 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.

Total Holdings as at 30 June 2019

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	198,012
3M CO USD0.01 (US)	1,095,573
A P MOLLER MAERSK A DKK1000	29,077
A2 MILK CO LTD (NZ)	44,090
A2A SPA EUR0.52	40,986
ABB LTD-REG CHF1.03 (SE)	625,244
ABBOTT LAB COM	561,319
ABBOTT LABS COM NPV	1,426,944
ABBVIE INC	1,189,547
ABIOMED INC	72,201
ABN AMRO GROUP NV GDR W/I	178,396
ABSA GROUP LTD ZAR200	231,355
ACCENTURE PLC SHS CL A NEW	760,327
ACCENTURE PLC-CL A USD0.00002	1,186,390
ACCOR EUR 3	106,579
ACCRUALS	2,786,175
ACS ACTIVIDADES CONS Y SERV EUR0.5	315,238
ACTIVISION BLIZZARD INC COM STK	249,010
ACTIVISION INC	335,571
ACUITY BRANDS INC USD0.01	34,156
ADECCO SA CHF1 (REGD)	241,222
ADIDAS AG	839,945
ADIDAS AG NPV (GY)	633,465
ADIANT PLC USD0.001	110,608
ADMIRAL GROUP PLC GBP0.001	85,502
ADOBE INC USD0.0001	1,043,180
ADOBE SYS INC COM	2,962,185
ADP PROMESSES EUR3	30,411
ADR ALIBABA GROUP HOLDING LTD SPONSORED ADS	2,798,581
ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPS	839,286
ADR HDFC BK LTD ADR REPSTG 3 SHS	942,396
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG	809,029
ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD	455,572
ADVANCE AUTO PARTS USD0.0001	138,076
ADVANCE INFO SERVICES THB1(ALIEN MKT)	149,749
ADVANCED MICRO DEV COM USD0.01	190,279
ADVANTEST CORP	33,943
ADYEN NA ORD SHS	45,970
AECOM TECHNOLOGY CORP USD0.01	121,293
AEGON NV EUR0.12	398,751
AENA AEROPUERTOS SHARES	159,892
AEON CO LTD JPY50	279,810
AERCAP HOLDINGS NV	146,433
AES CORP COM US\$0.01	257,790
AFFILIATED MANAGERS GROUP	30,058
AFLAC INC COM US\$0.10	675,864
AGCO CORP COM US\$0.01	72,134
AGEAS	267,765
AGGREKO PLC GBP0.04832911	49,626
AGILE PROPERTY HOLDINGS LTD HKD0.1	41,139
AGILENT TECHNOLOGIES USD0.01	225,258
AGL ENERGY LTD	165,751
AGNC INVESTMENT CORP USD0.01	149,641
AGNICO EAGLE MINES LTD (CT)	150,760
AGRICULTURAL BANK OF CHINA	232,974
AIA GROUP LTD NPV	783,077
AIA GROUP LTD USD1	1,429,927
AIR CANADA	53,546
AIR FRANCE KLM EUR1	107,587
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	795,145

AIR LIQUIDE(L') EUR5.50	1,884,397
AIR PRODUCTS & CHEMS COM US\$1	567,255
AIRBUS SE	939,166
AIRBUS SE EUR1	537,363
AIRPORTS OF THAILAND PCL FOR THB1	64,347
AISIN SEIKI CO,Y50	158,252
AJINOMOTO CO., Y50	152,462
AKAMAI TECHNOLOGIES INCUSD \$0.01	147,205
AKBANK TRY1	95,527
AKZO NOBEL EUR2	322,528
AKZO NOBEL NV EUR0.50(POST REV SPLIT)	993,857
ALBEMARLE CORP COM STK NPV	46,187
ALCOA CORP USD0.01	79,709
ALCON INC	215,240
ALCON INC CHF0.04	254,659
ALEXANDRIA REAL ESTATE EQUIT USD0.01	157,283
ALEXION PHARMACEUTICALS INC USD0.0001	278,527
ALFA LAVAL AB SEK10	94,055
ALFA SA 'A' NPV (CPO)	49,596
ALFRESA HOLDINGS CORP	93,417
ALIBABA GROUP HOLDING SP ADR USD0.000025	224,147
ALIGN TECHNOLOGY I COM USD0.0001	135,180
ALIMENTATION COUCHE-TARD -B (CT)	379,491
ALL NIPPON AIRWAYS, Y50	50,149
ALLEGHANY CORP USD1	174,978
ALLEGION PLC USD0.01	65,360
ALLERGAN PLC	939,917
ALLIANCE DATA SYSTEMS CORP USD0.01	85,436
ALLIANT ENERGY CORP USD0.01	164,558
ALLIANZ SE NPV(REGD)(VINKULIERT)	2,811,309
ALLIANZ SE-REG (GY)	2,315,371
ALLSTATE CORP COM STK US\$0.01	608,881
ALLY FINANCIAL INC USD0.1	298,361
ALNYLAM PHARMACEUTICALS INC USD0.01	48,033
ALPHABET INC CAPITAL STOCK USD0.001 CL A	5,299,752
ALPHABET INC/CA CL C	2,992,050
ALPHABET INC-CL A	2,814,863
ALSTOM RGPT EUR14	105,236
ALTAGAS LTD	42,071
ALTRIA GROUP INC COM USD0.3333	1,209,353
AMADEUS IT HOLDING SA A SHS EUR0.01	309,956
AMAZON COM INC COM	1,873,979
AMAZON.COM INC	5,704,528
AMBEV SA	326,095
AMBU A/S SER'B'DKK0.5	713,519
AMCOR PLC CDI 1:1	241,633
AMCOR PLC USD0.01	47,570
AMDOCS ORD USD0.01	113,936
AMER FINL GROUP COM NPV	73,497
AMER. ELECTRIC POWER U\$6.50	676,099
AMEREN CORP COM USD0.01	271,524
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	479,919
AMERICAN AIRLINES GROUP INC	61,392
AMERICAN CAMPUS COMMUNITIES USD0.01	58,150
AMERICAN EXPRESS COM US\$0.60	1,046,149
AMERICAN INTERNATIONAL GROUP INC COM	2,915,184
AMERICAN INTL GP,COM US\$2.50	1,261,050
AMERICAN TOWER CORP CL A USD0.01	764,875
AMERICAN WATER WORKS CO INC USD0.01	257,063
AMERIPRISE FINANCI COM STK USD0.01	299,643
AMERISOURCEBERGEN CORP USD0.01	416,255
AMETEK INC COM US0.01	204,702
AMGEN INC	1,344,531
AMGEN INC COM	264,634
AMOREPACIFIC (NEW) KRW5000	28,135
AMP LTD NPV (POST RECON0	85,087
AMPHENOL CORP-CL A USD0.001	253,601
ANADARKO PETROLEUM,CMN US\$0.10	518,490
ANALOG DEVICES INC USD0.167	410,206
ANGLO AMERICAN PLC USD0.5494 (LN)	479,996
ANGLOGOLD ZAR0.25 (SJ)	137,700

ANHEUSER-BUSCH IN NPV	1,062,367
ANHUI CONCH CEMENT'H' CNY1	61,505
ANNALY MORTGAGE MGMT USD0.01	241,101
ANSYS INC USD0.01	152,797
ANTHEM INC COM	398,207
ANTHEM INC USD0.01	1,020,864
ANTOFAGASTA HLDGS ORD 5P	53,173
AON CORP USD1	459,952
AON PLC COM	1,846,356
AP MOLLER - MAERSK A/S B DKK1000	266,032
APA GROUP NPV	130,529
APACHE CORP US\$1.25	184,530
APARTMENT INVT & MGMT CO A USD0.01	47,836
APPLE HOSPITALITY REIT INC	43,223
APPLE INC COM NPV	9,976,001
APPLE INC COM STK	649,835
APPLIED MATERIALSCOM STK NPV	460,749
APTARGROUP INC USD0.01	43,457
APTIV PLC COM USD0.01	253,447
AQUA AMERICA INC USD0.5	41,324
ARAMARK	149,074
ARCELORMITTAL (NA)	335,846
ARCH CAPITAL GROUP COM USD0.01	197,554
ARCHER-DANIELS-MID COM NPV	573,922
ARCONIC INC	194,446
ARISTA NETWORKS INC	96,225
ARISTOCRAT LEISURE LTD	84,487
ARKEMA EUR10 (FP)	126,789
AROUNDTOWN SA	34,817
ARROW ELECTRONICS COM US\$1	191,816
ARTHUR J GALLAGHER USD1	184,686
ASAHI GLASS, ORD Y50	165,888
ASAHI GROUP HOLDINGS LTD	235,218
ASAHI INTECC CO LTD	27,666
ASAHI KASEI CORPORATION ORDY50	243,099
ASBURY AUTOMOTIVE GROUP USD0.01	46,491
ASCENDAS REAL ESTATE INV TRT NPV	88,252
ASE INDUSTRIAL HOLDING CO LT TWD10	93,083
ASHLAND GLOBAL HOLDINGS INC	30,947
ASHTREAD GROUP PLC GBP0.1	158,258
ASIA CEMENT CORP TR10	43,265
ASML HOLDING NV EUR0.09	1,502,068
ASR NEDERLAND NV	124,830
ASSA ABLOY AB B SEK1	249,869
ASSICURAZ GENERALI, EUR1	817,360
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	163,679
ASSURANT INC NPV	127,658
ASSURED GUARANTY LTD USD0.01	67,652
ASTELLAS PHARMA NPV	380,209
ASTRAZENECA ORD USD0.25	2,082,570
ASTRAZENECA PLC USD0.25 (LN)	1,476,338
ASUSTEK COMPUTER TWD10	86,852
AT&T INC USD1	5,043,699
ATHENE HOLDING LTD-CLASS A	49,483
ATLANTIA SPA EUR1 (IM)	253,233
ATLAS COPCO AB A SHS	258,074
ATLAS COPCO AB B SHS	143,751
ATLASSIAN CORP PLC-CLASS A	86,069
ATMOS ENERGY CORP NPV	148,799
ATOS EUR1	111,831
AU OPTRONICS CORP TWD10	82,330
AUCKLAND INTL AIRPORT LTD (NZ)	38,327
AURIZON HOLDINGS LTD	142,789
AUST & NEW ZEALAND BK GRP NPV	942,784
AUSTRALIAN STOCK EX NPV	125,060
AUTO TRADER GROUP PLC	39,329
AUTO.DATA PROCESS,COM US\$0.10	671,063
AUTODESK INC	224,474
AUTODESK INC COM	1,692,454
AUTOLIV INC COM USD0.01	98,790
AUTONATION INC COM US\$0.10	84,247

AUTOZONE COM US\$0.01	310,566
AVALONBAY COMM COM USD0.01	321,498
AVERY DENNISON,COM US\$1	123,429
AVIS BUDGET GROUP COM STK USD0.01	134,889
AVIVA ORD 25P	556,376
AVNET INC COM USD1.00	166,525
AVON PRODUCTS,COM US\$0.50	66,891
AXA EQUITABLE HOLDINGS INC USD0.01	38,414
AXA EUR2.29	1,442,245
AXALTA COATING SYSTEMS LTD USD1	48,499
AXIATA GROUP BHD MYR1	33,416
AXIS BANK LTD INR2	126,948
AXIS CAPITAL HLDGS LTD USD0.10	110,352
B B & T CORPORATION COM US\$5	580,946
B3 SA BRASIL BOLSA BALCAO (BS)	230,163
BAE SYSTEMS ORD GBP0.025	396,524
BAIDU COM ADR	106,464
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	1,445,276
BAKER HUGHES, A GE CO, LLC	280,164
BALFOUR BEATTY PLC GBP0.5	46,663
BALL CORP COM NPV (UN)	261,403
BALOISE - HDLSG CHF0.1 (REGD)	164,964
BANCO BILBAO VIZCAYA ARGENTA	932,659
BANCO BPM SPA	121,921
BANCO DO BRASIL NPV	538,091
BANCO SANTANDER (BRASIL)	103,050
BANCO SANTANDER SA EUR0.5 (LN)	28,545
BANCO SANTANDER SA EUR0.5 (SQ)	2,458,014
BANGKOK BANK THB10 (ALIEN)	43,911
BANGKOK DUSIT MED SERVICE F THB0.1	46,492
BANK CENTRAL ASIA IDR125	59,008
BANK HAPOALIM BM ILS1	137,659
BANK LEUMI LE ISRAEL ILS1	169,267
BANK MANDIRI	91,948
BANK NEGARA INDONESIA PT IDR7500	53,839
BANK OF AMERICA CORP	3,152,983
BANK OF AMERICA CORP USD0.01 (UN)	3,661,196
BANK OF CHINA LTD - H CNY1	729,435
BANK OF COMMUNICATIONS-H CNY1	127,711
BANK OF IRELAND GROUP PLC (ID)	104,815
BANK OF MONTREAL (CT)	856,596
BANK OF NEW YORK MELLON CORP USD7.5	592,121
BANK OF NOVA SCOTIA (CT)	1,225,995
BANK OF QUEENSLAND A\$1.00	52,815
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	112,374
BANK RAKYAT INDONESIA IDR500	131,340
BANKIA SA EUR1	51,685
BANKINTER SA EUR 1.5 (REGD)	71,663
BARCLAYS BK ORD GBP0.25	980,989
BARLOW R0.05	41,760
BARRATT DEVELOPMENTS PLC GBP0.1	138,057
BARRICK GOLD CORP (CT)	341,706
BASF - ORD SHS COMSTK	236,034
BASF AG NPV	1,457,610
BAUSCH HEALTH COS INC (CT)	197,752
BAXTER INTERNATIONAL,CMN US\$1	434,762
BAYER AG NPV	1,176,189
BAYER AG NPV (REGD)	4,639,066
BAYER MOTOREN WERK EUR1	755,141
BAYER MOTOREN WERK NON VTG, PRF EUR1	77,686
BB SEGURIDADE PARTICIPACOES	35,518
BCA POP EMILIA ROM EUR3	58,283
BCE INC (CT)	258,465
BCO BRADESCO SA COM NPV	204,460
BCO BRADESCO SA PRF NPV	776,728
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	173,176
BECTON DICKINSON & CO,COM US\$1	608,251
BED BATH & BEYOND COM US\$0.01	66,170
BEIERSDORF AS NPV (VAR)	119,739
BELLWAY ORD 12.5P	42,938
BENDIGO AND ADELAIDE AUD1	61,313

BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	102,790
BERKLEY (WR) CORP,US\$0.20	150,134
BERKSHIRE HATHAWAY CL 'B' COM	3,889,047
BERKSHIRE HATHAWAY CL'A' US\$5	2,072,648
BERRY PLASTICS GROUP INC USD0.01	50,553
BEST BUY CO INC COM US\$0.10	308,719
BEZEQ ISRAEL TELCM ILS1	44,542
BHARAT PETROLEUM CORP INR10	109,712
BHARTI AIRTEL LTD	82,605
BHP BILLITON LIMITED	1,523,450
BHP GROUP LIMITED	854,694
BHP GROUP PLC	926,955
BID CORP LTD	103,702
BIDVEST GROUP, ZAR0.05	28,280
BIOGEN IDEC INC COM USD0.0005	456,683
BIOMARIN PHARMACEUTICAL INC USD0.001	95,682
BK CENTRAL ASIA IDR62.50	889,391
BLACK HILLS CORP USD1	43,202
BLACKROCK INC COM STK	518,400
BLACKROCK INC USD0.01	702,838
BNP PARIBAS EUR2	4,556,380
BNP PARIBAS EUR2 (FP)	1,534,685
BOC HONG KONG HLDGS LTD HKD5	233,576
BOEING CO,CMN US\$5	1,885,123
BOLIDEN AB NPV (POST SPLIT)	110,430
BOLLORE EUR16	47,425
BOOKING HLDGS INC COM	3,691,831
BOOKING HOLDINGS INC USD0.008	710,642
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	77,407
BORGWARNER INC USD 0.01	132,791
BOSTON PROPERTIES COM USD0.01	266,413
BOSTON SCIENTIFIC COM US\$0.01	486,096
BOSTON SCIENTIFIC CORP COM	2,191,684
BOUYGUES EUR1	221,887
BP ORD US0.25	3,403,216
BRAMBLES LTD (AU)	211,581
BRENNTAG AG	142,023
BRF-BRASIL FOODS S COM NPV	93,390
BRIDGESTONE CO., ORD Y50	497,477
BRIGHTHOUSE FINANCIAL INC WI USD0.01	82,303
BRISTOL MYERS SQUIBB,US\$0.10	873,244
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	1,370,638
BRITISH LAND CO. ORD 25P	127,941
BRIXMOR PROPERTY GROUP INC USD0.01	65,715
BROADBRIDGE FIN SOL COM STK USD0.01	141,896
BROADCOM INC	952,379
BROADCOM INC COM	434,163
BROOKFIELD ASSET MANAGE CL A (CT)	602,169
BROTHER INDS,Y50	87,555
BROWN & BROWN INC USD0.1	49,323
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	155,096
BT GROUP ORD GBP0.05	534,530
BUNGE LTD USD.01	278,916
BUNZL ORD GBP0.3214857	124,964
BUNZL PLC ORD GBP0.32142857	195,194
BURBERRY GROUP GBP0.05	127,999
BURBERRY GROUP ORD GBP0.0005	252,633
BUREAU VERITAS SA EUR0.12	90,658
BURLINGTON STORES INC USD0.0001	69,497
C.H. ROBINSON WORLDWIDE INC, USD.1	166,785
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	161,323
CABOT OIL & GAS CORP COM	708,472
CABOT OIL & GAS CORP USD0.1	100,045
CACI INTERNATIONAL INC CL A USD0.1	46,738
CADENCE DESIGN SYS COM US\$0.01	123,181
CAE INC (CT)	46,296
CAIXABANK EUR1	205,244
CALTEX AUSTRALIA,ORD A\$1	90,121
CAMDEN PROP TST BEN US\$0.01	63,567
CAMECO CORP (CT)	51,752
CAMPBELL SOUP CO CAP US\$0.0375	108,434

CAN APARTMENT PROP REAL ESTATE NPV	41,872
CAN IMPERIAL BK OF COMMERCE (CT)	613,579
CANADIAN NATL RAILWAY CO (CT)	738,768
CANADIAN NATURAL RESOURCES (CT)	539,408
CANADIAN PACIFIC RAILWAY LTD (CT)	339,731
CANADIAN TIRE,'A'CUM NON V.NPV	123,668
CANADIAN UTILITIES 'A' COM	44,326
CANON INC, Y50	592,469
CAP GEMINI ORD EUR8	251,853
CAPITA PLC ORD GBP0.02066666	42,030
CAPITAL ONE FINANCIAL US\$0.01	924,370
CAPITALAND SGD1	124,650
CAPITAMALL TRUST SGD1	29,254
CAPITEC BANK HOLDINGS LTD ZAR1	30,515
CAPRI HOLDINGS LTD	30,227
CARDINAL HEALTH CORP COM NPV	532,871
CARLISLE COS INC COM US\$1	53,374
CARLSBERG 'B' DKK20	195,519
CARMAX INC USD0.5	242,585
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	265,151
CARNIVAL PLC USD1.66	98,324
CARREFOUR EUR2.5	443,675
CASEY'S GENERAL STORES INC NPV	62,759
CASH	4,198,264
CASINO GUICHARD PERRACHON, EUR1.53	124,107
CASTELLUM	77,859
CATCHER TECHNOLOGY CO TWD10	84,810
CATERPILLAR INC COM	1,455,527
CATERPILLAR INC,US\$1	1,024,848
CATHAY FINANCIAL HLDG TWD10	189,795
CBOE GLOBAL MARKET COM USD0.01	72,173
CBRE GROUP INC - A	212,677
CBS CORPORATION CLASS B CON STCK USD0.001	233,647
CDK GLOBAL INC	38,304
CDW CORP/DE	195,537
CELANESE CORP-SERIES A USD0.0001	164,024
CELGENE CORP USD0.01	588,302
CELLNEX TELECOM SAU EUR0.25	48,306
CELLTRION INC	105,418
CEMEX S.A CPO	184,911
CENCOSUD SA NPV	56,367
CENOVUS ENERGY INC (CN)	287,511
CENTENE CORP USD0.001	271,272
CENTERPOINT ENERGY COM NPV	240,269
CENTRAIS ELECTRICAS BARS PR B	55,140
CENTRAIS ELET BRAS COM NPV	71,506
CENTRAL JAPAN RAILWAY Y50000	547,370
CENTRAL PATTANA PUB CO FOREI THB0.5	37,866
CENTRICA ORD GBP0.061728395	235,051
CENTURYTEL INC COM NPV	383,303
CERNER CORP USD0.01	223,464
CF INDUSTRIES HOLDINGS INC USD.01	180,788
CGI INC COM NPV SUB VTG SHS CL A	235,974
CHAILEASE HOLDING CO LTD	30,506
CHAROEN POKPHAND FOOD FORGN THB1	82,566
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	781,053
CHARTER COMMUNICATIONS INC NEW CL A CL A	3,909,432
CHECK POINT SOFTWARE ILS0.01	84,387
CHENIERE ENERGY INC	99,619
CHESAPEAKE ENERGY CORP USD0.01	45,995
CHEVRON CORP COM USD0.75	4,519,297
CHIBA BANK,Y50	41,916
CHIMERA INVESTMENT CORP USD0.01	52,353
CHINA CITIC BANK NPV - H	103,055
CHINA COMMUNICATIONS CONST - H CNY1	71,583
CHINA CONSTRUCTION BANK H CNY1	1,525,322
CHINA DEV FIN HLDG TWD10	49,340
CHINA EVERGRANDE GROUP USD0.01	56,961
CHINA HUARONG ASSET MANAGEME CNY1	44,133
CHINA LIFE INSURANCE 'H' CNY1	163,612
CHINA MENGNIU DAIR HKD0.1	455,367

CHINA MENGNIU DAIRY HKD0.1	117,560
CHINA MERCHANT BANK-H CNY1	198,331
CHINA MERCHANTS BK COM STK	486,075
CHINA MINSHENG BANKING	92,943
CHINA MOBILE LTD HKD0.10 (HK)	708,280
CHINA NATL BDG-H HKD1	107,396
CHINA O/SEAS LAND HK\$0.10	161,785
CHINA PAC INS GR-H	526,326
CHINA PACIFIC INSURANCE	96,096
CHINA PETROLEUM & CHEMICAL 'H', CNY1	472,725
CHINA RAILWAY GROUP CNY1	54,342
CHINA RAILWAYS CONSTRUCTIO-H CNY1	57,620
CHINA RESOURCES HK\$1	95,912
CHINA RESOURCES LAND LTD HKD0.1	117,503
CHINA RESOURCES POWER HKD1	60,379
CHINA SHENHUA ENERGY CO-H CNY1	129,490
CHINA STEEL CO TWD10	129,695
CHINA TELECOM CORP LTD CNY1	145,411
CHINA UNICOM HKD0.1	110,978
CHINA VANKE CO LTD H CNY1	50,026
CHIPOTLE MEXICAN GRILL INC COM STK	1,794,440
CHIPOTLE MEXICAN GRILL INC USD0.01	183,132
CHOCOLADEFABRIKEN LINDT-REG CHF10	48,419
CHRISTIAN HANSEN HOLDING A/S DKK10	57,458
CHUBB LTD CHF24.77	962,385
CHUBB LTD ORD CHF24.15	549,238
CHUBU ELECTRIC POWER CO., Y500	176,210
CHUGAI PHARMACEUTICAL, Y50	127,708
CHUGOKU ELEC POWER, Y500	70,278
CHUNGHWA TELECOM CO LTD TWD10	233,556
CHURCH & DWIGHT CO INC USD1	186,711
CI FINANCIAL CORP	58,035
CIA BRASILEIRA DE DIS PEF	79,511
CIA DE CONCESSOES RODOVIARIASON NPV	45,029
CIA ENERGETICA DE SP PEF B NPV	40,302
CIA ENERGETICA MINAS GER PRF BRL5	146,332
CIE FINANCIERE RICHEMON REG CHF1	565,672
CIGNA CORP USD0.01	667,608
CIMAREX ENERGY CO USD0.01	36,575
CIMB GROUP HOLDINGS BHD MYR1	149,402
CINCINNATI FINL CORP, COM US\$	220,887
CINEMARK HLDGS INC	41,045
CINTAS CORP COM NPV	192,807
CISCO SYSTEMS INC	2,580,039
CISCO SYSTEMS NPV, US\$	2,862,064
CIT GROUP INC USD0.01	121,253
CITIC PACIFIC LTD HK\$0.40	83,399
CITIC SECURITIES CO LTD	47,540
CITIGROUP COM USD0.01	3,084,067
CITIGROUP INC COM NEW COM NEW	2,592,334
CITIZENS FINANCIAL GROUP USD0.01	280,602
CITRIX SYSTEMS INCCOM USD0.001	76,960
CJ CHEILJEDANG KRW500	42,333
CK ASSET HOLDINGS LTD	350,794
CK HUTCHISON HOLDINGS LTD HKD1	459,287
CK INFRASTRUCTURE HOLDINGS L HKD1 (HK)	30,461
CLOROX CO. COM US\$1	216,445
CLP HOLDINGS HKD5	249,496
CME GROUP INC COM STK	1,740,928
CME GROUP INC USD0.01 (UW)	745,578
CMS ENERGY US\$0.01	234,497
CNH INDUSTRIAL NV (IM)	211,831
CNH INDUSTRIAL NV COM EUR0.01	3,973,182
CNOOC LTD HKD0.1	410,093
CNP ASSURANCES EUR1.00	78,158
COAL INDIA LTD INR10	75,139
COCA COLA CO COM US\$0.25	2,279,763
COCA COLA EUROPEAN PARTNERS (US)	129,437
COCA COLA HBC AG CDI (LN)	103,398
COCA-COLA AMATIL AUD0.50(POSTRECON)	53,216
COCHLEAR LTD A\$0.10	50,487

COGNIZANT TECH SOLUTIONS-A	376,336
COLES GROUP LTD	192,866
COLGATE-PALMOLIVE COM US\$1	700,130
COLOPLAST B DKK1	141,612
COMCAST CORP NEW-CL A	3,145,237
COMCAST CORP-CLASS A USD1 (US)	2,586,636
COMERICA INC COM US\$5	142,656
COMFORTDELGRO CORP	42,453
COMMERCE BANCSHARES INC USD5	36,993
COMMERZBANK AG	272,127
COMMONWEALTH BK OF AUSTRALIAORD A\$2	1,532,076
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	535,025
COMPASS GROUP PLC GBP0.1105	520,057
COMPUTERSHARE LTD NPV(POST REC)	33,330
CONAGRA INC, COM STK US\$5	188,992
CONCHO RESOURCES INC USD0.001	220,227
CONCORDIA FINANCIAL GROUP LT	77,989
CONDUENT INC	43,173
CONOCOPHILLIPS COM USD1.25	1,242,291
CONS EDISON,COM US\$2.50	474,857
CONSECO INC USD 0.01	50,042
CONSTELLATION BRANDS INC CL A CL A	2,022,906
CONSTELLATION BRANDS INC-A USD0.01	292,588
CONSTELLATION SOFTWARE INC (CN)	117,413
CONTINENTAL AG	336,705
CONTINENTAL AG ORD NPV	366,827
COOPER COS INC COM USD0.10	143,482
COPART INC NPV	92,283
COPEL PARANA ENERG PRF B'B NPV	67,502
CORE MARK HOLDING CO INC USD0.01	54,703
CORECIVIC INC USD0.01	59,241
CORNING INC COM US\$0.50	400,829
CORTEVA INC USD0.01	269,958
COSAN LTD CLASS A SHARES USD0.01	48,056
COSMO ENERGY HOLDINGS CO LTD	67,278
COSTAR GROUP INC USD0.01	124,617
COSTCO INC COM STK US\$0.01	1,622,309
COSTCO WHOLESALE CORP NEW COM	998,470
COUNTRY GARDEN HOLDINGS CO	88,304
COVESTRO AG	148,860
COVIVIO EUR3 (FP)	83,007
CREDICORP DEL PERU US\$5 (UN)	85,029
CREDIT AGRICOLE SA EUR3	371,035
CREDIT SUISSE AG CHF0.04(REGD)	4,446,641
CREDIT SUISSE GROUP CHF1	666,540
CRESCENT POINT ENERGY CORP NPV	140,951
CRH PLC EUR0.32 (LN)	469,509
CRODA INTL ORD GBP0.10609756	99,625
CROWN CASTLE INTL CORP USD0.01	545,071
CROWN HOLDINGS INC COM USD5	99,804
CSL LTD NPV	543,110
CSL LTD ORD A\$1	566,896
CSX,COM STK US\$1	674,051
CTBC FINANCIAL HOLDING CO LT	203,165
CTRIP.COM INTERNATIONAL-ADR	42,516
CUMMINS INC USD2.5	405,804
CUSHMAN & WAKEFIELD INC	369,302
CVS HEALTH CORP USD0.01	1,351,167
CYBG PLC WI	44,813
CYPRESS SEMICON CORP COM US\$0.01	40,996
DAELIM INDUSTRIAL, KRW5000	56,974
DAI ICHI MUTUAL LIFE INSURAN	465,206
DAI NIPPON PRINTING ORD Y50	131,176
DAIFUKU Y50	33,993
DAIICHI SANKYO COM NPV	434,616
DAIKIN INDUSTRIES Y50	416,346
DAIMLER AG ORD NPV(REGD)	4,361,187
DAIMLER AG-REGISTERED SHARES (GY)	1,682,007
DAITO TRUST CONS Y50	152,207
DAIWA HOUSE INDUSTRY CO LTD	366,721
DAIWA SECURITIES Y50	165,971

DANA INC	46,142
DANAHER CORP COM	2,936,677
DANAHER CORP US\$0.01	890,149
DANONE EUR 0.25	699,840
DANONE EUR0.25	1,608,273
DANSKE BANK A/S DKK10	259,717
DARDEN RESTAURANTS COM \$0.01	187,495
DARLING INGREDIENTS INC USD0.01	41,697
DASSAULT SYSTEMES EUR0.50	1,595,479
DAVIDE CAMPARI MILANO SPA EUR0.05	34,035
DAVITA INC USD0.001	148,986
DBS GROUP HOLDINGS SGD1	527,459
DCC PLC EUR0.25 (LN)	154,924
DEERE & CO COM	685,460
DEERE & CO,COM US\$1	732,594
DELIVERY HERO AG	30,992
DELL TECHNOLOGIES C	48,132
DELTA AIR LINES INC DEL COM NEW COM NEW	206,160
DELTA AIRLINES INC	154,702
DELTA ELECTRONICS INC TWD10	184,522
DENSO CORP Y50	400,922
DENTSPLY SIRONA INC USD0.01	183,732
DENTSU INC NPV	128,095
DEUTSCHE BANK AG REG	705,688
DEUTSCHE BOERSE AG	294,974
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	100,691
DEUTSCHE POST AG (GY)	626,311
DEUTSCHE TELEKOM AG-REG (GY)	1,296,689
DEUTSCHE WOHNEN AG BR NPV	142,855
DEUTSCHE WOHNEN SE NPV (BR)	197,628
DEVON ENERGY (NEW) COM USD0.1	169,813
DEXCOM INC	84,800
DEXUS PROPERTY GROUP	141,820
DIAGEO ORD 28.935P	1,165,815
DIAGEO ORD PLC	3,320,123
DIAMONDBACK ENERGY INC	160,560
DIC CORP	44,215
DICKS SPORTING GOODS INC USD0.01	47,803
DIEBOLD INC COM US\$1.25 (UN)	43,187
DIGI.COM.BERHAD MYR1	28,008
DIGITAL REALTY TRUST INC USD0.01	267,566
DIRECT LINE INSURANCE GROUP GBP0.1090909	163,841
DISCO Y50	28,198
DISCOVER FINANCIAL SERVICES USD0.01	412,241
DISCOVER FINL SVCS COM STK	489,832
DISCOVERY COMMUNIC COM CL A USD.01	75,234
DISCOVERY COMMUNIC COM CL C USD0.01	127,396
DISH NETWORK CORP-A USD0.01	122,681
DISNEY(WALT) HLDGS USD0.01	2,705,675
DIXONS CARPHONE PLC GBP0.001	40,327
DNB ASA NOK10	383,630
DNB HOLDING ASA NOK10	365,640
DOLLAR GEN CORP NEW COM	263,333
DOLLAR GENERAL CORP USD0.875	421,253
DOLLAR TREE INC COM USD0.01	312,477
DOLLARAMA INC (CN)	68,808
DOMINION ENERGY INC COM NPV	838,879
DOMINO'S PIZZA INC USD0.01	71,864
DOMTAR CORPORATION COM STK USD0.01	53,214
DONGBU INSURANCE CO LTD KRW500	42,030
DONGFENG MOTOR GRP CO LTD-H	45,797
DOVER CORP,COM STK US\$1	191,071
DOW INC USD0.01	384,778
DOWNER GROUP NPV	47,087
DR HORTON INC USD.01	187,750
DS SMITH PLC GBP0.10	82,857
DSV DC DKK1	178,578
DTE ENERGY INC COM US\$0.01	364,646
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	1,135,586
DUKE REALTY INVEST COM US\$0.01	139,410
DUPONT DE NEMOURS INC COMMON STOCK	314,324

DUPONT DE NEMOURS INC WI	807,425
DXC TECHNOLOGY CO COM USD0.01	236,878
E.ON SE NPV	804,659
E.SUN FINANCIAL HLGS CO LTD TWD10	111,437
EAST JAPAN RAILWAY,Y50000	553,121
EASTMAN CHEMICAL COM US\$0.01	172,216
EATON CORP PLC USD0.5	557,733
EBARA MANUFACTURING,Y50	40,550
EBAY INC USD0.001	374,385
ECOLAB INC COM STK USD1	1,796,129
ECOLAB INV COM US\$1.00	526,577
EDENRED EUR2	1,085,794
EDISON INTL CORP COM STK NPV	422,155
EDP ENERGIAS PORTU EUR1	231,102
EDWARDS LIFESCIENCES CORP	309,856
EIFFAGE EUR4 (POST SUBDIVISION)	165,317
EISAI,ORD YEN 50	178,224
ELANCO ANIMAL HEALTH INC	77,434
ELANCO ANIMAL HEALTH INC COM	211,203
ELECTRIC POWER DEV C NPV	63,574
ELECTRICITE DE FRANCE	228,929
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	130,154
ELECTRONIC ARTS COM NPV	251,046
ELEKTA AB-B SHS NPV	32,311
ELI LILLY & CO COM	474,309
ELISA OYJ	106,892
EMART KRW5000	49,772
EMBRAER EMP AER BR NEW COM NPV	59,500
EMCOR GROUP INC USD0.01	51,094
EMERSON ELEC,CMN \$1	580,251
EMPIRE CO LTD A	75,510
EMS CHEMIE HOLDING AG REG CHF0.01	28,783
ENAGAS ORD	107,063
ENBRIDGE INC ORD NPV (CT)	893,593
ENCANA CORP (CT)	85,735
ENDESA EUR 1.20202420	257,813
ENEL AMERICAS SA	65,632
ENEL EUR 1	1,404,188
ENGIE EUR1 (FP)	937,084
ENI SPA EUR1 (IM)	1,314,965
ENN ENERGY HOLDINGS LTD	41,937
ENSCO ROWAN PLC USD0.1	63,335
ENTERGY CORP COM US\$5	360,500
EOG RESOURCES INC COM USD0.01	526,331
EPIROC AB A	40,284
EQUIFAX INC COM US\$2.50	170,048
EQUINIX INC USD0.001 (UW)	382,539
EQUINOR ASA NOK2.50	480,874
EQUITY RES PROPS TST BEN \$0.01	369,698
ERICSSON LM B SHS SEK5 (SS)	538,667
ERICSSON SER'B'NPV	1,038,979
ERSTE GROUP BANK AG (AV)	219,930
ERSTE GROUP BANK AG NPV	251,331
ESSEX PROPERTY TRUST INC USD0.0001	216,472
ESSILORLUXOTTICA EUR0.35 (FP)	379,871
ESSITY AKTIEBOLAG B	246,921
ESTEE LAUDER COMPANIES CL A USD0.01	349,100
ESTEE LAUDER COMPANIES INC CL A USD0.01	373,510
E-TRADE GROUP COM US\$0.01	134,398
EURAZEO EUR0.00	53,756
EUROFINS SCIENTIFIC EUR0.1	31,369
EUTELSAT COMMUNICATIONS EUR1 (FP)	50,189
EVEREST RE GRP USD.01	186,844
EVERGY INC	140,098
EVERSOURCE ENERGY USD5	355,681
EVONIK INDUSTRIES AG	96,217
EVRAZ PLC USD1	28,574
EXELON CORP COM NPV	847,677
EXOR NV	45,086
EXPEDIA INC W/I	172,354
EXPEDITORS INTL WASH USD.01	144,780

EXPERIAN PLC USD0.1	306,059
EXTRA SPACE STORAGE INC USD0.01	136,911
EXXON MOBIL CORP CAP NPV	6,094,615
F5 NETWORK INC COM STK NPV	53,787
FACEBOOK INC COM USD0.000006 CL 'A'	2,814,465
FACEBOOK INC A 0.0000006	3,665,798
FAIRFAX FINANCIAL HLDGS LTD (CT)	148,724
FAIRFAX FINANCIAL HLDGS LTD (US)	43,582
FAMILYMART CO Y50	34,294
FANUC CO., Y50	427,790
FANUC CORP NPV	212,254
FAR EAST TEXTILE TWD10	46,477
FAST RETAILING CO LTD JPY50	289,535
FASTENAL, COM STK US\$0.01	211,863
FAURECIA EUR7	76,177
FEDERAL REALTY INVS TRUST USD0.01	107,330
FEDERATED INVESTORS INC-CL B	40,259
FEDEX CORP COM USD0.10	562,927
FERRARI NV EUR0.01 (IM)	125,341
FERROVIAL SA EUR0.20	225,734
FEVERTREE DRINKS ORD GBP0.0025	182,830
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	621,427
FIBRA UNO ADMINISTRACION SA	47,954
FIDELITY NATL INF COM USD0.01	435,130
FIFTH THIRD BANCORP COM STKNPV	353,155
FINECOBANK SPA	33,779
FIRST AMERICAN FINANCIAL W/I USD0.00001	60,080
FIRST DATA CORP CLASS A USD0.01	88,041
FIRST ENERGY CORP COM NPV	340,614
FIRST FINANCIAL HLDGS CO TWD10	97,402
FIRST QUANTUM MINERALS LTD (CT)	76,445
FIRST REP BK SAN FRANCISCO CALIF NEW COM	221,881
FIRST REPUBLIC BANK/CA USD0.01	161,512
FIRST SOLAR INC COM	520,215
FIRST SOLAR INC USD0.001	65,292
FIRSTSTRAND ZAR0.01	232,415
FISERV INC COM	1,853,354
FISERV INC COM US\$0.01	332,625
FISHER & PAYKEL HEALTHCARE (NZ)	36,177
FLEETCOR TECHNOLOGIES INC	214,336
FLETCHER BUILDING LTD (NZ)	46,189
FLEXTRONICS INTL LTD (US)	170,814
FLOWSERVE CORP USD1.25	101,183
FLUOR CORP COM NPV	120,318
FLUOR CORP NEW COM	1,007,963
FLUTTER ENTERTAINMENT PLC ORD EUR0.09 (LN)	35,783
FMC CORP, COM US\$0.10	109,944
FNF GROUP	138,862
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	299,546
FOOT LOCKER INC COM USD0.01	82,376
FORD MOTOR CO USD0.01	1,602,472
FORMOSA CHEM & FIBRE TWD10	165,545
FORMOSA PETROCHEMICAL TWD10	72,169
FORMOSA PLASTIC TWD10	230,538
FORTESCUE METALS GROUP LTD	232,326
FORTINET INC USD0.001	68,745
FORTIS INC COM (CT)	269,099
FORTIVE CORP COM MON STOCK	376,313
FORTIVE CORP USD0.01	221,407
FORTUM OYJ EUR3.40	191,607
FORTUNE BRANDS HOME & SECURI	107,320
FOSUN INTERNATIONAL	42,771
FOX CORP CL A CL A	216,652
FOX CORP CLASS A USD0.01	79,634
FOX CORP- CLASS B - W/I	36,929
FRANCO-NEVADA CORP	150,769
FRANKLIN RESOURCES COM US\$0.10	202,912
FREENET AG	45,004
FREEMPORT MCMORAN C&G COM US\$CLASS 'B'	332,428
FRESENIUS MEDICAL CARE E0.00	232,594
FRESENIUS SE & CO KGAA	344,512

FUBON GRP CO TWD10	189,974
FUJI ELECTRIC HLDG NPV	44,646
FUJI FILM HLD CORP NPV	359,999
FUJI HEAVY INDS,ORD Y50	345,564
FUJITSU, Y50	368,815
FUKUOKA FINANCIAL NPV	45,054
G4S PLC GBp0.25 (LN)	74,116
GALAPAGOS NV (NA)	38,016
GALAXY ENTERTAINMENT GROUP L HKD0.10	144,211
GALP ENERGIA SGPS SA-B SHRS EUR1	151,162
GAMING AND LEISURE PROPRTIE	46,119
GAP INCCOM STK US\$0.05	61,218
GARMIN LTD USD0.005	136,776
GARTNER GROUP COM CL 'A'US\$0.001	87,863
GAS NATURAL SDG EUR1.00	204,831
GAZPROM PJSC RUB5 (RX)	963,049
GEA GROUP AG NPV	246,193
GEBERIT CHF0.10 (REGD) (POST SUBD)	179,307
GECINA EUR7.50	106,133
GEN MILLS INC COM US\$0.10	509,950
GEN MTRS CO COM	2,887,193
GENERAC HOLDINGS INC USD0.01	40,676
GENERAL DYNAMICS,COM STK US\$1	597,140
GENERAL ELECTRIC CO	2,793,315
GENERAL ELECTRIC CO USD0.06 (UN)	2,752,321
GENERAL MOTORS CO	1,370,043
GENESEE & WYOMING INC CL A USD0.01	57,471
GENMAB A/S DKK1	63,430
GENTEX CORP USD.06	80,792
GENUINE PARTS,COM US\$1	221,541
GENWORTH FINANCIAL INC-CL A USD0.001	64,422
GERDAU SA SIDERURG PREF NPV	78,278
GETINGE AB B SHS	59,327
GETLINK EUR0.4 (FP)	90,824
GIBSON ENERGY INC	47,419
GILDAN ACTIVEWEAR INC (CT)	42,094
GILEAD SCIENCES USD0.001	1,057,331
GIVAUDAN AG CHF10	294,410
GJENSIDIGE FORSIKRING ASA NOK2	46,506
GLAXOSMITHKLINE ORD GBP0.25	446,627
GLAXOSMITHKLINE PLC GBp0.25 (LN)	1,721,729
GLENCORE PLC ORD USD0.01	4,437,122
GLENCORE PLC USD0.01	1,205,571
GLOBAL PAYMENTS INC NPV	201,224
GN STORE NORD DKK4	37,774
GODADDY INC CLASS A USD0.001	77,074
GOLD FIELDS LTD	101,032
GOLDMAN SACHS GROUP INCPAR USD .01	1,248,217
GOODMAN GROUP NPV (STAPLED UNITS).	216,987
GOODYEAR TIRE & RUBBER,NPV	104,920
GPO IND BIMBO SERIES 'A' NPV	31,128
GPT UNITS A\$1	116,675
GRAINGER(WW)INC,COM US\$1	161,117
GRAPHIC PACKAGING HOLDING CO USD0.01	48,293
GREAT WALL AUTO-H CNY1	43,126
GREAT WEST LIFECO INC	114,378
GREENE KING GBP0.125	48,929
GRIFOLS SA B EUR0.05	32,901
GRIFOLS SA EUR0.25	106,963
GROUP 1 AUTOMOTIVE INC USD0.01	61,828
GROUPE BRUXELLES LAMBER NPV	44,648
GROWTHPOINT PROPERTIES LTD ZAR5	90,642
GRUPO ACCIONA NEW ESP167	51,525
GRUPO FINANCIERO BANORTE S A B DE C V	232,236
GRUPO FINANCIERO BANORTE-O	222,528
GRUPO MEXICO SER 'B'COM NPV	191,782
GRUPO TELEVISA SAB SER CPO	41,623
GS HOLDINGS CORP NPV	47,498
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	57,177
GVC HOLDINGS PLC EUR0.01	29,797
H&R BLOCK INC	99,275

H&R REAL ESTATE INV REIT UTS	80,790
HAKON INVEST AB	44,870
HAKUHODO DY HOLDINGS NPV	51,337
HALLIBURTON CO COM	1,653,783
HALLIBURTON CO COM US\$2.50	284,938
HALMA ORD 10P	60,042
HAMAMATSU PHOTONICS K.K.	31,296
HANA FINANCIAL GROUP KRW5000 (KR)	218,772
HANESBRANDS INC COM USD0.01	81,800
HANG LUNG PROPERTIES HKD1	99,743
HANG SENG BANK,HK\$5	229,556
HANKYU HANSHIN HLD NPV	117,230
HANNOVER RUECK SE	184,566
HANOVER INSURANCE GROUP INC USD0.01	59,978
HARGREAVES LANSDOWN PLC-WI GBP 0.04	39,557
HARLEY DAVIDSON,CMN US\$0.01	109,426
HARRIS CORP COM US\$1	243,095
HARTFORD FINL SERV COM US\$1	423,494
HASBRO INC,COM US\$0.50	147,021
HAWAIIAN ELECTRIC INDS	57,572
HCA HEALTHCARE INC COM	1,592,752
HCA HOLDINGS INC	549,798
HCL TECHNOLOGY LTD INR2	48,855
HCP INC COM USD1	245,655
HD SUPPLY HOLDINGS INC	66,329
HEIDELBERG CEMENT NPV (GY)	263,736
HEINEKEN HOLDING EUR1.6	174,422
HEINEKEN NV EUR1.60	855,062
HELMERICH & PAYNE COM US\$0.10	106,039
HELVETIA HOLDINGS AG CHF10	68,107
HENDERSON LAND DEVELOPMENT	130,307
HENGAN INTL GROUP HKD0.10	41,421
HENKEL AG & CO KGAA	225,965
HENKELAG & CO KGAA	133,558
HENNES MAURITZ AB	377,237
HENRY SCHEIN CORP COM USD0.001	145,548
HERA SPA EUR1	51,142
HERMES INTL FRF10	194,874
HERSHEY CO (THE) COM USD1	221,966
HERTZ GLOBAL HOLDINGS INC USD0.01	99,690
HESS CORPORATION USD1	325,757
HEWLETT PACKARD ENTERPRIS WI USD0.01	476,933
HEWLETT PACKARD ENTERPRISE CO COM	370,478
HEXAGON AB B SHS EUR0.22	148,428
HEXCEL CORP NEW COM	313,329
HIKARI TSUSHIN INC COM	29,110
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	3,387,086
HILTON WORLDWIDE HOLDINGS IN USD0.01	239,838
HINDALCO INDS INR1 (POST SUBDIVISION)	45,815
HINDUSTAN PETROLEUM CORP INR10	89,641
HINDUSTAN UNILEVER INR1	42,061
HINO MOTORS,Y50	49,067
HISCOX LTD GBP0.065	94,230
HITACHI HIGH TECHNOLOGIES	40,879
HITACHI, Y50	948,027
HOCHTIEF AG DM5	41,593
HOLCIM CHF2 (REGD)	406,079
HOLDINGS LESS THAN 0.01%	48,190,680
HOLLYFRONTIER CORP USD0.01	156,779
HOLOGIC INC 0.01	137,556
HOME DEPOT INC COM	714,966
HOME DEPOT INC COM US\$0.05	2,415,121
HON HAI PRECISION INDS TWD10	673,915
HONDA MOTOR CO., Y50	1,003,377
HONEYWELL INTL INC COM STK	458,739
HONEYWELL INTL INC COM USD1 (UN)	1,417,565
HONG KONG & CHINA GAS HKD0.25	236,618
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	370,250
HONG KONG LAND US\$0.10((SP)	108,151
HORMEL FOODS USD0.0586	124,697
HOSPITALITIES PROP TST \$0.01	62,472

HOST HOTELS & RESO COM US\$1	207,580
HOTAI MOTOR CO LTD TWD10	32,616
HOUSING DEVEL FIN INR2	199,703
HOYA CORP,Y50	307,477
HP INC USD0.01	469,812
HSBC HOLDINGS PLC USD0.5 (LN)	3,462,443
HUA NAN FINL HLDGS TWD10	35,998
HUANENG POWER INTL 'H'	68,165
HUBBELL INC CL B USD0.01	56,001
HUGO BOSS AG ORD	52,770
HUMANA INC COM US\$0.166	490,666
HUNT (JB) TRANSPORT SVS USD0.01	49,441
HUNTINGTON BANCSHRS COM NPV	197,917
HUNTINGTON INGALLS INDUST WI	110,454
HUNTSMAN CORP USD0.01	55,247
HUSKY ENERGY INC COM NPV	69,921
HYDRO ONE LTD	106,762
HYUDAI GLOVIS CO LTD KRW500	46,871
HYUNDAI ENG & CONSKRW5000	58,455
HYUNDAI HEAVY INDUSTRIESKRW5000	129,626
HYUNDAI MOBIS KRW5000	329,287
HYUNDAI MOTOR CO 2ND PRF, KRW5000	58,931
HYUNDAI MOTOR CO KRW5000	469,483
HYUNDAI STEEL KRW5000	68,376
IAC INTERACTIVECOR COM STK USD0.001	145,227
IBERDROLA SA EUR0.75 (SQ)	1,075,952
IBIDEN CO Y50	42,975
ICL-ISRAEL CHEMILS1	50,130
IDACORP INC NPV	41,097
IDEMITSU KOSAN CO LTD	212,860
IDEX CORP USD0.01	40,316
IDEXX LABORATORIES INC USD0.1	146,233
IHS MARKIT LTD COM	321,477
IHS MARKIT LTD USD0.01	245,744
IIDA GROUP HOLDINGS CO LTD	42,965
ILLINOIS TOOL WKSCOM STK NPV	534,249
ILLUMINA INC USD0.01	381,143
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	72,565
IMPERIAL BRANDS PL GBP0.10	458,289
IMPERIAL OIL LTD (CT)	126,567
INCHCAPE PLC GBP0.1	66,745
INCITEC PIVOT LTD NPV	47,988
INCYTE CORP USD0.001	94,372
IND & COMM BK OF CHINA H CNY1	974,919
INDIAN OIL CORPORATION LTD INR10	96,285
INDITEX EUR0.03	356,350
INDUSTRIAL BANK OF KOREA KRW5000	71,769
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	85,304
INDUSTRIVARDEN AB SER C NPV (POST SPLIT)	41,813
INFINEON TECHNOLOGIES AG	222,251
INFORMA PLC GBP4.35	147,349
INFOSYS LTD INR5	216,351
ING GROEP NV CVA EUR0.01	1,088,946
INGENICO GROUP EUR1	34,242
INGERSOLL-RAND PLC USD1	377,648
INGREDION INC USD0.01	81,751
INMARSAT ORD EUR0.0005	59,894
INNOGY SE NEW	193,929
INNOLUX CORP	59,401
INPEX CORPORATION INC	220,688
INSIGHT ENTERPRISES INC USD0.01	40,978
INSURANCE AUSTRALIA GROUP	226,310
INTACT FINL CORP COM NPV (CT)	187,221
INTEL CORP COM	329,752
INTEL CORP,COM STK NPV	2,947,271
INTER PIPELINE LTD	109,138
INTERCONTINENTALEXCHANGE W/I USD0.01	467,090
INTERCONTL HOTELS ORD GBP0.208521303	166,072
INTERMEDIATE CAPITAL GROUP GBP0.2625	56,778
INTERNATIONAL PAPER,COM US\$1	312,662
INTERPUBLIC GROUP OF COS INC USD0.1	132,151

INTERTEK GROUP ORD GBP0.01	116,736
INTESA SANPAOLO EUR0.52	848,045
INTL BUSINESS MACH COM US\$0.5	2,108,936
INTL CONSOLIDATED AIRLINE-DI (LN)	111,691
INTL FLAV & FRAG,COM US\$0.12 (UN)	159,222
INTL PAPER CO COM	276,934
INTUIT COM	290,770
INTUIT COM US\$0.01	504,548
INTUITIVE SURGICAL INC USD0.001	460,843
INVESCO LTD COM STK USD0.10	162,250
INVESTEC ORD GBP0.0002	62,034
INVESTOR AB SEK6.25'A'	39,027
INVESTOR AB SEK6.25'B'	134,055
INVITATION HOMES INC USD0.01	63,581
IPG PHOTONICS CORP USD0.0001	34,528
IPSEN EUR1	29,134
IQVIA HOLDINGS INC USD0.01	289,865
IRB BRASIL RESSEGUROS SA	30,785
IRON MOUNTAIN INC	155,609
ISETAN MITSUKOSHI HOLDINGS	51,923
ISHIKAWAJIMA HARIMA,Y50	56,640
ISRAEL DISCOUNT BK 'A' ILS0.1	73,736
ISS A/S DKK1	123,003
ISUZU MOTORS,Y50	119,026
ITALGAS SPA	40,884
ITAU UNIBANCO HOLDING SA	931,683
ITAUSA INV ITAU SA PEF NPV	199,646
ITC LTD	49,166
ITOCHU CORP Y50	566,886
ITV PLC ORD 0.10	100,928
J FRONT RETAILING NPC	59,399
JABIL CIRCUIT INC USD0.001	159,149
JACOBS ENGINEERING GROUP USD1	181,007
JAMES HARDIE INDUSTRIES CDI EUR0.59	36,370
JAPAN AIRLINES CO LTD	60,919
JAPAN EXCHANGE GROUP INC	99,435
JAPAN POST BANK CO LTD (JT)	74,217
JAPAN POST HOLDINGS CO LTD	507,765
JAPAN POST INSURANCE CO LTD	41,504
JAPAN TOBACCO INC Y50000	436,241
JARDINE MATHESON HLDGS LTD USD0.25	156,902
JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)	353,214
JARDINE STRATEGIC USD0.05(SING QUOTE)	88,755
JAZZ PHARMACEUTICALS PLC	49,309
JBS SA-ON	213,747
JD.COM INC ADR USD0.00002	84,323
JEFFERIES FINANCIAL GROUP IN USD1	119,481
JERONIMO MARTINS EUR1	43,262
JFE HOLDINGS INC NPV	234,148
JOHNSON & JOHNSON COM US\$1	4,311,652
JOHNSON & JOHNSON COM USD1	3,168,458
JOHNSON CONTROLS INTERNATION CHF0.5	538,425
JOHNSON MATTHEY PLC	174,700
JONES LAND LASALLE INC	55,324
JPMORGAN CHASE & CO COM	4,178,674
JPMORGAN CHASE COM USD1	5,373,811
JTEKT CORP NPV	62,421
JULIUS BAER GROUP LTD CHF0.02	138,012
JUNIPER NETWORKS INC \$.00001	125,593
JUST EAT PLC GBP0.01	28,196
JX HOLDINGS INC	459,926
K+S AG	79,544
KAJIMA CORP,Y50	132,552
KAKAO CORP KRW500	35,134
KANSAI ELEC POWER,Y500	174,646
KANSAS CITY SOUTHERN INDSUSD0.01	150,800
KAO CORP	383,690
KAO CORP NPV	1,854,146
KASIKORNBANK PCL THB10 (ALIEN)	132,532
KASIKORNBANK PCL THB10 (NVDR)	365,789
KAWASAKI HEAVY IND,Y50	75,954

KB FINANCIAL GROUP KRW5000	340,420
KBC GROUP NV NPV	294,865
KBR INC USD0.001 (UN)	45,001
KDDI CORP Y5000	804,056
KEIO CORP NPV	104,065
KEISEI ELECTRIC RAILWAY,Y50	31,831
KELLOGG CO,COM US\$0.25	191,387
KEPCO (KOREA ELEC PWR) KW5000	202,610
KEPPEL CORP NPV	164,070
KERING EUR4	422,107
KERRY GROUP PLC-A EUR0.125 (ID)	173,745
KERRY PROPERTIES HK\$1	41,203
KESKO OYJ SER'B'EUR2	50,331
KEURIG DR PEPPER INC USD0.01	36,851
KEYCORP COM US\$0.01	248,256
KEYENCE CORP NPV	242,284
KEYENCE CORP,Y50	437,087
KEYERA CORP	44,542
KEYSIGHT TECHNOLOGIES IN	176,692
KGHM POLSKA MIEDZ, PLN10 BR	76,001
KIA MOTORS CORP, KRW5000	258,506
KIKKOMAN SHOYU,Y50	50,121
KILROY REALTY CORP USD0.01	45,594
KIMBERLY-CLARK CP,COM US\$1.25	620,665
KIMCO REALTY COM US\$0.01	125,613
KINDER MORGAN INC USD0.01	776,435
KINGFISHER ORD GBP0.157142857	173,134
KINGSPAN GROUP EUR0.13 (DUBLIN (ID)	47,876
KINGSPAN GROUP ORD EUR0.13	582,483
KINNEVIK AB B SEK0.1	38,239
KINROSS GOLD CORP (CT)	46,174
KINTETSU CORP NPV	124,574
KION GROUP AG	27,855
KIRBY EXPLORATIONCOM STK US\$0.10	44,010
KIRIN HOLDINGS CO LTD	277,460
KLA-TENCOR CORPORATION USD0.001	268,681
KLEPIERRE EUR4	124,146
KNORR BREMSE AG	33,474
KOBE STEEL NPV	78,718
KOC HLDG TRY1	72,057
KOHL'S CORP COM STK US\$0.01	173,598
KOITO MANUFACTURING,Y50	78,030
KOMATSU LTD (JT)	367,274
KONAMI CO Y50	28,594
KONE CORP NPV ORD 'B'	281,695
KONICA MINOLTA HOL NPV	78,916
KONINKLIJKE AHOLD NV EUR0.01	510,411
KONINKLIJKE DSM NV EUR1.50	310,428
KONINKLIJKE KPN EUR0.04	217,901
KONINKLIJKE PHILIPS NV EUR0.2	633,698
KOREAN AIR LINES KRW5000	49,159
KOSE JPY 50	29,134
KRAFT HEINZ CO/THE USD0.01	349,123
KROGER CO,COM US\$1	505,298
KROTON EDUCACIONAL SA	45,882
KRUNGTHAI BANK THB5.15(ALIEN)	63,270
KT&G CORPORATION KRW5000	151,658
KUBOTA CORPORATION Y50	288,331
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	114,919
KUEHNE&NAGEL INTL CHF1 (REGD)	1,372,546
KURARAY CO., ORD Y50	56,718
KYOCERA CORP,Y50	346,103
KYOWA HAKKO KIRIN CO. LTD	28,857
KYUSHU ELECTRIC POWER,Y500	86,695
KYUSHU RAILWAY COMPANY	29,362
L BRANDS INC USD0.5	157,331
L&G ASIA PACIFIC EX JAPAN EQ	43,049
L&G EUROPE EX UK EQUITY	201,215
L&G JAPAN EQUITY UCITS ETF	102,202
L3 TECHNOLOGIES INC	262,270
LABORATORY AMER HLDGS USD0.01	232,317

LAFARGEHOLCIM LTD	1,905,939
LAFARGEHOLCIM LTD REG CHF2 (FP)	66,883
LAGARDERE S.C.A. EUR6.1 (FP)	77,052
LAM RESEARCH CORP COM NPV	263,024
LAMB WESTON HOLDING INC W/I USD1	57,653
LAND SECURITIES GROUP PLC GBP0.1066667	163,854
LANXESS NPV	110,664
LARGAN PRECISION CO LTD TWD10	78,767
LARSEN & TOUBRO INR2	45,198
LAS VEGAS SANDS CORP	285,421
LATAM AIRLINES GROUP SA	40,716
LEAR CORP	166,833
LEG IMMOBILIEN AG	90,746
LEGAL & GENERAL GROUP PLC GBP0.025	517,605
LEGG MASON INC USD0.10	58,510
LEGGETT & PLATT COM US\$0.01	78,721
LEGRAND SA	235,626
LEGRAND SA EUR4	302,401
LEIDOS HOLDINGS INC USD0.0001	104,427
LEND LEASE CORP ORD A\$0.50	119,674
LENNAR CORP-A	164,573
LENOVO GROUP LRD HKD0.025	200,376
LEONARDO SPA EUR4.40	149,289
LG CHEM LTD KRW5000	229,381
LG CORP KRW5000	110,566
LG DISPLAY CO LTD KRW5000	124,059
LG ELECTRONICS INC KRW5000	238,420
LG HOUSEHOLD & HEALTHCARE	62,163
LG TELECOM KRW 5000	46,580
LGIM GBP LIQUIDITY FD CLS'1'SHS	133,895
LGIM USD LIQUIDITY FD CLS 1	133,633
LIBERTY BROADBAND C	68,515
LIBERTY GLOBAL PLC A USD0.01 (US)	120,872
LIBERTY GLOBAL PLC -SERIES C COM	862,366
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	331,503
LIBERTY GLOBAL PLC USD0.01 A	1,908,837
LIBERTY PROP'Y TRUST USD0.001	109,068
LIBERTY SIRIUS GROUP C	106,939
LILLY(ELI) & CO,CMN NPV	1,018,552
LINCOLN NATL CORP,COM US\$1.25	263,346
LINDE PLC COM USD0.001 (US)	737,210
LINDE PLC COMMON STOCK	658,086
LINDE PLC EUR0.001	528,689
LINDT & SPRUENGLI CHF100 (REGD)	52,389
LINK REIT NPV	356,313
LION CP,Y50	30,145
LITE-ON TECHNOLOGY CORP TWD10	65,729
LIVE NATION ENTERTAINMENT INC	270,480
LIVE NATION INC COM STK USD0.01	102,969
LIXIL GROUP CORPORATION	100,259
LKQ CORP USD0.01	125,380
LLOYDS BANKING GP ORD GBP0.1	3,523,983
LLOYDS BANKING GROUP ORD 25P	1,097,459
LOBLAW COMPANIES COM NPV (CT)	187,202
LOCALIZA RENT A CAR NPV	35,858
LOCKHEED MARTIN COM STK US\$.01	1,037,184
LOEWS CORP,COM STK US\$1	298,818
LOGITECH INTERNATIONAL-REG CHF0.25	37,037
LOJAS RENNER S.A.	109,868
LONDON STOCK EXCH ORD GBP0.06918604	210,764
LONGFOR PROPERTIES HKD0.1	55,396
LONZA GRP AG REGD CHF1	229,041
L'OREAL EUR0.2	733,580
LOTTE SHOPPING CO KRW5000	44,511
LOWES,COM US\$0.50	945,127
LPL FINANCIAL HOLDINGS INC	51,729
LULELEMON ATHLETICA INC	132,951
LUNDIN PETROLEUM A NPV	34,011
LVMH MOET HENNESSY LOUIS VUI EUR0.3	1,109,767
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	790,418
LYONDELLBASELL INDU CL A	505,252

M & T BANK CORP USD0.5	326,019
M3 INC	48,807
MACERICH CO/THE USD0.01	80,110
MACQUARIE GP LTD NPV	414,547
MACY'S INC USD0.01	218,978
MAGELLAN FINANCIAL GROUP LTD	30,083
MAGNA INTERNATIONAL INC (CT)	372,995
MAGNIT RUB0.01 (RX)	101,399
MAKITA ELECTRIC WORKS,Y50	103,119
MALAYAN BANKING BERHAD,M\$1	212,147
MANPOWERGROUP USD0.01	152,415
MANULIFE FINANCIAL CORP (CT)	702,760
MAPFRE SA EUR0.1	82,797
MARATHON OIL CORP USD1	248,345
MARATHON PETROLEUM COM USD0.01	717,145
MARINE HARVEST ASA NOK7.50	146,407
MARKEL CORP NPV	196,989
MARKS & SPENCER GP GBP0.25	150,018
MARRIOTT INTERNATIONAL CL A USD0.01	364,137
MARSH & MCLENNAN COM US\$1	546,783
MARTIN MARIETTA MATLS INC COM	1,854,627
MARTIN MARIETTA MATS US\$0.01 COM STK	146,702
MARUBENI CORP,Y50	298,737
MARVELL TECH GRP LTD USD0.002	154,008
MASCO CORP,CMN STK US\$1	133,847
MASTERCARD INC-CLASS A USD0.0001	1,764,562
MATTEL INC,COM US\$1	74,986
MAXIM INTERGRATE PROD US\$0.001	166,600
MAZDA MOTOR CORP,Y50	205,788
MBIA INC COM STK US\$1	41,451
MC CORMICK & CO INC COM NON-VTG	858,348
MCCORMICK & CO-NON VTG SHS NPV	195,015
MCDONALD'S CORP COM NPV	1,762,153
MCKESSON CORPORATION \$0.01	960,087
MDU RESOURCES GRP INC USD1	73,035
MEBUKI FINANCIAL GROUP INC	42,509
MEDIATEK INC TWD10	285,943
MEDIBANK PRIVATE LTD	96,997
MEDICAL PROPERTIES TRUST USD0.001	44,843
MEDIOBANCA SPA EUR0.5	131,665
MEDIPAL HLDG CORP NPV	54,899
MEDTRONIC PLC USD0.1	1,525,830
MEGA FINANCIAL HLDGS TWD10	143,782
MEGGITT PLC GBP0.05	85,566
MEIJI HOLDINGS CO LTD	145,116
MELROSE INDUSTRIES PLC GBP0.06857143	68,273
MERCADOLIBRE INC	156,539
MERCK & CO INC NEW COM	849,377
MERCK & CO. INC. USD0.5	2,646,272
MERCK KGAA NPV ORD SHS	162,306
MERLIN PROPERTIES SOCIMI SA EUR1	28,955
METALURGICA GERDAU PRF NPV	82,962
METCASH LTD NPV	46,081
METLIFE INC COM USD0.01	985,497
METRO AG	152,462
METRO INC CLASS A SUB VTG NP (CT)	143,668
METSO OYJ EUR1.7	51,067
METTLER-TOLEDO INTL USD0.01	128,421
MFA FINANCIAL INC USD0.01	41,425
MGM RESORTS INTERNATIONAL USD0.01	220,739
MICHELIN (CGDE) EUR2	471,005
MICRO FOCUS INTL ORD GBP0.10	51,873
MICRO FOCUS INTL SPN ADR	45,464
MICROCHIP TECHNOLOGY USD0.001	213,415
MICRON TECHNOLOGY,US\$0.10	544,623
MICROSOFT CORP COM	5,545,521
MICROSOFT CORP COM USD0.00001	9,202,405
MID AMERICA APARTMENT COMM USD0.01	167,855
MINEBEA CO,Y50	95,109
MINOR INTERNATIONAL PCL FOR THB1	29,843
MIRVAC GROUP	158,143

MISUMI GROUP Y50	42,542
MITSUBISHI CHEMICAL HOLDINGS (JT)	250,342
MITSUBISHI CORP,Y50	703,662
MITSUBISHI ELECTRIC, Y50	497,208
MITSUBISHI ESTATES, Y50	305,027
MITSUBISHI HEAVY INDS,Y50	375,562
MITSUBISHI MATERIALS, Y50	99,183
MITSUBISHI MOTORS Y50	43,768
MITSUBISHI UFJ FINANCIAL	1,604,363
MITSUI & CO LTD,ORD Y50	650,176
MITSUI CHEMICALS Y50	87,590
MITSUI FUDOSAN CO Y50	362,592
MITSUI O.S.K.LINES,Y50	97,558
MIZUHO FINANCIAL G NPV	1,022,561
MMC NORILSK NICKEL PJSC RUB1 (RX)	133,399
MOHAWK INDUSTRIES INC USD0.01	135,352
MOL HUNGARIAN OIL AND GAS PL HUF125	29,707
MOLINA HEALTHCARE INC USD0.001	79,602
MOLSON COORS BREWING CO -B USD0.01 (UN)	169,781
MONCLER SPA	47,754
MONDELEZ INTL INC COM	1,885,086
MONDELEZ INTL INC COM USD0.01	1,009,282
MONDI PLC EUR0.2 (LN)	133,508
MONSTER BEVERAGE CORP	154,221
MOODYS CORP COM	1,930,878
MOODY'S CORP USD1	271,146
MORGAN STANLEY COM USD0.01	845,705
MORRISON (WM) SUPERMKT ORD 10P (UK)	162,738
MOSAIC CO/THE WI	179,535
MOTOROLA SOLUTIONS INC USD0.01	276,260
MS AND AD INSURANCE GROUP HOLDINGS	336,689
MSCI INC-A USD0.01	122,732
MTN GROUP LTD ZAR0.0001	346,068
MTR CORPORATION HKD1	165,153
MTS PJSC OJSC RUB0.1 (RX)	154,841
MTU AERO ENGINES GMBH	135,228
MUENCHENER RUECKVE NPV(REGD)	1,811,273
MUNCHENER RUCKVERS NPV VINK, (REGD)	963,831
MURATA MANUFACTURING, Y50	299,984
MURPHY OIL CORP COM US\$1	80,271
MURPHY USA INC	86,185
MYLAN NV EUR0.01	170,023
NABTESCO CORP NPV	343,931
NAGOYA RAILROAD CO,Y50	86,467
NAMCO BANDAI HLDGS NPV	131,846
NAN YA PLASTIC TWD10	181,586
NASDAQ INC	550,515
NASDAQ STOCK MARKET INC USD0.01	116,471
NASPERS N ZAR0.02	2,591,903
NASPERS LIMITED 'N' ZAR0.02	812,051
NATIONAL AUSTRALIA BANK, A\$1	895,255
NATIONAL GRID PLC GBP0.1139535	930,058
NATIONAL-OILWELL VARCO COM USD0.01	192,974
NATIXIS	54,119
NATL BANK OF CANADA COM NPV	270,089
NATL RETAIL PPTYS USD0.01	44,599
NAVER CORP KRW500	81,274
NAVIENT CORP USD0.01	112,185
NCR CORP COM US\$1	64,401
NCISOFT CORPORATION KRW500	42,379
NEC CORP, Y50	246,691
NEDBANK GROUP LTD ZAR1	140,233
NESTE OIL OYJ EUR3.4	174,723
NESTLE SA CHF0.10(REGD)	4,314,514
NESTLE SA CHF1 (REGD)	3,994,384
NETFLIX INC USD0.001	1,044,771
NETWORK APPLIANCE NPV	170,533
NEW RESIDENTIAL INVESTMENT USD0.01	51,557
NEW WORLD DEVELOPMENT,HK\$1	195,252
NEW YORK COMMUNITY BANCORP USD.01	117,343
NEWCREST MINING A\$ 0.50	192,297

NEWELL BRANDS INC COM USD1	128,950
NEWMONT GOLDCORP CORP USD1.6 (CT)	137,111
NEWMONT GOLDCORP CORP USD1.6 (US)	347,353
NEWS CORP CLASS A	99,863
NEXON CO LTD	37,696
NEXT GROUP ORD GBP0.10	161,557
NEXTERA ENERGY INC COM	2,670,243
NEXTERA ENERGY INC USD 0.01	1,167,002
NGK INSULATORS,Y50	43,530
NH FOODS LTD	73,996
NICE SYSTEMSILS1	53,175
NIDEC CORP Y50	302,936
NIDEC CORPORATION NPV	1,808,709
NIELSEN HOLDINGS PLC EUR0.07	139,041
NIKE INC CL 'B' COM NPV (UN)	976,753
NIKON CORP,ORD YEN50	91,631
NINTENDO CO LTD NPV	296,264
NINTENDO CO, Y50	343,544
NIPPON ELECTRIC GLASS,Y50	41,488
NIPPON EXPRESS CO., Y50	79,117
NIPPON PAINT,Y50	36,484
NIPPON PAPER INDUSTRIES CO L	44,110
NIPPON STEEL & SUMITOMO META	394,119
NIPPON TEL&TEL,ORD Y50000	811,720
NIPPON YUSEN KK,Y50	111,973
NISOURCE INC NPV	149,323
NISSAN CHEM INDS Y50	37,330
NISSAN MOTOR CO,Y50	494,485
NISSHIN SEIFIN GRP JPY50	79,123
NITORI CO Y50	60,013
NITTO DENKO CORP Y50	132,627
NKSJ HOLDINGS INC	309,325
NN GROUP NV	336,218
NOBLE ENERGY INC USD3.333	189,460
NOK,Y50	41,403
NOKIA OYJ (FH)	308,563
NOKIA OYJ (FP)	150,911
NOKIAN RENKAAT NPV	46,743
NOMURA HOLDINGS INC NPV	341,065
NOMURA REAL ESTATE HOLDINGS	45,777
NOMURA RESEARCH INSTITUTE IN	30,332
NORDDEUTSCHE AFFINERIE AG	43,704
NORDEA BANK ABP (FH)	599,468
NORDSTROM INC,COM STK NPV	55,578
NORFOLK SOUTHERN CORP,COM US\$1	656,168
NORSK HYDRO ASA NOK3.6666	108,169
NORTHERN STAR RESOURCES LTD	32,100
NORTHERN TRUST CP COM US\$1.666	224,130
NORTHROP GRUMMAN CORP COM NPV (UN)	572,673
NORWEGIAN CRUISE L COM USD0.001	136,639
NOVARTIS AG CHF0.5 (REGD)	2,583,902
NOVARTIS AG CHF0.50 (REGD)	821,608
NOVATEK OAO STD RUB0.1 (RX)	116,045
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	914,554
NOVOZYMES A/S B SHARES DKK2	61,006
NRG ENERGY INC USD0.01	153,875
NSK Y50	61,010
NTPC LTD INR10	69,641
NTT DATA JPY5000	135,973
NTT DOCOMO NPV	498,285
NUCOR CORPCOM STK US\$0.40	289,865
NUTRIEN LTD (CT)	301,384
NUTRIEN LTD COM NPV	895,038
NVIDIA CORP USD0.001	687,639
NVR INC USD0.01	107,808
NXP SEMICONDUCTORS NV	372,267
OBAYASHI CORP Y50	151,805
OBIC CO LTD	46,165
OCADO GROUP PLC GBP0.02	41,117
OCADO GROUP PLC ORD GBP0.02	163,213
OCCIDENTAL PETROL,COM US\$0.20	620,763

OCEANEERING INTL,CMN US\$0.25	46,389
ODAKYU ELECTRIC RAILWAY CO,Y50	102,167
OGE ENERGY CORP, COM USD2.50	82,114
OIL & NATURAL GAS CORP INR10	118,987
OIL CO. LUKOIL PJSC RUB0.025 (RM)	745,920
OIL SEARCH,PGK0.10	40,633
OJI PAPER,Y50	128,286
OLD DOMINION FREIGHT LINE USD0.1	61,072
OLD MUTUAL LTD (SJ)	45,255
OLD MUTUAL LTD NPV	127,024
OLD REPUBLIC INTL COM US\$1	117,779
OLYMPUS CORP NPV	154,475
OMEGA HEALTHCARE INV USD0.1	57,809
OMNICOM GROUP COM US\$0.15	292,766
OMRON CORP JPY50	149,970
OMV AG ATS100 (VAR)	168,686
ON SEMICONDUCTOR COM USD0.01	53,087
ONEOK INC COM NPV	292,704
ONEX CORP NPV	75,903
ONO PHARMACEUTICAL CO LTD	89,218
ORACLE CORP COM	340,071
ORACLE CORP COM STK NPV	1,633,925
ORANGE EUR4 (FP)	817,310
O'REILLY AUTOMOTIVE INC USD0.01	283,414
ORICA LIMITED AUD1.00	113,935
ORIENTAL LAND CO Y50	200,212
ORIGIN ENERGY NPV(POSTRECON DFD)	198,434
ORIX CORP NPV	260,998
ORIX CORP,Y50	378,111
ORKLA ASA NOK6.25	124,839
ORPEA EUR1.25	33,305
ORSTED A/S DKK10	157,697
OSAKA GAS CO., ORD Y50	133,698
OSHKOSH TRUCK CORP USD0.01	55,915
OTP BANK HUF100	57,071
OTSUKA HOLDINGS CO LTD	205,415
OUTFRONT MEDIA INC	44,647
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	392,235
OWENS CORNING USD0.001	68,512
OWENS ILLINOIS COM US\$0.01	69,098
P G & E CORP (UN)	427,217
P.T. ASTRA INTL IDR50	82,878
PACCAR INCCOM STK US\$12	404,334
PACKAGING CORP OF AMERICA USD0.01	107,088
PACWEST BANCORP COM NPV	42,551
PALO ALTO NETWORKS INC	117,360
PALO ALTO NETWORKS INC COM USD0.0001	260,022
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	96,174
PANASONIC CORPORATION	476,942
PARK HOTELS & RESORTS INC WI USD0.01	77,560
PARKER HANNIFEN,COM NPV	279,064
PARKLAND FUEL CORP	44,601
PARTNERS GROUP -REG CHF0.01	80,201
PAYCHEX INC COM US\$0.01	283,692
PAYPAL HLDGS INC COM	345,742
PAYPAL HOLDINGS INC W/I USD0.0001	1,081,151
PBF ENERGY INC CLASS A USD0.001	84,044
PEARSON ORD 25P	168,384
PEGATRON CORP TWD10	81,759
PEMBINA PIPELINE CORP (CT)	246,577
PENNON GROUP ORD GBP0.407	45,311
PENTAIR PLC USD0.167	87,575
PEOPLE'S INSURANCE CO GROU H CNY1	57,481
PEOPLES UTD FINL COM STK USD0.01	105,654
PEPSICO INC CAP US\$0.01 2/3	2,232,943
PERFORMANCE FOOD GROUP CO USD0.01	60,751
PERNOD RICARD EUR1.55	459,456
PERRIGO CO PLC	82,167
PERSIMMON ORD 10P	115,400
PETROBRAS DISTRIBUIDORA SA	72,865
PETROCHINA CC1	210,137

PETROFAC LTD	47,780
PETROL BRASILEIROS PEF NPV	631,154
PETROLEO BRASILEIRO SA N/PV	518,345
PETRONAS CHEMICALS GROUP BHD MYR0.1	77,797
PEUGEOT SA EURI EUR 1	314,945
PFIZER INC COM	454,747
PFIZER INC COM US\$0.05	3,220,218
PHILIP MORRIS INTERNAT -W/I (UN)	1,797,180
PHILIP MORRIS INTL COM STK NPV	816,827
PHILIPS LIGHTING NEWCO BV	61,485
PHILLIPS 66	893,245
PHOENIX GROUP HOLDINGS PLC GBP0.1	86,171
PICC PROPERTY CA 'H' CNY1	128,260
PING AN INSURANCE (H) CO NPV	371,441
PINNACLE WEST, COM US\$2.50	176,041
PIONEER NATURAL RES US\$0.01	261,556
PKO BANK PLOSKI SA PLN1	142,888
PNC FINANCIAL SVCS COM USD5	928,058
POLARIS INDUSTRIES INC USD0.01	79,579
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	145,049
POPULAR INC USD0.01	58,075
PORSCHE AUTO HL SE NON ATG PRF NPV	137,886
PORTLAND GENERAL ELECTRIC CO	54,953
POSCO KRW5000	423,668
POST HOLDINGS INC	43,219
POSTAL SAVINGS BANK OF CHI H CNY1	56,182
POSTE ITALIANE SPA	150,130
POWER ASSETS HOLDINGS LTD HKD1	122,329
POWER CORP CANADA,COM NPVSUBORD VOTING	192,500
POWER FINL CORP,COM NPV	129,262
POWSZECHNY ZAKLAD UBEZPIECZE	143,836
PPG INDS,COM STK US\$1.666	357,766
PPL CORP COM USD0.01	406,107
PRESIDENT CHAIN CORP TWD10	73,896
PRINCIPAL FINANCIAL GP USD0.01	288,985
PROCTER & GAMBLE CO/THE USD1 (UN)	3,580,201
PROCTER & GAMBLE COM NPV	3,204,396
PROGRESSIVE CORP(OHIO) COM \$1	552,422
PROLOGIS INC USD0.01	517,307
PROSIEBEN SAT.1 MEDIA AG REG	76,825
PROVIDENT FINL ORD GBX 20.727272	45,752
PROXIMUS SA NPV	90,472
PRUDENTIAL CORP ORD 5P	1,076,266
PRUDENTIAL FIN INC USD 0.01	963,620
PRUDENTIAL GBP0.05	1,870,014
PRYSMIAN SPA EUR0.1 (IM)	90,024
PSP SWISS PROPERTY CHF 10.5	72,433
PTC INC	58,293
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	129,540
PTT GLOBAL CHEMICAL PCL FOR	67,809
PTT PCL/FOREIGN THB1	506,122
PUBLIC BANK NHD MYR1 (MALAYSIA)	220,453
PUBLIC SERV CO NM COM USD5	41,260
PUBLIC SERVICE ENTCOM STK NPV	467,175
PUBLIC STORAGE INC USD.1	348,016
PUBLICIS GROUPE SA EUR0.4	177,021
PULTE GROUP INC USD0.01	126,995
PUMA AG DM5	34,146
PVH CORP USD1	98,566
QBE INSURANCE GROUP LTD (AU)	243,022
QIAGEN N.V. EUR0.01 (GY)	96,184
QORVO INC COM USD0.0001	105,687
QUAL COMM INC STK US\$0.0001	1,405,765
QUANTA COMPUTER INC TWD10	108,706
QUANTA SERVICES INC USD00001	84,526
QUEST DIAGNOSTICS COM US\$0.01	203,396
QUILTER PLC GBP0.01	47,720
QURATE RETAIL GROUP INC USD0.01	103,154
RAIA DROGASIL SA	28,090
RAIA DROGASIL SA COM NPV	559,300
RAIFFEISEN INTL BK INTL NPV	57,968

RAKUTEN INC COM STK	137,017
RALPH LAUREN CORP USD0.01	90,032
RAMSAY HEALTHCARE NPV	39,468
RANDSTAD HLDGS NV EUR0.10	132,263
RAYMOND JAMES FINANCIAL USD.01	129,643
RAYTHEON CO USD0.01	547,931
RAYTHEON COM STK USD0.01	586,334
REALTY INCOME CORP USD1	229,938
RECKITT BENCK GRP ORD GBP0.10	1,116,143
RECKITT BENCKISER ORD GBP0	619,800
RECRUIT HLDGS CO L NPV	567,269
RECRUIT HOLDINGS CO LTD	378,084
RED ELECTRICA CORPORACION SA EUR0.5	140,221
RED HAT ORD USD0.0001	207,979
REGENCY CENTERS CORP USD0.01	69,338
REGENERON PHARMACEUTICALS	214,601
REGENERON PHARMACEUTICALS INC COM	1,831,517
REGIONS FINANCIAL CORP	239,045
REINSURANCE GRP OF AM US\$0.01	122,182
RELIANCE INDUSTRIES LTD INR10	338,108
RELIANCE STEEL AND ALUMINUM	90,707
RELX PLC GBP0.1444 (LN)	446,023
REMGRO ZAR0.01	91,023
RENAISSANCERE HLDGS LTD USD1	116,464
RENAULT ORD EUR3.81	414,331
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	102,916
REPSOL SA (RG) EUR1	570,992
REPUBLIC SERVICES INC USD0.01	258,456
RESMED INC USD0.004	149,530
RESONA HLDGS INC NPV	207,938
RESTAURANT BRANDS INTERN (CT)	103,086
REXEL SA EUR5	110,140
RHEINMETALL AG DEM5	91,616
RICHEMONT(CIE FIN) CHF1 (REGD)	3,601,855
RICOH CO., Y50	197,899
RIGHTMOVE ORD GBP0.001	37,262
RIO TINTO NPV	475,877
RIO TINTO PLC GBp0.1 (LN)	1,195,567
RIOCAN REAL ESTATE INV TST NPV	113,439
RITE AID CORP USD1	41,554
RMB HLDGS, ZAR0.01	27,963
ROBERT HALF INTL COM US\$1	87,165
ROCHE HLDGS AG CHF100 (BR)	46,111
ROCHE HLDGS AG GENUSSSCHEINE NPV	869,424
ROCHE HLDGS AG GENUSSSCHEINE, NPV	2,548,683
ROCKWELL AUTOMATION	289,690
ROCKWELL AUTOMATION COM USD1	211,384
ROGERS COMMUNICATIONS INC-B (CT)	301,848
ROHM COM Y50	90,548
ROLLINS INC USD1	32,286
ROLLS ROYCE ORD GBP1.50	302,922
ROPER INDUSTRIES INC USD0.01	336,711
ROSNEFT OIL COMPANY RUB0.01 (RX)	169,370
ROSS STORES,CMN US\$0.01	347,454
ROYAL BAM GROEP NV EUR0.1	44,212
ROYAL BANK OF CANADA (CT)	1,826,140
ROYAL BANK OF SCOTLAND GROUP GBP1	214,496
ROYAL CARIBBEAN CRUISES LTD (UN)	252,741
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	479,877
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	2,906,171
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	2,853,881
ROYAL MAIL PLC	87,379
RPM INTERNATIONAL INC USD0.01	57,660
RSA INSURANCE GROUP PLC GBP0.01	147,448
RUBIS EUR1.25	31,481
RUMO SA	37,537
RWE AG NPV	515,369
RYDER SYSTEM INC,COM US\$0.50	70,633
S&P GLOBAL INC USD1	487,371
SABANCI HOLDINGS TRY1	55,869
SABESP CIA SANEAME COMNPV	70,959

SAFRAN EUR0.20	509,278
SAGE GROUP PLC/THE GBP0.01	146,548
SAINSBURY (J) ORD GBP0.28571428	121,438
SAIPEM SPA	66,303
SALESFORCE.COM NPV	796,430
SAMPO OYJ SER'A'NPV	374,396
SAMSUNG C&T CORPORATION	42,245
SAMSUNG ELECT PFD KRW5000	451,752
SAMSUNG ELECTRO-MECH KRW5000	29,662
SAMSUNG ELECTRONIC GDR	744,741
SAMSUNG ELECTRONIC KRW100	2,043,067
SAMSUNG ELECTRONIC KRW5000	3,287,039
SAMSUNG FIRE+MARINE KRW5000	150,313
SAMSUNG HEAVY INDS KRW5000	59,746
SAMSUNG LIFE INSURANCE CO KRW500	105,123
SAMSUNG SDI KRW5000, KRW5000	138,338
SAMSUNG SDS CO LTD KRW500	35,939
SANDS CHINA LTD USD0.01	614,018
SANDVIK AB NPV	294,174
SANLAM ZAR0.01	162,813
SANMINA CORP USD0.01	53,519
SANOFI EUR2	1,940,806
SANOFI EUR2 (FP)	1,665,206
SANTANDER CONSUMER USA HOLDI	66,926
SANTEN PHARMACEUTICAL, Y50	37,827
SANTOS, A\$0.25	120,418
SAP AG NPV	1,374,649
SAP SE	2,133,118
SAPUTO GROUP INC	86,039
SARTORIUS AG-VORZUG	43,811
SASOL NPV	291,992
SBA COMMUNICATIONS CORP COM USD0.01 CL A	162,179
SBA COMMUNICATIONS CORP USD0.01	156,985
SBERBANK RUB3 (RX)	598,588
SBI HOLDINGS INC NPV	82,057
SBM OFFSHORE NV EUR0.25	42,510
SCENTRE GROUP	238,320
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	105,783
SCHLUMBERGER LTD COM COM	290,591
SCHLUMBERGER LTD USD0.01 (UN)	1,010,845
SCHNEIDER ELECTRIC EUR4.00	1,086,172
SCHNEIDER SA ELECTRIC EUR8.00 (FP)	769,845
SCHWAB CHARLES CORP COM NEW	584,781
SCHWAB(CHARLES) CORP US\$0.01	450,697
SCOR SE EUR7.876972 (FP)	164,900
SCOUT24 AG	35,932
SEAGATE TECHNOLOGY USD0.00001	270,621
SEALED AIR CORP COM USD0.01	105,213
SEB SA EUR1.00	30,802
SECOM CO, Y50	224,048
SECURITAS AB SWKR1 SER 'B'	115,476
SEEK LTD NPV	31,785
SEGRO PLC ORD GBP0.10	127,697
SEI INVESTMENTS CO USD.01	45,248
SEIKO EPSON CORP NPV	66,434
SEKISUI CHEMICAL, Y50	102,556
SEKISUI HOUSE, ORD Y50	223,450
SEMPRA ENERGY CORP COM NPV	504,337
SENSATA TECHNOLOGIES HOLDING EUR0.01	92,777
SERVICE CORP INT, COM US\$1	48,244
SERVICENOW INC USD0.001	315,377
SES (FP)	86,495
SES (LX)	32,657
SEVEN & I HOLDINGS NPV	492,219
SEVERN TRENT PLC GBP0.9789	121,044
SEVERSTAL RUB0.01 (RX)	51,762
SG HOLDINGS CO LTD	37,745
SGS HOLDING SWF20 (REGD)	168,794
SHAW COMMUNICATIONS 'B'	169,188
SHERWIN WILLIAMS, CMN US\$1	351,227
SHIMADZU CORP NPV	40,097

SHIMANO INC Y50	120,628
SHIMAO PROPERTY HOLDINGS CNY0.1	61,685
SHIMIZU CONSTRUCTION CO,Y50	101,148
SHIN KONG FIN HLDG CO TWD10	50,023
SHINETSU CHEMICAL, Y50	478,366
SHINHAN FIN GROUP KRW5000	334,046
SHIONOGI & CO,Y50	166,993
SHISEIDO CO,Y50	270,995
SHIZUOKA BANK,ORD Y50	55,958
SHOPIFY INC CLASS A (CT)	186,725
SHOPRITE HLDGS LTD ZAR0.011	83,056
SIAM CEMENT CO THB1 (NVDR)	190,775
SIAM CEMENT CO THB1(ALIEN MARK, ET)	37,391
SIAM COMM BANK THB10 (ALIEN)	197,990
SIDER NACIONAL CIA NPV	65,160
SIEMENS AG-REG (GY)	1,644,706
SIEMENS HEALTHINEERS AG	34,293
SIKA AG -ORDSHR VOTING BO	369,675
SIKA AG REG CHF0.01	232,190
SIMON PROPERTY COM USD0.0001	548,124
SINGAPORE EXCHANGE LTD SGD0.01	29,969
SINGAPORE TECH ENGINE SG\$0.10	79,487
SINGAPORE TELECOM LTD (SP)	369,221
SINO LAND CO. HK\$1.00	33,574
SINOPAC HLDGS TWD10	27,638
SINOPHARM GROUP CO-H	66,703
SIRIUS XM HOLDINGS INC USD0.001	49,405
SITE CENTERS CORP USD0.1	41,844
SK C&C CO LTD	122,003
SK ENERGY CO LTD NPV	215,339
SK HYNIX INC KRW5000 (KP)	470,742
SK TELECOM KRW500	113,878
SKAND ENSKILDA BKN SER'A'NPV	321,081
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	289,740
SKANSKA AB SER 'B' SEK3 (SWEDEN)	177,082
SKF AB SER 'B' NPV	149,161
SKYWORKS SOLUTIONS USD0.25	137,165
SL GREEN REALTY CORP USD0.01	113,622
SLM CORP USD0.2	41,382
SMC CORP NPV	400,432
SMC CORP Y50	234,185
SMITH & NEPHEW ORD USD0.20	234,030
SMITHS GROUP ORD GBP 0.375	132,714
SMUCKER (JM) CO COM NPV	211,974
SMURFIT KAPPA GROUP PLC EUR0.001 (LN)	142,194
SNAM SPA EUR1	221,023
SNAP-ON INC COM STK US\$1	111,319
SNC-LAVALIN GROUP INC NPV	45,016
SOC GENERALE ORD SHS EUR1.25	835,357
SODEXO	187,738
SOFTBANK CORP	230,841
SOFTBANK GROUP CO NPV	1,304,140
S-OIL CORP KRW2500	42,123
SOJITZ HOLDINGS CP NPV	97,064
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	158,040
SONIC HEALTHCARE AUD0.20	127,822
SONOCO PRODUCTS CO COM NPV	53,539
SONOVA HOLDING AG REG CHF0.05	127,131
SONY CORP, Y50	961,491
SONY FINANCIAL HLDGS INC	60,070
South Korean won	82,164
SOUTH32 LTD (AT)	130,672
SOUTHERN CO COM US\$5	981,992
SOUTHWEST AIRLINES COM US\$1	100,032
SOUTHWEST GAS CORP,CMN US\$1	47,546
SPAR GROUP LTD NPV	43,303
SPIRAX SARCO ENGINEERING PLC GBP0.269231	98,265
SPIRIT AEROSYSTEMS HOLD-CL A NPV	43,286
SPIRIT REALTY CAPITAL INC USD0.05	49,388
SPLUNK INC USD0.001	117,928
SPOTIFY TECHNOLOGY S A COM EUR0.025	527,564

SPOTIFY TECHNOLOGY SA EUR0.000625	101,916
SPRINT CORP W/I USD0.01	88,304
SQUARE INC A USD0.000001	150,964
SQUARE INC CL A CL A	207,356
SS&C TECHNOLOGIES HOLDINGS	79,679
SSE PLC GBP 0.5	448,305
ST JAMES'S PLACE ORD 15P	119,229
STANDARD BK GR LTD ZAR0.10	360,937
STANDARD CHARTERED PLC USD0. (LN)	677,543
STANLEY BLACK & DECKER INC USD2.5	295,552
STARBUCKS CORP	1,005,188
STARWOOD PROPERTY TRUST INC USD0.01	70,164
STATE BANK OF INDIA INR1	140,911
STATE STREET CORP COM US\$1	309,370
STD LIFE ABERDEEN ORD GBP0.1396825396	237,064
STEEL DYNAMICS INC USD0.01	88,047
STEINHOFF INTERNATIONAL H NV (SJ)	45,619
STERIS PLC USD75	57,427
STIFEL FINANCIAL CORP USD0.15	41,302
STMICROELECTRONICS NV EUR1.0 (FP)	149,328
STOCKLAND NPV	160,846
STORA ENSO OYJ NPV SER 'R'	112,146
STORE CAPITAL CORPORATION COM USD0.01	242,592
STOREBRAND AS 'A' NWKR5	50,286
STRAUMANN HOLDING AG-REG CHF 0.1	55,252
STRYKER CORP COM US\$0.10	651,160
SUBSEA 7 SA USD2	58,919
SUEZ ENVIRONNEMENT EUR4	163,651
SUMITOMO CHEMICAL CO,Y50	178,024
SUMITOMO CORP, Y50	408,530
SUMITOMO ELECTRICAL, ORD Y50	237,117
SUMITOMO HEAVY INDS,Y50	54,081
SUMITOMO METAL MINING, Y50	137,959
SUMITOMO MITSUI FIN GRP NPV	1,236,586
SUMITOMO MITSUI TRUST HOLDINGS	317,003
SUMITOMO REALTY & DEV,ORD Y50	203,510
SUMITOMO RUBBER Y50	49,523
SUN COMMUNITIES INC USD0.01	45,909
SUN HUNG KAI PROPERTIES,HK\$0.5	485,904
SUN LIFE FINANCIAL INC (CT)	467,844
SUNAC CHINA HOLDINGS LTD HKD0.1	46,975
SUNCOR ENERGY INC (CT)	851,112
SUNCOR ENERGY INC COM NPV 'NEW'	1,729,456
SUNCORP GROUP LTD (AU)	224,512
SUNTORY BEVERAGE & FOOD LTD	86,613
SUNTRUST BANKS ,CMN US\$1	436,630
SURGUTNEFTEGAS PJSC RUB1 (RX)	124,419
SUZANO PAPEL E CELULOSE SA	31,123
SUZUKEN CO LTD JPY50	61,162
SUZUKI MOTOR CORP Y50	300,327
SVB FINANCIAL GROUP USD.001	121,675
SVENSKA CELLULOSA AB B SHS	32,644
SVENSKA HANDELSBANKEN A SHS	301,814
SWATCH GRP AG-B CHF2.25	125,636
SWEDBANK AB A SHARES	333,594
SWEDISH MATCH SEK1.20	97,417
SWIRE PACIFIC 'A' ORD HK\$0.60	132,943
SWIRE PROPERTIES LTD HKD1	53,785
SWISS LIFE HOLDING AG	360,858
SWISS PRIME SITE CHF25.6	113,758
SWISS RE AG ORD SHS CHF0.1	830,700
SWISSCOM AG CHF9 (REGD)	228,331
SYDNEY AIRPORT NPV(STAPLED SECURITY)	38,671
SYMANTEC CORP. COM US\$0.01	236,183
SYMRISE AG	122,872
SYNCHRONY FINANCIAL USD0.001	451,552
SYNNEX CORP USD0.001	61,011
SYNOPSIS COM STK US\$0.01	182,249
SYSCO CP,US\$1	511,333
SYSMEX CORP NPV	77,871
T & D HOLDINGS NPV	149,949

T GARANTI BANKASI TRY1	87,026
T IS BANKASI SER'C'TRY1	68,589
T MOBILE US INC USD0.0001	340,237
T ROWE PRICE GROUP INCUSD0.2	319,024
TAB CORP HLDGS A\$1	37,056
TAIHEIYO CEMENT CORP	64,004
TAISEI CORP,ORD Y50	130,551
TAISHIN FINANCIAL TWD10	68,945
TAIWAN CEMENT TWD10	125,181
TAIWAN COOPERATIVE FINANCIAL	37,575
TAIWAN MOBILE CO TWD10	97,327
TAIWAN SEMICON MAN TWD10	1,380,677
TAIWAN SEMICONDUCTOR TWD10	2,196,857
TAKEDA PHARMACEUTICAL NPV	781,008
TAKE-TWO INTERACTIVE USD.01	79,003
TALANX AG	45,711
TAPESTRY INC USD0.01	129,595
TARGA RESOURCES CORP USD0.001	132,373
TARGET CORP USD0.1669	943,568
TATA CON SVS INR1	105,574
TATA MOTORS LTD INR2	78,805
TATE & LYLE ORD 25P	58,778
TATNEFT CLS RUB1 (RX)	172,640
TAYLOR WIMPEY GBP0.01	115,971
TC ENERGY CORP (CN)	662,802
TD AMERITRADE HLDG USD0.01	132,583
TDK CORP (JT)	169,580
TE CONNECTIVITY LTD CHF1.37	407,508
TECH DATA CORP USD0.0015	152,327
TECHNI CN COM USD1	969,184
TECHNIPFMC PLC USD1 (FP)	223,914
TECHTRONIC INDUSTRIES HKD0.1	107,024
TECK RESOURCES LTD-CLS B (CT)	215,613
TEGNA INC USD1	46,694
TEIJIN, Y50	59,083
TELE2 AB B SHS	131,137
TELECOM CORP OF NEW ZEALAND (NZ)	95,608
TELECOM ITALIA DI RISP EUR.55	110,969
TELECOM ITALIA SPA NPV	248,501
TELEF BRASIL	146,310
TELEFLEX INC USD1	95,537
TELEFONICA SA EUR1	1,225,610
TELEKOMUNIKASI INDONESIA PER IDR50	133,903
TELENOR ASA ORD NOK6	284,672
TELEPERFORMANCE EUR2.5	130,804
TELEPHONE AND DATA SYSTEMS USD0.01	69,820
TELIA CO AB (SS)	305,278
TELKOM SA SOC LTD ZAR1	55,490
TELSTRA CORP LTD NPV	369,244
TELUS CORPORATION COM NPV (NON CANADIAN)	128,275
TEMENOS GROUP AG CHF5	66,606
TENAGA NASIONAL BHD. MY\$1	203,669
TENARIS SA USD1 (IM)	70,127
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	38,479
TENCENT HLDGS LIMITED COMMON STOCK	3,186,090
TENCENT HOLDINGS LTD HKD0.00002	272,746
TENET HEALTHCARE CORP USD0.05	86,970
TERNA SPA	148,258
TERUMO,ORD Y50	191,294
TESCO ORD 5P	659,586
TESLA MOTORS INC USD0.001	196,517
TEVA PHARMA ILS0.1 UTS	206,992
TEXAS INSTRUMENTS INC COM	841,220
TEXAS INSTRUMENTS INC USD1 (US)	1,076,022
TEXTRON INC, COM STK US\$0.125	177,624
THAI OIL PCL-FRGN NPV	45,707
THALES EUR3	152,070
THANACHART CAPITAL FOREIGN THB10	46,683
THERMO ELECTRON COM US\$1	1,085,412
THERMO FISHER CORP	1,105,952
THOMSON-REUTERS CP COM NPV(POST REV S (CN)	230,561

THYSSEN KRUPP AG NPV	176,124
TIFFANY & CO USD0.01	127,130
TIS INC. NPV	41,892
TJX CO COM US\$1	718,550
TJX COS INC COM NEW	1,788,650
T-MOBILE US INC COM	570,838
TOBU RAILWAY,Y50	107,017
TOHO CO,ORD Y500	31,135
TOHOKU ELECTRIC POWER,ORD Y500	90,989
TOKIO MARINE HLDG NPV	662,819
TOKYO ELEC POWER CO,Y500	376,466
TOKYO ELECTRON,Y50	247,236
TOKYO GAS CO,Y50	213,122
TOKYU CORP, Y50	147,024
TOKYU FUDOSAN HOLDINGS CORP	50,136
TOLL BROTHERS INC USD0.01	80,137
TOPPAN PRINTING,ORD Y50	79,847
TORAY INDUSTRIES, Y50	236,033
TORCHMARK CORP,COM US\$1	141,721
TORONTO-DOMINION BANK (CT)	1,642,550
TORONTO-DOMINION COM NPV	206,821
TOSHIBA CORP, Y50	287,630
TOSOH CORP,ORD Y50	64,091
TOTAL EUR2.5	2,260,724
TOTAL SA EUR2.5 (FP)	3,048,687
TOTAL SYS SVCS USD1	211,667
TOTO,Y50	83,450
TOYO SEIKAN KAISHA, Y50	46,676
TOYOTA INDUSTRIES CORP JPY50	179,512
TOYOTA MOTOR CO,Y50	3,148,221
TOYOTA MOTOR CORP NPV	2,764,017
TOYOTA TSUSHO CORP Y50	149,856
TRACTOR SUPPLY CO COM	391,996
TRACTOR SUPPLY CO US\$0.008	154,979
TRANSDIGM GROUP INC USD0.01	282,731
TRANSOCEAN LTD CHF15 (UN)	132,941
TRANSUNION USD0.01	85,961
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	275,824
TRAVELERS CO INC COM NPV	801,520
TRAVIS PERKINS ORD 10P	73,963
TREASURY WINE ESTATES LTD	47,209
TREEHOUSE FOODS IN COM USD0.01	43,657
TREND MICRO Y50	33,199
TRIBUNE MEDIA CO A	60,726
TRIMBLE NAVIGATION COM NPV	115,235
TRINITY INDUSTRIESCOM STK US\$1	45,780
TRIPADVISOR INC USD0.001	29,953
TUI AG DI (LN)	47,573
TUPRAS (T PETR RAF) TRY1	61,928
TURKCELL ILETISIM TRY1	57,400
TURKIYE GARANTI BK TRY1	223,001
TURKIYE VAKIFLAR BANKASI TRY1	42,167
TWITTER INC USD0.000005	207,647
TYSON FOODS INC CL 'A' COMUS\$0.10	381,874
UBE INDUSTRIES, Y50	43,156
UBER TECHNOLOGIES INC USD0.00001	51,992
UBI BANCA SCPA EUR2.50	70,716
UBISOFT ENTERTAINMENT EUR0.0775 (FP)	42,148
UBS GROUP AG 0.1 (SE)	824,029
UCB NPV	128,561
UDR INC COM USD0.01	149,626
UGI CORP COMMON NPV	86,433
ULTA SALON COSMETICS & FRAGR USD0.01	164,490
ULTRAPAR PARTICIPACOES SA	125,729
UMICORE	86,590
UMPQUA HOLDINGS CORP NPV	40,465
UNDER ARMOUR INC-CLASS A USD0.00033	29,352
UNI CHARM CORP. Y50	112,167
UNIBAIL RODAMCO WESTFIELD EUR0.5 (NA)	312,241
UNICREDIT SPA	864,206
UNILEVER NV CVA EUR0.16	1,123,692

UNILEVER PLC ORD GBP0.031111	864,348
UNION PAC CORP COM	651,308
UNION PACIFIC CORP COM US\$2.50	1,390,759
UNIPER SE	256,538
UNIPOL GRUPPO FINANZIARIO SP	107,302
UNIPOLSAI ASSICURAZIONI SPA	51,067
UNI-PRESIDENT ENTERPRISESTWD10	170,945
UNITED CONTINENTAL HOLDINGS USD0.01	145,239
UNITED MICROELECTRONICS CORPTWD10	136,521
UNITED OVERSEAS BK,SIN\$1	353,941
UNITED PARCEL SERVICE - CL BUSD0.01	945,411
UNITED RENTALS INC USD0.01	180,910
UNITED TECHNOLOGIES CORP COM	646,275
UNITED TECHNOLOGIES CORP USD1(UN)	1,420,256
UNITED UTILITIES G ORD GBP5.00	144,666
UNITEDHEALTH GROUP INC COM	852,414
UNITEDHEALTH GROUP INC USD0.01US\$0.01	2,543,117
UNIVAR INC USD0.01	50,985
UNIVERSAL HEALTH SVCS B USD.01	154,512
UNUM GROUP COM USDO.10	158,577
UPM KYMMENE OY EURNPV	248,770
US BANCORP COM USD0.01	1,118,283
US FOODS HOLDING CORP	156,723
V F CORP COM	272,883
VAIL RESORTS COM US\$0.01	55,743
VALE RIO DOCIE (CIA) COM NPV	833,516
VALEO SA EUR1	206,644
VALERO ENERGY CORP USD0.01	908,707
VARIAN MEDICAL SYSTEMS INC USD1	118,118
VEDANTA LTD ORD INR10	86,612
VEEVA SYSTEMS INC-CLASS A	129,000
VENTAS INC COM. USD 0.25	374,429
VEOLIA ENVIRONMENT EUR5	349,093
VEREIT INC USD0.01	162,157
VERISIGN INC USD0.001 (US)	137,401
VERISK ANALYTICS INC COM STK	379,368
VERISK ANALYTICS INC-CLASS A USD 0.001	198,907
VERIZON COMMS COM USD0.10 (UN)	3,924,915
VERTEX PHARMACEUTICALS INC COM	1,020,434
VERTEX PHARMACEUTICALS USD0.01	294,214
VESTAS WIND SYSTEM DKK1	1,395,833
VESTAS WIND SYSTEM DKK10	224,870
VF CORP,COM STK NPV	312,377
VIACOM INC NEW CL'B' NON-VTG USD0.001	244,722
VICINITY CENTRES	95,075
VIFOR PHARMA AG CHF0.01	82,352
VINCI EUR 2.50	789,358
VINCI EUR2.50	493,032
VISA INC COM CL A STK	4,081,853
VISA INC-CLASS A SHRS	2,348,357
VISTEON CORP	41,673
VISTRA ENERGY CORP	169,190
VIVENDI SA EUR5.50	585,421
VMWARE INC CL A COM CL A COM	321,402
VMWARE INC-CLASS A	81,198
VODACOM GROUP (PTY) LTD	96,261
VODAFONE GROUP PLC USD0.2095	1,481,030
VOESTALPINE AG NPV	75,758
VOLKSWAGEN AG NON VTG PRF NPV	1,023,964
VOLKSWAGEN AG ORD NPV	171,246
VOLVO AB SER'B' NPV (POST SPLT)	432,608
VONOVIA SE	310,737
VORNADO REALTY TST COM US\$0.04	156,113
VOYA FINANCIAL INC USD0.01	194,006
VTB BANK PJSC RUB0.01((RX)	77,783
VULCAN MATERIALS CO COM	956,338
VULCAN MATERIALS,COM US\$1	180,867
WABTEC CORP USD0.01	148,031
WALGREENS BOOTS ALLIANCE INC USD0.01	773,863
WALMART DE MEXICO SER V	217,308
WALMART INC COM	2,049,036

WAL-MART STORES,COM US\$0.10	2,701,957
WALT DISNEY CO	967,896
WARTSILA EUR3.50	720,085
WARTSILA OYJ ABP SER 'B' EUR3.50	94,121
WASTE CONNECTIONS INC (CT)	227,632
WASTE MANAGEMENT INC USD0.01	573,510
WASTE MGMT INC DEL COM STK	1,842,657
WATERS CORP COM US\$0.01	144,713
WEC ENERGY GROUP INC USD0.01	338,579
WEIR GROUP ORD 12.5P	74,178
WELLCARE HEALTH PLANS INC USD0.01	187,376
WELLS FARGO & CO COM USD1 2/3	3,464,036
WELLTOWER INC USD1	457,552
WENDEL EUR4	42,347
WESCO INTERNATIONAL INC USD0.01	61,956
WESFARMERS LTD NPV	467,466
WEST JAPAN RAILWAY JPY50000	292,877
WESTERN DIGITAL CORP USD.01	293,285
WESTERN UNION COMP COM STK USD0.01	145,977
WESTN DIGITAL CORP COM	1,050,497
WESTON(GEORGE),COM NPV	131,965
WESTPAC BANKING CORP (AU)	1,093,820
WESTROCK CO COM USD0.01	152,333
WEYERHAUSER CO,COM US\$1.25	264,944
WH GROUP LTD USD0.0001	150,779
WHARF HDGS,HK\$1	108,907
WHARF REAL ESTATE INVESTMENT	143,171
WHEATON PRECIOUS METALS CORP (CT)	127,623
WHEELOCK & COMPANY HK\$0.50	36,324
WHIRLPOOL CORP, COM STK US\$1	206,369
WHITBREAD ORD GBP 0.76797385	142,584
WILLIAMS COMPANIES COM US\$1	484,629
WILLIAMS SONOMA USD.01	57,015
WILLIS TOWERS WATSON PLC COM USD0.000115	1,044,976
WILLIS TOWERS WATSON PLC USD0.000304635	289,147
WILMAR INTERNATIONAL LTD SGD0.5	98,639
WIPRO LTD INR2	44,760
WIRECARD AG NPV	119,411
WISTRON CORP TWD10	53,990
WOLTERS KLUWER CVA EUR0.12	228,326
WOODSIDE PETROLEUM,ORD A\$0.50	470,798
WOOLWORTHS A\$0.25	479,038
WOORI FINANCIAL GROUP INC	123,369
WORKDAY INC	205,070
WORLD FUEL SERVICES USD0.01	83,751
WORLDLINE SA EUR0.68	35,091
WORLDPAY INC USD0.00001 (US)	287,761
WORLEY PARSONS LTD NPV	46,142
WP CAREY INC	153,337
WPP PLC GBP0.1	360,365
WPP PLC ORD GBP0.10	2,172,199
WRIGHT MEDICAL GROUP NV EUR0.03	296,969
WYNDHAM HOTELS & RESORTS INC USD0.01	33,906
WYNN RESORTS LTD USD0.01	167,795
XCEL ENERGY USD2.5	451,270
XEROX CORP USD1	171,456
XILINX INC COM US\$0.01	305,155
XPO LOGISTICS INC 0.001	85,546
XYLEM INC W/I	155,355
YAHOO JAPAN CORP JY50000	95,810
YAKULT HONSHA, Y50	45,914
YAMADA DENKI CO Y50	73,822
YAMAHA CORP,Y50	88,160
YAMAHA MOTOR,Y50	107,414
YAMATO HOLDINGS CO NPV	117,525
YANDEX NV A EUR0.01	61,689
YARA INTERNATIONAL ASA	193,890
YASKAWA ELECTRIC, Y50	53,771
YOKOGAWA ELECTRIC,ORD Y50	29,749
YUANTA FINANCIAL HOLDING CO LT TWD10	105,886
YUM BRANDS NPV	421,408

YUM CHINA HOLDINGS INC USD0.01	188,321
ZALANDO SE	37,222
ZILLOW GROUP INC C	34,894
ZIMMER BIOMET HLDGS INC COM	429,179
ZIMMER HLDGS INC COM USD0.01 (UN)	274,005
ZIONS BANKCORPORATION NPV	105,134
ZOETIS INC USD0.01	432,721
ZURICH FINANCIAL SERVICES AG CHF0.1	1,238,319
Grand Total	944,076,653

Property Name	Sector	Town/City
60 Queen Street	Retail	Cardiff
House of Fraser, 11-29 Victoria Street West	Retail	Grimsby
11-12 North Street	Retail	Guildford
1,3 & 5a/2/4 Haymarket and Humberstone Gate	Retail	Leicester
154-162 Tottenham Court Road	Retail	London
Marmion House, 91-94 High Street	Retail	Worcester
Asda, Spring Street	Supermarket	Bury
Sainsbury's, Engaine Drive	Supermarket	Milton Keynes
Waitrose, 110-120 Botley Road	Supermarket	Oxford
Tweedbank Retail Park	Retail Warehousing	Berwick
Maybrook Retail Park	Retail Warehousing	Canterbury
London House, London Road	Office	Bracknell
Tower House, Fairfax Street	Office	Bristol
90 St Vincent Street	Office	Glasgow
Mott MacDonald House	Office	Croydon
Bath and Clayton Street	Office	London
Network 401	Industrial	Brackley
South Liberty Lane	Industrial	Bristol
St Catherine's Industrial Park, Pengam Road	Industrial	Cardiff
Lansdown Industrial Estate, Gloucester Rd	Industrial	Cheltenham
Fort Wallington Industrial Estate, Pinks Hill	Industrial	Fareham
Haddenham Business Park	Industrial	Haddenham
BNS Nuclear, Plot 30	Industrial	Irlam
Brooks Automation, Gilchrist Road	Industrial	Irlam
Tristram Centre, Brown Lane	Industrial	Leeds
Jaggard Way Industrial Estate	Industrial	London
Transigo, Gables Way	Industrial	Thatcham
Travelodge Development, Streetsbrook Road	Other	Solihull
Motorline Limited, Unit 8, Dowding Way	Other	Tunbridge Wells
Shand House, 20 Newport Road	Other	Cardiff
City Gateway, Parkville Road	Other	Southampton

Private Equity Fund Name	Inception Year
Adam Street Partners Direct	2006
Adam Street Partners Direct	2007
Adam Street Partners Direct	2009
Adam Street Partners Direct Co (2006)	2006
Adam Street Partners Direct Co II	2007
Adam Street Partners Non US	2006
Adam Street Partners Non-US	2007
Adam Street Partners Non-US Developed Mkts	2009
Adam Street Partners Non-US Emerging Mkts	2009
Adam Street Partners Non-US Fund	2004
Adam Street Partners Non-US Fund	2005
Adam Street Partners US	2006
Adam Street Partners US	2007
Adam Street Partners US	2009
Adam Street Partners US Fund	2004
Adam Street Partners US Fund	2005
Adams Street Global Fund	2017
Adams Street Global Secondary Fund VI	2017
Lexington Fund	2006
LGPS Central Co-Investments Partnership 2018 LP	2018
LGPS Central Co-Investments Partnership 2018 LP II	2018
Pantheon Access	2016
Pantheon Global Asia Fund V	2007
Pantheon Global Europe Fund IV	2004
Pantheon Global Europe VI	2008
Pantheon Global Global Secondary Fund II	2004
Pantheon Global Secondary Fund III	2006
Pantheon Global Secondary Fund V	2014
Pantheon Global USA Fund VI	2004
Pantheon Global USA Fund VIII	2007
Pantheon Multi- Strategy Program	2014