

Unitised Equity Funds

The Cheshire Pension Fund invests in three unitised equity funds, two index tracking funds managed by Legal and General and one fund actively managed by LGPS Central. The investment objective for LGIM is to passively track the appropriate equity index. 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 September 2019

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	208,008
3M CO USD0.01 (US)	1,145,260
A2 MILK CO LTD (NZ)	38,858
A2A SPA EUR0.52	45,475
ABB LTD-REG CHF1.03 (SE)	659,608
ABBOTT LAB COM	578,446
ABBOTT LABS COM NPV	1,456,905
ABBVIE INC	1,361,456
ABIOMED INC	51,626
ABN AMRO GROUP NV GDR W/I	182,822
ABSA GROUP LTD ZAR200	195,371
ACCENTURE PLC SHS CL A NEW	715,175
ACCENTURE PLC-CL A USD0.00002	1,268,681
ACCOR EUR 3	104,463
ACCRUALS	3,111,638
ACS ACTIVIDADES CONS Y SERV EUR0.5	316,206
ACTIVISION BLIZZARD INC COM STK	472,769
ACTIVISION INC	388,232
ACUITY BRANDS INC USD0.01	35,010
ADECCO SA CHF1 (REGD)	230,755
ADIDAS AG	673,995
ADIDAS AG NPV (GY)	653,978
ADIANT PLC USD0.001	109,889
ADMIRAL GROUP PLC GBP0.001	83,733
ADOBE INC USD0.0001	1,012,725
ADOBE SYS INC COM	2,816,067
ADP PROMESSES EUR3	33,422
ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS	924,441
ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PA	1,004,542
ADR HDFC BK LTD ADR REPSTG 3 SHS	656,377
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PF	745,218
ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	413,189
ADVANCE AUTO PARTS USD0.0001	154,435
ADVANCE AUTO PTS INC COM	1,256,691
ADVANCE INFO SERVICES THB1(ALIEN MKT)	158,132
ADVANCED MICRO DEV COM USD0.01	188,573
ADVANTEST CORP	56,873
ADYEN NA ORD SHS	43,296
AECOM TECHNOLOGY CORP USD0.01	126,404
AEGON NV EUR0.12	390,277
AENA AEROPUERTOS SHARES	158,415
AEON CO LTD JPY50	348,592
AERCAP HOLDINGS NV	161,074
AES CORP COM US\$0.01	245,265
AFLAC INC COM US\$0.10	657,527
AGCO CORP COM US\$0.01	73,928
AGEAS	299,742
AGGREKO PLC GBP0.04832911	53,068
AGILENT TECHNOLOGIES USD0.01	235,976
AGL ENERGY LTD	159,786
AGNC INVESTMENT CORP USD0.01	150,680
AGNICO EAGLE MINES LTD (CT)	163,127
AGRICULTURAL BANK OF CHINA	226,357
AIA GROUP LTD NPV	708,272
AIA GROUP LTD USD1	1,308,507

AIR CANADA	60,421
AIR FRANCE KLM EUR1	122,888
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	849,801
AIR LIQUIDE(L') EUR5.50	1,976,903
AIR PRODUCTS & CHEMS COM US\$1	557,518
AIRBUS SE	903,752
AIRBUS SE EUR1	437,275
AIRPORTS OF THAILAND PCL FOR THB1	66,632
AISIN SEIKI CO,Y50	167,591
AJINOMOTO CO., Y50	172,882
AKAMAI TECHNOLOGIES INCUSD \$0.01	176,038
AKBANK TRY1	122,712
AKZO NOBEL EUR2	316,856
AKZO NOBEL NV EUR0.50(POST REV SPLIT)	971,892
ALBEMARLE CORP COM STK NPV	47,204
ALCOA CORP USD0.01	91,244
ALCON INC CHF0.04	292,460
ALEXANDRIA REAL ESTATE EQUIT USD0.01	180,679
ALEXION PHARMACEUTICALS INC USD0.0001	217,216
ALFA LAVAL AB SEK10	89,191
ALFA SA 'A' NPV (CPO)	46,569
ALFRESA HOLDINGS CORP	62,288
ALIBABA GROUP HOLDING SP ADR USD0.000025	273,687
ALIGN TECHNOLOGY I COM USD0.0001	93,815
ALIMENTATION COUCHE-TARD -B (CT)	364,489
ALL NIPPON AIRWAYS, Y50	53,473
ALLEGHANY CORP USD1	198,188
ALLEGION PLC USD0.01	63,525
ALLERGAN PLC	948,838
ALLIANCE DATA SYSTEMS CORP USD0.01	78,673
ALLIANT ENERGY CORP USD0.01	174,284
ALLIANZ SE NPV(REGD)(VINKULIERT)	2,807,795
ALLIANZ SE-REG (GY)	2,294,831
ALLSTATE CORP COM STK US\$0.01	660,854
ALLY FINANCIAL INC USD0.1	334,257
ALNYLAM PHARMACEUTICALS INC USD0.01	55,758
ALPHABET INC CAPITAL STOCK USD0.001 CL A	9,653,562
ALPHABET INC/CA CL C	3,480,185
ALPHABET INC-CL A	3,305,537
ALPS ELECTRIC CO., Y50	43,210
ALSTOM RGPT EUR14	103,519
ALTAGAS LTD	43,360
ALTICE USA INC A	133,654
ALTRIA GROUP INC COM USD0.3333	1,165,563
AMADEUS IT HOLDING SA A SHS EUR0.01	288,033
AMAZON COM INC COM	1,602,579
AMAZON.COM INC	5,480,266
AMBEV SA	333,072
AMCOR PLC CDI 1:1	201,842
AMDOCS ORD USD0.01	127,056
AMER FINL GROUP COM NPV	81,237
AMER. ELECTRIC POWER U\$6.50	712,561
AMEREN CORP COM USD0.01	298,707
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	488,147
AMERICAN AIRLINES GROUP INC	53,322
AMERICAN CAMPUS COMMUNITIES USD0.01	63,608
AMERICAN EXPRESS COM US\$0.60	1,042,218
AMERICAN INTERNATIONAL GROUP INC COM	4,780,201
AMERICAN INTL GP,COM US\$2.50	1,343,653
AMERICAN TOWER CORP CL A USD0.01	846,662
AMERICAN WATER WORKS CO INC USD0.01	267,326
AMERIPRISE FINANCI COM STK USD0.01	313,157
AMERISOURCEBERGEN CORP USD0.01	421,865
AMETEK INC COM US0.01	213,505
AMGEN INC	1,461,115
AMGEN INC COM	335,417
AMP LTD NPV (POST RECON0	73,931
AMPHENOL CORP-CL A USD0.001	263,874

ANALOG DEVICES INC USD0.167	423,170
ANGLO AMERICAN PLC USD0.5494 (LN)	445,425
ANGLOGOLD ZAR0.25 (SJ)	149,642
ANHEUSER-BUSCH IN NPV	1,198,098
ANHUI CONCH CEMENT'H' CNY1	61,214
ANNALY MORTGAGE MGMT USD0.01	243,911
ANSYS INC USD0.01	170,636
ANTHEM INC COM	387,549
ANTHEM INC USD0.01	907,263
ANTOFAGASTA HLDGS ORD 5P	52,289
AON CORP USD1	457,574
AON PLC COM	1,913,202
AOZORA BANK LTD NPV	50,608
AP MOLLER - MAERSK A/S B DKK1000	257,672
APA GROUP NPV	137,172
APACHE CORP US\$1.25	170,411
APARTMENT INVT & MGMT CO A USD0.01	52,261
APPLE HOSPITALITY REIT INC	47,453
APPLE INC COM NPV	11,649,719
APPLE INC COM STK	2,185,800
APPLIED MATERIALS INC COM	1,053,315
APPLIED MATERIALSCOM STK NPV	526,871
APTARGROUP INC USD0.01	43,476
APTIV PLC COM USD0.01	282,521
AQUA AMERICA INC USD0.5	47,027
ARAMARK	189,602
ARC RESOURCES LTD	53,075
ARCELORMITTAL (NA)	313,317
ARCH CAPITAL GROUP COM USD0.01	233,843
ARCHER-DANIELS-MID COM NPV	602,856
ARCONIC INC	205,419
ARISTA NETWORKS INC	92,676
ARISTOCRAT LEISURE LTD	84,656
ARKEMA EUR10 (FP)	132,910
AROUNDTOWN SA	43,720
ARROW ELECTRONICS COM US\$1	210,202
ARTHUR J GALLAGHER USD1	197,982
ASAHI GLASS, ORD Y50	156,507
ASAHI GROUP HOLDINGS LTD	271,871
ASAHI INTECC CO LTD	31,545
ASAHI KASEI CORPORATION ORDY50	259,331
ASBURY AUTOMOTIVE GROUP USD0.01	59,238
ASCENDAS REAL ESTATE INV TRT NPV	90,793
ASE INDUSTRIAL HOLDING CO LT TWD10	49,179
ASHLAND GLOBAL HOLDINGS INC	31,520
ASHTREAD GROUP PLC GBP0.1	175,144
ASIA CEMENT CORP TR10	41,422
ASML HOLDING NV EUR0.09	867,930
ASML HOLDING NV EUR0.09	938,491
ASR NEDERLAND NV	120,171
ASSA ABLOY AB B SEK1	259,837
ASSICURAZ GENERALI, EUR1	857,423
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	153,641
ASSURANT INC NPV	158,457
ASSURED GUARANTY LTD USD0.01	75,066
ASTELLAS PHARMA NPV	401,033
ASTRAZENECA ORD USD0.25	2,165,791
ASTRAZENECA PLC USD0.25 (LN)	1,574,669
ASUSTEK COMPUTER TWD10	83,918
AT&T INC USD1	5,770,809
ATCO LTD-CL 'I' NPV	45,497
ATHENE HOLDING LTD-CLASS A	81,926
ATLANTIA SPA EUR1 (IM)	246,768
ATLAS COPCO AB A SHS	258,070
ATLAS COPCO AB B SHS	140,515
ATLASSIAN CORP PLC-CLASS A	86,423
ATMOS ENERGY CORP NPV	168,168
ATOS EUR1	125,702

AU OPTRONICS CORP TWD10	73,157
AUCKLAND INTL AIRPORT LTD (NZ)	34,810
AURIZON HOLDINGS LTD	131,307
AUST & NEW ZEALAND BK GRP NPV	958,443
AUSTRALIAN STOCK EX NPV	120,542
AUTO TRADER GROUP PLC	36,966
AUTO.DATA PROCESS,COM US\$0.10	680,120
AUTODESK INC	211,340
AUTOLIV INC COM USD0.01	115,841
AUTONATION INC COM US\$0.10	106,955
AUTOZONE COM US\$0.01	301,794
AVALONBAY COMM COM USD0.01	352,036
AVERY DENNISON,COM US\$1	127,140
AVIS BUDGET GROUP COM STK USD0.01	113,858
AVIVA ORD 25P	538,538
AVNET INC COM USD1.00	170,719
AVON PRODUCTS,COM US\$0.50	79,663
AXA EQUITABLE HOLDINGS INC USD0.01	101,903
AXA EUR2.29	1,515,730
AXALTA COATING SYSTEMS LTD USD1	49,579
AXIATA GROUP BHD MYR1	29,197
AXIS BANK LTD INR2	110,012
AXIS CAPITAL HLDGS LTD USD0.10	111,315
B B & T CORPORATION COM US\$5	656,125
B3 SA BRASIL BOLSA BALCAO (BS)	253,203
BAE SYSTEMS ORD GBP0.025	461,589
BAIDU COM ADR	132,649
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	1,474,565
BAKER HUGHES, A GE CO, LLC	356,916
BALFOUR BEATTY PLC GBP0.5	43,528
BALL CORP COM NPV (UN)	281,421
BALOISE - HDLSG CHF0.1 (REGD)	175,113
BANCO BILBAO VIZCAYA ARGENTA	969,285
BANCO BPM SPA	128,335
BANCO DO BRASIL NPV	356,336
BANCO SANTANDER (BRASIL)	71,226
BANCO SANTANDER SA EUR0.5 (SQ)	2,372,736
BANGKOK DUSIT MED SERVICE F THB0.1	45,085
BANK CENTRAL ASIA IDR125	60,681
BANK HAPOALIM BM ILS1	141,208
BANK LEUMI LE ISRAEL ILS1	167,030
BANK MANDIRI	83,528
BANK NEGARA INDONESIA PT IDR7500	43,615
BANK OF AMERICA CORP	3,273,329
BANK OF AMERICA CORP USD0.01 (UN)	3,831,970
BANK OF CHINA LTD - H CNY1	712,520
BANK OF COMMUNICATIONS-H CNY1	115,403
BANK OF IRELAND GROUP PLC IRISH LINE EURO (ID)	59,899
BANK OF KYOTO Y50	42,087
BANK OF MONTREAL (CT)	891,606
BANK OF NEW YORK MELLON CORP USD7.5	631,034
BANK OF NOVA SCOTIA (CT)	1,350,205
BANK OF QUEENSLAND A\$1.00	55,489
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	74,616
BANK RAKYAT INDONESIA IDR500	113,339
BANKIA SA EUR1	43,326
BARCLAYS BK ORD GBP0.25	1,000,637
BARRATT DEVELOPMENTS PLC GBP0.1	158,464
BARRICK GOLD CORP (CT)	344,595
BARRY CALLEBAUT AG CHF100	31,346
BASF AG NPV	1,532,040
BAUSCH HEALTH COS INC (CT)	179,905
BAXTER INTERNATIONAL,CMN US\$1	461,893
BAXTER INTL INC COM	545,152
BAYER AG NPV	1,286,307
BAYER AG NPV (REGD)	3,602,220
BAYER MOTOREN WERK EUR1	809,109
BAYER MOTOREN WERK NON VTG, PRF EUR1	72,885

BAYERISCHE MOTOREN WERKE A G COM	446,611
BB SEGURIDADE PARTICIPACOES	36,854
BBA AVIATION PLC GBP0.2976	42,156
BCA POP EMILIA ROM EUR3	57,994
BCE INC (CT)	288,070
BCO BRADESCO SA COM NPV	166,524
BCO BRADESCO SA PRF NPV	615,862
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	223,892
BEAZLEY PLC/UK GBP0.9	43,148
BECTON DICKINSON & CO,COM US\$1	635,867
BED BATH & BEYOND COM US\$0.01	63,660
BEIERSDORF AS NPV (VAR)	121,137
BELLWAY ORD 12.5P	85,568
BENDIGO AND ADELAIDE AUD1	61,404
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	115,437
BERKLEY (WR) CORP,US\$0.20	136,073
BERKSHIRE HATHAWAY CL 'B' COM	3,970,451
BERKSHIRE HATHAWAY CL'A' US\$5	2,117,723
BEST BUY CO INC COM US\$0.10	316,016
BHARAT PETROLEUM CORP INR10	134,429
BHARTI AIRTEL LTD	87,501
BHP BILLITON LIMITED	1,323,896
BHP GROUP LIMITED	831,372
BHP GROUP PLC	790,575
BID CORP LTD	104,370
BIM BIRLESIK MAGAZALAR AS	46,569
BIOGEN IDEC INC COM USD0.0005	505,537
BIOMARIN PHARMACEUTICAL INC USD0.001	78,841
BJ'S WHOLESALE CLUB HOLDINGS USD0.01	47,047
BK CENTRAL ASIA IDR62.50	925,567
BLACKROCK INC COM STK	429,712
BLACKROCK INC USD0.01	692,531
BLUESCOPE STEEL LTD	54,219
BNP PARIBAS EUR2	4,951,215
BNP PARIBAS EUR2 (FP)	1,726,624
BOC HONG KONG HLDGS LTD HKD5	210,117
BOEING CO,CMN US\$5	2,092,371
BOLIDEN AB NPV (POST SPLIT)	104,312
BOLLORE EUR16	46,723
BOMBARDIER INC 'B' SUB VTG NPV	44,279
BOOKING HLDGS INC COM	3,977,209
BOOKING HOLDINGS INC USD0.008	766,099
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	87,197
BORGWARNER INC USD 0.01	120,360
BOSTON PROPERTIES COM USD0.01	278,754
BOSTON SCIENTIFIC COM US\$0.01	478,817
BOSTON SCIENTIFIC CORP COM	2,142,670
BOUYGUES EUR1	249,493
BP ORD US0.25	3,300,848
BRAMBLES LTD (AU)	177,929
BRENNTAG AG	147,249
BRF-BRASIL FOODS S COM NPV	149,856
BRIDGESTONE CO., ORD Y50	513,200
BRIGHTHOUSE FINANCIAL INC WI USD0.01	95,339
BRISTOL MYERS SQUIBB,US\$0.10	1,018,772
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	1,659,280
BRITISH LAND CO. ORD 25P	139,766
BRIXMOR PROPERTY GROUP INC USD0.01	78,315
BROADBRIDGE FIN SOL COM STK USD0.01	145,116
BROADCOM INC	950,563
BROADCOM INC COM	363,080
BROOKDALE SENIOR LIVING INC USD0.01	41,426
BROOKFIELD ASSET MANAGE CL A (CT)	710,186
BROTHER INDS,Y50	60,009
BROWN & BROWN INC USD0.1	98,970
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	184,145
BT GROUP ORD GBP0.05	529,260
BUNGE LTD USD.01	297,541

BUNZL ORD GBP0.3214857	129,607
BUNZL PLC ORD GBP0.32142857	199,562
BURBERRY GROUP GBP0.05	149,361
BURBERRY GROUP ORD GBP0.0005	599,284
BUREAU VERITAS SA EUR0.12	93,161
BURLINGTON STORES INC USD0.0001	134,847
C.H. ROBINSON WORLDWIDE INC, USD.1	175,075
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	158,586
CABOT OIL & GAS CORP COM	560,274
CABOT OIL & GAS CORP USD0.1	47,941
CACI INTERNATIONAL INC CL A USD0.1	55,482
CADENCE DESIGN SYS COM US\$0.01	120,087
CAE INC (CT)	45,872
CAIXABANK EUR1	222,304
CALTEX AUSTRALIA,ORD A\$1	96,733
CAMDEN PROP TST BEN US\$0.01	70,990
CAMECO CORP (CT)	48,062
CAMPBELL SOUP CO CAP US\$0.0375	133,194
CAN APARTMENT PROP REAL ESTATE NPV	48,883
CAN IMPERIAL BK OF COMMERCE (CT)	687,152
CANADIAN NATL RAILWAY CO (CT)	723,893
CANADIAN NATURAL RESOURCES (CT)	583,532
CANADIAN PACIFIC RAILWAY LTD (CT)	334,260
CANADIAN TIRE,'A'CUM NON V.NPV	133,018
CANON INC, Y50	569,258
CAP GEMINI ORD EUR8	250,144
CAPITA PLC ORD GBP0.020666666	58,706
CAPITAL ONE FINANCIAL US\$0.01	970,019
CAPITALAND SGD1	128,029
CAPITAMALL TRUST SGD1	29,680
CAPITEC BANK HOLDINGS LTD ZAR1	29,140
CAPRI HOLDINGS LTD	30,189
CARDINAL HEALTH CORP COM NPV	597,517
CARLISLE COS INC COM US\$1	58,100
CARLSBERG 'B' DKK20	224,533
CARMAX INC USD0.5	257,752
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	257,843
CARNIVAL PLC USD1.66	96,678
CARREFOUR EUR2.5	434,222
CASEY'S GENERAL STORES INC NPV	68,093
CASH	-
CASH	783,038
CASINO GUICHARD PERRACHON, EUR1.53	4,015,707
CASTELLUM	182,137
CATCHER TECHNOLOGY CO TWD10	92,111
CATERPILLAR INC COM	111,965
CATERPILLAR INC,US\$1	1,175,105
CATHAY FINANCIAL HLDG TWD10	1,013,729
CBOE GLOBAL MARKET COM USD0.01	188,046
CBRE GROUP INC - A	83,310
CBS CORPORATION CLASS B CON STCK USD0.001	226,418
CDK GLOBAL INC	198,272
CDW CORP/DE	38,335
CELANESE CORP-SERIES A USD0.0001	226,767
CELGENE CORP USD0.01	191,230
CELLNEX TELECOM SAU EUR0.25	658,103
CELLTRION INC	56,412
CEMEX S.A CPO	87,363
CENCOSUD SA NPV	179,407
CENOVUS ENERGY INC (CN)	48,889
CENTENE CORP USD0.001	320,894
CENTERPOINT ENERGY COM NPV	260,995
CENTRAIS ELET BRAS COM NPV	248,532
CENTRAL JAPAN RAILWAY Y50000	41,616
CENTRAL PATTANA PUB CO FOREI THB0.5	593,031
CENTRICA ORD GBP0.061728395	35,007
CENTURYTEL INC COM NPV	231,120
CERNER CORP USD0.01	473,972
	214,147

CF INDUSTRIES HOLDINGS INC USD.01	198,687
CGI INC COM NPV SUB VTG SHS CL A	250,107
CHAILEASE HOLDING CO LTD	30,844
CHAROEN POKPHAND FOOD FORGN THB1	62,167
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	833,014
CHARTER COMMUNICATIONS INC NEW CL A CL A	3,974,491
CHECK POINT SOFTWARE ILS0.01	83,415
CHENIERE ENERGY INC	96,147
CHEVRON CORP COM USD0.75	4,304,909
CHIBA BANK,Y50	46,385
CHIMERA INVESTMENT CORP USD0.01	56,991
CHINA CITIC BANK NPV - H	101,311
CHINA COMMUNICATIONS CONST - H CNY1	81,988
CHINA CONSTRUCTION BANK H CNY1	1,418,475
CHINA DEV FIN HLDG TWD10	50,615
CHINA EVERGRANDE GROUP USD0.01	45,459
CHINA LIFE INSURANCE 'H' CNY1	161,621
CHINA MENGNIU DAIR HKD0.1	454,147
CHINA MENGNIU DAIRY HKD0.1	118,360
CHINA MERCHANT BANK-H CNY1	196,595
CHINA MERCHANTS BK COM STK	256,090
CHINA MINSHENG BANKING	95,834
CHINA MOBILE LTD HKD0.10 (HK)	675,638
CHINA NATL BDG-H HKD1	115,516
CHINA O/SEAS LAND HK\$0.10	142,886
CHINA PAC INS GR-H	510,026
CHINA PACIFIC INSURANCE	93,106
CHINA PETROLEUM & CHEMICAL 'H', CNY1	496,091
CHINA RAILWAY GROUP CNY1	62,712
CHINA RAILWAYS CONSTRUCTIO-H CNY1	53,946
CHINA RESOURCES HK\$1	84,964
CHINA RESOURCES LAND LTD HKD0.1	117,436
CHINA RESOURCES POWER HKD1	52,715
CHINA SHENHUA ENERGY CO-H CNY1	130,386
CHINA STEEL CO TWD10	124,061
CHINA TELECOM CORP LTD CNY1	138,245
CHINA UNICOM HKD0.1	129,712
CHINA VANKE CO LTD H CNY1	48,783
CHIPOTLE MEXICAN GRILL INC COM STK	1,858,642
CHIPOTLE MEXICAN GRILL INC USD0.01	215,665
CHOCOLADEFABRIKEN LINDT-REG CHF10	47,778
CHRISTIAN HANSEN HOLDING A/S DKK10	56,855
CHUBB LTD CHF24.77	1,070,961
CHUBB LTD ORD CHF24.15	621,593
CHUBU ELECTRIC POWER CO., Y500	192,289
CHUGAI PHARMACEUTICAL, Y50	155,159
CHUGOKU ELEC POWER,Y500	75,256
CHUNGHWA TELECOM CO LTD TWD10	238,841
CHURCH & DWIGHT CO INC USD1	198,423
CI FINANCIAL CORP	54,487
CIA BRASILEIRA DE DIS PREF	64,756
CIA DE CONCESSOES RODOVIARIASON NPV	84,773
CIA ENERGETICA MINAS GER PRF BRL5	90,112
CIE FINANCIERE RICHEMON REG CHF1	515,765
CIGNA CORP USD0.01	595,240
CIMAREX ENERGY CO USD0.01	30,955
CIMB GROUP HOLDINGS BHD MYR1	129,999
CINCINNATI FINL CORP, COM US\$	234,821
CINEMARK HLDGS INC	46,138
CINTAS CORP COM NPV	224,856
CISCO SYSTEMS NPV,US\$	2,644,781
CIT GROUP INC USD0.01	81,205
CITIC PACIFIC LTD HK\$0.40	76,742
CITIC SECURITIES CO LTD	44,865
CITIGROUP COM USD0.01	3,131,961
CITIGROUP INC COM NEW COM NEW	2,641,641
CITIZENS FINANCIAL GROUP USD0.01	290,276
CITRIX SYSTEMS INCCOM USD0.001	79,366

CITY DEVELOPMENTS,SG\$0.50	42,843
CK ASSET HOLDINGS LTD	312,722
CK HUTCHISON HOLDINGS LTD HKD1	413,257
CLEAN HARBORS INC USD0.01	45,432
CLOROX CO. COM US\$1	220,909
CLP HOLDINGS HKD5	249,544
CME GROUP INC COM STK	1,956,727
CME GROUP INC USD0.01 (UW)	810,145
CMS ENERGY US\$0.01	269,047
CNH INDUSTRIAL NV (IM)	218,316
CNH INDUSTRIAL NV COM EUR0.01	4,245,548
CNOOC LTD HKD0.1	384,221
CNP ASSURANCES EUR1.00	69,802
COAL INDIA LTD INR10	60,522
COBHAM ORD GBP0.025	85,208
COCA COLA CO COM	720,328
COCA COLA CO COM US\$0.25	2,449,618
COCA COLA EUROPEAN PARTNERS (US)	64,825
COCA COLA HBC AG CDI (LN)	92,363
COCA-COLA AMATIL AUD0.50(POSTRECON)	55,973
COCHLEAR LTD A\$0.10	50,842
COGNIZANT TECH SOLUTIONS-A	366,506
COLES GROUP LTD	224,321
COLGATE-PALMOLIVE COM US\$1	721,624
COLONY CAPITAL INC USD0.01	47,888
COLOPLAST B DKK1	155,773
COMCAST CORP NEW-CL A	3,316,062
COMCAST CORP-CLASS A USD1 (US)	2,858,969
COMERICA INC COM US\$5	131,154
COMINAR REAL ESTATE INV-TR U	42,980
COMMERCE BANCSHARES INC USD5	39,585
COMMERZBANK AG	278,068
COMMONWEALTH BK OF AUSTRALIAORD A\$2	1,487,496
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	561,274
COMPASS GROUP PLC GBP0.1105	571,029
COMPUTERSHARE LTD NPV(POST REC)	33,561
CONAGRA INC, COM STK US\$5	229,656
CONCHO RESOURCES INC USD0.001	151,390
CONCORDIA FINANCIAL GROUP LT	84,295
CONOCOPHILLIPS COM USD1.25	1,179,086
CONS EDISON,COM US\$2.50	532,331
CONSECO INC USD 0.01	49,875
CONSTELLATION BRANDS INC CL A CL A	2,196,484
CONSTELLATION BRANDS INC-A USD0.01	320,939
CONSTELLATION SOFTWARE INC (CN)	128,121
CONTINENTAL AG	332,841
CONTINENTAL AG ORD NPV	213,471
COOPER COS INC COM USD0.10	94,522
COPART INC NPV	103,799
COPEL PARANA ENERG PRF B'B NPV	46,508
CORE MARK HOLDING CO INC USD0.01	46,449
CORECIVIC INC USD0.01	51,785
CORNING INC COM US\$0.50	340,187
CORTEVA INC COM USD0.01 WI	1,676,639
CORTEVA INC USD0.01	347,599
COSMO ENERGY HOLDINGS CO LTD	77,015
COSTAR GROUP INC USD0.01	138,460
COSTCO INC COM STK US\$0.01	1,798,222
COSTCO WHOLESALE CORP NEW COM	1,033,183
COUNTRY GARDEN HOLDINGS CO	77,248
COVESTRO AG	180,476
COVESTRO AG NPV	945,809
COVIVIO EUR3 (FP)	88,179
CREDICORP DEL PERU US\$5 (UN)	83,186
CREDIT AGRICOLE SA EUR3	394,014
CREDIT SAISON CO. Y50	47,446
CREDIT SUISSE AG CHF0.04(REGD)	4,372,614
CREDIT SUISSE GROUP CHF1	714,734

CRESCENT POINT ENERGY CORP NPV	190,966
CRH PLC EUR0.32 UK LINE (LN)	517,245
CRODA INTL ORD GBP0.10609756	94,707
CROWN CASTLE INTL CORP USD0.01	588,280
CROWN HOLDINGS INC COM USD5	113,321
CSL LTD NPV	1,634,339
CSL LTD ORD A\$1	610,383
CSX,COM STK US\$1	606,807
CTBC FINANCIAL HOLDING CO LT	180,309
CTRIP.COM INTERNATIONAL-ADR	51,806
CUMMINS INC USD2.5	400,197
CUSHMAN & WAKEFIELD INC	382,712
CVS HEALTH CORP USD0.01	1,632,375
CYBG PLC WI	49,276
CYPRESS SEMICON CORP COM US\$0.01	45,183
DAELIM INDUSTRIAL, KRW5000	52,233
DAI ICHI MUTUAL LIFE INSURAN	506,477
DAI NIPPON PRINTING ORD Y50	167,558
DAIFUKU Y50	33,041
DAIICHI SANKYO COM NPV	507,465
DAIKIN INDUSTRIES Y50	441,769
DAIMLER AG ORD NPV(REGD)	4,801,632
DAIMLER AG-REGISTERED SHARES (GY)	1,629,514
DAITO TRUST CONS Y50	158,822
DAIWA HOUSE INDUSTRY CO LTD	430,815
DAIWA SECURITIES Y50	175,912
DANAHER CORP COM	2,966,762
DANAHER CORP US\$0.01	906,158
DANONE EUR 0.25	749,122
DANONE EUR0.25	1,174,970
DANSKE BANK A/S DKK10	281,460
DARDEN RESTAURANTS COM \$0.01	190,603
DARLING INGREDIENTS INC USD0.01	42,116
DASSAULT SYSTEMES EUR0.50	165,053
DAVIDE CAMPARI MILANO SPA EUR0.05	33,234
DAVITA INC USD0.001	156,169
DBS GROUP HOLDINGS SGD1	519,128
DCC PLC EUR0.25 (LN)	157,389
DEERE & CO COM	688,472
DEERE & CO,COM US\$1	778,539
DELIVERY HERO AG	31,903
DELL TECHNOLOGIES C	122,280
DELTA AIR LINES INC DEL COM NEW COM NEW	215,910
DELTA AIRLINES INC	164,754
DELTA ELECTRONICS INC TWD10	162,067
DENSO CORP Y50	442,852
DENTSPLY SIRONA INC USD0.01	151,207
DENTSU INC NPV	133,609
DERWENT LONDON ORD GBP0.05	42,508
DEUTSCHE BANK AG REG	785,525
DEUTSCHE BOERSE AG	342,544
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	119,399
DEUTSCHE POST AG (GY)	702,634
DEUTSCHE TELEKOM AG-REG (GY)	1,283,015
DEUTSCHE WOHNEN AG BR NPV	160,092
DEUTSCHE WOHNEN SE NPV (BR)	88,837
DEVON ENERGY (NEW) COM USD0.1	179,691
DEXCOM INC	88,478
DEXUS PROPERTY GROUP	123,611
DIAGEO ORD 28.935P	1,130,037
DIAGEO ORD PLC	567,619
DIALOG SEMICONDUCTOR PLC GBP0.001 (GY)	46,655
DIAMONDBACK ENERGY INC	138,862
DIC CORP	48,797
DICKS SPORTING GOODS INC USD0.01	59,161
DIGITAL REALTY TRUST INC USD0.01	303,547
DIRECT LINE INSURANCE GROUP GBP0.1090909	151,138
DISCO Y50	34,540

DISCOVER FINANCIAL SERVICES USD0.01	446,904
DISCOVER FINL SVCS COM STK	719,738
DISCOVERY COMMUNIC COM CL C USD0.01	115,749
DISH NETWORK CORP-A USD0.01	120,283
DISNEY(WALT) HLDGS USD0.01	2,525,019
DIXONS CARPHONE PLC GBP0.001	44,565
DNB ASA NOK10	375,423
DNB HOLDING ASA NOK10	361,466
DOLLAR GEN CORP NEW COM	608,741
DOLLAR GENERAL CORP USD0.875	495,107
DOLLAR TREE INC COM USD0.01	346,929
DOLLARAMA INC (CN)	73,249
DOMINION ENERGY INC COM NPV	865,753
DOMINO'S PIZZA INC USD0.01	65,579
DOMTAR CORPORATION COM STK USD0.01	44,941
DONGFENG MOTOR GRP CO LTD-H	54,358
DOVER CORP,COM STK US\$1	199,727
DOW INC USD0.01	454,242
DOWNER GROUP NPV	53,570
DR HORTON INC USD.01	240,729
DS SMITH PLC GBP0.10	100,450
DSV DC DKK1 (DC)	197,199
DTE ENERGY INC COM US\$0.01	376,374
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	1,240,297
DUKE REALTY INVEST COM US\$0.01	157,326
DUPONT DE NEMOURS INC COMMON STOCK	470,420
DUPONT DE NEMOURS INC WI	931,505
DXC TECHNOLOGY CO COM USD0.01	131,629
E.ON SE NPV	721,033
E.SUN FINANCIAL HLGS CO LTD TWD10	123,403
EAST JAPAN RAILWAY,Y50000	594,665
EASTMAN CHEMICAL COM US\$0.01	196,151
EASYJET PLC GBP0.2728571	46,930
EATON CORP PLC USD0.5	579,577
EBARA MANUFACTURING,Y50	41,771
EBAY INC USD0.001	381,862
ECOLAB INC COM STK USD1	1,865,630
ECOLAB INV COM US\$1.00	523,436
EDENRED EUR2	137,288
EDENRED EUR2	916,840
EDISON INTL CORP COM STK NPV	466,121
EDP ENERGIAS PORTU EUR1	228,796
EDWARDS LIFESCIENCES CORP	379,481
EIFFAGE EUR4 (POST SUBDIVISION)	182,532
EISAI,ORD YEN 50	169,590
ELANCO ANIMAL HEALTH INC	65,020
ELANCO ANIMAL HEALTH INC COM	171,440
ELDORADO GOLD CORP (CT)	50,482
ELECTRIC POWER DEV C NPV	67,020
ELECTRICITE DE FRANCE	195,861
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	126,567
ELECTRONIC ARTS COM NPV	250,409
ELEKTA AB-B SHS NPV	30,678
ELI LILLY & CO COM	420,175
ELISA OYJ	119,246
EMBRAER EMP AER BR NEW COM NPV	53,051
EMCOR GROUP INC USD0.01	52,452
EMERSON ELEC,CMN \$1	607,641
EMPIRE CO LTD A	85,123
ENAGAS ORD	98,056
ENBRIDGE INC ORD NPV (CT)	948,091
ENCANA CORP (CT)	99,980
ENDESA EUR 1.20202420	253,404
ENEL AMERICAS SA	69,243
ENEL EUR 1	1,426,518
ENGIE EUR1 (FP)	969,221
ENI SPA EUR1 (IM)	1,254,779
ENN ENERGY HOLDINGS LTD	46,836

ENTERGY CORP COM US\$5	402,526
EOG RESOURCES INC COM USD0.01	479,282
EPIROC AB A	43,218
EQUIFAX INC COM US\$2.50	182,366
EQUINIX INC USD0.001 (UW)	451,734
EQUINOR ASA NOK2.50	483,748
EQUITY RES PROPS TST BEN \$0.01	412,031
ERICSSON LM B SHS SEK5 (SS)	477,595
ERSTE GROUP BANK AG (AV)	205,861
ERSTE GROUP BANK AG NPV	300,006
ESSEX PROPERTY TRUST INC USD0.0001	248,695
ESSILORLUXOTTICA EUR0.35 (FP)	410,830
ESSITY AKTIEBOLAG B	243,388
ESTEE LAUDER COMPANIES CL A USD0.01	393,099
ESTEE LAUDER COMPANIES INC CL A USD0.01	345,979
E-TRADE GROUP COM US\$0.01	135,644
EURAZEO EUR0.00	60,176
EUROFINS SCIENTIFIC EUR0.1	34,853
EUTELSAT COMMUNICATIONS EUR1 (FP)	52,411
EVEREST RE GRP USD.01	190,878
EVERGY INC	106,175
EVERSOURCE ENERGY USD5	398,886
EVONIK INDUSTRIES AG	70,076
EXACT SCIENCES CORP	74,088
EXELON CORP COM NPV	863,710
EXOR NV	45,500
EXPEDIA INC W/I	229,413
EXPEDITORS INTL WASH USD.01	145,677
EXPERIAN PLC USD0.1	324,561
EXTRA SPACE STORAGE INC USD0.01	158,157
EXXON MOBIL CORP CAP NPV	5,890,466
F5 NETWORK INC COM STK NPV	54,153
FACEBOOK INC COM USD0.000006 CL 'A'	777,101
FACEBOOK INC A 0.0000006	3,520,949
FAIRFAX FINANCIAL HLDGS LTD (CT)	151,928
FAMILYMART CO Y50	37,300
FANUC CO., Y50	470,057
FAR EAST TEXTILE TWD10	41,790
FAST RETAILING CO LTD JPY50	304,354
FASTENAL, COM STK US\$0.01	220,201
FAURECIA EUR7	81,677
FEDERAL REALTY INVS TRUST USD0.01	119,264
FEDERATED INVESTORS INC-CL B	42,162
FEDEX CORP COM USD0.10	580,848
FERGUSON PLC GBP0.1	318,618
FERRARI NV EUR0.01 (IM)	125,061
FERROVIAL SA EUR0.20	242,925
FEVERTREE DRINKS ORD GBP0.0025	235,967
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	643,069
FIBRA UNO ADMINISTRACION SA	55,596
FIDELITY NATL INF COM USD0.01 (UN)	743,608
FIFTH THIRD BANCORP COM STKNPV	360,025
FINCOBANK SPA	39,821
FIRST AMERICAN FINANCIAL W/I USD0.00001	69,334
FIRST ENERGY CORP COM NPV	367,373
FIRST FINANCIAL HLDGS CO TWD10	97,990
FIRST QUANTUM MINERALS LTD (CT)	70,890
FIRST REP BK SAN FRANCISCO CALIF NEW COM	311,574
FIRST REPUBLIC BANK/CA USD0.01	167,752
FIRST SOLAR INC COM	532,567
FIRST SOLAR INC USD0.001	60,562
FIRSTSTRAND ZAR0.01	204,106
FISERV INC COM	1,932,133
FISERV INC COM US\$0.01	587,650
FISHER & PAYKEL HEALTHCARE (NZ)	39,736
FLEETCOR TECHNOLOGIES INC	228,563
FLETCHER BUILDING LTD (NZ)	48,088
FLEXTRONICS INTL LTD (US)	225,509

FLOWERS FOODS INC USD0.01	41,733
FLOWERVE CORP USD1.25	94,450
FLUOR CORP COM NPV	85,818
FLUTTER ENTERTAINMENT PLC ORD EUR0.09 UK LINE (LN)	92,262
FMC CORP,COM US\$0.10	121,861
FNF GROUP	160,773
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	296,040
FOOT LOCKER INC COM USD0.01	87,683
FORD MOTOR CO USD0.01	1,486,409
FORMOSA CHEM & FIBRE TWD10	145,305
FORMOSA PLASTIC TWD10	197,373
FORTESCUE METALS GROUP LTD	228,794
FORTINET INC USD0.001	71,939
FORTIS INC COM (CT)	291,821
FORTIVE CORP USD0.01	194,368
FORTUM OYJ EUR3.40	215,760
FORTUNE BRANDS HOME & SECURI	107,150
FOSUN INTERNATIONAL	41,831
FOX CORP CL A CL A	192,515
FOX CORP CLASS A USD0.01	73,000
FOX CORP- CLASS B - W/I	33,070
FRANCO-NEVADA CORP	166,392
FRANKLIN RESOURCES COM US\$0.10	176,603
FREENET AG	48,579
FREEPORT MCMORAN C&G COM US\$CLASS 'B'	287,944
FRESENIUS MEDICAL CARE E0.00	226,153
FRESENIUS SE & CO KGAA	349,388
FUBON GRP CO TWD10	171,098
FUJI ELECTRIC HLDG NPV	53,464
FUJI FILM HLD CORP NPV	306,601
FUJI HEAVY INDS,ORD Y50	424,305
FUJITSU, Y50	429,221
FUKUOKA FINANCIAL NPV	48,943
FURUKAWA ELECTRIC,Y50	42,435
G4S PLC GBp0.25 (LN)	68,553
GALAPAGOS NV (NA)	46,557
GALAXY ENTERTAINMENT GROUP L HKD0.10	141,293
GALP ENERGIA SGPS SA-B SHRS EUR1	155,250
GAMESTOP CORP-CLASS A USD0.001	60,882
GAMING AND LEISURE PROPERTIE	47,514
GAP INCCOM STK US\$0.05	62,108
GARMIN LTD USD0.005	152,152
GARTNER GROUP COM CL 'A'US\$0.001	81,752
GAS NATURAL SDG EUR1.00	205,581
GAZPROM PJSC RUB5 (RX)	717,002
GEA GROUP AG NPV	84,963
GEA GROUP AG NPV	329,206
GEBERIT CHF0.10 (REGD) (POST SUBD)	188,289
GECINA EUR7.50	115,203
GEN MILLS INC COM US\$0.10	535,836
GEN MTRS CO COM	2,898,841
GENERAC HOLDINGS INC USD0.01	48,213
GENERAL DYNAMICS,COM STK US\$1	626,644
GENERAL ELECTRIC CO	899,694
GENERAL ELECTRIC CO USD0.06 (UN)	2,504,034
GENERAL MOTORS CO	1,394,318
GENESEE & WYOMING INC CL A USD0.01	66,699
GENMAB A/S DKK1	75,394
GENTEX CORP USD.06	93,985
GENUINE PARTS,COM US\$1	220,897
GENWORTH FINANCIAL INC-CL A USD0.001	80,237
GERDAU SA SIDERURG PREF NPV	65,488
GETINGE AB B SHS	55,358
GETLINK EUR0.4 (FP)	89,512
GIBSON ENERGY INC	47,886
GILEAD SCIENCES USD0.001	1,094,766
GIVAUDAN AG CHF10	300,508
GJENSIDIGE FORSIKRING ASA NOK2	43,759

GLAXOSMITHKLINE ORD GBP0.25	709,219
GLAXOSMITHKLINE PLC GBp0.25 (LN)	1,828,630
GLENCORE PLC ORD USD0.01	4,858,219
GLENCORE PLC USD0.01	1,157,073
GLOBAL PAYMENTS INC NPV	413,474
GLOBE LIFE INC USD1	159,215
GN STORE NORD DKK4	34,152
GODADDY INC CLASS A USD0.001	75,916
GOLD FIELDS LTD	97,866
GOLDMAN SACHS GROUP INCPAR USD .01	1,317,891
GOODMAN GROUP NPV (STAPLED UNITS).	190,729
GOODYEAR TIRE & RUBBER,NPV	123,418
GPT UNITS A\$1	115,899
GRAINGER(WW)INC,COM US\$1	182,674
GRAPHIC PACKAGING HOLDING CO USD0.01	53,510
GREAT WALL AUTO-H CNY1	42,389
GREAT WEST LIFECO INC	125,063
GREENE KING GBP0.125	68,189
GRIFOLS SA EUR0.25	111,822
GROUP 1 AUTOMOTIVE INC USD0.01	73,193
GROUPE BRUXELLES LAMBER NPV	46,450
GROWTHPOINT PROPERTIES LTD ZAR5	55,467
GRUPO ACCIONA NEW ESP167	46,414
GRUPO ELEKTRA SAB DE CV	29,695
GRUPO FINANCIERO BANORTE S A B DE C V	222,251
GRUPO FINANCIERO BANORTE-O	215,177
GRUPO MEXICO SER 'B'COM NPV	176,660
GRUPO TELEVISA SAB SER CPO	50,634
GS HOLDINGS CORP NPV	47,305
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	47,251
GVC HOLDINGS PLC EUR0.01	34,346
H&R BLOCK INC	83,832
H&R REAL ESTATE INV REIT UTS	84,801
HAKON INVEST AB	44,147
HAKUHODO DY HOLDINGS NPV	46,250
HALLIBURTON CO COM	1,657,801
HALLIBURTON CO COM US\$2.50	295,161
HALMA ORD 10P	59,053
HAMAMATSU PHOTONICS K.K.	31,605
HAMMERSON PLC ORD 25P	55,011
HANA FINANCIAL GROUP KRW5000 (KR)	207,357
HANESBRANDS INC COM USD0.01	36,104
HANG LUNG PROPERTIES HKD1	99,437
HANG SENG BANK,HK\$5	205,943
HANKYU HANSHIN HLD NPV	133,685
HANNOVER RUECK SE	201,121
HANOVER INSURANCE GROUP INC USD0.01	66,542
HARGREAVES LANSDOWN PLC-WI GBP 0.04	43,290
HARLEY DAVIDSON,CMN US\$0.01	114,099
HARTFORD FINL SERV COM US\$1	450,356
HASBRO INC,COM US\$0.50	169,945
HASEKO CORP,Y50	48,339
HAWAIIAN ELECTRIC INDS	63,321
HCA HEALTHCARE INC COM	1,700,592
HCA HOLDINGS INC	490,213
HCL TECHNOLOGY LTD INR2	50,723
HCP INC COM USD1	263,026
HD SUPPLY HOLDINGS INC	67,747
HEICO CORP CLASS A USD0.01	48,043
HEICO CORP USD0.01	31,614
HEIDELBERG CEMENT NPV (GY)	245,208
HEINEKEN HOLDING EUR1.6	173,253
HEINEKEN NV EUR1.60	351,064
HEINEKEN NV EUR1.60	340,917
HELMERICH & PAYNE COM US\$0.10	60,400
HELVETIA HOLDINGS AG CHF10	108,668
HENDERSON LAND DEVELOPMENT	115,343
HENKEL AG & CO KGAA	247,384

HENKEL AG & CO KGAA NON-VTG PRF NPV	638,413
HENKEL AG & CO KGAA NPV(BR)	131,149
HENKELAG & CO KGAA	140,450
HENNES MAURITZ AB	428,876
HENRY SCHEIN CORP COM USD0.001	136,335
HERA SPA EUR1	50,279
HERMES INTL FRF10	193,790
HERSHEY CO (THE) COM USD1	247,493
HERTZ GLOBAL HOLDINGS INC USD0.01	99,615
HESS CORPORATION USD1	297,766
HEWLETT PACKARD ENTERPRIS WI USD0.01	498,874
HEWLETT PACKARD ENTERPRISE CO COM	513,172
HEXAGON AB B SHS EUR0.22	134,354
HEXCEL CORP NEW COM	216,654
HIKARI TSUSHIN INC COM	30,757
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	3,332,722
HILTON WORLDWIDE HOLDINGS IN USD0.01	236,256
HINDALCO INDS INR1 (POST SUBDIVISION)	43,311
HINDUSTAN PETROLEUM CORP INR10	95,377
HINDUSTAN UNILEVER INR1	44,360
HINO MOTORS,Y50	50,406
HISCOX LTD GBP0.065	93,732
HITACHI HIGH TECHNOLOGIES	48,204
HITACHI, Y50	891,666
HOLCIM CHF2 (REGD)	416,323
HOLDINGS LESS THAN 0.01%	48,560,092
HOLLYFRONTIER CORP USD0.01	188,625
HOLOGIC INC 0.01	151,997
HOME DEPOT INC COM	822,952
HOME DEPOT INC COM US\$0.05	2,786,854
HON HAI PRECISION INDS TWD10	586,339
HONDA MOTOR CO., Y50	1,060,055
HONEYWELL INTL INC COM STK	339,929
HONEYWELL INTL INC COM USD1 (UN)	1,403,041
HONG KONG & CHINA GAS HKD0.25	198,834
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	319,425
HONG KONG LAND US\$0.10((SP)	99,164
HORMEL FOODS USD0.0586	141,019
HOST HOTELS & RESO COM US\$1	207,286
HOTAI MOTOR CO LTD TWD10	31,095
HOUSING DEVEL FIN INR2	184,237
HOYA CORP NPV	1,002,642
HOYA CORP,Y50	331,291
HP INC USD0.01	438,957
HSBC HOLDINGS PLC USD0.5 (LN)	3,295,033
HUA NAN FINL HLDGS TWD10	38,820
HUANENG POWER INTL 'H'	58,468
HUBBELL INC CL B USD0.01	59,262
HUGO BOSS AG ORD	44,576
HUMANA INC COM US\$0.166	493,711
HUNT (JB) TRANSPORT SVS USD0.01	110,933
HUNTINGTON BANCSHRS COM NPV	213,651
HUNTINGTON INGALLS INDUST WI	109,190
HUNTSMAN CORP USD0.01	82,612
HUSKY ENERGY INC COM NPV	54,426
HYDRO ONE LTD	116,104
HYUDAI GLOVIS CO LTD KRW500	46,040
HYUNDAI ENG & CONSKRW5000	51,188
HYUNDAI HEAVY INDUSTRIESKRW5000	137,515
HYUNDAI MOBIS KRW5000	355,653
HYUNDAI MOTOR CO 2ND PRF, KRW5000	58,772
HYUNDAI MOTOR CO KRW5000	455,600
HYUNDAI STEEL KRW5000	64,507
IAC INTERACTIVECOR COM STK USD0.001	150,501
IBERDROLA SA EUR0.75 (SQ)	1,128,505
IBIDEN CO Y50	51,886
ICL-ISRAEL CHEMILS1	49,047
IDACORP INC NPV	48,420

IDEMITSU KOSAN CO LTD	189,968
IDEX CORP USD0.01	71,763
IDEXX LABORATORIES INC USD0.1	148,155
IHS MARKIT LTD COM	348,290
IHS MARKIT LTD USD0.01	264,808
IIDA GROUP HOLDINGS CO LTD	45,447
ILLINOIS TOOL WKSCOM STK NPV	576,159
ILLUMINA INC USD0.01	289,793
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	118,867
IMPERIAL BRANDS PL GBP0.10	480,652
IMPERIAL OIL LTD (CT)	124,983
INCHCAPE PLC GBP0.1	69,578
INCITEC PIVOT LTD NPV	48,152
INCYTE CORP USD0.001	86,340
IND & COMM BK OF CHINA H CNY1	970,715
INDIAN OIL CORPORATION LTD INR10	116,792
INDITEX EUR0.03	381,904
INDUSTRIAL BANK OF KOREA KRW5000	68,354
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	87,593
INDUSTRIVARDEN AB SER C NPV (POST SPLIT)	43,390
INFINEON TECHNOLOGIES AG	253,697
INFORMA PLC GBP4.35	151,432
INFOSYS LTD INR5	221,235
ING GROEP NV CVA EUR0.01	1,092,908
INGENICO GROUP EUR1	83,062
INGERSOLL-RAND PLC USD1	362,736
INGREDION INC USD0.01	85,506
INMARSAT ORD EUR0.0005	65,398
INNOLUX CORP	56,233
INPEX CORPORATION INC	232,786
INSURANCE AUSTRALIA GROUP	215,095
INTACT FINL CORP COM NPV (CT)	213,890
INTEL CORP COM	280,560
INTEL CORP,COM STK NPV	3,221,429
INTER PIPELINE LTD	129,660
INTERCONTINENTALEXCHANGE W/I USD0.01	519,585
INTERCONTL HOTELS ORD GBP0.208521303	163,651
INTERMEDIATE CAPITAL GROUP GBP0.2625	60,828
INTERNATIONAL PAPER,COM US\$1	313,215
INTERPUBLIC GROUP OF COS INC USD0.1	132,714
INTERTEK GROUP ORD GBP0.01	115,916
INTESA SANPAOLO EUR0.52	1,040,346
INTL BUSINESS MACH COM US\$0.5	2,321,070
INTL CONSOLIDATED AIRLINE-DI (LN)	137,970
INTL FLAV & FRAG,COM US\$0.12 (UN)	138,057
INTL PAPER CO COM	214,965
INTOUCH HOLDINGS PCL NVDR THB1	29,697
INTUIT COM	305,467
INTUIT COM US\$0.01	530,424
INTUITIVE SURGICAL INC USD0.001	493,236
INVESCO LTD COM STK USD0.10	140,313
INVESTEC ORD GBP0.0002	51,685
INVESTOR AB SEK6.25'A'	40,490
INVESTOR AB SEK6.25'B'	143,911
INVITATION HOMES INC USD0.01	88,353
IPG PHOTONICS CORP USD0.0001	31,539
IQVIA HOLDINGS INC USD0.01	278,254
IRB BRASIL RESSEGUROS SA	48,624
IRON MOUNTAIN INC	169,534
ISETAN MITSUKOSHI HOLDINGS	66,697
ISHIKAWAJIMA HARIMA,Y50	64,750
ISRAEL DISCOUNT BK 'A' ILS0.1	83,226
ISS A/S DKK1	106,202
ISUZU MOTORS,Y50	118,942
ITAU UNIBANCO HOLDING SA	815,755
ITAUSA INV ITAU SA PREF NPV	178,733
ITC LTD	47,721
ITOCHU CORP Y50	644,028

ITV PLC ORD 0.10	139,567
J FRONT RETAILING NPC	63,647
JABIL CIRCUIT INC USD0.001	188,835
JACOBS ENGINEERING GROUP USD1	205,884
JAMES HARDIE INDUSTRIES CDI EUR0.59	48,713
JAPAN AIRLINES CO LTD	59,498
JAPAN EXCHANGE GROUP INC	102,126
JAPAN POST BANK CO LTD (JT)	74,362
JAPAN POST HOLDINGS CO LTD	435,223
JAPAN TOBACCO INC Y50000	475,105
JARDINE MATHESON HLDGS LTD USD0.25	140,690
JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)	285,805
JARDINE STRATEGIC USD0.05(SING QUOTE)	34,695
JAZZ PHARMACEUTICALS PLC	46,420
JBS SA-ON	241,943
JD.COM INC ADR USD0.00002	96,876
JEFFERIES FINANCIAL GROUP IN USD1	120,125
JERONIMO MARTINS EUR1	47,535
JFE HOLDINGS INC NPV	223,595
JGC CP,Y50	46,843
JOHNSON & JOHNSON COM US\$1	4,156,920
JOHNSON & JOHNSON COM USD1	564,254
JOHNSON CONTROLS INTERNATION CHF0.5	568,398
JOHNSON MATTHEY PLC	161,634
JONES LAND LASALLE INC	57,427
JPMORGAN CHASE & CO COM	4,661,726
JPMORGAN CHASE COM USD1	5,844,751
JSR CORP JPY50	45,123
JTEKT CORP NPV	61,997
JULIUS BAER GROUP LTD CHF0.02	141,358
JUNIPER NETWORKS INC \$.00001	122,722
JUST EAT PLC GBP0.01	30,457
JX HOLDINGS INC	436,935
K+S AG	62,081
KAJIMA CORP,Y50	131,241
KAKAO CORP KRW500	37,122
KANSAI ELEC POWER,Y500	179,151
KANSAS CITY SOUTHERN INDSUSD0.01	169,576
KAO CORP	390,818
KAO CORP NPV	1,710,267
KASIKORNBANK PCL THB10 (ALIEN)	91,468
KASIKORNBANK PCL THB10 (NVDR)	314,763
KAWASAKI HEAVY IND,Y50	87,752
KB FINANCIAL GROUP KRW5000	344,673
KBC GROUP NV NPV	303,113
KBR INC USD0.001 (UN)	46,501
KDDI CORP Y5000	870,072
KEIKYU CORP	76,465
KEIO CORP NPV	95,992
KEISEI ELECTRIC RAILWAY,Y50	38,253
KELLOGG CO,COM US\$0.25	236,625
KEPCO (KOREA ELEC PWR) KW5000	252,998
KEPPEL CORP NPV	147,419
KERING EUR4	380,111
KERRY GROUP PLC IRISH LINE EURO (ID)	175,504
KESKO OYJ SER'B'EUR2	59,955
KEURIG DR PEPPER INC USD0.01	36,493
KEYCORP COM US\$0.01	260,162
KEYENCE CORP NPV	252,447
KEYENCE CORP,Y50	469,832
KEYERA CORP	44,699
KEYSIGHT TECHNOLOGIES IN	196,829
KGHM POLSKA MIEDZ, PLN10 BR	57,385
KIA MOTORS CORP, KRW5000	270,705
KIKKOMAN SHOYU,Y50	56,320
KILROY REALTY CORP USD0.01	50,529
KIMBERLY-CLARK CP,COM US\$1.25	654,189
KIMCO REALTY COM US\$0.01	146,581

KINDER MORGAN INC USD0.01	799,409
KINGFISHER ORD GBP0.157142857	184,585
KINGSPAN GROUP ORD EUR0.13	540,524
KINGSPAN GROUP PLC IRISH LINE EURO (ID)	47,329
KINNEVIK AB B SEK0.1	41,034
KINROSS GOLD CORP (CT)	57,695
KINTETSU CORP NPV	142,001
KIRBY EXPLORATIONCOM STK US\$0.10	48,067
KIRIN HOLDINGS CO LTD	287,864
KLA-TENCOR CORPORATION USD0.001	375,523
KLEPIERRE EUR4	132,545
KNORR BREMSE AG	29,976
KOBAYASHI PHARMACEUTICAL JPY50	30,965
KOBE STEEL NPV	86,572
KOC HLDG TRY1	83,570
KOHL'S CORP COM STK US\$0.01	216,160
KOITO MANUFACTURING,Y50	36,367
KOMATSU LTD (JT)	383,273
KONAMI CO Y50	31,454
KONE CORP NPV ORD 'B'	283,807
KONICA MINOLTA HOL NPV	59,228
KONINKLIJKE AHOLD NV EUR0.01	595,249
KONINKLIJKE DSM NV EUR1.50	314,580
KONINKLIJKE KPN EUR0.04	232,360
KONINKLIJKE PHILIP EUR0.20	424,267
KONINKLIJKE PHILIPS NV EUR0.2	669,071
KOSE JPY 50	31,260
KRAFT HEINZ CO/THE USD0.01	395,630
KROGER CO,COM US\$1	675,361
KROTON EDUCACIONAL SA	45,185
KRUNGTHAI BANK THB5.15(ALIEN)	58,786
KT&G CORPORATION KRW5000	162,436
KUBOTA CORPORATION Y50	274,469
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	119,686
KUEHNE&NAGEL INTL CHF1 (REGD)	1,215,814
KURARAY CO., ORD Y50	61,225
KYOCERA CORP,Y50	347,686
KYOWA HAKKO KIRIN CO. LTD	30,576
KYUSHU ELECTRIC POWER,Y500	87,504
KYUSHU RAILWAY COMPANY	76,224
L BRANDS INC USD0.5	159,138
L&G ASIA PACIFIC EX JAPAN EQ	54,120
L&G EUROPE EX UK EQUITY	220,307
L&G JAPAN EQUITY UCITS ETF	111,491
L3HARRIS TECHNOLOGIES INC USD1	550,589
LABORATORY AMER HLDGS USD0.01	236,762
LAFARGEHOLCIM LTD	1,928,630
LAFARGEHOLCIM LTD REG CHF2 (FP)	70,803
LAGARDERE S.C.A. EUR6.1 (FP)	68,674
LAM RESEARCH CORP COM NPV	328,478
LAMAR ADVERTISING CO A USD0.001	41,346
LAMB WESTON HOLDING INC W/I USD1	69,579
LAND SECURITIES GROUP PLC GBP0.1066667	169,775
LANXESS NPV	116,396
LARGAN PRECISION CO LTD TWD10	140,699
LARSEN & TOUBRO INR2	43,883
LARSEN & TOUBRO INR2	218,939
LAS VEGAS SANDS CORP	289,287
LATAM AIRLINES GROUP SA	50,405
LEAR CORP	146,409
LEG IMMOBILIEN AG	97,820
LEGAL & GENERAL GROUP PLC GBP0.025	492,795
LEGG MASON INC USD0.10	61,302
LEGGETT & PLATT COM US\$0.01	88,380
LEGRAND SA	237,677
LEGRAND SA EUR4	304,046
LEIDOS HOLDINGS INC USD0.0001	193,751
LEND LEASE CORP ORD A\$0.50	163,288

LENNAR CORP-A	200,126
LENOVO GROUP LRD HKD0.025	179,713
LEONARDO SPA EUR4.40	130,121
LG CHEM LTD KRW5000	197,073
LG CORP KRW5000	99,162
LG DISPLAY CO LTD KRW5000	99,696
LG ELECTRONICS INC KRW5000	205,308
LG HOUSEHOLD & HEALTHCARE	61,852
LG TELECOM KRW 5000	44,452
LGIM GBP LIQUIDITY FD CLS'1'SHS	59,677
LGIM USD LIQUIDITY FD CLS 1	732,978
LIBERTY BROADBAND C	72,808
LIBERTY GLOBAL PLC A USD0.01 (US)	83,688
LIBERTY GLOBAL PLC -SERIES C COM	480,139
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	311,998
LIBERTY GLOBAL PLC USD0.01 A	1,915,899
LIBERTY PROP'Y TRUST USD0.001	117,638
LIBERTY SIRIUS GROUP C	123,250
LIBERTY SIRIUSXM GROUP	43,733
LILLY(ELI) & CO,CMN NPV	1,071,848
LINCOLN NATL CORP,COM US\$1.25	256,934
LINDE PLC COM USD0.001 (US)	738,270
LINDE PLC COMMON STOCK	654,855
LINDE PLC EUR0.001	534,260
LINDT & SPRUENGLI CHF100 (REGD)	55,363
LINK REIT NPV	316,587
LION CP,Y50	31,524
LITE-ON TECHNOLOGY CORP TWD10	74,877
LIVE NATION ENTERTAINMENT INC	122,326
LIVE NATION INC COM STK USD0.01	108,061
LIXIL GROUP CORPORATION	147,421
LKQ CORP USD0.01	153,649
LLOYDS BANKING GP ORD GBP0.1	4,022,669
LLOYDS BANKING GROUP ORD 25P	1,108,143
LOBLAW COMPANIES COM NPV (CT)	215,366
LOCALIZA RENT A CAR NPV	38,552
LOCKHEED MARTIN COM STK US\$.01	1,162,481
LOEWS CORP,COM STK US\$1	295,296
LOGITECH INTERNATIONAL-REG CHF0.25	38,892
LOJAS RENNER S.A.	112,685
LONDON STOCK EXCH ORD GBP0.06918604	272,809
LONGFOR PROPERTIES HKD0.1	57,681
LONZA GRP AG REGD CHF1	241,228
L'OREAL EUR0.2	730,889
LOWES,COM US\$0.50	1,096,347
LPL FINANCIAL HOLDINGS INC	54,545
LULELEMON ATHLETICA INC	145,186
LUNDIN PETROLEUM A NPV	34,557
LVMH MOET HENNESSY LOUIS VUI EUR0.3	1,088,014
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	587,988
LYONDELLBASELL INDU CL A	571,970
M & T BANK CORP USD0.5	313,841
M3 INC	68,061
MACERICH CO/THE USD0.01	79,436
MACQUARIE GP LTD NPV	437,703
MACQUARIE INFRASTRUCTURE CO	51,378
MACY'S INC USD0.01	207,106
MAGAZINE LUIZA SA	33,643
MAGELLAN FINANCIAL GROUP LTD	30,189
MAGNA INTERNATIONAL INC (CT)	412,565
MAGNIT RUB0.01 (RX)	98,615
MAKITA CORP NPV	264,952
MAKITA ELECTRIC WORKS,Y50	101,385
MALAYAN BANKING BERHAD,M\$1	187,079
MAN GROUP PLC/JERSEY	41,556
MANPOWERGROUP USD0.01	139,563
MANULIFE FINANCIAL CORP (CT)	741,975
MAPFRE SA EUR0.1	80,008

MARATHON OIL CORP USD1	223,615
MARATHON PETROLEUM COM USD0.01	813,391
MARINE HARVEST ASA NOK7.50	149,157
MARKEL CORP NPV	224,305
MARKETAXESS HOLDINGS INC	77,739
MARKS & SPENCER GP GBP0.25	120,583
MARRIOTT INTERNATIONAL CL A USD0.01	335,011
MARSH & MCLENNAN COM US\$1	568,428
MARTIN MARIETTA MATLS INC COM	2,094,592
MARTIN MARIETTA MATS US\$0.01 COM STK	182,870
MARUBENI CORP,Y50	311,240
MARUI CO., Y50	29,087
MARVELL TECH GRP LTD USD0.002	166,474
MASCO CORP,CMN STK US\$1	148,328
MASTEC INC USD0.1	48,842
MASTERCARD INC-CLASS A USD0.0001	1,838,671
MATTEL INC,COM US\$1	80,014
MAXIM INTERGRATE PROD US\$0.001	169,147
MAZDA MOTOR CORP,Y50	202,827
MCCORMICK & CO-NON VTG SHS NPV	202,702
MCDONALD'S CORP COM NPV	1,809,651
MCKESSON CORPORATION \$0.01	1,019,309
MDU RESOURCES GRP INC USD1	36,337
MEBUKI FINANCIAL GROUP INC	42,128
MEDIATEK INC TWD10	308,447
MEDIBANK PRIVATE LTD	95,192
MEDICAL PROPERTIES TRUST USD0.001	52,818
MEDIOBANCA SPA EUR0.5	146,666
MEDIPAL HLDG CORP NPV	58,127
MEDTRONIC PLC COMMON STOCK STOCK	2,092,624
MEDTRONIC PLC USD0.1	1,719,378
MEGA FINANCIAL HLDGS TWD10	139,356
MEGGITT PLC GBP0.05	105,214
MEIJI HOLDINGS CO LTD	153,745
MELROSE INDUSTRIES PLC GBP0.06857143	76,960
MERCADOLIBRE INC	161,629
MERCK & CO INC NEW COM	1,047,866
MERCK & CO. INC. USD0.5	2,632,702
MERCK KGAA NPV ORD SHS	179,908
MERITAGE HOMES CORP USD0.01	42,684
MERLIN PROPERTIES SOCIMI SA EUR1	29,665
METALURGICA GERDAU PRF NPV	69,204
METCASH LTD NPV	54,113
METLIFE INC COM USD0.01	957,392
METRO AG	122,434
METRO INC CLASS A SUB VTG NP (CT)	173,945
METSO OYJ EUR1.7	50,927
METTLER-TOLEDO INTL USD0.01	112,250
MFA FINANCIAL INC USD0.01	44,594
MGM RESORTS INTERNATIONAL USD0.01	222,331
MICHELIN (CGDE) EUR2	430,984
MICRO FOCUS INTL ORD GBP0.10	28,835
MICROCHIP TECHNOLOGY USD0.001	236,823
MICRON TECH INC COM	950,004
MICRON TECHNOLOGY,US\$0.10	672,500
MICROSOFT CORP COM	5,907,147
MICROSOFT CORP COM USD0.00001	9,751,792
MID AMERICA APARTMENT COMM USD0.01	195,064
MINEBEA CO,Y50	91,788
MIRVAC GROUP	141,904
MISUMI GROUP Y50	42,798
MITSUBISHI CHEMICAL HOLDINGS (JT)	286,733
MITSUBISHI CORP,Y50	699,256
MITSUBISHI ELECTRIC, Y50	529,541
MITSUBISHI ESTATES, Y50	333,417
MITSUBISHI HEAVY INDS,Y50	330,189
MITSUBISHI MATERIALS, Y50	98,756
MITSUBISHI MOTORS Y50	53,427

MITSUBISHI UFJ FINANCIAL	1,893,370
MITSUI & CO LTD,ORD Y50	658,994
MITSUI CHEMICALS Y50	83,070
MITSUI FUDOSAN CO Y50	391,678
MITSUI O.S.K.LINES,Y50	108,116
MIZUHO FINANCIAL G NPV	1,141,090
MMC NORILSK NICKEL PJSC RUB1 (RX)	141,285
MOHAWK INDUSTRIES INC USD0.01	119,452
MOLINA HEALTHCARE INC USD0.001	64,079
MOLSON COORS BREWING CO -B USD0.01 (UN)	183,313
MONCLER SPA	42,304
MONDELEZ INTL INC COM USD0.01	1,072,845
MONDI PLC EUR0.2 (LN)	128,243
MONSTER BEVERAGE CORP	145,741
MOODYS CORP COM	2,078,635
MOODY'S CORP USD1	293,223
MORGAN STANLEY COM USD0.01	893,156
MORRISON (WM) SUPERMKT ORD 10P (UK)	179,865
MOSAIC CO/THE WI	153,814
MOTOROLA SOLUTIONS INC USD0.01	275,970
MS AND AD INSURANCE GROUP HOLDINGS	328,370
MSCI INC-A USD0.01	114,329
MTN GROUP LTD ZAR0.0001	302,909
MTR CORPORATION HKD1	145,480
MTS PJSC OJSC RUB0.1 (RX)	147,040
MTU AERO ENGINES GMBH	155,649
MUENCHENER RUECKVE NPV(REGD)	1,920,633
MUNCHENER RUCKVERS NPV VINK, (REGD)	1,004,263
MURATA MANUFACTURING, Y50	353,758
MURPHY OIL CORP COM US\$1	75,613
MURPHY USA INC	91,878
MYLAN NV EUR0.01	225,451
NABTESCO CORP NPV	454,992
NAGOYA RAILROAD CO,Y50	96,192
NAMCO BANDAI HLDGS NPV	179,269
NAN YA PLASTIC TWD10	167,113
NASDAQ INC	760,014
NASDAQ STOCK MARKET INC USD0.01	126,642
NASPERS N ZAR0.02	1,977,660
NASPERS LIMITED 'N' ZAR0.02	531,105
NATIONAL AUSTRALIA BANK, A\$1	1,005,639
NATIONAL GRID PLC GBP0.1139535	985,828
NATIONAL-OILWELL VARCO COM USD0.01	225,192
NATIXIS	82,373
NATL BANK OF CANADA COM NPV	292,373
NATL RETAIL PPTYS USD0.01	49,833
NAVER CORP KRW500	114,498
NAVER CORPORATION KRW500	1,808,758
NAVIENT CORP USD0.01	110,478
NCR CORP COM US\$1	68,633
NCISOFT CORPORATION KRW500	47,463
NEC CORP, Y50	279,403
NEDBANK GROUP LTD ZAR1	122,165
NESTE OIL OYJ EUR3.4	175,997
NESTLE SA CHF0.10(REGD)	4,499,052
NESTLE SA CHF1 (REGD)	4,098,682
NETEASE COM INC ADR USD0.0001	58,014
NETFLIX INC USD0.001	790,242
NETWORK APPLIANCE NPV	148,596
NEW RESIDENTIAL INVESTMENT USD0.01	55,165
NEW WORLD DEVELOPMENT, HK\$1	155,451
NEW YORK COMMUNITY BANCORP USD.01	117,318
NEWCREST MINING A\$ 0.50	195,079
NEWELL BRANDS INC COM USD1	196,359
NEWMONT GOLDCORP CORP USD1.6 (CT)	115,889
NEWMONT GOLDCORP CORP USD1.6 (US)	293,642
NEWS CORP CLASS A	108,660
NEXON CO LTD	33,371

NEXT GROUP ORD GBP0.10	181,378
NEXTERA ENERGY INC COM	3,135,290
NEXTERA ENERGY INC USD 0.01	1,329,715
NGK INSULATORS,Y50	44,645
NGK SPARK PLUG CO,Y50	49,152
NH FOODS LTD	72,936
NICE SYSTEMSILS1	59,107
NIDEC CORP Y50	312,969
NIDEC CORPORATION NPV	1,836,359
NIELSEN HOLDINGS PLC EUR0.07	137,165
NIKE INC CL 'B' COM NPV (UN)	1,114,766
NIKON CORP,ORD YEN50	56,505
NINTENDO CO LTD NPV	431,974
NINTENDO CO, Y50	364,591
NIPPON EXPRESS CO., Y50	79,650
NIPPON PAINT,Y50	52,365
NIPPON PAPER INDUSTRIES CO L	42,574
NIPPON STEEL & SUMITOMO META	321,258
NIPPON TEL&TEL,ORD Y50000	848,355
NIPPON YUSEN KK,Y50	122,381
NISOURCE INC NPV	163,243
NISSAN CHEM INDS Y50	36,974
NISSAN MOTOR CO,Y50	485,275
NISSHIN SEIFIN GRP JPY50	31,905
NISSIN FOODS HOLDINGS CO LTD	32,806
NITORI CO Y50	71,367
NITTO DENKO CORP Y50	132,048
NKSJ HOLDINGS INC	355,447
NN GROUP NV	317,082
NOBLE ENERGY INC USD3.333	198,653
NOK,Y50	43,023
NOKIA OYJ (FH)	324,806
NOKIA OYJ (FP)	163,568
NOKIAN RENKAAT NPV	44,292
NOMURA HOLDINGS INC NPV	431,795
NOMURA REAL ESTATE HOLDINGS	48,298
NOMURA RESEARCH INSTITUTE IN	86,215
NORDDEUTSCHE AFFINERIE AG	53,683
NORDEA BANK ABP (FH)	683,370
NORDSTROM INC,COM STK NPV	88,155
NORFOLK SOUTHERN CORP,COM US\$1	592,581
NORSK HYDRO ASA NOK3.6666	111,198
NORTHERN STAR RESOURCES LTD	29,139
NORTHERN TRUST CP COM US\$1.666	237,178
NORTHROP GRUMMAN CORP COM NP (UN)	692,852
NORWEGIAN CRUISE L COM USD0.001	138,392
NOTREDAME INTERMEDICA PAR SA	31,639
NOVARTIS AG CHF0.5 (REGD)	2,456,911
NOVARTIS AG CHF0.50 (REGD)	716,623
NOVATEK OAO STD RUB0.1 (RX)	96,775
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	949,840
NOVOZYMES A/S B SHARES DKK2	57,253
NRG ENERGY INC USD0.01	155,846
NSK Y50	72,360
NTPC LTD INR10	59,216
NTT DATA JPY5000	136,979
NTT DOCOMO NPV	551,011
NUCOR CORPCOM STK US\$0.40	277,713
NUTRIEN LTD (CT)	341,620
NUTRIEN LTD COM NPV	627,674
NVIDIA CORP COM	1,528,632
NVIDIA CORP USD0.001	782,028
NVR INC USD0.01	122,209
NXP SEMICONDUCTORS NV	428,872
OBAYASHI CORP Y50	159,253
OBIC CO LTD	49,844
OCADO GROUP PLC GBP0.02	47,116
OCADO GROUP PLC ORD GBP0.02	134,109

OCCIDENTAL PETROL,COM US\$0.20	699,761
ODAKYU ELECTRIC RAILWAY CO,Y50	106,017
OGE ENERGY CORP, COM USD2.50	91,948
OIL & NATURAL GAS CORP INR10	95,628
OIL CO. LUKOIL PJSC RUB0.025 (RM)	746,624
OIL SEARCH,PGK0.10	42,149
OJI PAPER,Y50	81,790
OKTA INC	64,962
OLD DOMINION FREIGHT LINE USD0.1	117,090
OLD MUTUAL LTD (SJ)	38,871
OLD MUTUAL LTD NPV	114,347
OLD REPUBLIC INTL COM US\$1	130,241
OLYMPUS CORP NPV	194,950
OMEGA HEALTHCARE INV USD0.1	69,036
OMNICOM GROUP COM US\$0.15	291,290
OMRON CORP JPY50	166,461
OMV AG ATS100 (VAR)	194,881
ON SEMICONDUCTOR COM USD0.01	52,993
ONEOK INC COM NPV	353,391
ONEX CORP NPV	81,800
ONO PHARMACEUTICAL CO LTD	95,620
ORACLE CORP COM STK NPV	1,549,691
ORANGE EUR4 (FP)	830,602
O'REILLY AUTOMOTIVE INC USD0.01	297,097
ORICA LIMITED AUD1.00	127,518
ORIENTAL LAND CO Y50	259,515
ORIGIN ENERGY NPV(POSTRECON DFD)	218,192
ORIX CORP,Y50	398,535
ORKLA ASA NOK6.25	134,143
ORPEA EUR1.25	36,490
ORSTED A/S DKK10	149,803
OSAKA GAS CO., ORD Y50	149,829
OSHKOSH TRUCK CORP USD0.01	53,312
OSRAM LICHT AG	58,944
OTP BANK HUF100	61,602
OTSUKA HOLDINGS CO LTD	249,814
OUTFRONT MEDIA INC	50,506
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	377,958
OWENS CORNING USD0.001	75,785
OWENS ILLINOIS COM US\$0.01	43,153
P G & E CORP (UN)	253,550
P.T. ASTRA INTL IDR50	76,740
PACCAR INCCOM STK US\$12	411,261
PACKAGING CORP OF AMERICA USD0.01	125,403
PACWEST BANCORP COM NPV	41,821
PALO ALTO NETWORKS INC	122,522
PALO ALTO NETWORKS INC COM USD0.0001	232,308
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	99,150
PANASONIC CORPORATION	514,738
PANDORA A/S DKK1	52,811
PARK HOTELS & RESORTS INC WI USD0.01	32,986
PARKER HANNIFEN,COM NPV	307,394
PARKLAND FUEL CORP	47,273
PARTNERS GROUP -REG CHF0.01	82,449
PAYCHEX INC COM US\$0.01	296,271
PAYCOM SOFTWARE INC USD0.01	66,396
PAYPAL HLDGS INC COM	241,088
PAYPAL HOLDINGS INC W/I USD0.0001	1,017,590
PBF ENERGY INC CLASS A USD0.001	76,672
PEARSON ORD 25P	153,809
PEGATRON CORP TWD10	86,439
PEMBINA PIPELINE CORP (CT)	254,248
PENNON GROUP ORD GBP0.407	51,298
PENTAIR PLC USD0.167	92,303
PEOPLE'S INSURANCE CO GROU H CNY1	61,934
PEOPLES UTD FINL COM STK USD0.01	101,667
PEPSICO INC CAP US\$0.01 2/3	2,343,887
PERFORMANCE FOOD GROUP CO USD0.01	73,331

PERNOD RICARD EUR1.55	466,858
PERRIGO CO PLC	100,835
PERSIMMON ORD 10P	151,007
PERSPECTA INC	42,715
PETROBRAS DISTRIBUIDORA SA	106,883
PETROCHINA CC1	221,006
PETROFAC LTD	45,230
PETROL BRASILEIROS PREF NPV	527,272
PETROLEO BRASILEIRO SA N/PV	441,052
PETRONAS CHEMICALS GROUP BHD MYR0.1	33,067
PEUGEOT SA EURI EUR 1	358,498
PFIZER INC COM	436,261
PFIZER INC COM US\$0.05	2,804,829
PHILIP MORRIS INTERNAT -W/I (UN)	1,799,118
PHILIP MORRIS INTL COM STK NPV	923,812
PHILIPS LIGHTING NEWCO BV	59,988
PHILLIPS 66	1,020,938
PHOENIX GROUP HOLDINGS PLC GBP0.1	56,445
PICC PROPERTY CA 'H' CNY1	145,699
PIEDMONT OFFICE REALTY CLASS A	42,985
PIGEON CORP NPV	29,786
PING AN INSURANCE (H) CO NPV	373,203
PINNACLE WEST, COM US\$2.50	172,552
PIONEER NATURAL RES US\$0.01	220,882
PKO BANK PLOSKI SA PLN1	127,674
PNC FINANCIAL SVCS COM USD5	986,680
POLARIS INDUSTRIES INC USD0.01	79,532
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	153,864
POPULAR INC USD0.01	60,810
PORSCHE AUTO HL SE NON ATG PRF NPV	145,501
PORTLAND GENERAL ELECTRIC CO	60,054
POSCO KRW5000	430,092
POST HOLDINGS INC	46,204
POSTAL SAVINGS BANK OF CHI H CNY1	60,573
POSTE ITALIANE SPA	170,337
POWER ASSETS HOLDINGS LTD HKD1	121,872
POWER CORP CANADA,COM NPVSUBORD VOTING	215,778
POWER FINL CORP,COM NPV	151,526
POWSZECHNY ZAKLAD UBEZPIECZE	120,079
PPG INDS,COM STK US\$1.666	377,014
PPL CORP COM USD0.01	414,873
PRESIDENT CHAIN CORP TWD10	33,403
PRINCIPAL FINANCIAL GP USD0.01	299,536
PROASSURANCE CORP USD.01	41,433
PROCTER & GAMBLE CO/THE USD1 (UN)	3,976,935
PROCTER & GAMBLE COM NPV	3,575,965
PROGRESSIVE CORP(OHIO) COM \$1	539,984
PROLOGIS INC USD0.01	570,130
PROSIEBEN SAT.1 MEDIA AG REG	81,321
PROSUS EUR0.05	249,735
PROSUS N.V. EUR0.05	977,449
PROXIMUS SA NPV	95,630
PRUDENTIAL CORP ORD 5P	965,748
PRUDENTIAL FIN INC USD 0.01	927,880
PRUDENTIAL GBP0.05	1,606,391
PRYSMIAN SPA EUR0.1 (IM)	97,851
PRYSMIAN SPA EUR0.10	447,938
PSP SWISS PROPERTY CHF 10.5	82,653
PTC INC	46,412
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	120,852
PTT GLOBAL CHEMICAL PCL FOR	59,712
PTT PCL/FOREIGN THB1	483,560
PUBLIC BANK NHD MYR1 (MALAYSIA)	192,323
PUBLIC SERV CO NM COM USD5	44,327
PUBLIC SERVICE ENTCOM STK NPV	495,273
PUBLIC STORAGE INC USD.1	373,771
PUBLICIS GROUPE SA EUR0.4	178,422
PULTE GROUP INC USD0.01	154,018

PUMA AG DM5	41,514
PVH CORP USD1	95,715
QBE INSURANCE GROUP LTD (AU)	258,805
QIAGEN N.V. EUR0.01 (GY)	47,089
QORVO INC COM USD0.0001	121,214
QUAL COMM INC STK US\$0.0001	1,472,877
QUANTA COMPUTER INC TWD10	105,967
QUANTA SERVICES INC USD00001	87,862
QUEST DIAGNOSTICS COM US\$0.01	220,273
QUILTER PLC GBP0.01	47,131
QURATE RETAIL GROUP INC USD0.01	63,496
RAIA DROGASIL SA	33,767
RAIA DROGASIL SA COM NPV	667,081
RAIFFEISEN INTL BK INTL NPV	60,147
RAKUTEN INC COM STK	116,283
RALPH LAUREN CORP USD0.01	78,745
RAMSAY HEALTHCARE NPV	39,386
RANDSTAD HLDGS NV EUR0.10	124,568
RAYMOND JAMES FINANCIAL USD.01	131,597
RAYTHEON CO USD0.01	295,610
RAYTHEON COM STK USD0.01	690,433
REALTY INCOME CORP USD1	266,807
RECKITT BENCK GRP ORD GBP0.10	1,139,138
RECKITT BENCKISER ORD GBP0	629,400
RECRUIT HLDGS CO L NPV	557,410
RECRUIT HOLDINGS CO LTD	377,177
RED ELECTRICA CORPORACION SA EUR0.5	140,946
REGENCY CENTERS CORP USD0.01	119,676
REGENERON PHARMACEUTICALS	198,176
REGENERON PHARMACEUTICALS INC COM	1,910,047
REGIONS FINANCIAL CORP	261,875
REINSURANCE GRP OF AM US\$0.01	131,480
RELIANCE INDUSTRIES LTD INR10	328,174
RELIANCE STEEL AND ALUMINUM	100,333
RELX PLC GBP0.1444 (LN)	469,517
REMGRO ZAR0.01	36,031
RENAISSANCERE HLDGS LTD USD1	109,900
RENAULT ORD EUR3.81	418,914
RENESAS ELECTRONICS CORP	30,003
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	122,706
REPSOL SA (RG) EUR1	612,933
REPSOL SA EUR1	946,681
REPUBLIC SERVICES INC USD0.01	251,181
RESMED INC USD0.004	169,748
RESONA HLDGS INC NPV	247,346
RESTAURANT BRANDS INTERN (CT)	110,496
REXEL SA EUR5	97,378
RHEINMETALL AG DEM5	99,135
RICHEMONT(CIE FIN) CHF1 (REGD)	3,248,526
RICOH CO., Y50	188,123
RIGHTMOVE ORD GBP0.001	38,735
RIO TINTO NPV	427,844
RIO TINTO PLC GBp0.1 (LN)	1,045,200
RIOCAN REAL ESTATE INV TST NPV	119,578
ROBERT HALF INTL COM US\$1	88,661
ROCHE HLDGS AG CHF100 (BR)	52,077
ROCHE HLDGS AG GENUSSSCHEINE NPV	918,745
ROCHE HLDGS AG GENUSSSCHEINE, NPV	2,706,694
ROCKWELL AUTOMATION	239,639
ROCKWELL AUTOMATION COM USD1	221,397
ROGERS COMMUNICATIONS INC-B (CT)	270,779
ROHM COM Y50	105,947
ROLLINS INC USD1	31,604
ROLLS ROYCE ORD GBP1.50	289,518
ROPER INDUSTRIES INC USD0.01	339,448
ROSNEFT OIL COMPANY RUB0.01 (RX)	173,647
ROSS STORES,CMN US\$0.01	399,224
ROYAL BANK OF CANADA (CT)	1,915,611

ROYAL BANK OF SCOTLAND GROUP GBP1	243,902
ROYAL CARIBBEAN CRUISES LTD (UN)	236,588
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	526,857
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	2,731,090
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	2,699,755
ROYAL MAIL PLC	105,028
RPM INTERNATIONAL INC USD0.01	68,183
RSA INSURANCE GROUP PLC GBP0.01	138,458
RUBIS EUR1.25	34,307
RUMO SA	41,922
RWE AG NPV	668,126
RYDER SYSTEM INC,COM US\$0.50	65,870
S&P GLOBAL INC USD1	543,210
SABANCI HOLDINGS TRY1	66,958
SABESP CIA SANEAME COMNPV	71,947
SAFRAN EUR0.20	574,053
SAGE GROUP PLC/THE GBP0.01	127,927
SAINSBURY (J) ORD GBP0.28571428	164,268
SAIPEM SPA	63,265
SALESFORCE.COM NPV	886,483
SAMPO OYJ SER'A'NPV	352,097
SAMSUNG C&T CORPORATION	100,192
SAMSUNG ELECT PFD KRW5000	496,003
SAMSUNG ELECTRO-MECH KRW5000	30,473
SAMSUNG ELECTRONIC GDR	767,663
SAMSUNG ELECTRONIC KRW100	2,035,968
SAMSUNG ELECTRONIC KRW5000	3,517,249
SAMSUNG FIRE+MARINE KRW5000	126,038
SAMSUNG HEAVY INDS KRW5000	58,489
SAMSUNG LIFE INSURANCE CO KRW500	65,968
SAMSUNG SDI KRW5000, KRW5000	131,327
SAMSUNG SDS CO LTD KRW500	32,631
SANDS CHINA LTD USD0.01	166,452
SANDS CHINA LTD USD0.01	328,297
SANDVIK AB NPV	258,847
SANLAM ZAR0.01	150,793
SANMINA CORP USD0.01	59,601
SANOFI EUR2	2,149,033
SANOFI EUR2 (FP)	1,815,427
SANTANDER CONSUMER USA HOLDI	59,289
SANTEN PHARMACEUTICAL,Y50	39,414
SANTOS,A\$0.25	132,557
SAP AG NPV	1,219,535
SAPUTO GROUP INC	92,818
SARTORIUS AG-VORZUG	40,584
SASOL NPV	232,748
SBA COMMUNICATIONS CORP COM USD0.01 CL A	179,561
SBA COMMUNICATIONS CORP USD0.01	175,599
SBERBANK RUB3 (RX)	519,659
SBI HOLDINGS INC NPV	74,924
SCENTRE GROUP	243,783
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	111,129
SCHLUMBERGER LTD COM COM	209,398
SCHLUMBERGER LTD USD0.01 (UN)	973,355
SCHNEIDER ELECTRIC EUR4.00	1,239,827
SCHNEIDER SA ELECTRIC EUR8.0 (FP)	778,881
SCHWAB CHARLES CORP COM NEW	323,334
SCHWAB(Charles) CORP US\$0.01	482,885
SCOR SE EUR7.876972 (FP)	163,198
SCOUT24 AG	40,140
SEAGATE TECHNOLOGY USD0.00001	321,343
SEALED AIR CORP COM USD0.01	107,055
SECOM CO,Y50	251,168
SECURITAS AB SWKR1 SER 'B'	105,351
SEEK LTD NPV	32,539
SEGRO PLC ORD GBP0.10	143,230
SEI INVESTMENTS CO USD.01	50,168
SEIKO EPSON CORP NPV	62,005

SEKISUI CHEMICAL, Y50	108,914
SEKISUI HOUSE, ORD Y50	274,372
SEMICONDUCTOR MANUFACTURING USD0.0004	42,059
SEMPRA ENERGY CORP COM NPV	558,686
SENSATA TECHNOLOGIES HOLDING EUR0.01	98,805
SERVICE CORP INT,COM US\$1	51,781
SERVICE PROPERTIES TRUST USD0.01	67,681
SERVICENOW INC USD0.001	305,999
SES (FP)	105,780
SES (LX)	42,632
SEVEN & I HOLDINGS NPV	587,640
SEVERN TRENT PLC GBP0.9789	129,791
SEVERSTAL RUB0.01 (RX)	46,192
SG HOLDINGS CO LTD	34,637
SGS HOLDING SWF20 (REGD)	169,116
SHAW COMMUNICATIONS 'B'	171,325
SHERWIN WILLIAMS,CMN US\$1	436,359
SHIMADZU CORP NPV	44,221
SHIMANO INC Y50	126,507
SHIMAO PROPERTY HOLDINGS CNY0.1	62,117
SHIMIZU CONSTRUCTION CO,Y50	115,864
SHIN KONG FIN HLDG CO TWD10	53,462
SHINETSU CHEMICAL, Y50	583,146
SHINHAN FIN GROUP KRW5000	311,049
SHIONOGI & CO,Y50	170,629
SHISEIDO CO,Y50	304,388
SHIZUOKA BANK,ORD Y50	59,395
SHOPIFY INC CLASS A (CT)	200,787
SHOWA DENKO KK,Y50	48,842
SIAM CEMENT CO THB1 (NVDR)	172,612
SIAM CEMENT CO THB1(ALIEN MARK, ET)	34,562
SIAM COMM BANK THB10 (ALIEN)	174,789
SIDER NACIONAL CIA NPV	49,851
SIEMENS AG-REG (GY)	1,605,236
SIEMENS HEALTHINEERS AG	33,312
SIKA AG -ORDSHR VOTING BO	327,097
SIKA AG REG CHF0.01	210,257
SIMON PROPERTY COM USD0.0001	542,149
SINGAPORE EXCHANGE LTD SGD0.01	32,763
SINGAPORE TELECOM LTD (SP)	332,162
SINO LAND CO. HK\$1.00	31,154
SINOPHARM GROUP CO-H	61,173
SIRIUS XM HOLDINGS INC USD0.001	58,040
SITE CENTERS CORP USD0.1	50,151
SK C&C CO LTD	109,170
SK ENERGY CO LTD NPV	228,169
SK HYNIX INC KRW5000 (KP)	564,174
SK TELECOM KRW500	107,987
SKAND ENSKILDA BKN SER'A'NPV	329,760
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	297,745
SKANSKA AB SER 'B' SEK3 (SWEDEN)	209,012
SKF AB SER 'B' NPV	140,266
SKYWORKS SOLUTIONS USD0.25	146,576
SL GREEN REALTY CORP USD0.01	121,452
SMC CORP NPV	473,328
SMC CORP Y50	282,098
SMITH & NEPHEW ORD USD0.20	251,901
SMITHS GROUP ORD GBP 0.375	134,981
SMUCKER (JM) CO COM NPV	212,488
SMURFIT KAPPA GROUP PLC EUR0.001 UK LINE (LN)	147,595
SNAM SPA EUR1	216,661
SNAP-ON INC COM STK US\$1	110,343
SNC-LAVALIN GROUP INC NPV	56,131
SOC GENERALE ORD SHS EUR1.25	1,041,438
SODEXO	188,882
SOFTBANK CORP	303,219
SOFTBANK GROUP CO NPV	1,085,410
S-OIL CORP KRW2500	50,711

SOJITZ HOLDINGS CP NPV	98,389
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	164,919
SONIC HEALTHCARE AUD0.20	135,216
SONOCO PRODUCTS CO COM NPV	50,091
SONOVA HOLDING AG REG CHF0.05	138,624
SONY CORP, Y50	1,116,976
SONY FINANCIAL HLDGS INC	41,656
SOUTH32 LTD (AT)	109,032
SOUTHERN CO COM US\$5	1,071,647
SOUTHWEST AIRLINES COM US\$1	111,152
SOUTHWEST GAS CORP,CMN US\$1	50,723
SPAR GROUP LTD NPV	43,239
SPIRAX SARCO ENGINEERING PLC GBP0.269231	45,588
SPIRIT AEROSYSTEMS HOLD-CL A NPV	45,944
SPIRIT REALTY CAPITAL INC USD0.05	58,188
SPLUNK INC USD0.001	115,720
SPOTIFY TECHNOLOGY S A COM EUR0.025	230,923
SPOTIFY TECHNOLOGY SA EUR0.000625	85,410
SPRINT CORP W/I USD0.01	87,089
SQUARE INC A USD0.000001	135,182
SS&C TECHNOLOGIES HOLDINGS	74,727
SSE PLC GBP 0.5	519,565
ST JAMES'S PLACE ORD 15P	107,857
STANDARD BK GR LTD ZAR0.10	309,567
STANDARD CHARTERED PLC USD0. (LN)	630,185
STANLEY BLACK & DECKER INC USD2.5	309,254
STARBUCKS CORP	1,054,499
STARBUCKS CORP COM	1,929,117
STARWOOD PROPERTY TRUST INC USD0.01	78,550
STATE BANK OF INDIA INR1	108,049
STATE STREET CORP COM US\$1	389,484
STD LIFE ABERDEEN ORD GBP0.1396825396	252,258
STEEL DYNAMICS INC USD0.01	109,644
STERIS PLC USD75	132,952
STIFEL FINANCIAL CORP USD0.15	42,141
STMICROELECTRONICS NV EUR1.0 (FP)	168,217
STOCKLAND NPV	177,020
STORA ENSO OYJ NPV SER 'R'	145,514
STORE CAPITAL CORPORATION COM USD0.01	282,225
STOREBRAND AS 'A' NWKR5	45,413
STRAUMANN HOLDING AG-REG CHF 0.1	53,767
STRYKER CORP COM US\$0.10	670,762
SUBSEA 7 SA USD2	53,159
SUEZ ENVIRONNEMENT EUR4	186,694
SUL AMERICA SA UNITS	43,848
SUMITOMO CHEMICAL CO,Y50	198,394
SUMITOMO CORP, Y50	443,969
SUMITOMO ELECTRICAL, ORD Y50	236,632
SUMITOMO HEAVY INDS,Y50	48,902
SUMITOMO METAL MINING, Y50	150,939
SUMITOMO MITSUI FIN GRP NPV	1,276,740
SUMITOMO MITSUI TRUST HOLDINGS	328,772
SUMITOMO REALTY & DEV,ORD Y50	229,663
SUMITOMO RUBBER Y50	53,345
SUN COMMUNITIES INC USD0.01	55,833
SUN HUNG KAI PROPERTIES,HK\$0.5	414,011
SUN LIFE FINANCIAL INC (CT)	522,075
SUNCOR ENERGY INC (CT)	932,386
SUNCOR ENERGY INC COM NPV 'NEW'	1,107,805
SUNCORP GROUP LTD	222,732
SUNTORY BEVERAGE & FOOD LTD	90,057
SUNTRUST BANKS ,CMN US\$1	497,399
SURGUTNEFTEGAS PJSC RUB1 (RX)	136,082
SUZANO PAPEL E CELULOSE SA	41,926
SUZUKEN CO LTD JPY50	58,764
SUZUKI MOTOR CORP Y50	320,651
SVB FINANCIAL GROUP USD.001	117,129
SVENSKA CELLULOSA AB B SHS	34,402

SVENSKA HANDELSBANKEN A SHS	326,289
SWATCH GRP AG-B CHF2.25	122,586
SWEDBANK AB A SHARES	362,480
SWEDISH MATCH SEK1.20	100,193
SWIRE PACIFIC 'A' ORD HK\$0.60	94,484
SWIRE PROPERTIES LTD HKD1	43,890
SWISS LIFE HOLDING AG	334,776
SWISS PRIME SITE CHF25.6	132,948
SWISS RE AG ORD SHS CHF0.1	834,763
SWISSCOM AG CHF9 (REGD)	232,124
SYDNEY AIRPORT NPV(STAPLED SECURITY)	38,600
SYMANTEC CORP. COM US\$0.01	266,101
SYMRISE AG	130,741
SYNCHRONY FINANCIAL USD0.001	461,413
SYNNEX CORP USD0.001	73,515
SYNOPSIS COM STK US\$0.01	197,992
SYSCO CP,US\$1	577,483
SYSMEX CORP NPV	82,217
T & D HOLDINGS NPV	171,979
T GARANTI BANKASI TRY1	105,038
T IS BANKASI SER'C'TRY1	76,468
T MOBILE US INC USD0.0001	358,927
T ROWE PRICE GROUP INCUSD0.2	343,516
TAB CORP HLDGS A\$1	40,209
TAIHEIYO CEMENT CORP	59,423
TAISEI CORP,ORD Y50	159,965
TAISHIN FINANCIAL TWD10	42,145
TAIWAN CEMENT TWD10	119,852
TAIWAN COOPERATIVE FINANCIAL	39,309
TAIWAN MOBILE CO TWD10	90,652
TAIWAN SEMICON MAN TWD10	1,489,226
TAIWAN SEMICONDUCTOR TWD10	2,590,003
TAKASHIMAYA CO LTD	49,427
TAKEDA PHARMACEUTICAL NPV	669,242
TAKE-TWO INTERACTIVE USD.01	92,127
TALANX AG	47,816
TAPESTRY INC USD0.01	111,020
TARGA RESOURCES CORP USD0.001	142,129
TARGET CORP COM STK	1,915,090
TARGET CORP USD0.1669	1,174,373
TATA CON SVS INR1	98,107
TATA MOTORS LTD INR2	82,672
TATE & LYLE ORD 25P	59,574
TATNEFT CLS RUB1 (RX)	156,351
TAYLOR MORRISON HOME CORP A USD0.00001	50,425
TAYLOR WIMPEY GBP0.01	120,354
TC ENERGY CORP (CN)	702,089
TCF FINANCIAL CORP USD1	44,131
TD AMERITRADE HLDG USD0.01	130,067
TDK CORP (JT)	201,755
TE CONNECTIVITY LTD CHF1.37	411,066
TECH DATA CORP USD0.0015	159,421
TECHNI CN COM USD1	931,240
TECHNIPFMC PLC USD1 (FP)	219,792
TECHTRONIC INDUSTRIES HKD0.1	95,284
TECK RESOURCES LTD-CLS B (CT)	168,901
TEGNA INC USD1	50,268
TEIJIN, Y50	67,830
TELE2 AB B SHS	122,085
TELECOM CORP OF NEW ZEALAND (NZ)	103,984
TELECOM ITALIA DI RISP EUR.55	122,701
TELECOM ITALIA SPA NPV	273,684
TELEDYNE TECHNOLOG COM USD0.01	49,032
TELEF BRASIL	140,650
TELEFLEX INC USD1	145,705
TELEFONICA SA EUR1	1,143,793
TELEKOMUNIKASI INDONESIA PER IDR50	145,701
TELENOR ASA ORD NOK6	277,134

TELEPERFORMANCE EUR2.5	148,461
TELEPHONE AND DATA SYSTEMS USD0.01	62,228
TELIA CO AB (SS)	323,305
TELKOM SA SOC LTD ZAR1	41,498
TELSTRA CORP LTD NPV	295,641
TELUS CORPORATION COM NPV (NON CANADIAN)	132,970
TEMENOS GROUP AG CHF5	65,018
TENAGA NASIONAL BHD. MY\$1	185,226
TENARIS SA USD1 (IM)	59,628
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	32,699
TENCENT HLDGS LIMITED COMMON STOCK	3,242,388
TENCENT HOLDINGS LTD HKD0.00002	267,317
TENET HEALTHCARE CORP USD0.05	97,789
TERADYNE INC,CMN US\$0.125	49,705
TERNA SPA	157,165
TERUMO,ORD Y50	219,585
TESCO ORD 5P	712,828
TESLA MOTORS INC USD0.001	219,404
TEVA PHARMA ILS0.1 UTS	186,566
TEXAS INSTRUMENTS INC COM	979,623
TEXAS INSTRUMENTS INC USD1 (US)	1,259,097
TEXTRON INC, COM STK US\$0.125	171,284
THAI OIL PCL-FRGN NPV	50,487
THALES EUR3	149,126
THANACHART CAPITAL FOREIGN THB10	50,263
THE SHANGHAI COMMERCIAL & SA TWD10	34,892
THERMO ELECTRON COM US\$1	1,088,209
THERMO FISHER CORP	1,132,610
THOMSON-REUTERS CP COM NPV(POST REV S (CN)	234,522
THYSSEN KRUPP AG NPV	217,828
TIFFANY & CO USD0.01	130,491
TIS INC. NPV	79,418
TJX CO COM US\$1	765,713
TJX COS INC COM NEW	1,947,016
T-MOBILE US INC COM	626,792
TOBU RAILWAY,Y50	122,927
TOHO CO,ORD Y500	33,880
TOHOKU ELECTRIC POWER,ORD Y500	92,759
TOKIO MARINE HLDG NPV	734,421
TOKYO ELEC POWER CO,Y500	467,672
TOKYO ELECTRON,Y50	353,789
TOKYO GAS CO,Y50	247,240
TOKYO TATEMONO CO Y50	42,231
TOKYU CORP, Y50	164,486
TOKYU FUDOSAN HOLDINGS CORP	60,781
TOLL BROTHERS INC USD0.01	94,412
TOPPAN PRINTING,ORD Y50	128,434
TORAY INDUSTRIES, Y50	240,001
TORONTO-DOMINION BANK (CT)	1,719,958
TORONTO-DOMINION COM NPV	212,896
TOSHIBA CORP, Y50	310,882
TOSOH CORP,ORD Y50	63,246
TOTAL EUR2.5	2,335,049
TOTAL SA EUR2.5 (FP)	3,042,247
TOTO,Y50	82,468
TOYOTA INDUSTRIES CORP JPY50	194,791
TOYOTA MOTOR CO,Y50	3,455,600
TOYOTA MOTOR CORP NPV	2,684,961
TOYOTA TSUSHO CORP Y50	167,599
TRACTOR SUPPLY CO COM	336,402
TRACTOR SUPPLY CO US\$0.008	134,423
TRANSDIGM GROUP INC USD0.01	315,288
TRANSOCEAN LTD CHF15 (UN)	97,359
TRANSUNION USD0.01	99,230
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	260,341
TRAVELERS CO INC COM NPV	797,378
TRAVIS PERKINS ORD 10P	76,183
TREASURY WINE ESTATES LTD	58,824

TREEHOUSE FOODS IN COM USD0.01	46,992
TREND MICRO Y50	35,105
TRIMBLE NAVIGATION COM NPV	63,680
TRINITY INDUSTRIESCOM STK US\$1	45,598
TUI AG DI (LN)	117,140
TUPRAS (T PETR RAF) TRY1	83,129
TURKCELL ILETISIM TRY1	62,761
TURKIYE GARANTI BK TRY1	215,805
TURKIYE HALK BANKASI TRY 1	47,240
TURKIYE VAKIFLAR BANKASI TRY1	56,079
TWILIO INC A USD0.001	84,535
TWITTER INC USD0.000005	255,180
TWO HARBORS INVESTMENT CORP	43,235
TYSON FOODS INC CL 'A' COMUS\$0.10	422,148
UBE INDUSTRIES, Y50	44,069
UBER TECHNOLOGIES INC USD0.00001	36,018
UBI BANCA SCPA EUR2.50	76,313
UBISOFT ENTERTAINMENT EUR0.0775 (FP)	40,366
UBS GROUP AG 0.1 (SE)	885,379
UCB NPV	118,468
UDR INC COM USD0.01	169,672
UGI CORP COMMON NPV	85,434
ULTA SALON COSMETICS & FRAGR USD0.01	92,365
ULTRAPAR PARTICIPACOES SA	86,769
UMICORE	121,725
UMICORE NPV	207,895
UMPQUA HOLDINGS CORP NPV	42,163
UNI CHARM CORP. Y50	125,554
UNIBAIL RODAMCO WESTFIELD EUR0.5 (NA)	369,129
UNICREDIT SPA	919,520
UNILEVER NV EUR0.16	1,138,317
UNILEVER PLC ORD GBP0.031111	850,371
UNION PAC CORP COM	643,920
UNION PACIFIC CORP COM US\$2.50	1,365,369
UNIPER SE	275,313
UNIPOL GRUPPO FINANZIARIO SP	123,073
UNIPOLSAI ASSICURAZIONI SPA	55,458
UNI-PRESIDENT ENTERPRISESTWD10	161,034
UNITED CONTINENTAL HOLDINGS USD0.01	137,706
UNITED MICROELECTRONICS CORPTWD10	135,037
UNITED NATURAL FOODS USD0.01	51,829
UNITED OVERSEAS BK,SIN\$1	355,701
UNITED PARCEL SERVICE - CL BUSD0.01	1,166,564
UNITED RENTALS INC USD0.01	175,775
UNITED STATES STEEL CORP USD1	50,498
UNITED TECHNOLOGIES CORP COM	629,731
UNITED TECHNOLOGIES CORP USD (UN)	1,554,955
UNITED UTILITIES G ORD GBP5.00	154,854
UNITEDHEALTH GROUP INC COM	2,795,645
UNITEDHEALTH GROUP INC USD0.01US\$0.01	2,412,644
UNIVAR INC USD0.01	50,434
UNIVERSAL HEALTH SVCS B USD.01	184,283
UNUM GROUP COM USDO.10	145,640
UPM KYMMENE OY EURNPV	308,309
US BANCORP COM USD0.01	1,207,810
US FOODS HOLDING CORP	189,165
V F CORP COM	392,747
VAIL RESORTS COM US\$0.01	59,777
VALE RIO DOCIE (CIA) COM NPV	738,746
VALEO SA EUR1	232,528
VALERO ENERGY CORP USD0.01	997,425
VARIAN MEDICAL SYSTEMS INC USD1	70,865
VEDANTA LTD ORD INR10	78,331
VEEVA SYSTEMS INC-CLASS A	127,186
VENTAS INC COM. USD 0.25	401,916
VEOLIA ENVIRONMENT EUR5	342,423
VEREIT INC USD0.01	186,862
VERISIGN INC USD0.001 (US)	127,606

VERISK ANALYTICS INC	COM STK	498,274
VERISK ANALYTICS INC-CLASS A USD 0.001		220,357
VERIZON COMMS COM USD0.10 (UN)		4,305,289
VERTEX PHARMACEUTICALS INC COM		973,279
VERTEX PHARMACEUTICALS USD0.01		282,182
VESTAS WIND SYSTEM DKK1		532,249
VESTAS WIND SYSTEM DKK10		205,166
VF CORP,COM STK NPV		328,571
VIACOM INC NEW CL'B' NON-VTG USD0.001		206,990
VICINITY CENTRES		99,951
VIFOR PHARMA AG CHF0.01		95,482
VINCI EUR 2.50		871,695
VINCI EUR2.50		552,398
VISA INC COM CL A STK		3,863,217
VISA INC-CLASS A SHRS		2,402,325
VISTEON CORP		79,761
VISTRA ENERGY CORP		187,204
VIVENDI SA EUR5.50		494,962
VMWARE INC-CLASS A		76,178
VODACOM GROUP (PTY) LTD		92,941
VODAFONE GROUP PLC USD0.2095		1,890,402
VOESTALPINE AG NPV		78,094
VOLKSWAGEN AG NON VTG PRF NPV		1,085,316
VOLKSWAGEN AG ORD NPV		179,337
VOLVO AB SER'B' NPV (POST SPLT)		398,815
VONOVIA SE		350,529
VORNADO REALTY TST COM US\$0.04		163,386
VOYA FINANCIAL INC USD0.01		200,496
VTB BANK PJSC RUB0.01((RX)		84,113
VULCAN MATERIALS CO COM		1,087,814
VULCAN MATERIALS,COM US\$1		205,817
WABTEC CORP USD0.01		161,595
WALGREENS BOOTS ALLIANCE INC USD0.01		853,854
WALMART DE MEXICO SER V		246,293
WALMART INC COM		2,273,030
WAL-MART STORES,COM US\$0.10		3,013,346
WALT DISNEY CO		828,960
WANT WANT CHINA HOLDINGS USD0.02		29,430
WARTSILA OYJ ABP SER 'B' EUR3.50		33,796
WASTE CONNECTIONS INC (CT)		228,402
WASTE MANAGEMENT INC USD0.01		593,833
WATERS CORP COM US\$0.01		151,041
WEC ENERGY GROUP INC USD0.01		402,047
WEIR GROUP ORD 12.5P		29,616
WELLCARE HEALTH PLANS INC USD0.01		178,597
WELLS FARGO & CO COM USD1 2/3		3,948,551
WELLTOWER INC COM REIT		1,904,142
WELLTOWER INC USD1		529,158
WESCO INTERNATIONAL INC USD0.01		61,365
WESFARMERS LTD NPV		561,955
WEST JAPAN RAILWAY JPY50000		306,555
WESTERN DIGITAL CORP USD.01		385,139
WESTERN UNION COMP COM STK USD0.01		178,440
WESTN DIGITAL CORP COM		1,971,899
WESTON(GEORGE),COM NPV		153,563
WESTPAC BANKING CORP (AU)		1,124,772
WESTROCK CO COM USD0.01		196,416
WEYERHAUSER CO,COM US\$1.25		322,074
WH GROUP LTD USD0.0001		139,997
WHARF HDGS,HK\$1		72,853
WHARF REAL ESTATE INVESTMENT		116,525
WHEATON PRECIOUS METALS CORP (CT)		145,982
WHEELLOCK & COMPANY HK\$0.50		30,445
WHIRLPOOL CORP, COM STK US\$1		240,518
WHITBREAD ORD GBP 0.76797385		114,705
WILLIAMS COMPANIES COM US\$1		416,121
WILLIAMS SONOMA USD.01		62,621
WILLIS TOWERS WATSON PLC USD0.000304635		303,611

WILMAR INTERNATIONAL LTD SGD0.5	102,278
WIRECARD AG NPV	119,118
WISTRON CORP TWD10	58,757
WOLTERS KLUWER CVA EUR0.12	237,519
WOOD GROUP (JOHN) PLC GBP0.042857	49,821
WOODSIDE PETROLEUM,ORD A\$0.50	410,559
WOOLWORTHS A\$0.25	526,709
WOORI FINANCIAL GROUP INC	109,812
WORKDAY INC	176,011
WORLD FUEL SERVICES USD0.01	97,689
WORLDLINE SA EUR0.68	35,134
WP CAREY INC	147,303
WPP PLC GBP0.1	398,105
WPP PLC ORD GBP0.10	2,587,778
WYNDHAM HOTELS & RESORTS INC USD0.01	32,439
WYNN RESORTS LTD USD0.01	154,342
XCEL ENERGY USD2.5	487,334
XEROX HOLDINGS CORP USD1	152,060
XILINX INC COM US\$0.01	235,946
XPO LOGISTICS INC 0.001	110,586
XYLEM INC W/I	152,021
YAHOO JAPAN CORP JY50000	112,173
YAKULT HONSHA, Y50	43,985
YAMADA DENKI CO Y50	84,740
YAMAHA CORP,Y50	47,017
YAMAHA MOTOR,Y50	115,450
YAMANA GOLD INC (CT)	52,092
YAMATO HOLDINGS CO NPV	90,053
YANDEX NV A EUR0.01	64,581
YARA INTERNATIONAL ASA	181,844
YASKAWA ELECTRIC, Y50	62,548
YOKOGAWA ELECTRIC,ORD Y50	29,347
YOKOHAMA RUBBER CO,ORD Y50	42,138
YUANTA FINANCIAL HOLDING CO LT TWD10	109,593
YUM BRANDS NPV	426,495
YUM CHINA HOLDINGS INC USD0.01	194,346
ZALANDO SE	42,936
ZEBRA TECHNOLOGIES CORP CL A	236,965
ZIMMER BIOMET HLDGS INC COM	608,585
ZIMMER HLDGS INC COM USD0.01 (UN)	331,804
ZIONS BANKCORPORATION NPV	103,595
ZOETIS INC USD0.01	494,103
ZURICH FINANCIAL SERVICES AG CHF0.1	1,359,178
Grand Total	973,640,102

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
Q Park, Charlwood Road,	Other	Horley

Private Equity Fund Name	Inception Year
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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