

Equity Index Funds

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

Total Holdings as at 31st December 2018

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	145,542.98
3M CO USD0.01 (US)	1,220,153.06
A P MOLLER MAERSK A DKK1000	77,297.64
A2 MILK CO LTD	36,731.03
A2A SPA EUR0.52	38,986.19
AAC TECHNOLOGIES HOLDINGS IN	24,972.31
ABB LTD-REG CHF1.03 (SE)	567,808.78
ABBOTT LABS COM NPV	1,193,152.80
ABBVIE INC	1,144,097.51
ABERCROMBIE & FITCH 'A' COM \$	38,519.47
ABIOMED INC	87,861.48
ABN AMRO GROUP NV GDR W/I	194,811.86
ABSA GROUP LTD ZAR200	197,306.67
ACCENTURE PLC-CL A USD0.00002	947,195.29
ACCOR EUR 3	100,970.11
ACCRUALS	2,015,050.34
ACS ACTIVIDADES CONS Y SERV EUR0.5	337,176.67
ACTIVISION INC	309,428.86
ACUITY BRANDS INC USD0.01	27,914.72
ADECCO SA CHF1 (REGD)	179,889.16
ADIDAS AG NPV (GY)	473,138.83
ADIENT PLC USD0.001	83,606.41
ADMIRAL GROUP PLC GBP0.001	83,027.02
ADOBE INC USD0.0001	835,178.52
ADP PROMESSES EUR3	31,408.32
ADVANCE AUTO PARTS USD0.0001	124,887.75
ADVANCE INFO SERVICES THB1(ALIEN MKT)	134,292.65
ADVANCED MICRO DEV,CMN US\$0.01	133,724.56
ADVANTEST,Y50	26,448.92
ADYEN NA ORD SHS	25,086.75
AECOM TECHNOLOGY CORP USD0.01	73,778.32
AEGON NV EUR0.12	370,428.06
AENA AEROPUERTOS SHARES	124,636.28
AEON CO LTD JPY50	269,791.63
AERCAP HOLDINGS NV	131,403.88
AES CORP COM US\$0.01	299,512.79
AFFILIATED MANAGERS GROUP	72,423.73
AFLAC INC COM US\$0.10	602,222.98
AGCO CORP COM US\$0.01	64,578.66
AGEAS	235,216.21
AGGREKO PLC GBP0.04832911	40,725.98
AGILENT TECHNOLOGIES USD0.01	212,801.10
AGL ENERGY LTD	168,513.44
AGNC INVESTMENT CORP USD0.01	153,102.87
AGNICO EAGLE MINES LTD (CT)	117,595.64
AGRICULTURAL BANK OF CHINA	236,852.37
AIA GROUP LTD USD1	1,133,073.34
AIR FRANCE KLM EUR1	135,755.00
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	672,055.43
AIR PRODUCTS & CHEMS COM US\$1	394,929.35

AIRBUS SE	737,853.75
AIRPORTS OF THAILAND PCL FOR THB1	54,483.40
AISIN SEIKI CO,Y50	164,930.72
AJINOMOTO CO., Y50	146,921.71
AKAMAI TECHNOLOGIES INCUSD \$0.01	59,957.20
AKBANK TRY1	100,571.69
AKZO NOBEL EUR2	271,178.59
ALBEMARLE CORP COM STK NPV	96,174.91
ALCOA CORP USD0.01	135,824.48
ALEXANDRIA REAL ESTATE EQUIT USD0.01	131,878.89
ALEXION PHARMACEUTICALS INC USD0.0001	246,588.63
ALFA LAVAL AB SEK10	41,361.59
ALFA SA 'A' NPV (CPO)	72,389.54
ALFRESA HOLDINGS CORP	112,874.15
ALIBABA GROUP HOLDING SP ADR USD0.000025	107,225.83
ALIGN TECHNOLOGY I COM USD0.0001	115,544.85
ALIMENTATION COUCHE-TARD -B (CT)	300,841.94
ALKERMES PLC USD0.01	29,311.34
ALLEGHANY CORP USD1	175,323.03
ALLEGION PLC USD0.01	47,389.33
ALLERGAN PLC	820,301.76
ALLETE INC	39,609.11
ALLIANCE DATA SYSTEMS CORP USD0.01	49,596.32
ALLIANT ENERGY CORP USD0.01	143,208.59
ALLIANZ SE-REG (GY)	2,007,181.69
ALLSTATE CORP COM STK US\$0.01	521,752.98
ALLY FINANCIAL INC USD0.1	263,426.13
ALNYLAM PHARMACEUTICALS INC USD0.01	43,182.66
ALPHABET INC/CA CL C	3,004,445.99
ALPHABET INC-CL A	2,667,849.33
ALPS ELECTRIC CO., Y50	68,805.79
ALSTOM RGPT EUR14	91,962.43
ALTRIA GROUP INC COM USD0.3333	1,182,158.50
ALUMINA LTD NPV	25,513.07
AMADEUS IT HOLDING SA A SHS EUR0.01	278,170.82
AMAZON.COM INC	4,779,844.02
AMBEV SA	306,859.92
AMBU A/S B DKK0.5	25,498.79
AMCOR LIMITED,ORD A\$1	178,544.81
AMDOCS ORD USD0.01	95,683.90
AMER FINL GROUP COM NPV	71,434.45
AMER SPORTS CORP SER A NPV	37,483.58
AMER. ELECTRIC POWER U\$6.50	637,666.75
AMEREN CORP COM USD0.01	263,229.78
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	478,426.82
AMERICAN AIRLINES GROUP INC	60,936.76
AMERICAN CAMPUS COMMUNITIES USD0.01	52,460.33
AMERICAN EAGLE OUTFITTERSUSD.01	46,057.69
AMERICAN EXPRESS COM US\$0.60	883,495.69
AMERICAN INTL GP,COM US\$2.50	969,655.23
AMERICAN TOWER CORP CL A USD0.01	634,986.01
AMERICAN WATER WORKS CO INC USD0.01	217,988.65
AMERIPRISE FINANCI COM STK USD0.01	243,498.34
AMERISOURCEBERGEN CORP USD0.01	373,923.11
AMETEK INC COM US0.01	161,851.19
AMGEN INC	1,357,973.18
AMOREPACIFIC (NEW) KRW5000	29,644.17
AMP LTD NPV (POST RECON0	112,811.32
AMPHENOL CORP-CL A USD0.001	229,005.43
ANADARKO PETROLEUM,CMN US\$0.10	324,836.51

ANALOG DEVICES INC USD0.167	343,419.76
ANDRITZ AG	42,393.16
ANGLO AMERICAN PLC USD0.5494 (LN)	411,170.45
ANGLOGOLD ZAR0.25 (SJ)	121,454.23
ANHEUSER-BUSCH IN NPV	844,900.80
ANHUI CONCH CEMENT'H' CNY1	47,996.80
ANNALY MORTGAGE MGMT USD0.01	247,878.95
ANSYS INC USD0.01	80,144.77
ANTHEM INC USD0.01	1,139,048.08
ANTOFAGASTA HLDGS ORD 5P	54,883.17
AON CORP USD1	373,686.21
AOZORA BANK LTD NPV	40,091.86
AP MOLLER - MAERSK A/S B DKK1000	261,046.92
APA GROUP NPV	111,669.28
APACHE CORP US\$1.25	221,430.83
APARTMENT INV MGMT CO 'A'	51,255.71
APPLE HOSPITALITY REIT INC	46,403.49
APPLE INC COM NPV	8,107,915.36
APPLIED MATERIALSCOM STK NPV	377,338.59
APTIV PLC COM USD0.01	231,258.07
AQUA AMERICA INC USD0.5	41,811.34
ARAMARK	125,524.36
ARC RESOURCES LTD	46,208.63
ARCELORMITTAL (NA)	334,413.79
ARCH CAPITAL GROUP COM USD0.01	144,116.96
ARCHER-DANIELS-MID COM NPV	625,593.61
ARCONIC INC	133,224.12
ARISTA NETWORKS INC	72,192.01
ARISTOCRAT LEISURE LTD	66,193.82
ARKEMA EUR10 (FP)	101,037.66
AROUNDTOWN SA	34,685.43
ARRIS INTERNATIONAL PLC	55,343.34
ARROW ELECTRONICS COM US\$1	197,012.18
ARTHUR J GALLAGHER USD1	153,592.92
ASAHI GLASS, ORD Y50	167,129.43
ASAHI GROUP HOLDINGS LTD	186,095.03
ASAHI INTECC CO LTD	24,678.54
ASAHI KASEI CORPORATION ORDY50	237,931.37
ASCENDAS REAL ESTATE INV TRT NPV	71,911.70
ASE INDUSTRIAL HOLDING CO LT TWD10	131,667.99
ASHLAND GLOBAL HOLDINGS INC	27,746.96
ASHTREAD GROUP PLC GBP0.1	132,381.74
ASML HOLDING NV EUR0.09	526,718.25
ASPEN INSURANCE HLGS USD0.15144	41,134.04
ASR NEDERLAND NV	117,278.81
ASSA ABLOY AB B SEK1	199,002.93
ASSICURAZ GENERALI, EUR1	744,077.55
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	149,103.58
ASSURANT INC NPV	111,081.08
ASSURED GUARANTY LTD USD0.01	75,565.51
ASTELLAS PHARMA NPV	399,419.79
ASTRAZENECA PLC USD0.25 (LN)	1,295,274.19
ASUSTEK COMPUTER TWD10	84,868.14
AT&T INC USD1	4,341,632.48
ATHENE HOLDING LTD-CLASS A	44,611.11
ATLANTIA SPA EUR1 (IM)	210,663.24
ATLAS COPCO AB A SHS	190,859.28
ATLAS COPCO AB B SHS	93,830.60
ATMOS ENERGY CORP NPV	66,529.76
ATOS EUR1	105,726.60

AU OPTRONICS CORP TWD10	103,686.25
AUCKLAND INTL AIRPORT LTD (NZ)	28,360.80
AURIZON HOLDINGS LTD	110,718.46
AUST & NEW ZEALAND BK GRP NPV	861,738.37
AUSTRALIAN STOCK EX NPV	91,951.03
AUTO TRADER GROUP PLC	32,371.80
AUTO.DATA PROCESS,COM US\$0.10	573,779.75
AUTODESK INC	188,933.31
AUTOLIV INC COM USD0.01	113,927.15
AUTONATION INC COM US\$0.10	70,436.66
AUTOZONE COM US\$0.01	232,175.30
AVALONBAY COMM COM USD0.01	315,131.20
AVERY DENNISON,COM US\$1	116,202.43
AVIS BUDGET GROUP COM STK USD0.01	98,697.47
AVIVA ORD 25P	556,577.72
AVNET INC.,CMN\$1	166,377.17
AVON PRODUCTS,COM US\$0.50	44,142.86
AXA EUR2.29	1,168,370.21
AXALTA COATING SYSTEMS LTD USD1	37,769.21
AXIATA GROUP BHD MYR1	25,147.32
AXIS BANK LTD INR2	99,653.11
AXIS CAPITAL HLDGS LTD USD0.10	97,376.61
B B & T CORPORATION COM US\$5	542,126.58
B3 SA BRASIL BOLSA BALCAO (BS)	195,250.78
BAE SYSTEMS ORD GBP0.025	375,940.35
BAIDU COM ADR	67,054.46
BAKER HUGHES, A GE CO, LLC	137,104.35
BALFOUR BEATTY PLC GBP0.5	59,932.74
BALL CORP COM NPV (UN)	202,075.00
BALOISE - HDLSG CHF0.1 (REGD)	143,669.99
BANCO BILBAO VIZCAYA ARGENTA	856,783.21
BANCO BPM SPA	98,342.43
BANCO DO BRASIL NPV	645,618.83
BANCO SANTANDER - CHILE	48,293.37
BANCO SANTANDER (BRASIL)	104,572.67
BANCO SANTANDER SA EUR0.5 (LN)	37,755.70
BANCO SANTANDER SA EUR0.5 (SQ)	2,254,786.87
BANGKOK BANK THB10 (ALIEN)	43,314.49
BANGKOK DUSIT MED SERVICE F THB0.1	37,914.42
BANK CENTRAL ASIA IDR125	50,744.46
BANK HAPOALIM BM ILS1	103,399.73
BANK LEUMI LE ISRAEL ILS1	139,420.61
BANK MANDIRI	85,225.46
BANK NEGARA INDONESIA PT IDR7500	48,588.04
BANK OF AMERICA CORP USD0.01 (UN)	3,491,995.03
BANK OF CHINA LTD - H CNY1	693,782.05
BANK OF COMMUNICATIONS-H CNY1	119,138.65
BANK OF IRELAND GROUP PLC (ID)	110,420.81
BANK OF KYOTO Y50	39,421.04
BANK OF MONTREAL (CT)	807,300.21
BANK OF NEW YORK MELLON CORP USD7.5	687,127.62
BANK OF NOVA SCOTIA (CT)	1,244,634.26
BANK OF QUEENSLAND A\$1.00	51,013.87
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	106,928.76
BANK RAKYAT INDONESIA IDR500	106,107.37
BANKIA SA EUR1	57,602.33
BANKINTER SA EUR 1.5 (REGD)	74,355.08
BARCLAYS BK ORD GBP0.25	989,700.91
BARLOW R0.05	37,958.87
BARRATT DEVELOPMENTS PLC GBP0.1	120,228.02

BARRICK GOLD CORP (CT)	268,859.88
BASF AG NPV	1,281,614.44
BAUSCH HEALTH COS INC (CT)	203,244.06
BAXTER INTERNATIONAL,CMN US\$1	361,244.43
BAYER AG NPV	1,057,268.80
BAYER MOTOREN WERK EUR1	707,109.80
BAYER MOTOREN WERK NON VTG, PRF EUR1	102,028.85
BB SEGURIDADE PARTICIPACOES	33,507.58
BCA POP EMILIA ROM EUR3	43,841.27
BCE INC (CT)	247,614.78
BCO BRADESCO SA COM NPV	195,966.13
BCO BRADESCO SA PRF NPV	844,197.48
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	152,430.60
BECTON DICKINSON & CO,COM US\$1	575,110.48
BED BATH & BEYOND COM US\$0.01	65,756.50
BEIERSDORF AS NPV (VAR)	57,744.83
BEIJIN ENTERPRISE HK\$0.10	50,569.48
BELLWAY ORD 12.5P	27,134.46
BEMIS CO COM US\$0.10	47,004.77
BENDIGO AND ADELAIDE AUD1	69,583.59
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	107,388.98
BERKLEY (WR) CORP,US\$0.20	127,172.79
BERKSHIRE HATHAWAY CL 'B' COM	3,527,532.83
BERKSHIRE HATHAWAY CL'A' US\$5	1,965,238.20
BERRY PLASTICS GROUP INC USD0.01	42,840.13
BEST BUY CO INC COM US\$0.10	248,069.18
BHARAT PETROLEUM CORP INR10	84,814.71
BHARTI AIRTEL LTD	60,350.72
BHP BILLITON LIMITED	1,414,559.15
BHP GROUP PLC	805,725.78
BID CORP LTD	107,944.56
BIDVEST GROUP, ZAR0.05	74,668.03
BIM BIRLESIK MAGAZALAR AS	40,213.26
BIOGEN IDEC INC COM USD0.0005	638,209.27
BIOMARIN PHARMACEUTICAL INC USD0.001	101,483.49
BLACKROCK INC USD0.01	576,412.84
BLUESCOPE STEEL LTD	28,202.74
BNP PARIBAS EUR2 (FP)	1,276,800.82
BOC HONG KONG HLDGS LTD HKD5	195,217.27
BOEING CO,CMN US\$5	1,953,751.42
BOLIDEN AB NPV (POST SPLIT)	98,773.77
BOLLORE EUR16	39,709.36
BOMBARDIER INC 'B' SUB VTG NPV	41,114.23
BOOKING HOLDINGS INC USD0.008	718,610.96
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	89,151.58
BORAL LIMITED NEW NPV	24,799.93
BORGWARNER INC USD 0.01	103,938.90
BOSKALIS WESTMINSTER-CVA EUR0.80	38,016.24
BOSTON PROPERTIES COM USD0.01	278,260.17
BOSTON SCIENTIFIC COM US\$0.01	387,064.84
BOUYGUES EUR1	186,926.49
BP ORD US0.25	3,040,355.96
BRAMBLES LTD (AU)	193,687.26
BRENNTAG AG	107,605.33
BRF-BRASIL FOODS S COM NPV	70,899.22
BRIDGESTONE CO., ORD Y50	460,771.34
BRIGHTHOUSE FINANCIAL INC WI USD0.01	89,153.46
BRISTOL MYERS SQUIBB,US\$0.10	890,277.14
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	1,036,702.97
BRITISH LAND CO. ORD 25P	127,322.99

BRIXMOR PROPERTY GROUP INC USD0.01	66,100.59
BROADBRIDGE FIN SOL COM STK USD0.01	68,361.95
BROADCOM INC	868,906.92
BROOKDALE SENIOR LIVING INC USD0.01	38,379.04
BROOKFIELD ASSET MANAGE CL A (CT)	526,868.03
BROTHER INDS,Y50	48,091.78
BROWN & BROWN INC USD0.1	37,208.34
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	84,685.43
BT GROUP ORD GBP0.05	611,501.88
BUNGE LTD USD.01	265,845.83
BUNZL ORD GBP0.3214857	141,680.61
BURBERRY GROUP GBP0.05	118,086.31
BUREAU VERITAS SA EUR0.12	74,165.89
BURLINGTON STORES INC USD0.0001	46,681.59
C.H. ROBINSON WORLDWIDE INC, USD.1	157,763.31
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	155,201.06
CABOT OIL & GAS CORP USD0.1	102,840.96
CACI INTERNATIONAL INC CL A USD0.1	39,783.36
CADENCE DESIGN SYS COM US\$0.01	78,657.33
CAIXABANK EUR1	249,422.11
CALTEX AUSTRALIA,ORD A\$1	121,417.46
CAMDEN PROP TST BEN US\$0.01	59,886.14
CAMECO CORP (CT)	45,945.64
CAMPBELL SOUP CO CAP US\$0.0375	90,234.64
CAN APARTMENT PROP REAL ESTATE NPV	47,085.38
CAN IMPERIAL BK OF COMMERCE (CT)	622,364.20
CANADIAN NATL RAILWAY CO (CT)	640,005.55
CANADIAN NATURAL RESOURCES (CT)	488,824.82
CANADIAN PACIFIC RAILWAY LTD (CT)	284,976.60
CANADIAN TIRE,'A'CUM NON V.NPV	103,502.62
CANON INC, Y50	543,267.15
CAP GEMINI ORD EUR8	218,610.52
CAPITA PLC ORD GBP0.02066666	40,312.22
CAPITAL ONE FINANCIAL US\$0.01	772,832.57
CAPITAL POWER CORP	38,553.05
CAPITALAND SGD1	119,618.38
CAPITEC BANK HOLDINGS LTD ZAR1	26,794.37
CAPRI HOLDINGS LTD	76,202.20
CARDINAL HEALTH CORP COM NPV	530,293.17
CARLISLE COS INC COM US\$1	46,103.13
CARLSBERG 'B' DKK20	150,630.93
CARMAX INC USD0.5	164,749.67
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	328,996.92
CARNIVAL PLC USD1.66	128,910.82
CARREFOUR EUR2.5	452,606.96
CASEY'S GENERAL STORES INC NPV	58,317.54
CASH	(2,598,063.71)
CASINO GUICHARD PERRACHON, EUR1.53	170,459.43
CATCHER TECHNOLOGY CO TWD10	81,416.28
CATERPILLAR INC,US\$1	980,602.46
CATHAY FINANCIAL HLDG TWD10	192,655.55
CBOE HOLDINGS INC	61,135.82
CBRE GROUP INC - A	170,120.05
CBS CORPORATION CLASS B CON STCK USD0.001	221,638.19
CDK GLOBAL INC	36,684.90
CDW CORP/DE	153,373.81
CELANESE CORP-SERIES A USD0.0001	148,308.73
CELESTICA INC (CT)	38,363.39
CELGENE CORP USD0.01	526,137.91
CELLNEX TELECOM SAU EUR0.25	26,535.93

CELLTRION INC	89,591.48
CEMEX S.A CPO	196,672.73
CENCOSUD SA NPV	52,817.21
CENOVUS ENERGY INC (CN)	274,327.49
CENTENE CORP USD0.001	309,620.16
CENTERPOINT ENERGY COM NPV	257,718.24
CENTRAIS ELECTRICAS BARS PR B	76,594.48
CENTRAIS ELET BRAS COM NPV	81,536.48
CENTRAL JAPAN RAILWAY Y50000	601,327.85
CENTRAL PATTANA PUB CO FOREI THB0.5	36,223.49
CENTRICA ORD GBP0.061728395	351,103.78
CENTURYTEL INC COM NPV	376,235.16
CERNER CORP USD0.01	153,250.50
CF INDUSTRIES HOLDINGS INC USD.01	174,368.01
CGI GROUP INC NPV	198,776.37
CHAILEASE HOLDING CO LTD	25,089.31
CHAROEN POKPHAND FOOD FORGN THB1	71,380.26
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	650,234.10
CHECK POINT SOFTWARE ILS0.01	121,576.51
CHEMOURS CO/THE W/I	42,799.27
CHENIERE ENERGY INC	88,321.90
CHESAPEAKE ENERGY CORP USD0.01	60,830.96
CHEVRON CORP COM USD0.75	4,279,298.27
CHIBA BANK,Y50	54,100.61
CHIMERA INVESTMENT CORP USD0.01	57,263.00
CHINA CINDA ASSET MANAGEME H CNY1	39,797.73
CHINA CITIC BANK NPV - H	84,557.65
CHINA COMMUNICATIONS CONST - H CNY1	72,425.87
CHINA CONSTRUCTION BANK H CNY1	1,423,697.12
CHINA DEV FIN HLDG TWD10	80,291.36
CHINA EVERGRANDE GROUP USD0.01	87,493.62
CHINA HUARONG ASSET MANAGEME CNY1	46,484.84
CHINA INSURANCE INT'L HLDGS, HKD 0.05	52,820.57
CHINA LIFE INSURANCE 'H' CNY1	148,168.68
CHINA MENGNIU DAIRY HKD0.1	97,610.41
CHINA MERCHANT BANK-H CNY1	173,407.52
CHINA MINSHENG BANKING	106,695.99
CHINA MOBILE LTD HKD0.10 (HK)	816,378.44
CHINA NATL BDG-H HKD1	107,194.51
CHINA O/SEAS LAND HK\$0.10	165,380.68
CHINA PACIFIC INSURANCE	77,790.24
CHINA PETROLEUM & CHEMICAL 'H', CNY1	504,371.56
CHINA RAILWAY GROUP CNY1	71,696.70
CHINA RAILWAYS CONSTRUCTIO-H CNY1	80,391.60
CHINA RESOURCES HK\$1	96,966.06
CHINA RESOURCES LAND LTD HKD0.1	105,065.31
CHINA RESOURCES POWER HKD1	90,171.74
CHINA SHENHUA ENERGY CO-H CNY1	158,966.17
CHINA STEEL CO TWD10	138,953.88
CHINA TELECOM CORP LTD CNY1	158,523.67
CHINA UNICOM HKD0.1	122,766.11
CHINA VANKE CO LTD H CNY1	48,607.92
CHIPOTLE MEXICAN GRILL INC USD0.01	129,263.27
CHOCOLADEFABRIKEN LINDT-REG CHF10	38,767.75
CHRISTIAN HANSEN HOLDING A/S DKK10	54,105.88
CHUBB LTD CHF24.77	841,015.32
CHUBU ELECTRIC POWER CO., Y500	181,586.11
CHUGAI PHARMACEUTICAL, Y50	115,446.53
CHUGOKU ELEC POWER,Y500	90,281.10
CHUNGHWA TELECOM CO LTD TWD10	203,474.59

CHURCH & DWIGHT CO INC USD1	160,292.36
CI FINANCIAL CORP	43,314.49
CIA BRASILEIRA DE DIS PEF	135,329.18
CIA DE CONCESSOES RODOVIARIASON NPV	72,990.53
CIA ENERGETICA DE SP PEF B NPV	39,646.73
CIA ENERGETICA MINAS GER PRF BRL5	197,669.98
CIE FINANCIERE RICHEMON REG CHF1	431,730.65
CIGNA CORP USD0.01	1,122,108.07
CIMAREX ENERGY CO USD0.01	41,133.84
CIMB GROUP HOLDINGS BHD MYR1	167,555.80
CINCINNATI FINL CORP, COM US\$	163,872.50
CINEMARK HLDGS INC	52,879.59
CINTAS CORP COM NPV	160,754.54
CISCO SYSTEMS NPV,US\$	2,505,661.20
CIT GROUP INC USD0.01	129,898.75
CITIC PACIFIC LTD HK\$0.40	59,252.88
CITIC SECURITIES CO LTD	41,935.92
CITIGROUP COM USD0.01	2,769,580.08
CITIZENS FINANCIAL GROUP USD0.01	264,914.17
CITRIX SYSTEMS INCCOM USD0.001	81,264.87
CITY DEVELOPMENTS,SG\$0.50	43,759.01
CJ CHEILJEDANG KRW500	45,841.61
CJ CORP KRW5000	37,593.86
CK ASSET HOLDINGS LTD	352,488.21
CK HUTCHISON HOLDINGS LTD HKD1	433,028.61
CK INFRASTRUCTURE HOLDINGS L HKD1 (HK)	28,657.86
CLEVELAND CLIFFS INC USD0.125	42,775.97
CLOROX CO. COM US\$1	203,313.99
CLP HOLDINGS HKD5	253,971.31
CME GROUP INC USD0.01 (UW)	658,434.14
CMS ENERGY US\$0.01	207,016.13
CNH INDUSTRIAL NV (IM)	186,030.22
CNOOC LTD HKD0.1	413,980.99
CNP ASSURANCES EUR1.00	70,833.11
COAL INDIA LTD INR10	58,411.49
COCA COLA CO COM US\$0.25	2,137,387.89
COCA COLA EUROPEAN PARTNERS (US)	101,300.97
COCA COLA HBC AG CDI (LN)	75,307.18
COCA-COLA AMATIL AUD0.50(POSTRECON)	41,122.97
COCA-COLA WEST CO LTD NPV	25,593.87
COCHLEAR LTD A\$0.10	45,232.12
COGNIZANT TECH SOLUTIONS-A	414,593.86
COLES GROUP LTD	157,356.22
COLGATE-PALMOLIVE COM US\$1	587,283.35
COLOPLAST B DKK1	70,319.08
COLRUYT SA NPV	62,341.82
COLUMBIA PROPERTY TRUST INC	44,694.84
COMCAST CORP-CLASS A USD1 (US)	2,174,694.61
COMERICA INC COM US\$5	146,624.31
COMMERCE BANCSHARES INC USD5	34,543.33
COMMERZBANK AG	229,430.18
COMMONWEALTH BK OF AUSTRALIAORD A\$2	1,285,378.79
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	444,011.86
COMPASS GROUP PLC GBP0.1105	429,447.97
COMPUTERSHARE LTD NPV(POST REC)	35,824.89
CONAGRA INC, COM STK US\$5	127,969.35
CONCHO RESOURCES INC USD0.001	233,071.86
CONCORDIA FINANCIAL GROUP LT	73,083.77
CONDUENT INC	51,939.85
CONOCOPHILLIPS COM USD1.25	1,454,592.50

CONS EDISON,COM US\$2.50	413,046.58
CONSECO INC USD 0.01	48,540.95
CONSTELLATION BRANDS INC-A USD0.01	235,406.34
CONSTELLATION SOFTWARE INC (CN)	87,106.23
CONTINENTAL AG	293,537.78
COOPER COS INC COM USD0.10	117,944.62
COOPER TIRE & RUBBER COM US\$1	37,528.72
COPART INC NPV	59,934.38
COPEL PARANA ENERG PRF B'B NPV	53,269.98
CORECIVIC INC USD0.01	59,758.31
CORNING INC COM US\$0.50	390,735.07
COSMO ENERGY HOLDINGS CO LTD	47,662.31
COSTAR GROUP INC USD0.01	81,926.45
COSTCO INC COM STK US\$0.01	1,276,131.87
COUNTRY GARDEN HOLDINGS CO	56,078.13
COVESTRO AG	102,502.23
COVIVIO EUR3	26,481.40
CREDIT AGRICOLE SA EUR3	311,519.64
CREDIT SUISSE GROUP CHF1	586,368.50
CREE INC USD0.00125	37,397.22
CRESCENT POINT ENERGY CORP NPV	87,565.73
CRH PLC EUR0.32 (LN)	394,418.75
CRODA INTERNATIONAL PLC GBP0.1035714	81,314.31
CROWN CASTLE INTL CORP USD0.01	451,681.68
CROWN HOLDINGS INC COM USD5	75,383.74
CSL LTD ORD A\$1	530,312.42
CSX,COM STK US\$1	577,483.48
CTBC FINANCIAL HOLDING CO LT	205,551.56
CULLEN/FROST BANKERS INC USD0.01	42,115.00
CUMMINS INC USD2.5	308,459.64
CVS HEALTH CORP USD0.01	1,504,143.17
DAELIM INDUSTRIAL, KRW5000	65,143.85
DAI ICHI MUTUAL LIFE INSURAN	477,471.75
DAI NIPPON PRINTING ORD Y50	114,133.36
DAICEL CHEMICAL INDS ORD Y50	37,734.71
DAIFUKU Y50	28,741.78
DAIICHI SANKYO COM NPV	279,668.00
DAIKIN INDUSTRIES Y50	324,178.22
DAIMLER AG-REGISTERED SHARES (GY)	1,555,834.44
DAITO TRUST CONS Y50	140,544.19
DAIWA HOUSE INDUSTRY CO LTD	387,112.17
DAIWA SECURITIES Y50	174,040.03
DANAHER CORP US\$0.01	638,153.64
DANONE EUR 0.25	594,984.90
DANSKE BANK A/S DKK10	211,957.69
DARDEN RESTAURANTS COM \$0.01	143,540.74
DARLING INGREDIENTS INC USD0.01	40,349.10
DASSAULT SYSTEMES EUR0.50	97,318.95
DAVIDE CAMPARI MILANO SPA EUR0.05	29,839.49
DAVITA INC USD0.001	135,814.30
DBS GROUP HOLDINGS SGD1	455,626.96
DCC PLC EUR0.25 (LN)	126,895.54
DEERE & CO,COM US\$1	692,640.53
DELL TECHNOLOGIES C	42,507.97
DELTA AIRLINES INC	131,783.64
DELTA ELECTRONICS INC TWD10	179,787.00
DENSO CORP Y50	387,583.12
DENTSPLY SIRONA INC USD0.01	101,247.93
DENTSU INC NPV	182,720.76
DERWENT LONDON ORD GBP0.05	62,583.98

DEUTSCHE BANK AG REG	617,212.71
DEUTSCHE BOERSE AG	266,376.51
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	168,809.08
DEUTSCHE POST AG (GY)	507,999.79
DEUTSCHE TELEKOM AG-REG (GY)	1,192,052.72
DEUTSCHE WOHNEN AG BR NPV	180,847.80
DEVON ENERGY (NEW) COM USD0.1	138,693.33
DEXUS PROPERTY GROUP	104,106.09
DIAGEO ORD 28.935P	1,007,659.43
DIAMONDBACK ENERGY INC	149,767.34
DIC CORP	56,128.65
DICKS SPORTING GOODS INC USD0.01	44,106.41
DIGITAL REALTY TRUST INC USD0.01	225,834.26
DIRECT LINE INSURANCE GROUP GBP0.1090909	162,559.89
DISCOVER FINANCIAL SERVICES USD0.01	341,383.34
DISCOVERY COMMUNIC COM CL A USD.01	62,458.50
DISCOVERY COMMUNIC COM CL C USD0.01	110,133.85
DISH NETWORK CORP-A USD0.01	89,979.45
DISNEY(WALT) HLDGS USD0.01	1,899,239.83
DIXONS CARPHONE PLC GBP0.001	47,537.11
DNB HOLDING ASA NOK10	327,783.57
DOLLAR GENERAL CORP USD0.875	353,411.68
DOLLAR TREE INC COM USD0.01	240,631.53
DOLLARAMA INC (CN)	51,609.32
DOMINION ENERGY INC COM NPV	792,168.36
DOMINO'S PIZZA INC USD0.01	68,645.80
DOMTAR CORPORATION COM STK USD0.01	70,952.43
DON QUIJOTE CO LTD NPV	86,013.37
DONGBU INSURANCE CO LTD KRW500	46,255.24
DONGFENG MOTOR GRP CO LTD-H	52,928.21
DOOSAN INFRACORE C KRW5000	43,233.70
DOVER CORP,COM STK US\$1	154,283.53
DOWDUPONT INC USD0.01	1,239,348.11
DOWNER GROUP NPV	60,158.61
DR HORTON INC USD.01	155,556.10
DS SMITH PLC GBP0.10	32,138.14
DSV DC DKK1	137,059.55
DTE ENERGY INC COM US\$0.01	324,182.42
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	1,144,726.67
DUKE REALTY INVEST COM US\$0.01	127,114.20
DUN & BRADSTREET COM USD0.01(NEW)	31,037.01
DXC TECHNOLOGY CO COM USD0.01	293,571.93
E.ON SE NPV	895,995.83
E.SUN FINANCIAL HLGS CO LTD TWD10	90,754.62
EAST JAPAN RAILWAY,Y50000	546,699.89
EASTMAN CHEMICAL COM US\$0.01	180,367.14
EASYJET PLC GBP0.2728571	47,443.66
EATON CORP PLC USD0.5	482,118.16
EBAY INC USD0.001	300,693.78
ECOLAB INV COM US\$1.00	397,839.70
EDENRED EUR2	111,443.75
EDISON INTL CORP COM STK NPV	340,810.25
EDP ENERGIAS PORTU EUR1	226,064.74
EDWARDS LIFESCIENCES CORP	277,563.74
EIFPAGE EUR4 (POST SUBDIVISION)	133,842.06
EISAI,ORD YEN 50	275,522.40
ELECTRIC POWER DEV C NPV	71,913.58
ELECTRICITE DE FRANCE	306,807.69
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	109,431.42
ELECTRONIC ARTS COM NPV	212,660.58

ELEKTA AB-B SHS NPV	27,876.32
ELISA OYJ	34,720.10
EMART KRW5000	64,096.71
EMBRAER EMP AER BR NEW COM NPV	68,956.26
EMERSON ELEC,CMN \$1	557,436.31
EMPIRE CO LTD A	53,139.47
ENAGAS ORD	113,971.75
ENBRIDGE INC (US)	90,391.92
ENBRIDGE INC ORD NPV (CT)	748,282.53
ENCANA CORP (CT)	103,707.81
ENDESA EUR 1.20202420	280,318.19
ENEL AMERICAS SA	69,215.52
ENEL EUR 1	1,256,611.66
ENGIE EUR1 (FP)	1,050,212.76
ENI SPA EUR1 (IM)	1,377,102.52
ENSCO PLC CL A USD0.1	89,486.86
ENTERGY CORP COM US\$5	338,911.46
EOG RESOURCES INC COM USD0.01	535,114.77
EPIROC AB A	35,237.95
EQT CORP	28,764.31
EQUATORIAL ENERGIA SA - ORD	39,040.81
EQUIFAX INC COM US\$2.50	123,424.79
EQUINIX INC USD0.001 (UW)	252,515.39
EQUINOR ASA NOK2.50	552,172.81
EQUITRANS MIDSTREAM CORP	25,555.60
EQUITY RES PROPS TST BEN \$0.01	327,688.81
EREGLI DEMIR CELIK TRY1	40,056.57
ERICSSON LM B SHS SEK5 (SS)	604,201.93
ERSTE GROUP BANK AG (AV)	190,004.46
ESSEX PROPERTY TRUST INC USD0.0001	194,925.69
ESSILOR INTL EUR0.35	353,281.82
ESSITY AKTIEBOLAG B	216,434.63
ESTEE LAUDER COMPANIES CL A USD0.01	240,192.96
E-TRADE GROUP COM US\$0.01	131,835.48
EUROFINS SCIENTIFIC EUR0.1	26,359.56
EUTELSAT COMMUNICATIONS EUR1 (FP)	51,494.97
EVEREST RE GRP USD.01	151,371.14
EVERGY INC	181,901.24
EVERSOURCE ENERGY USD5	343,724.41
EVONIK INDUSTRIES AG	82,653.89
EXELON CORP COM NPV	895,959.50
EXOR NV	39,723.20
EXPEDIA INC W/I	144,019.42
EXPEDITORS INTL WASH USD.01	128,395.28
EXPERIAN PLC USD0.1	232,882.34
EXTRA SPACE STORAGE INC USD0.01	116,791.78
EXXON MOBIL CORP CAP NPV	5,732,437.86
F5 NETWORK INC COM STK NPV	57,574.61
FACEBOOK INC A 0.0000006	2,884,818.13
FAIRFAX FINANCIAL HLDGS LTD (CT)	141,291.94
FAIRFAX FINANCIAL HLDGS LTD (US)	38,152.93
FAMILYMART CO Y50	95,706.22
FANUC CO., Y50	369,644.28
FAR EAST TEXTILE TWD10	37,695.08
FAR EASTONE TELECOM TWD10	38,208.16
FAST RETAILING CO LTD JPY50	209,771.00
FASTENAL, COM STK US\$0.01	176,534.04
FAURECIA EUR7	50,326.36
FEDERAL REALTY INVS TRUST USD0.01	100,616.88
FEDEX CORP COM USD0.10	547,211.44

FERGUSON PLC GBP0.114032	268,814.92
FERRARI NV EUR0.01 (IM)	90,624.83
FERROVIAL SA EUR0.20	192,475.67
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	598,868.50
FIBRA UNO ADMINISTRACION SA	51,500.78
FIDELITY NATL INF COM USD0.01	343,951.59
FIFTH THIRD BANCORP COM STKNPV	286,132.07
FINCOBANK SPA	25,275.41
FIRST AMERICAN FINANCIAL W/I USD0.00001	64,979.88
FIRST DATA CORP CLASS A USD0.01	80,676.12
FIRST ENERGY CORP COM NPV	340,995.94
FIRST FINANCIAL HLDGS CO TWD10	86,854.39
FIRST QUANTUM MINERALS LTD (CT)	100,370.65
FIRST REPUBLIC BANK/CA USD0.01	146,213.52
FIRST SOLAR INC USD0.001	56,649.01
FIRSTRAND ZAR0.01	239,527.41
FISERV INC COM US\$0.01	293,649.12
FISHER & PAYKEL HEALTHCARE (NZ)	28,529.74
FLEETCOR TECHNOLOGIES INC	145,653.42
FLETCHER BUILDING LTD (NZ)	44,494.90
FLEXTRONICS INTL LTD (US)	138,836.40
FLOWERVE CORP USD1.25	86,263.66
FLUOR CORP COM NPV	123,093.57
FMC CORP,COM US\$0.10	107,125.02
FNF GROUP	114,267.96
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	276,855.95
FOOT LOCKER INC COM USD0.01	110,137.74
FORD MOTOR CO USD0.01	1,225,123.52
FORMOSA CHEM & FIBRE TWD10	175,742.35
FORMOSA PETROCHEMICAL TWD10	27,444.55
FORMOSA PLASTIC TWD10	207,913.86
FORTESCUE METALS GROUP LTD	127,581.40
FORTIS INC COM (CT)	229,476.20
FORTIVE CORP USD0.01	170,510.91
FORTUM OYJ EUR3.40	209,652.84
FORTUNE BRANDS HOME & SECURI	37,085.54
FRANCO-NEVADA CORP	83,284.97
FRANKLIN RESOURCES COM US\$0.10	170,558.38
FREENET AG	43,330.64
FREEPORT MCMORAN C&G COM US\$CLASS 'B'	287,444.22
FRESENIUS MEDICAL CARE E0.00	184,153.29
FRESENIUS SE & CO KGAA	279,682.92
FUBON GRP CO TWD10	178,251.41
FUJI FILM HLD CORP NPV	304,841.24
FUJI HEAVY INDS,ORD Y50	287,321.92
FUJITSU, Y50	357,580.31
FUKUOKA FINANCIAL NPV	65,471.98
G4S PLC GBp0.25 (LN)	65,169.05
GALAXY ENTERTAINMENT GROUP L HKD0.10	136,907.91
GALP ENERGIA SGPS SA-B SHRS EUR1	129,407.00
GAMESTOP CORP-CLASS A USD0.001	52,007.99
GAMING AND LEISURE PROPRTIE	40,148.25
GAP INCCOM STK US\$0.05	110,642.36
GARMIN LTD USD0.005	96,326.19
GARTNER GROUP COM CL 'A'US\$0.001	70,526.65
GAS NATURAL SDG EUR1.00	195,667.18
GAZPROM PJSC RUB5 (RX)	850,940.97
GEA GROUP AG NPV	66,738.98
GEBERIT CHF0.10 (REGD) (POST SUBD)	123,366.18
GECINA EUR7.50	43,641.87

GEMALTO EUR1 (NA)	81,206.70
GEN MILLS INC COM US\$0.10	407,399.33
GENERAC HOLDINGS INC USD0.01	41,163.40
GENERAL DYNAMICS,COM STK US\$1	530,277.27
GENERAL ELECTRIC CO USD0.06 (UN)	2,422,387.14
GENERAL MOTORS CO	1,276,332.92
GENESEE & WYOMING INC CL A USD0.01	50,911.49
GENMAB A/S DKK1	46,908.97
GENTEX CORP USD.06	74,488.53
GENTING SINGAPORE LTD USD0.1 (SP)	27,619.58
GENUINE PARTS,COM US\$1	195,525.07
GENWORTH FINANCIAL INC-CL A USD0.001	76,050.94
GERDAU SA SIDERURG PREF NPV	102,463.16
GETINGE AB B SHS	38,345.77
GETLINK EUR0.4 (FP)	76,881.19
GIBSON ENERGY INC	41,994.88
GILDAN ACTIVEWEAR INC (CT)	38,894.08
GILEAD SCIENCES USD0.001	1,021,185.09
GIVAUDAN AG CHF10	248,296.51
GJENSIDIGE FORSIKRING ASA NOK2	44,623.95
GLAXOSMITHKLINE PLC GBp0.25 (LN)	1,650,935.39
GLENCORE PLC USD0.01	1,186,669.97
GLOBAL PAYMENTS INC NPV	104,447.35
GN STORE NORD DKK4	33,901.82
GODADDY INC CLASS A USD0.001	63,916.32
GOLD FIELDS LTD	85,318.92
GOLDCORP INC (CT)	166,864.46
GOLDMAN SACHS GROUP INCPAR USD .01	1,160,101.14
GOODMAN GROUP NPV (STAPLED UNITS).	177,751.89
GOODYEAR TIRE & RUBBER,NPV	131,969.57
GPO IND BIMBO SERIES 'A' NPV	27,297.42
GPT UNITS A\$1	112,055.77
GRAINGER(WW)INC,COM US\$1	160,723.10
GRAPHIC PACKAGING HOLDING CO USD0.01	37,730.06
GREAT WEST LIFECO INC	99,795.12
GREENE KING GBP0.125	52,755.80
GRIFOLS SA B EUR0.05	28,666.83
GRIFOLS SA EUR0.25	92,412.32
GROUP 1 AUTOMOTIVE INC USD0.01	41,696.60
GROUPE BRUXELLES LAMBER NPV	39,851.92
GROWTHPOINT PROPERTIES LTD ZAR5	94,254.12
GRUPO ACCIONA NEW ESP167	48,306.64
GRUPO FINANCIERO BANORTE-O	195,399.78
GRUPO MEXICO SER 'B'COM NPV	158,639.45
GRUPO TELEVISA SAB SER CPO	100,234.77
GS HOLDINGS CORP NPV	47,389.78
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	53,433.22
H&R BLOCK INC	73,677.55
H&R REAL ESTATE INV REIT UTS	70,668.95
HACHIJUNI BANK Y50	38,398.98
HAKUHODO DY HOLDINGS NPV	42,337.32
HALLIBURTON CO COM US\$2.50	369,389.26
HALMA ORD 10P	39,853.68
HAMAMATSU PHOTONICS K.K.	25,864.78
HAMMERSON PLC ORD 25P	46,841.77
HAN WHAKRW5000 (KP)	46,609.97
HANA FINANCIAL GROUP KRW5000 (KR)	220,919.35
HANESBRANDS INC COM USD0.01	31,830.24
HANG LUNG PROPERTIES HKD1	80,854.07
HANG SENG BANK,HK\$5	199,478.73

HANKOOK TIRE CO LTD KRW500	43,267.52
HANKYU HANSHIN HLD NPV	122,668.79
HANNOVER RUECK SE	175,674.72
HANOVER INSURANCE GROUP INC USD0.01	48,241.44
HARGREAVES LANSDOWN PLC-WI GBP 0.04	31,784.09
HARLEY DAVIDSON,CMN US\$0.01	91,388.64
HARRIS CORP COM US\$1	197,672.35
HARTFORD FINL SERV COM US\$1	340,271.13
HASBRO INC,COM US\$0.50	102,172.37
HASEKO CORP,Y50	39,619.02
HAWAIIAN ELECTRIC INDS	52,494.83
HCA HOLDINGS INC	563,391.23
HCL TECHNOLOGY LTD INR2	54,109.97
HCP INC COM USD1	242,568.41
HD SUPPLY HOLDINGS INC	72,015.29
HEIDELBERG CEMENT NPV (GY)	204,262.19
HEINEKEN HOLDING EUR1.6	142,045.44
HEINEKEN NV EUR1.60	251,825.60
HELMERICH & PAYNE COM US\$0.10	107,894.13
HELVETIA HOLDINGS AG CHF10	42,573.28
HENDERSON LAND DEVELOPMENT	111,350.34
HENGAN INTL GROUP HKD0.10	40,013.02
HENKEL AG & CO KGAA	196,575.62
HENKELAG & CO KGAA	111,480.49
HENNES MAURITZ AB	305,601.42
HENRY SCHEIN CORP COM USD0.001	149,866.38
HERA SPA EUR1	40,918.94
HERBALIFE LTD USD0.002	83,819.42
HERMES INTL FRF10	150,531.83
HERSHEY CO (THE) COM USD1	165,430.91
HERTZ GLOBAL HOLDINGS INC USD0.01	100,626.12
HESS CORPORATION USD1	294,615.65
HEWLETT PACKARD ENTERPRIS WI USD0.01	490,973.19
HEXAGON AB B SHS EUR0.22	112,667.39
HILTON WORLDWIDE HOLDINGS IN USD0.01	171,089.55
HINDALCO INDS INR1 (POST SUBDIVISION)	52,402.17
HINDUSTAN PETROLEUM CORP INR10	43,088.08
HINO MOTORS,Y50	52,870.85
HISCOX LTD GBP0.065	82,740.57
HITACHI, Y50	817,631.52
HOKURIKU ELEC POWER,Y500	38,573.47
HOLCIM CHF2 (REGD)	341,699.16
HOLDINGS LESS THAN 0.01%	42,878,235.20
HOLLYFRONTIER CORP USD0.01	215,339.38
HOLOGIC INC 0.01	119,305.82
HOME DEPOT INC COM US\$0.05	2,076,770.03
HON HAI PRECISION INDS TWD10	682,092.61
HONAM PETROCHEM CP, KRW5000	41,582.35
HONDA MOTOR CO., Y50	1,065,465.82
HONEYWELL INTL INC COM USD1	1,155,436.99
HONG KONG & CHINA GAS HKD0.25	193,941.48
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	312,614.02
HONG KONG LAND US\$0.10(SP)	110,283.37
HORMEL FOODS USD0.0586	128,695.48
HOSPITALITIES PROP TST \$0.01	97,966.30
HOST HOTELS & RESO COM US\$1	181,493.88
HOUSING DEVEL FIN INR2	172,343.93
HOYA CORP,Y50	238,492.98
HP INC USD0.01	485,245.06
HSBC HOLDINGS PLC USD0.5 (LN)	3,303,874.04

HUA NAN FINL HLDGS TWD10	30,008.74
HUANENG POWER INTL 'H'	74,779.22
HUBBELL INC CL B USD0.01	42,487.29
HUGO BOSS AG ORD	88,619.43
HUMANA INC COM US\$0.166	552,412.67
HUNT (JB) TRANSPORT SVS USD0.01	95,661.44
HUNTINGTON BANCSHRS COM NPV	175,945.20
HUNTINGTON INGALLS INDUST WI	95,830.23
HUNTSMAN CORP USD0.01	53,735.05
HUSKY ENERGY INC COM NPV	79,083.80
HYDRO ONE LTD	87,954.54
HYUNDAI GLOVIS CO LTD KRW500	38,818.73
HYUNDAI ENG & CONSKRW5000	89,015.92
HYUNDAI FIRE&MARINE KRW500	43,892.89
HYUNDAI HEAVY INDUSTRIESKRW5000	157,790.64
HYUNDAI MOBIS KRW5000	297,157.54
HYUNDAI MOTOR CO 2ND PRF, KRW5000	37,645.11
HYUNDAI MOTOR CO KRW5000	427,189.94
HYUNDAI STEEL KRW5000	92,338.68
IA FINANCIAL CORP INC	52,962.83
IAC INTERACTIVECOR COM STK USD0.001	143,462.74
IBERDROLA SA EUR0.75 (SQ)	887,681.11
ICL-ISRAEL CHEMILS1	49,306.75
IDEMITSU KOSAN CO LTD	142,064.86
IDEX CORP USD0.01	40,754.54
IDEXX LABORATORIES INC USD0.1	106,509.76
IHS MARKIT LTD USD0.01	188,075.42
IIDA GROUP HOLDINGS CO LTD	43,819.26
ILLINOIS TOOL WKSCOM STK NPV	475,899.81
ILLUMINA INC USD0.01	281,581.35
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	38,663.75
IMPERIAL BRANDS PL GBP0.10	567,364.32
IMPERIAL OIL LTD (CT)	128,678.54
INCHCAPE PLC GBP0.1	44,118.15
INCITEC PIVOT LTD NPV	43,794.85
INCYTE CORP USD0.001	82,752.52
IND & COMM BK OF CHINA H CNY1	919,623.35
INDIAN OIL CORPORATION LTD INR10	74,229.08
INDITEX EUR0.03	305,807.41
INDUSTRIAL BANK OF KOREA KRW5000	68,351.75
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	66,211.00
INFINEON TECHNOLOGIES AG	244,938.09
INFORMA PLC GBP4.35	120,618.58
INFOSYS LTD INR5	223,175.42
ING GROEP NV CVA EUR0.01	951,661.90
INGERSOLL-RAND PLC USD1	288,867.39
INGREDION INC USD0.01	93,302.83
INMARSAT ORD EUR0.0005	38,005.90
INNOGY SE NEW	173,894.97
INNOLUX CORP	103,028.59
INPEX CORPORATION INC	229,283.85
INSIGHT ENTERPRISES INC USD0.01	40,323.54
INSURANCE AUSTRALIA GROUP	193,934.06
INTACT FINL CORP COM NPV (CT)	156,333.74
INTEL CORP,COM STK NPV	2,882,036.74
INTER PIPELINE LTD	101,654.44
INTERCONTINENTALEXCHANGE W/I USD0.01	401,287.99
INTERCONTL HOTELS ORD GBP0.208521303	129,425.68
INTERMEDIATE CAPITAL GROUP GBP0.2625	39,067.17
INTERNATIONAL PAPER,COM US\$1	316,662.02

INTERPUBLIC GP,COM US\$0.10	122,363.93
INTERTEK GROUP ORD GBP0.01	97,456.45
INTESA SANPAOLO EUR0.52	737,126.12
INTL BUSINESS MACH COM US\$0.5	1,956,371.06
INTL CONSOLIDATED AIRLINE-DI (LN)	151,023.95
INTL FLAV & FRAG,COM US\$0.125(UN)	125,235.77
INTUIT COM US\$0.01	376,184.42
INTUITIVE SURGICAL INC USD0.001	430,226.74
INVESCO LTD COM STK USD0.10	117,150.56
INVESTEC ORD GBP0.0002	55,542.85
INVESTOR AB SEK6.25'A'	34,015.53
INVESTOR AB SEK6.25'B'	116,906.42
INVITATION HOMES INC USD0.01	39,011.20
IPG PHOTONICS CORP USD0.0001	27,706.93
IPSEN EUR1	25,415.46
IQVIA HOLDINGS INC USD0.01	207,970.48
IRB BRASIL RESSEGUROS SA	25,933.51
IRON MOUNTAIN INC	165,707.34
ISETAN MITSUKOSHI HOLDINGS	59,497.71
ISHIKAWAJIMA HARIMA,Y50	67,110.36
ISS A/S DKK1	105,658.60
ISUZU MOTORS,Y50	130,276.91
ITAU UNIBANCO HOLDING SA	1,054,375.60
ITAUSA INV ITAU SA PEF NPV	201,730.21
ITC LTD	49,213.29
ITEL CORP COM US\$1	40,998.08
ITOCHU CORP Y50	527,220.03
ITV PLC ORD 0.10	111,670.43
J FRONT RETAILING NPC	53,684.10
JABIL CIRCUIT INC USD0.001	129,456.02
JACOBS ENGINEERING GROUP USD1	140,806.34
JAMES HARDIE INDUSTRIES CDI EUR0.59	29,047.16
JANUS HENDERSON GROUP PLC (US)	25,734.94
JAPAN EXCHANGE GROUP INC	100,021.51
JAPAN POST BANK CO LTD (JT)	84,333.43
JAPAN POST HOLDINGS CO LTD	451,052.71
JAPAN POST INSURANCE CO LTD	68,052.91
JAPAN TOBACCO INC Y50000	454,289.68
JARDINE MATHESON HLDGS LTD USD0.25	161,168.04
JARDINE STRATEGIC USD0.05(SING QUOTE)	97,341.43
JAZZ PHARMACEUTICALS PLC	42,973.26
JBS SA-ON	164,932.25
JEFFERIES FINANCIAL GROUP IN USD1	129,510.59
JFE HOLDINGS INC NPV	253,051.93
JIANGXI COPPER IND 'H' CNY1	43,290.15
JOHNSON & JOHNSON COM US\$1	4,093,099.66
JOHNSON CONTROLS INTERNATION CHF0.5	400,453.69
JOHNSON MATTHEY PLC	158,473.96
JONES LAND LASALLE INC	51,030.33
JPMORGAN CHASE COM USD1	4,865,120.12
JTEKT CORP NPV	60,326.56
JULIUS BAER GROUP LTD CHF0.02	103,712.11
JUNIPER NETWORKS INC \$.00001	112,774.18
JUST EAT PLC GBP0.01	30,158.52
JX HOLDINGS INC	504,559.31
K+S AG	88,609.81
KAJIMA CORP,Y50	108,459.19
KAKAO CORP KRW500	27,598.59
KANSAI ELEC POWER,Y500	193,158.68
KANSAS CITY SOUTHERN INDSUSD0.01	127,467.91

KAO CORP	358,133.97
KAR AUCTION SERVICES INC USD0.01	52,846.32
KASIKORNBANK PCL THB10 (ALIEN)	125,050.86
KASIKORNBANK PCL THB10 (NVDR)	27,188.41
KAWASAKI HEAVY IND,Y50	82,696.88
KB FINANCIAL GROUP KRW5000	339,286.99
KBC GROUP NV NPV	277,480.61
KDDI CORP Y5000	765,370.51
KEIKYU CORP	24,466.22
KEIO CORP NPV	91,446.13
KEISEI ELECTRIC RAILWAY,Y50	25,774.19
KELLOGG CO,COM US\$0.25	193,961.98
KEPCO (KOREA ELEC PWR) KW5000	275,308.08
KEPPEL CORP NPV	144,011.92
KERING EUR4	347,368.02
KERRY GROUP PLC-A EUR0.125 (ID)	126,800.77
KESKO OYJ SER'B'EUR2	47,109.48
KEURIG DR PEPPER INC USD0.01	28,138.43
KEYCORP COM US\$0.01	228,386.81
KEYENCE CORP,Y50	345,419.12
KEYSIGHT TECHNOLOGIES IN	146,957.15
KGHM POLSKA MIEDZ, PLN10 BR	74,085.23
KIA MOTORS CORP, KRW5000	201,025.69
KIKKOMAN SHOYU,Y50	56,968.47
KILROY REALTY CORP USD0.01	39,385.51
KIMBERLY-CLARK CP,COM US\$1.25	495,895.75
KIMCO REALTY COM US\$0.01	100,517.95
KINDER MORGAN INC USD0.01	692,501.36
KINGFISHER ORD GBP0.157142857	168,973.55
KINGSPAN GROUP EUR0.13 (DUBLIN (ID)	31,926.09
KINNEVIK AB B SEK0.1	34,587.40
KINTETSU CORP NPV	104,111.12
KIRBY EXPLORATIONCOM STK US\$0.10	37,762.97
KIRIN HOLDINGS CO LTD	292,745.91
KLA-TENCOR CORPORATION USD0.001	230,083.66
KLEPIERRE EUR4	103,089.58
KNORR BREMSE AG	25,005.76
KOBE STEEL NPV	97,389.54
KOC HLDG TRY1	58,203.97
KOHL'S CORP COM STK US\$0.01	243,922.21
KOITO MANUFACTURING,Y50	81,666.21
KOMATSU LTD (JT)	336,782.99
KONAMI CO Y50	26,147.08
KONE CORP NPV ORD 'B'	219,218.64
KONICA MINOLTA HOL NPV	99,278.64
KONINKLIJKE AHOLD NV EUR0.01	604,077.22
KONINKLIJKE DSM NV EUR1.50	219,994.91
KONINKLIJKE KPN EUR0.04	213,076.09
KONINKLIJKE PHILIPS NV EUR0.2	551,489.56
KOREA GAS CORP KRW5000	45,322.17
KOREAN AIR LINES KRW5000	82,574.75
KOSE JPY 50	24,267.42
KRAFT HEINZ CO/THE USD0.01	439,264.29
KROGER CO,COM US\$1	614,176.41
KROTON EDUCACIONAL SA	27,132.94
KRUNGTHAI BANK THB5.15(ALIEN)	74,166.75
KT&G CORPORATION KRW5000	144,759.12
KUBOTA CORPORATION Y50	250,032.61
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	82,829.09
KUNLUN ENERGY CO LTD HKD0.01	66,081.08

KURARAY CO., ORD Y50	82,567.65
KYOCERA CORP, Y50	304,404.49
KYOWA HAKKO KIRIN CO. LTD	27,801.34
KYUSHU ELECTRIC POWER, Y500	132,055.13
KYUSHU RAILWAY COMPANY	69,880.74
L BRANDS INC USD0.5	153,194.13
L&G EUROPE EX UK EQUITY	224,457.88
L&G JAPAN EQUITY UCITS ETF	36,893.73
L3 TECHNOLOGIES INC	199,379.71
LABORATORY AMER HLDGS USD0.01	180,070.94
LAFARGEHOLCIM LTD REG CHF2 (FP)	55,500.40
LAGARDERE S.C.A. EUR6.1 (FP)	70,038.20
LAM RESEARCH CORP COM NPV	224,989.38
LAMAR ADVERTISING CO A USD0.001	38,946.92
LAMB WESTON HOLDING INC W/I USD1	62,002.10
LAND SECURITIES GROUP PLC GBP0.1066667	164,110.04
LANXESS NPV	93,626.52
LARGAN PRECISION CO LTD TWD10	72,440.17
LARSEN & TOUBRO INR2	39,267.96
LAS VEGAS SANDS CORP	266,962.06
LATAM AIRLINES GROUP SA	58,641.63
LEAR CORP	157,595.51
LEG IMMOBILIEN AG	95,649.80
LEGAL & GENERAL GROUP PLC GBP0.025	502,529.23
LEGG MASON INC USD0.10	41,217.04
LEGGETT & PLATT COM US\$0.01	76,765.84
LEGRAND SA	188,272.38
LEIDOS HOLDINGS INC USD0.0001	68,638.35
LEND LEASE CORP ORD A\$0.50	108,015.86
LENNAR CORP-A	137,527.82
LENOVO GROUP LRD HKD0.025	185,316.00
LEONARDO SPA EUR4.40	72,194.13
LG CHEM LTD KRW5000	242,051.93
LG CORP KRW5000	105,086.44
LG DISPLAY CO LTD KRW5000	123,347.20
LG ELECTRONICS INC KRW5000	189,319.96
LG HOUSEHOLD & HEALTHCARE	56,831.15
LG TELECOM KRW 5000	45,549.56
LGIM GBP LIQUIDITY FD CLS'1'SHS	170,007.94
LGIM USD LIQUIDITY FD CLS 1	154,897.94
LIBERTY BROADBAND C	52,223.54
LIBERTY GLOBAL PLC A USD0.01 (US)	111,327.11
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	279,962.74
LIBERTY PROP'Y TRUST USD0.001	94,629.51
LIBERTY SIRIUS GROUP C	104,904.34
LILLY(ELI) & CO, CMN NPV	1,251,845.21
LINCOLN NATL CORP, COM US\$1.25	223,336.64
LINDE PLC COM USD0.001 (US)	633,262.90
LINDE PLC EUR0.001	435,011.88
LINDT & SPRUENGLI CHF100 (REGD)	43,944.81
LINK REIT NPV	306,811.53
LION CP, Y50	30,091.33
LITE-ON TECHNOLOGY CORP TWD10	59,800.02
LIVE NATION INC COM STK USD0.01	45,605.22
LIXIL GROUP CORPORATION	58,824.02
LKQ CORP USD0.01	105,295.87
LLOYDS BANKING GROUP ORD 25P	1,047,421.42
LOBLAW COMPANIES COM NPV (CT)	175,351.88
LOCALIZA RENT A CAR NPV	26,368.94
LOCKHEED MARTIN COM STK US\$.01	785,119.67

LOEWS CORP,COM STK US\$1	243,891.82
LOGITECH INTERNATIONAL-REG CHF0.25	30,550.05
LOJAS AMERICANAS PREF NPV	25,323.67
LOJAS RENNER S.A.	100,476.08
LONDON STOCK EXCH ORD GBP0.06918604	164,706.01
LONGFOR PROPERTIES HKD0.1	57,404.22
LONZA GRP AG REGD CHF1	166,707.56
L'OREAL EUR0.2	613,368.31
LOTTE SHOPPING CO KRW5000	51,041.76
LOWES,COM US\$0.50	887,221.27
LPL FINANCIAL HOLDINGS INC	45,597.70
LULELEMON ATHLETICA INC	82,949.32
LUNDIN PETROLEUM A NPV	33,049.95
LVMH MOET HENNESSY LOUIS VUI EUR0.3	835,844.62
LYONDELLBASELL INDU CL A	487,278.24
M & T BANK CORP USD0.5	293,643.47
M3 INC	33,447.95
MACERICH CO/THE USD0.01	100,080.73
MACQUARIE GP LTD NPV	394,917.42
MACY'S INC USD0.01	256,540.05
MAGNA INTERNATIONAL INC (CT)	361,183.91
MAGNIT RUB0.01 (RX)	65,869.10
MAHINDRA & MAHINDRA LTD INR5	47,485.13
MAKITA ELECTRIC WORKS,Y50	98,901.08
MALAYAN BANKING BERHAD,M\$1	206,273.04
MALLINCKRODT PLC W/I USD0.2	67,597.08
MAN AG ORD NPV	38,786.13
MANPOWERGROUP USD0.01	114,892.61
MANULIFE FINANCIAL CORP (CT)	578,396.59
MAPFRE SA EUR0.1	71,292.73
MARATHON OIL CORP USD1	291,542.30
MARATHON PETROLEUM COM USD0.01	866,678.22
MARINE HARVEST ASA NOK7.50	136,050.91
MARKEL CORP NPV	186,054.36
MARKS & SPENCER GP GBP0.25	186,084.47
MARRIOTT INTERNATIONAL CL A USD0.01	290,487.33
MARSH & MCLENNAN COM US\$1	470,270.02
MARTIN MARIETTA MATS US\$0.01 COM STK	106,411.69
MARUBENI CORP,Y50	362,806.22
MARUI CO., Y50	65,094.20
MARVELL TECH GRP LTD USD0.002	99,996.51
MASCO CORP,CMN STK US\$1	104,673.90
MASTERCARD INC-CLASS A USD0.0001	1,358,700.95
MATTEL INC,COM US\$1	78,678.42
MAXIM INTERGRATE PROD US\$0.001	155,812.71
MAZDA MOTOR CORP,Y50	197,447.99
MBIA INC COM STK US\$1	51,216.32
MCCORMICK & CO-NON VTG SHS NPV	152,907.36
MCDONALD'S CORP COM NPV	1,549,697.33
MCKESSON CORPORATION \$0.01	867,968.14
MDU RESOURCES GRP INC USD1	91,508.41
MEDIATEK INC TWD10	210,832.81
MEDIBANK PRIVATE LTD	69,607.58
MEDICAL PROPERTIES TRUST USD0.001	42,347.05
MEDIOBANCA SPA EUR0.5	104,018.74
MEDIPAL HLDG CORP NPV	58,320.42
MEDTRONIC PLC USD0.1	1,339,022.41
MEGA FINANCIAL HLDGS TWD10	123,263.24
MEGGITT PLC GBP0.05	87,544.65
MEIJI HOLDINGS CO LTD	143,305.74

MELROSE INDUSTRIES PLC GBP0.06857143	58,810.37
MERCADOLIBRE INC	87,628.92
MERCK & CO. INC. USD0.5	2,553,250.87
MERCK KGAA NPV ORD SHS	158,386.26
MERLIN PROPERTIES SOCIMI SA EUR1	26,755.63
METALURGICA GERDAU PRF NPV	88,442.60
METCASH LTD NPV	41,807.98
METLIFE INC COM USD0.01	890,800.86
METRO AG	134,322.86
METRO INC CLASS A SUB VTG NP (CT)	144,265.20
METSO OYJ EUR1.7	41,082.48
METTLER-TOLEDO INTL USD0.01	91,941.82
MFA FINANCIAL INC USD0.01	38,268.28
MGM RESORTS INTERNATIONAL USD0.01	204,467.12
MICHELIN (CGDE) EUR2	372,268.88
MICRO FOCUS INTERNATIONAL GBP0.1	41,236.87
MICROCHIP TECHNOLOGY USD0.001	181,761.47
MICRON TECHNOLOGY,US\$0.10	492,235.94
MICROSOFT CORP COM USD0.00001	6,997,428.14
MID AMERICA APARTMENT COMM USD0.01	133,255.57
MINEBEA CO,Y50	83,679.78
MINOR INTERNATIONAL PCL FOR THB1	25,474.01
MIRVAC GROUP	102,733.80
MISUMI GROUP Y50	36,111.04
MITSUBISHI CHEMICAL HOLDINGS (JT)	262,330.32
MITSUBISHI CORP,Y50	752,529.04
MITSUBISHI ELECTRIC, Y50	433,177.72
MITSUBISHI ESTATES, Y50	291,231.52
MITSUBISHI HEAVY INDS,Y50	327,819.41
MITSUBISHI MATERIALS, Y50	97,593.70
MITSUBISHI MOTORS Y50	58,238.46
MITSUBISHI UFJ FINANCIAL	1,595,615.71
mitsui & co ltd,ORD Y50	677,901.60
mitsui chemicals Y50	105,540.07
mitsui eng & shipbuilding,Y50	38,572.31
mitsui fudosan co Y50	344,547.92
mitsui o.s.k.lines,Y50	91,899.54
mizuho financial g npv	1,085,388.56
MMC NORILSK NICKEL PJSC RUB1 (RX)	129,760.49
MOHAWK INDUSTRIES INC USD0.01	110,267.26
MOL HUNGARIAN OIL AND GAS PL HUF125	29,468.11
MOLINA HEALTHCARE INC USD0.001	83,446.53
MOLSON COORS BREWING CO -B USD0.01 (UN)	167,755.84
MONCLER SPA	37,910.47
MONDELEZ INTL INC COM USD0.01	900,295.68
MONDI PLC EUR0.2 (LN)	126,097.71
MONSTER BEVERAGE CORP	133,843.43
MOODY'S CORP USD1	215,103.57
MORGAN STANLEY COM USD0.01	764,944.99
MORRISON (WM) SUPERMKT ORD 10P (UK)	199,268.49
MOSAIC CO/THE WI	250,560.88
MOTOROLA SOLUTIONS INC USD0.01	186,855.13
MS AND AD INSURANCE GROUP HOLDINGS	363,508.86
MSCI INC-A USD0.01	86,577.19
MTN GROUP LTD ZAR0.0001	292,221.18
MTR CORPORATION HKD1	118,343.73
MTS PJSC OJSC RUB0.1 (RX)	123,526.10
MTU AERO ENGINES GMBH	122,096.80
MUNCHENER RUCKVERS NPV VINK, (REGD)	886,177.56
MURATA MANUFACTURING, Y50	320,045.90

MURPHY OIL CORP COM US\$1	118,959.77
MURPHY USA INC	80,081.27
MYLAN NV EUR0.01	214,246.05
NAGOYA RAILROAD CO,Y50	75,032.69
NAMCO BANDAI HLDGS NPV	134,128.53
NAN YA PLASTIC TWD10	171,500.57
NASDAQ STOCK MARKET INC USD0.01	98,773.84
NASPERS LIMITED 'N' ZAR0.02	686,420.22
NATIONAL AUSTRALIA BANK, A\$1	810,406.73
NATIONAL FUEL GAS CO USD1	39,054.93
NATIONAL GRID PLC GBP0.1139535	899,435.73
NATIONAL-OILWELL VARCO COM USD0.01	243,890.84
NATIXIS	87,651.57
NATL BANK OF CANADA COM NPV	244,870.40
NATL RETAIL PPTYS USD0.01	50,302.94
NATURA COSMETICOS SA NPV	41,831.03
NAVER CORP KRW500	93,748.07
NAVIENT CORP USD0.01	94,800.53
NCR CORP COM US\$1	50,125.27
NCSOFT CORPORATION KRW500	41,502.01
NEC CORP, Y50	207,300.40
NEDBANK GROUP LTD ZAR1	192,503.06
NESTE OIL OYJ EUR3.4	171,747.37
NESTLE SA CHF1 (REGD)	3,493,441.32
NETFLIX INC USD0.001	902,286.34
NETWORK APPLIANCE NPV	168,215.58
NEW RESIDENTIAL INVESTMENT USD0.01	51,474.11
NEW WORLD DEVELOPMENT,HK\$1	187,103.01
NEW YORK COMMUNITY BANCORP USD.01	125,557.31
NEWCREST MINING A\$ 0.50	150,705.79
NEWELL BRANDS INC COM USD1	168,544.27
NEWMONT MINING CORP COM US\$1.6	231,323.98
NEWS CORP CLASS A	86,449.61
NEXON CO LTD	36,437.18
NEXT GROUP ORD GBP0.10	147,081.63
NEXTERA ENERGY INC USD 0.01	1,026,405.28
NGK INSULATORS,Y50	41,451.90
NGK SPARK PLUG CO,Y50	25,383.03
NICE SYSTEMSILS1	39,644.61
NIDEC CORP Y50	258,738.16
NIELSEN HOLDINGS PLC EUR0.07	144,672.44
NIKE INC CL 'B' COM NPV (UN)	928,174.05
NIKON CORP,ORD YEN50	100,909.21
NINTENDO CO, Y50	263,867.84
NIPPON ELECTRIC GLASS,Y50	55,062.12
NIPPON EXPRESS CO., Y50	99,320.87
NIPPON MEAT PACKERS,Y50	46,697.74
NIPPON PAINT,Y50	29,365.45
NIPPON PAPER INDUSTRIES CO L	50,322.75
NIPPON SHEET GLASS,Y50	53,395.85
NIPPON STEEL & SUMITOMO META	403,381.32
NIPPON SUISAN KAISHO,ORD YEN50	43,966.10
NIPPON TEL&TEL,ORD Y50000	737,208.03
NIPPON YUSEN KK,Y50	105,469.40
NISOURCE INC NPV	144,931.66
NISSAN CHEM INDS Y50	42,502.67
NISSAN MOTOR CO,Y50	518,542.02
NISSHIN SEIFIN GRP JPY50	29,502.78
NISSIN FOODS HOLDINGS CO LTD	25,504.15
NITORI CO Y50	56,176.69

NITTO DENKO CORP Y50	117,624.76
NKSJ HOLDINGS INC	288,126.84
NN GROUP NV	314,468.14
NOBLE CORP PLC CHF3.15	63,229.69
NOBLE ENERGY INC USD3.333	181,897.02
NOK,Y50	40,282.74
NOKIA OYJ (FH)	386,397.86
NOKIA OYJ (FP)	173,140.51
NOKIAN RENKAAT NPV	25,722.38
NOMURA HOLDINGS INC NPV	309,079.32
NOMURA REAL ESTATE HOLDINGS	43,551.55
NOMURA RESEARCH INSTITUTE IN	24,406.29
NORDDEUTSCHE AFFINERIE AG	44,407.01
NORDEA BANK ABP (FH)	621,649.30
NORDSTROM INC,COM STK NPV	105,249.62
NORFOLK SOUTHERN CORP,COM US\$1	549,533.68
NORSK HYDRO ASA NOK3.6666	106,753.20
NORTHERN TRUST CP COM US\$1.666	204,395.46
NORTHROP GRUMMAN CORP COM NPV	469,718.42
NORTHWESTERN CORP USD0.01	39,712.05
NORWEGIAN CRUISE LINE HOLDIN	122,525.46
NOVARTIS AG CHF0.5 (REGD)	2,536,168.14
NOVATEK OAO STD RUB0.1 (RX)	107,648.08
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	805,628.38
NOVOZYMES A/S B SHARES DKK2	50,166.59
NRG ENERGY INC USD0.01	197,170.00
NSK Y50	85,939.61
NTN CORP Y50	41,149.58
NTPC LTD INR10	50,373.09
NTT DATA JPY5000	118,974.24
NTT DOCOMO NPV	495,163.62
NUANCE COMMUNICATI COM USD0.001	26,250.96
NUCOR CORPCOM STK US\$0.40	296,272.66
NUTRIEN LTD (CT)	185,742.67
NVIDIA CORP USD0.001	543,178.87
NVR INC USD0.01	49,551.66
NXP SEMICONDUCTORS NV	308,956.98
OBAYASHI CORP Y50	123,280.13
OBIC CO LTD	36,115.95
OCADO GROUP PLC GBP0.02	28,938.82
OCCIDENTAL PETROL,COM US\$0.20	756,547.84
ODAKYU ELECTRIC RAILWAY CO,Y50	101,528.95
OFFICE DEPOT INC COM US\$0.01	44,321.57
OGE ENERGY CORP, COM USD2.50	82,761.96
OIL & NATURAL GAS CORP INR10	103,992.42
OIL CO. LUKOIL PJSC RUB0.025 (RM)	704,712.69
OIL SEARCH,PGK0.10	43,679.59
OJI PAPER,Y50	116,152.60
OLD DOMINION FREIGHT LINE USD0.1	52,042.80
OLD MUTUAL LTD (SJ)	49,468.52
OLD MUTUAL LTD NPV	156,408.91
OLD REPUBLIC INTL COM US\$1	105,899.46
OLYMPUS CORP NPV	140,063.24
OMEGA HEALTHCARE INV USD0.1	74,087.55
OMNICOM GROUP COM US\$0.15	263,726.26
OMRON CORP JPY50	109,306.97
OMV AG ATS100 (VAR)	157,193.07
ON SEMICONDUCTOR COM USD0.01	47,634.60
ONE GAS INC	37,360.10
ONEOK INC COM NPV	265,844.63

ONEX CORP NPV	64,264.23
ONO PHARMACEUTICAL CO LTD	101,459.01
ORACLE CORP COM STK NPV	1,511,394.22
ORANGE EUR4 (FP)	792,116.44
O'REILLY AUTOMOTIVE INC USD0.01	262,911.87
ORICA LIMITED AUD1.00	100,061.01
ORIENTAL LAND CO Y50	164,677.38
ORIGIN ENERGY NPV(POSTRECON DFD)	212,145.24
ORIX CORP, Y50	349,434.64
ORKLA ASA NOK6.25	103,551.45
ORPEA EUR1.25	25,995.32
ORSTED A/S DKK10	127,360.62
OSAKA GAS CO., ORD Y50	148,461.73
OSHKOSH TRUCK CORP USD0.01	55,898.87
OSRAM LICHT AG	38,618.73
OTP BANK HUF100	54,686.85
OTSUKA HOLDINGS CO LTD	244,976.62
OUTFRONT MEDIA INC	43,311.56
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	372,395.62
OWENS CORNING USD0.001	46,063.50
OWENS ILLINOIS COM US\$0.01	72,664.70
P G & E CORP (UN)	166,113.81
P.T. ASTRA INTL IDR50	86,003.19
PACCAR INCCOM STK US\$12	349,067.57
PACKAGING CORP OF AMERICA USD0.01	98,014.32
PACWEST BANCORP COM NPV	38,266.75
PADDY POWER BETFAIR ORD EUR0.09 (LN)	37,445.67
PALO ALTO NETWORKS INC	114,371.92
PANASONIC CORPORATION	441,961.84
PANDORA A/S DKK1	25,943.99
PARK HOTELS & RESORTS INC WI USD0.01	78,209.66
PARKER HANNIFEN,COM NPV	252,700.98
PARTNERS GROUP -REG CHF0.01	66,128.68
PAYCHEX INC COM US\$0.01	218,150.99
PAYPAL HOLDINGS INC W/I USD0.0001	817,470.77
PBF ENERGY INC CLASS A USD0.001	102,682.36
PEARSON ORD 25P	195,130.06
PEBBLEBROOK HOTEL TRUST USD0.01	39,041.78
PEGATRON CORP TWD10	98,332.28
PEMBINA PIPELINE CORP (CT)	227,806.78
PENNON GROUP ORD GBP0.407	77,897.68
PENSKE AUTOMATIVE COM STK USD0.0001	42,103.87
PENTAIR PLC USD0.167	95,612.57
PEOPLE'S INSURANCE CO GROU H CNY1	55,012.46
PEOPLES UTD FINL COM STK USD0.01	100,731.30
PEPSICO INC CAP US\$0.01 2/3	1,945,405.98
PERFORMANCE FOOD GROUP CO USD0.01	44,963.46
PERNOD RICARD EUR1.55	400,332.76
PERRIGO CO PLC	34,551.36
PERSIMMON ORD 10P	122,389.62
PETROBRAS DISTRIBUIDORA SA	82,043.01
PETROCHINA CC1	228,678.44
PETROFAC LTD	57,157.99
PETROL BRASILEIROS PREF NPV	692,414.78
PETROLEO BRASILEIRO SA N/PV	597,331.97
PETRONAS CHEMICALS GROUP BHD MYR0.1	72,764.68
PEUGEOT SA EURI EUR 1	297,188.09
PFIZER INC COM US\$0.05	3,279,550.40
PHILIP MORRIS INTERNAT -W/I	1,663,809.95
PHILLIPS 66	835,877.75

PHOENIX GROUP HOLDINGS PLC GBP0.1	47,673.26
PICC PROPERTY CA 'H' CNY1	110,892.43
PIGEON CORP NPV	24,242.17
PING AN INSURANCE (H) CO NPV	298,890.52
PINNACLE WEST, COM US\$2.50	161,330.02
PIONEER NATURAL RES US\$0.01	225,300.14
PKO BANK PLOSKI SA PLN1	130,306.02
PNC FINANCIAL SVCS COM USD5	796,433.54
POLARIS INDUSTRIES INC USD0.01	73,626.71
POLISH OIL & GAS PLN1	41,624.06
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	157,592.06
POPULAR INC USD0.01	68,811.13
PORSCHE AUTO HL SE NON ATG PRF NPV	134,696.13
PORTLAND GENERAL ELECTRIC CO	44,356.49
POSCO KRW5000	463,486.35
POSTAL SAVINGS BANK OF CHI H CNY1	59,417.22
POSTE ITALIANE SPA	116,436.37
POWER ASSETS HOLDINGS LTD HKD1	103,606.44
POWER CORP CANADA,COM NPVSUBORD VOTING	150,751.43
POWER FINL CORP,COM NPV	106,637.69
POWSZECHNY ZAKLAD UBEZPIECZE	142,931.28
PPG INDS,COM STK US\$1.666	295,775.49
PPL CORP COM USD0.01	390,527.45
PRESIDENT CHAIN CORP TWD10	73,389.40
PRINCIPAL FINANCIAL GP USD0.01	221,823.17
PROASSURANCE CORP USD.01	37,819.91
PROCTER & GAMBLE CO/THE USD1 (UN)	3,312,298.67
PROGRESSIVE CORP(OHIO) COM \$1	478,798.82
PROLOGIS INC USD0.01	461,310.91
PROSIEBEN SAT.1 MEDIA AG REG	82,758.75
PROVIDENT FINL ORD GBX 20.727272	54,522.26
PROXIMUS SA NPV	62,928.90
PRUDENTIAL CORP ORD 5P	872,076.01
PRUDENTIAL FIN INC USD 0.01	831,959.65
PRYSMIAN SPA EUR0.1 (IM)	86,272.11
PTC INC	58,364.24
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	105,618.74
PTT GLOBAL CHEMICAL PCL FOR	107,963.75
PTT PCL/FOREIGN THB1	472,832.06
PUBLIC BANK NHD MYR1 (MALAYSIA)	259,929.76
PUBLIC SERV CO NM COM USD5	40,625.24
PUBLIC SERVICE ENTCOM STK NPV	443,208.42
PUBLIC STORAGE INC USD.1	314,588.25
PUBLICIS GROUPE SA EUR0.4	172,786.28
PULTE GROUP INC USD0.01	107,418.95
PUMA AG DM5	26,735.10
PVH CORP USD1	106,049.23
QANTAS AIRWAYS NPV	45,647.97
QBE INSURANCE GROUP LTD (AU)	246,002.79
QEP RESOURCES INC	45,750.17
QIAGEN N.V. EUR0.01 (GY)	45,545.11
QORVO INC COM USD0.0001	47,356.14
QUAL COMM INC STK US\$0.0001	882,957.93
QUANTA COMPUTER INC TWD10	103,641.11
QUANTA SERVICES INC USD00001	83,864.33
QUEST DIAGNOSTICS COM US\$0.01	160,535.17
QUILTER PLC GBP0.01	48,160.53
QURATE RETAIL GROUP INC USD0.01	168,015.12
RAIFFEISEN INTL BK INTL NPV	59,129.70
RAKUTEN INC COM STK	34,061.36

RALPH LAUREN CORP USD0.01	93,657.78
RAMSAY HEALTHCARE NPV	30,382.17
RANDSTAD HLDGS NV EUR0.10	94,053.49
RAYMOND JAMES FINANCIAL USD.01	116,267.24
RAYONIER INC COM US\$0.01	39,725.87
RAYTHEON COM STK USD0.01	531,763.88
REALOGY HOLDINGS CORP USD0.01	41,385.84
REALTY INCOME CORP USD1	212,429.69
RECKITT BENCKISER ORD GBP0	558,122.70
RECRUIT HOLDINGS CO LTD	288,168.90
RED ELECTRICA CORPORACION SA EUR0.5	150,067.05
RED HAT ORD USD0.0001	224,109.80
REGAL BELOIT CORP USD0.01	37,942.54
REGENCY CENTERS CORP USD0.01	58,184.98
REGENERON PHARMACEUTICALS	267,776.53
REGIONS FINANCIAL CORP	238,501.20
REINSURANCE GRP OF AM US\$0.01	114,567.84
RELIANCE INDUSTRIES LTD INR10	331,041.17
RELIANCE STEEL AND ALUMINUM	71,029.13
RELX PLC GBP0.144397 (NA)	95,305.54
RELX PLC GBP0.1444 (LN)	284,594.21
REMGRO ZAR0.01	99,413.94
RENAISSANCERE HLDGS LTD USD1	89,818.45
RENAULT ORD EUR3.81	384,711.09
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	45,956.16
REPSOL SA (RG) EUR1	626,052.68
REPUBLIC SERVICES INC USD0.01	226,489.02
RESMED INC USD0.004	78,314.15
RESONA HLDGS INC NPV	240,740.58
RESTAURANT BRANDS INTERN (CT)	87,460.49
RETAIL PROPERTIES OF AME A USD0.001	45,568.22
REXEL SA EUR5	89,583.86
RHEINMETALL AG DEM5	70,966.81
RICOH CO., Y50	233,908.46
RIGHTMOVE ORD GBP0.001	32,401.09
RIO TINTO NPV	420,003.65
RIO TINTO PLC GBp0.1 (LN)	1,002,981.28
RIOCAN REAL ESTATE INV TST NPV	99,427.24
RITE AID CORP US\$1.00	75,420.49
RMB HLDGS, ZAR0.01	27,417.12
ROBERT HALF INTL COM US\$1	101,727.19
ROCHE HLDGS AG CHF100 (BR)	43,523.75
ROCHE HLDGS AG GENUSSSCHEINE, NPV	2,439,408.68
ROCKWELL AUTOMATION COM USD1	217,169.42
ROGERS COMMUNICATIONS INC-B (CT)	298,968.92
ROHM COM Y50	86,259.52
ROLLINS INC USD1	31,861.04
ROLLS ROYCE ORD GBP1.50	322,057.23
ROPER INDUSTRIES INC USD0.01	255,710.44
ROSNEFT OIL COMPANY RUB0.01 (RX)	183,378.05
ROSS STORES,CMN US\$0.01	311,687.15
ROWAN COMPANIES PLC-A	39,707.46
ROYAL BANK OF CANADA (CT)	1,697,625.41
ROYAL BANK OF SCOTLAND GROUP GBP1	219,874.03
ROYAL CARIBBEAN CRUISES LTD (UN)	227,234.63
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	281,938.36
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	2,821,273.80
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	2,605,120.80
ROYAL MAIL PLC	72,721.27
RPM INTERNATIONAL INC USD0.01	48,803.70

RSA INSURANCE GROUP PLC GBP0.01	110,485.18
RUBIS EUR1.25	29,716.22
RUMO SA	34,975.13
RWE AG NPV	558,289.10
RYDER SYSTEM INC,COM US\$0.50	63,488.65
RYOHIN KEIKAKU CO Y50	31,500.54
S&P GLOBAL INC USD1	397,234.17
SABANCI HOLDINGS TRY1	61,622.81
SABESP CIA SANEAME COMNPV	60,265.52
SAFRAN EUR0.20	453,937.34
SAGE GROUP PLC/THE GBP0.01	103,975.97
SAINSBURY (J) ORD GBP0.28571428	207,548.31
SAIPEM SPA	69,649.22
SALESFORCE.COM NPV	740,356.81
SAMPO OYJ SER'A'NPV	316,852.35
SAMSUNG BIOLOGICS CO LTD KRW2500	27,581.47
SAMSUNG C&T CORPORATION	90,069.05
SAMSUNG ELECT PFD KRW5000	433,079.89
SAMSUNG ELECTRO-MECH KRW5000	31,139.21
SAMSUNG ELECTRONIC KRW5000	3,042,261.25
SAMSUNG FIRE+MARINE KRW5000	162,235.63
SAMSUNG HEAVY INDS KRW5000	62,565.36
SAMSUNG LIFE INSURANCE CO KRW500	116,719.68
SAMSUNG SDI KRW5000, KRW5000	137,692.68
SAMSUNG SDS CO LTD KRW500	36,507.88
SANDS CHINA LTD USD0.01	159,223.27
SANDVIK AB NPV	231,626.52
SANLAM ZAR0.01	169,995.61
SANMINA CORP USD0.01	49,932.49
SANOFI EUR2 (FP)	1,730,331.53
SANTANDER CONSUMER USA HOLDI	63,033.91
SANTEN PHARMACEUTICAL,Y50	28,326.94
SANTOS,A\$0.25	120,561.09
SAP AG NPV	989,450.18
SAPPI R1	54,858.27
SAPUTO GROUP INC	77,514.91
SARTORIUS AG-VORZUG	29,834.34
SASOL NPV	323,281.03
SBA COMMUNICATIONS CORP USD0.01	119,496.55
SBERBANK RUB3 (RX)	452,958.25
SBI HOLDINGS INC NPV	29,026.58
SBM OFFSHORE NV EUR0.25	39,310.46
SCENTRE GROUP	234,505.22
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	92,754.35
SCHLUMBERGER LTD USD0.01 (UN)	950,808.14
SCHNEIDER SA ELECTRIC EUR8.00 (FP)	598,393.64
SCHWAB(Charles) CORP US\$0.01	498,032.16
SCOR SE EUR7.876972 (FP)	154,314.05
SCOUT24 AG	29,442.44
SEAGATE TECHNOLOGY USD0.00001	249,170.51
SEALED AIR CORP COM USD0.01	77,654.76
SEB SA EUR1.00	24,815.43
SECOM CO,Y50	235,698.09
SECURITAS AB SWKR1 SER 'B'	109,640.07
SEEK LTD NPV	24,690.36
SEGRO PLC ORD GBP0.10	91,671.39
SEI INVESTMENTS CO USD.01	34,182.92
SEIBU HOLDINGS INC	40,388.86
SEIKO EPSON CORP NPV	85,384.13
SEKISUI CHEMICAL, Y50	96,266.87

SEKISUI HOUSE, ORD Y50	177,954.64
SEBICORP INDUSTRIE SHD0.25 (POST REORG)	45,826.32
SEMPRA ENERGY CORP COM NPV	427,610.24
SENIOR HOUSING PROP TST USD0.01	45,407.98
SENSATA TECHNOLOGIES HOLDING EUR0.01	89,218.92
SERVICE CORP INT,COM US\$1	40,054.00
SERVICENOW INC USD0.001	228,759.64
SES (FP)	122,821.77
SES (LX)	41,681.80
SEVEN & I HOLDINGS NPV	590,660.21
SEVERN TRENT PLC GBP0.9789	123,597.26
SEVERSTAL RUB0.01 (RX)	42,197.69
SG HOLDINGS CO LTD	33,015.06
SGS HOLDING SWF20 (REGD)	137,836.38
SHAW COMMUNICATIONS 'B'	153,029.77
SHERWIN WILLIAMS,CMN US\$1	299,826.74
SHIMADZU CORP NPV	35,580.50
SHIMANO INC Y50	104,194.99
SHIMAO PROPERTY HOLDINGS CNY0.1	51,837.71
SHIMIZU CONSTRUCTION CO,Y50	94,849.32
SHIN KONG FIN HLDG CO TWD10	42,170.84
SHINETSU CHEMICAL, Y50	414,128.99
SHINHAN FIN GROUP KRW5000	304,961.86
SHINSEI BANK LTD	37,920.76
SHIONOGI & CO,Y50	178,535.56
SHISEIDO CO,Y50	220,298.36
SHIZUOKA BANK,ORD Y50	24,576.02
SHOPIFY INC CLASS A (US)	93,162.08
SHOPRITE HLDGS LTD ZAR0.011	84,035.15
SHOWA DENKO KK,Y50	66,119.53
SHOWA SHELL SEKIYU,ORD Y50	48,079.98
SIAM CEMENT CO THB1 (NVDR)	170,034.66
SIAM CEMENT CO THB1(ALIEN MARK, ET)	32,315.28
SIAM COMM BANK THB10 (ALIEN)	167,181.68
SIDER NACIONAL CIA NPV	51,952.64
SIEMENS AG-REG (GY)	1,397,765.35
SIEMENS HEALTHINEERS AG	30,252.49
SIKA AG REG CHF0.01	168,661.00
SIME DARBY BERHAD	44,747.68
SIME DARBY PLANTATION BHD MYR0.5	25,886.37
SIMON PROPERTY COM USD0.0001	596,413.51
SINGAPORE EXCHANGE LTD SGD0.01	26,229.62
SINGAPORE TECH ENGINE SG\$0.10	49,040.88
SINGAPORE TELECOM LTD (SP)	299,834.80
SINO LAND CO. HK\$1.00	79,560.36
SINOPHARM GROUP CO-H	76,593.87
SIRIUS XM HOLDINGS INC USD0.001	56,568.96
SITE CENTERS CORP USD0.1	37,378.69
SJM HOLDINGS LTD HKD1	37,650.61
SK C&C CO LTD	131,567.93
SK ENERGY CO LTD NPV	268,170.33
SK HYNIX INC KRW5000 (KP)	431,602.12
SK TELECOM KRW500	106,854.43
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	298,085.36
SKANSKA AB SER 'B' SEK3 (SWEDEN)	156,507.53
SKF AB SER 'B' NPV	124,337.08
SKYWORKS SOLUTIONS USD0.25	122,384.34
SL GREEN REALTY CORP USD0.01	126,328.18
SLM CORP USD0.2	48,360.71
SMC CORP Y50	198,806.43

SMITH & NEPHEW ORD USD0.20	196,464.69
SMITHS GROUP ORD GBP 0.375	115,284.40
SMUCKER (JM) CO COM NPV	177,138.60
SMURFIT KAPPA GROUP PLC EUR0.001 (LN)	133,408.74
SNAM SPA EUR1	194,288.96
SNAP-ON INC COM STK US\$1	104,253.27
SNC-LAVALIN GROUP INC NPV	69,014.30
SOC GENERALE ORD SHS EUR1.25	781,435.27
SODEXO	146,420.15
SOFTBANK CORP	115,293.94
SOFTBANK GROUP CO NPV	1,023,403.17
S-OIL CORP KRW2500	64,824.40
SOJITZ HOLDINGS CP NPV	154,048.98
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	151,975.23
SONIC HEALTHCARE AUD0.20	112,237.68
SONOCO PRODUCTS CO COM NPV	54,474.00
SONOVA HOLDING AG REG CHF0.05	93,520.88
SONY CORP, Y50	885,952.87
SONY FINANCIAL HLDGS INC	42,894.68
SOUTH32 LTD (AT)	141,235.88
SOUTHERN CO COM US\$5	886,423.56
SOUTHWEST AIRLINES COM US\$1	88,453.12
SPAR GROUP LTD NPV	44,439.31
SPIRAX SARCO ENGINEERING PLC GBP0.269231	35,634.91
SPIRIT AEROSYSTEMS HOLD-CL A NPV	40,146.66
SPIRIT REALTY CAPITAL INC USD0.05	41,610.85
SPLUNK INC USD0.001	107,077.03
SPRINT CORP W/I USD0.01	81,199.17
SQUARE INC A USD0.000001	122,135.37
SS&C TECHNOLOGIES HOLDINGS	62,426.95
SSE PLC GBP 0.5	465,159.29
ST JAMES'S PLACE ORD 15P	91,114.18
STANDARD BK GR LTD ZAR0.10	319,651.90
STANDARD CHARTERED PLC USD0. (LN)	586,298.17
STANLEY BLACK & DECKER INC USD2.5	237,859.70
STANLEY ELECTRIC,ORD Y50	25,620.83
STARBUCKS CORP	773,662.73
STARWOOD PROPERTY TRUST INC USD0.01	69,600.71
STATE BANK OF INDIA INR1	117,218.13
STATE STREET CORP COM US\$1	359,662.82
STD LIFE ABERDEEN ORD GBP0.1396825396	189,553.84
STEEL DYNAMICS INC USD0.01	86,864.94
STEINHOFF INTERNATIONAL H NV (SJ)	56,012.08
STERIS PLC GBP0.1	39,812.23
STMICROELECTRONICS NV EUR1.0 (FP)	111,529.25
STOCKLAND NPV	139,319.02
STORA ENSO OYJ NPV SER 'R'	116,847.98
STOREBRAND AS 'A' NWKR5	47,422.74
STRAUMANN HOLDING AG-REG CHF 0.1	43,868.26
STRYKER CORP COM US\$0.10	515,744.18
SUBSEA 7 SA USD2	59,231.47
SUEZ ENVIRONNEMENT EUR4	123,541.47
SUL AMERICA SA UNITS	37,751.96
SUMITOMO CHEMICAL CO,Y50	191,372.43
SUMITOMO CORP, Y50	401,129.13
SUMITOMO ELECTRICAL, ORD Y50	257,371.39
SUMITOMO HEAVY INDS,Y50	54,334.18
SUMITOMO METAL MINING, Y50	110,430.37
SUMITOMO MITSUI FIN GRP NPV	1,202,684.44
SUMITOMO MITSUI TRUST HOLDINGS	328,104.27

SUMITOMO REALTY & DEV,ORD Y50	245,131.63
SUN HUNG KAI PROPERTIES,HK\$0.5	452,912.72
SUN LIFE FINANCIAL INC (CT)	373,848.48
SUNCOR ENERGY INC (CT)	831,298.00
SUNCORP GROUP LTD (AU)	227,062.26
SUNTORY BEVERAGE & FOOD LTD	31,961.58
SUNTRUST BANKS ,CMN US\$1	378,295.89
SURGUTNEFTEGAS OJSC RUB1 (RX)	71,526.55
SURGUTNEFTEGAS-PREFERENCE	81,081.56
SUZANO PAPEL E CELULOSE SA	41,601.65
SUZUKEN CO LTD JPY50	49,414.21
SUZUKI MOTOR CORP Y50	320,544.79
SVB FINANCIAL GROUP USD.001	130,540.71
SVENSKA CELLULOSA AB B SHS	30,599.17
SVENSKA HANDELSBANKEN A SHS	318,395.24
SWATCH GRP AG-B CHF2.25	116,827.07
SWEDBANK AB A SHARES	449,869.46
SWEDISH MATCH SEK1.20	106,832.55
SWIRE PACIFIC 'A' ORD HK\$0.60	113,001.99
SWIRE PROPERTIES LTD HKD1	46,843.61
SWISS LIFE HOLDING AG	287,311.47
SWISS PRIME SITE CHF25.6	100,537.32
SWISS RE AG ORD SHS CHF0.1	810,744.66
SWISSCOM AG CHF9 (REGD)	184,685.12
SYDNEY AIRPORT NPV(STAPLED SECURITY)	30,410.42
SYMANTEC CORP. COM US\$0.01	220,812.52
SYMRISE AG	103,975.19
SYNCHRONY FINANCIAL USD0.001 (UN)	382,182.17
SYNNEX CORP USD0.001	54,289.05
SYNOPSIS COM STK US\$0.01	128,255.22
SYSCO CP,US\$1	446,551.69
SYSTEMX CORP NPV	60,608.69
T & D HOLDINGS NPV	165,181.42
T GARANTI BANKASI TRY1	72,577.30
T IS BANKASI SER'C'TRY1	49,193.29
T MOBILE US INC USD0.0001	299,338.58
T ROWE PRICE GROUP INCUSD0.2	260,910.86
TAB CORP HLDGS A\$1	36,572.12
TAIHEIYO CEMENT CORP	90,458.63
TAISEI CORP,ORD Y50	140,001.13
TAISHIN FINANCIAL TWD10	25,254.81
TAISHO PHARMACEUTICAL HOLDIN	25,852.30
TAIWAN CEMENT TWD10	93,412.18
TAIWAN COOPERATIVE FINANCIAL	31,325.30
TAIWAN MOBILE CO TWD10	80,637.74
TAIWAN SEMICONDUCTOR TWD10	1,934,794.37
TAKASHIMAYA CO,Y50	37,852.94
TAKEDA PHARMACEUTICAL NPV	834,368.51
TAKE-TWO INTERACTIVE USD.01	70,151.92
TALANX AG	45,222.78
TAPESTRY INC USD0.01	160,726.76
TARGA RESOURCES CORP USD0.001	132,684.83
TARGET CORP USD0.1669	784,323.15
TATA CON SVS INR1	104,964.09
TATA MOTORS LTD INR2	47,154.98
TATA STEEL LTD INR10 (IN)	37,476.98
TATE & LYLE ORD 25P	83,142.29
TATNEFT CLS RUB1 (RX)	176,480.00
TAYLOR WIMPEY GBP0.01	111,162.26
TD AMERITRADE HLDG USD0.01	140,461.68

TDK CORP (JT)	178,439.77
TE CONNECTIVITY LTD CHF1.37	318,853.97
TECH DATA CORP USD0.0015	142,027.80
TECHNIPFMC PLC USD1 (FP)	177,637.25
TECHTRONIC INDUSTRIES HKD0.1	41,430.62
TECK RESOURCES LTD-CLS B (CT)	208,685.89
TEIJIN, Y50	40,789.15
TELE2 AB B SHS	102,600.86
TELECOM CORP OF NEW ZEALAND (NZ)	100,528.88
TELECOM ITALIA DI RISP EUR.55	78,758.30
TELECOM ITALIA SPA NPV	243,988.65
TELEF BRASIL	136,804.58
TELEFLEX INC USD1	72,399.05
TELEFONICA SA EUR1	1,329,546.99
TELEKOMUNIKASI INDONESIA PER IDR50	126,894.05
TELENOR ASA ORD NOK6	232,406.28
TELEPERFORMANCE EUR2.5	102,876.03
TELEPHONE AND DATA SYSTEMS USD0.01	89,923.73
TELIA CO AB (SS)	286,553.97
TELKOM SA SOC LTD ZAR1	38,846.56
TELSTRA CORP LTD NPV	291,785.44
TELUS CORPORATION COM NPV (NON CANADIAN)	150,828.28
TEMENOS GROUP AG CHF5	46,212.43
TENAGA NASIONAL BHD. MY\$1	223,441.36
TENARIS SA USD1 (IM)	71,916.76
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	31,399.82
TENCENT HOLDINGS LTD HKD0.00002	197,661.66
TENET HEALTHCARE CORP USD0.05	105,972.88
TENNECO AUTOMOTIVE COM US\$0.01	62,133.93
TERADATA CORP COM STK USD0.01'WI'	49,536.35
TERNA SPA	131,757.96
TERUMO,ORD Y50	170,064.29
TESCO ORD 5P	668,700.56
TESLA MOTORS INC USD0.001	246,152.09
TEVA PHARMA ILS0.1 UTS	430,412.91
TEXAS INSTRUMENTS INC USD1 (US)	922,139.06
TEXTRON INC, COM STK US\$0.125	166,551.92
THAI OIL PCL-FRGN NPV	44,114.66
THALES EUR3	126,133.39
THANACHART CAPITAL FOREIGN THB10	40,159.99
THERMO ELECTRON COM US\$1	870,969.90
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)	200,476.51
THYSSEN KRUPP AG NPV	179,092.56
TIFFANY & CO USD0.01	62,990.84
TJX CO COM US\$1	666,871.76
TOBU RAILWAY, Y50	81,238.52
TOHO GAS LTD	38,270.73
TOHOKU ELECTRIC POWER,ORD Y500	111,369.85
TOKIO MARINE HLDG NPV	628,027.36
TOKYO ELEC POWER CO, Y500	242,761.10
TOKYO ELECTRON, Y50	217,975.14
TOKYO GAS CO, Y50	217,249.33
TOKYU CORP, Y50	145,695.86
TOKYU FUDOSAN HOLDINGS CORP	44,685.66
TOLL BROTHERS INC USD0.01	82,502.02
TOPPAN PRINTING,ORD Y50	102,695.32
TORAY INDUSTRIES, Y50	202,782.74
TORCHMARK CORP, COM US\$1	99,875.71
TORONTO-DOMINION BANK (CT)	1,540,701.92
TOSHIBA CORP, Y50	284,944.51

TOSOH CORP,ORD Y50	46,806.55
TOTAL SA EUR2.5 (FP)	3,003,710.49
TOTAL SYS SVCS USD1	94,416.84
TOTO,Y50	75,178.51
TOYO SEIKAN KAISHA, Y50	47,836.07
TOYOTA INDUSTRIES CORP JPY50	152,440.71
TOYOTA MOTOR CO,Y50	2,998,231.54
TOYOTA TSUSHO CORP Y50	151,363.44
TRACTOR SUPPLY CO US\$0.008	112,343.59
TRANSCANADA CORP (CT)	536,056.83
TRANSDIGM GROUP INC USD0.01	235,469.60
TRANSOCEAN LTD CHF15 (UN)	172,674.26
TRANSUNION USD0.01	65,768.72
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	225,811.19
TRAVELERS CO INC COM NPV	680,247.24
TRAVIS PERKINS ORD 10P	52,773.36
TREASURY WINE ESTATES LTD	47,039.97
TREEHOUSE FOODS IN COM USD0.01	42,615.79
TREND MICRO Y50	36,619.25
TRIBUNE MEDIA CO A	54,582.68
TRIMBLE NAVIGATION COM NPV	97,630.53
TRINITY INDUSTRIESCOM STK US\$1	46,677.07
TRIPADVISOR INC USD0.001	34,657.44
TUI AG DI (LN)	33,445.09
TUI AG NPV (GY)	42,424.78
TUPRAS (T PETR RAF) TRY1	75,688.56
TURKCELL ILETISIM TRY1	51,306.84
TURKIYE HALK BANKASI TRY 1	51,443.84
TURKIYE VAKIFLAR BANKASI TRY1	48,642.11
TWENTY FIRST CENTURY FOX B USD0.01	253,693.02
TWENTY FIRST CENTURY FOX INC USD0.01	526,023.44
TWITTER INC USD0.000005	178,067.60
TWO HARBORS INVESTMENT CORP	41,396.73
TYSON FOODS INC CL 'A' COMUS\$0.10	261,541.72
UBE INDUSTRIES, Y50	51,063.29
UBI BANCA SCPA EUR2.50	60,150.78
UBISOFT ENTERTAINMENT EUR0.0775 (FP)	43,959.67
UBS GROUP AG 0.1 (SE)	775,225.57
UCB NPV	109,993.40
UDR INC COM USD0.01	130,665.58
UGI CORP COMMON NPV	98,027.14
ULTA SALON COSMETICS & FRAGR USD0.01	96,776.76
ULTRAPAR PARTICIPACOES SA	171,162.50
UMICORE	104,751.93
UMPQUA HOLDINGS CORP NPV	39,022.82
UNI CHARM CORP. Y50	117,039.95
UNIBAIL RODAMCO WESTFIELD EUR0.5 (NA)	331,896.75
UNICREDIT SPA	672,705.10
UNILEVER NV CVA EUR0.16	974,387.55
UNILEVER PLC ORD GBP0.031111	702,215.29
UNION PACIFIC CORP COM US\$2.50	1,327,431.18
UNIPER SE	247,333.23
UNIPOL GRUPPO FINANZIARIO SP	100,734.50
UNIPOLSAI ASSICURAZIONI SPA	63,363.76
UNI-PRESIDENT ENTERPRISESTWD10	138,448.50
UNITED CONTINENTAL HOLDINGS USD0.01	145,426.14
UNITED INTERNET AG REG SHS NPV	26,657.66
UNITED MICROELECTRONICS CORPTWD10	111,160.02
UNITED OVERSEAS BK,SIN\$1	344,512.44
UNITED PARCEL SERVICE - CL BUSD0.01	923,644.02

UNITED RENTALS INC USD0.01	158,282.49
UNITED STATES STEEL CORP USD1	45,230.61
UNITED TECHNOLOGIES CORP USD1	1,274,710.32
UNITED UTILITIES G ORD GBP5.00	158,661.41
UNITEDHEALTH GROUP INC USD0.01US\$0.01	2,692,181.83
UNIVERSAL HEALTH SVCS B USD.01	140,296.77
UNUM GROUP COM USDO.10	148,705.37
UPM KYMMENE OY EURNPV	249,056.44
US BANCORP COM USD0.01	1,067,834.45
US FOODS HOLDING CORP	143,912.97
VAIL RESORTS COM US\$0.01	44,458.77
VALE RIO DOCIE (CIA) COM NPV	714,448.80
VALEO SA EUR1	140,805.97
VALERO ENERGY CORP USD0.01	838,434.53
VARIAN MEDICAL SYSTEMS INC USD1	70,312.05
VECTREN CORPORATION	61,667.45
VEDANTA LTD ORD INR10	49,207.12
VENTAS INC COM. USD 0.25	357,480.17
VEOLIA ENVIRONMENT EUR5	296,774.40
VEREIT INC USD0.01	141,593.30
VERISIGN INC USD0.001 (US)	104,249.32
VERISK ANALYTICS INC-CLASS A USD 0.001	110,331.41
VERIZON COMMS COM USD0.10 (UN)	3,729,793.99
VERTEX PHARMACEUTICALS USD0.01	285,000.19
VESTAS WIND SYSTEM DKK10	205,263.44
VF CORP,COM STK NPV	310,324.73
VIACOM INC NEW CL'B' NON-VTG USD0.001	236,371.81
VICINITY CENTRES	79,537.45
VIFOR PHARMA AG CHF0.01	32,696.59
VINCI EUR 2.50	665,271.75
VISA INC-CLASS A SHRS	1,756,963.80
VISTEON CORP	61,813.32
VISTRA ENERGY CORP	226,838.69
VIVENDI SA EUR5.50	561,592.57
VMWARE INC-CLASS A	63,098.65
VODACOM GROUP (PTY) LTD	95,567.65
VODAFONE GROUP PLC USD0.2095	1,338,466.85
VOESTALPINE AG NPV	56,372.93
VOLKSWAGEN AG NON VTG PRF NPV	930,871.22
VOLKSWAGEN AG ORD NPV	158,039.08
VOLVO AB SER'B' NPV (POST SPLT)	375,243.34
VONOVIA SE	297,581.38
VORNADO REALTY TST COM US\$0.04	168,039.29
VOYA FINANCIAL INC USD0.01	177,910.19
VTB BANK PJSC RUB0.01((RX)	64,222.09
VULCAN MATERIALS,COM US\$1	119,637.11
WABTEC CORP USD0.01	34,457.21
WALGREENS BOOTS ALLIANCE INC USD0.01	960,669.92
WALMART DE MEXICO SER V	200,129.84
WAL-MART STORES,COM US\$0.10	2,314,028.35
WANT WANT CHINA HOLDINGS USD0.02	25,394.18
WARTSILA OYJ ABP SER 'B' EUR3.50	42,983.57
WASTE CONNECTIONS INC (CT)	183,700.04
WASTE MANAGEMENT INC USD0.01	485,642.63
WATERS CORP COM US\$0.01	140,701.86
WEC ENERGY GROUP INC USD0.01	300,752.90
WEIR GROUP ORD 12.5P	66,656.86
WELLCARE HEALTH PLANS INC USD0.01	181,803.74
WELLS FARGO & CO COM USD1 2/3	3,320,977.06
WELLTOWER INC USD1	449,854.33

WENDEL EUR4	45,147.86
WESCO INTERNATIONAL INC USD0.01	58,000.91
WESFARMERS LTD NPV	405,719.97
WEST JAPAN RAILWAY JPY50000	268,396.99
WESTERN DIGITAL CORP USD.01	242,528.82
WESTERN UNION COMP COM STK USD0.01	124,635.78
WESTON(GEORGE),COM NPV	115,697.82
WESTPAC BANKING CORP (AU)	917,401.92
WESTROCK CO COM USD0.01	154,870.90
WEYERHAUSER CO,COM US\$1.25	240,796.29
WH GROUP LTD USD0.0001	99,292.73
WHARF HDGS,HK\$1	115,043.06
WHARF REAL ESTATE INVESTMENT	135,286.78
WHEATON PRECIOUS METALS CORP (CT)	101,457.45
WHEELOCK & COMPANY HK\$0.50	71,384.77
WHIRLPOOL CORP, COM STK US\$1	176,106.46
WHITBREAD ORD GBP 0.76797385	149,999.56
WHITING PETROLEUM CORP USD0.001	62,315.46
WILLIAMS COMPANIES COM US\$1	427,938.04
WILLIAMS SONOMA USD.01	52,065.84
WILLIS TOWERS WATSON PLC USD0.000304635	233,362.68
WILMAR INTERNATIONAL LTD SGD0.5	99,401.31
WIPRO LTD INR2	38,805.58
WIRECARD AG NPV	110,836.75
WISTRON CORP TWD10	69,887.74
WOLTERS KLUWER CVA EUR0.12	191,031.32
WOOD GROUP (JOHN) PLC GBP0.042857	25,519.82
WOODSIDE PETROLEUM,ORD A\$0.50	458,116.65
WOOLWORTHS A\$0.25	448,150.30
WOONGJIN COWAY CO LTD	24,797.57
WOORI BANK KRW5000	144,318.11
WORKDAY INC	154,150.73
WORLD FUEL SERVICES USD0.01	62,154.54
WORLDPAY INC USD0.00001 (US)	146,306.74
WORLEY PARSONS LTD NPV	49,626.80
WP CAREY INC	66,327.01
WPP PLC GBP0.1	259,303.59
WPX ENERGY INC W/I	41,451.22
WYNDHAM HOTELS & RESORTS INC USD0.01	27,895.09
WYNDHAM WORLDWIDE COM STK USD0.01	51,781.63
WYNN RESORTS LTD USD0.01	156,977.58
XCEL ENERGY USD2.5	420,308.59
XEROX CORP USD1	141,613.53
XILINX INC COM US\$0.01	284,872.96
XPO LOGISTICS INC 0.001	45,005.55
XYLEM INC W/I	122,544.44
YAHOO JAPAN CORP JY50000	36,408.18
YAKULT HONSHA, Y50	47,388.95
YAMADA DENKI CO Y50	50,632.23
YAMAGUCHI FINANCIA NPV	39,118.66
YAMAHA CORP,Y50	81,524.70
YAMAHA MOTOR,Y50	107,470.43
YAMANA GOLD INC (CT)	39,862.99
YAMATO HOLDINGS CO NPV	153,423.20
YANDEX NV A EUR0.01	52,100.43
YANGZIJANG SHIPBUILDING	38,886.07
YARA INTERNATIONAL ASA	164,646.71
YASKAWA ELECTRIC, Y50	42,228.99
YOKOGAWA ELECTRIC,ORD Y50	26,372.34
YOKOHAMA RUBBER CO,ORD Y50	38,441.49

YUANTA FINANCIAL HOLDING CO LT TWD10	83,983.47
YUM BRANDS NPV	353,887.03
YUM CHINA HOLDINGS INC USD0.01	147,773.21
ZALANDO SE	24,509.23
ZILLOW GROUP INC C	24,540.66
ZIMMER HLDGS INC COM USD0.01 (UN)	252,124.39
ZIONS BANKCORPORATION NPV	103,191.65
ZOETIS INC USD0.01	313,554.96
ZURICH FINANCIAL SERVICES AG CHF0.1	1,135,214.71
Grand Total	615,373,114.65

Properties owned by the Cheshire Pension Fund

Property	Location	Type
1,3 & 5a/2/4 Haymarket and Humberstone Gate	Leicester	Retail
7-9 Bath Street & 4-12 Cayton Street	London	Office
11-12 North Street	Guildford	Retail
154-162 Tottenham Court Road	London	Retail
60 Queen Street	Cardiff	Retail
90 St Vincent Street	Glasgow	Office
Asda, Spring Street	Bury	Retail
BNS Nuclear, Plot 30	Irlam	Industrial
Brooks Automation, Gilchrist Road	Irlam	Industrial
City Gateway, Parkville Road	Southampton	Student Accomodation
Fort Wallington Industrial Estate	Fareham	Industrial
Haddenham Business Park	Haddenham	Industrial
Hawkey Brook Trading	Wigan	Industrial
House of Fraser, 11-29 Victoria Street West	Grimsby	Retail
Jaggard Way Industrial Estate	London	Retail
Lansdown Industrial Estate, Gloucester Rd	Cheltenham	Industrial
London House, London Road	Bracknell	Office
Marmion House, 91-94 High Street	Worcester	Retail
Maybrook Retail Park	Canterbury	Retail
Motorline Limited, Unit 8, Dowding Way	Tunbridge Wells	Industrial
Mott MacDonald House	Croydon	Office
Network 401	Brackley	Industrial
Sainsbury's, Engaine Drive	Milton Keynes	Retail
Shand House, 20 Newport Road	Cardiff	Student Accomodation
South Liberty Lane, Ashton Vale	Bristol	Retail
St Catherine's Industrial Park, Pengam Road	Cardiff	Industrial
Tower House, Fairfax Street	Bristol	Office
Transigo, Gables Way	Thatcham	Retail
Tristam Centre, Brown Lane	Leeds	Industrial
Tweedbank Retail Park	Berwick	Retail
Waitrose, 110-120 Botley Road	Oxford	Retail

Private Equity Investments

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