

Equity Index Funds

The Pension Fund invests in two equity index funds managed by LGIM and one managed by LGPS Central. The investment objective for LGIM is to passively track the appropriate equity index while the LGPS Central fund is actively managed. In all three funds, the Pension Fund investment is in units of the fund and therefore it does not directly own the underlying company equities. In the interests of transparency the following is an aggregate 'look through' into the underlying equity exposure.

Total Holdings as at 31st March 2019

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	173,435
3M CO USD0.01 (US)	1,345,501
A P MOLLER MAERSK A DKK1000	74,206
A2 MILK CO LTD (NZ)	52,352
A2A SPA EUR0.52	32,518
ABB LTD-REG CHF1.03 (SE)	553,499
ABBOTT LAB COM	627,818
ABBOTT LABS COM NPV	1,428,154
ABBVIE INC	1,333,113
ABERCROMBIE & FITCH 'A' COM \$	40,650
ABIOMED INC	90,661
ABN AMRO GROUP NV GDR W/I	172,282
ABSA GROUP LTD ZAR200	168,645
ACCENTURE PLC SHS CL A NEW	714,646
ACCENTURE PLC-CL A USD0.00002	1,197,989
ACCOR EUR 3	98,490
ACCRUALS	3,218,868
ACER INC TWD10	35,715
ACS ACTIVIDADES CONS Y SERV EUR0.5	305,112
ACTIVISION BLIZZARD INC COM STK	292,547
ACTIVISION INC	337,319
ACUITY BRANDS INC USD0.01	35,663
ADECCO SA CHF1 (REGD)	181,162
ADIDAS AG	600,595
ADIDAS AG NPV (GY)	508,207
ADIENT PLC USD0.001	37,700
ADMIRAL GROUP PLC GBP0.001	88,707
ADOBE INC USD0.0001	1,087,800
ADOBE SYS INC COM	2,574,479
ADP PROMESSES EUR3	40,982
ADVANCE AUTO PARTS USD0.0001	159,370
ADVANCE INFO SERVICES THB1(ALIEN MKT)	130,944
ADVANCED MICRO DEV,CMN US\$0.01	178,262
ADVANTEST,Y50	33,881
ADYEN NA ORD SHS	47,788
AECOM TECHNOLOGY CORP USD0.01	71,782
AEGON NV EUR0.12	311,289
AENA AEROPUERTOS SHARES	139,433
AEON CO LTD JPY50	271,728
AERCAP HOLDINGS NV	123,286
AES CORP COM US\$0.01	275,514
AFFILIATED MANAGERS GROUP	75,909
AFLAC INC COM US\$0.10	591,771
AGCO CORP COM US\$0.01	58,368
AGEAS	227,454
AGGREKO PLC GBP0.04832911	38,222
AGILE PROPERTY HOLDINGS LTD HKD0.1	37,529
AGILENT TECHNOLOGIES USD0.01	254,216
AGL ENERGY LTD	166,707

AGNC INVESTMENT CORP USD0.01	153,149
AGNICO EAGLE MINES LTD (CT)	124,068
AGRICULTURAL BANK OF CHINA	193,778
AIA GROUP LTD NPV	668,907
AIA GROUP LTD USD1	1,368,211
AIR CANADA	32,089
AIR FRANCE KLM EUR1	101,007
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	726,811
AIR LIQUIDE(L') EUR5.50	1,688,611
AIR PRODUCTS & CHEMS COM US\$1	481,462
AIRBUS SE	899,542
AIRBUS SE EUR1	501,419
AIRPORTS OF THAILAND PCL FOR THB1	68,140
AISIN SEIKI CO.,Y50	140,644
AJINOMOTO CO., Y50	133,375
AKAMAI TECHNOLOGIES INCUSD \$0.01	129,673
AKBANK TRY1	68,621
AKZO NOBEL EUR2	288,379
ALBEMARLE CORP COM STK NPV	103,497
ALCOA CORP USD0.01	120,927
ALEXANDRIA REAL ESTATE EQUIT USD0.01	161,265
ALEXION PHARMACEUTICALS INC USD0.0001	301,054
ALFA LAVAL AB SEK10	94,843
ALFA SA 'A' NPV (CPO)	50,778
ALFRESA HOLDINGS CORP	111,374
ALIBABA GROUP HOLDING LTD SPONSORED ADS	2,789,396
ALIBABA GROUP HOLDING SP ADR USD0.000025	135,218
ALIGN TECHNOLOGY I COM USD0.0001	168,085
ALIMENTATION COUCHE-TARD -B (CT)	336,938
ALKERMES PLC USD0.01	42,178
ALL NIPPON AIRWAYS, Y50	41,923
ALLEGHANY CORP USD1	155,956
ALLEGION PLC USD0.01	64,223
ALLERGAN PLC	799,484
ALLIANCE DATA SYSTEMS CORP USD0.01	105,676
ALLIANT ENERGY CORP USD0.01	155,815
ALLIANZ SE NPV(REGD)(VINKULIERT)	2,687,224
ALLIANZ SE-REG (GY)	1,986,504
ALLSTATE CORP COM STK US\$0.01	527,653
ALLY FINANCIAL INC USD0.1	244,811
ALNYLAM PHARMACEUTICALS INC USD0.01	64,916
ALPHABET INC CAP STK USD0.001 CL C	3,041,095
ALPHABET INC CAPITAL STOCK USD0.001 CL A	5,581,332
ALPHABET INC/CA CL C	3,431,587
ALPHABET INC-CL A	3,345,932
ALPS ELECTRIC CO., Y50	68,871
ALSTOM RGPT EUR14	100,283
ALTRIA GROUP INC COM USD0.3333	1,451,832
ALUMINA LTD NPV	32,714
AMADEUS IT HOLDING SA A SHS EUR0.01	342,076
AMAZON COM INC COM	1,759,060
AMAZON.COM INC	6,069,278
AMBEV SA	281,626
AMBU A/S SER'B'DKK0.5	928,271
AMCOR LIMITED,ORD A\$1	195,924
AMDOCS ORD USD0.01	95,545
AMER FINL GROUP COM NPV	60,111
AMER. ELECTRIC POWER U\$6.50	649,543
AMEREN CORP COM USD0.01	266,844
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	422,558

AMERICAN AIRLINES GROUP INC	45,141
AMERICAN CAMPUS COMMUNITIES USD0.01	45,252
AMERICAN EAGLE OUTFITTERSUSD.01	40,337
AMERICAN EXPRESS COM US\$0.60	931,433
AMERICAN INTERNATIONAL GROUP INC COM	2,849,880
AMERICAN INTL GP,COM US\$2.50	917,676
AMERICAN TOWER CORP CL A USD0.01	818,805
AMERICAN WATER WORKS CO INC USD0.01	237,220
AMERIPRISE FINANCI COM STK USD0.01	248,911
AMERISOURCEBERGEN CORP USD0.01	327,306
AMETEK INC COM US0.01	202,412
AMGEN INC	1,435,632
AMOREPACIFIC (NEW) KRW5000	39,610
AMP LTD NPV (POST RECON0	97,603
AMPHENOL CORP-CL A USD0.001	277,069
ANADARKO PETROLEUM,CMN US\$0.10	319,499
ANALOG DEVICES INC USD0.167	405,559
ANGLO AMERICAN PLC USD0.5494 (LN)	430,252
ANGLOGOLD ZAR0.25 (SJ)	110,271
ANHEUSER-BUSCH IN NPV	980,023
ANHUI CONCH CEMENT'H' CNY1	45,267
ANNALY MORTGAGE MGMT USD0.01	234,221
ANSYS INC USD0.01	113,697
ANTHEM INC USD0.01	1,053,948
ANTOFAGASTA HLDGS ORD 5P	50,374
AON CORP USD1	444,196
AON PLC COM	1,724,883
AP MOLLER - MAERSK A/S B DKK1000	232,262
APA GROUP NPV	121,801
APACHE CORP US\$1.25	215,834
APARTMENT INVT & MGMT CO A USD0.01	43,448
APPLE HOSPITALITY REIT INC	38,455
APPLE INC COM NPV	10,023,398
APPLE INC COM STK	1,263,533
APPLIED MATERIALSCOM STK NPV	411,398
APTIV PLC COM USD0.01	245,057
ARAMARK	112,241
ARC RESOURCES LTD	36,383
ARCELORMITTAL (NA)	291,335
ARCH CAPITAL GROUP COM USD0.01	164,519
ARCHER-DANIELS-MID COM NPV	551,636
ARCONIC INC	134,355
ARISTA NETWORKS INC	135,242
ARISTOCRAT LEISURE LTD	84,170
ARKEMA EUR10 (FP)	117,412
AROUNDTOWN SA	41,514
ARRIS INTERNATIONAL PLC	46,497
ARROW ELECTRONICS COM US\$1	182,377
ARTHUR J GALLAGHER USD1	170,035
ASAHI GLASS, ORD Y50	161,085
ASAHI GROUP HOLDINGS LTD	230,432
ASAHI INTECC CO LTD	34,050
ASAHI KASEI CORPORATION ORDY50	219,975
ASCENDAS REAL ESTATE INV TRT NPV	78,539
ASE INDUSTRIAL HOLDING CO LT TWD10	121,470
ASHLAND GLOBAL HOLDINGS INC	36,145
ASHTREAD GROUP PLC GBP0.1	137,551
ASML HOLDING NV EUR0.09	1,319,399
ASR NEDERLAND NV	112,231
ASSA ABLOY AB B SEK1	245,565

ASSICURAZ GENERALI, EUR1	731,173
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	155,399
ASSURANT INC NPV	108,061
ASSURED GUARANTY LTD USD0.01	60,098
ASTELLAS PHARMA NPV	396,092
ASTRAZENECA ORD USD0.25	1,719,519
ASTRAZENECA PLC USD0.25 (LN)	1,407,410
ASUSTEK COMPUTER TWD10	80,525
AT&T INC USD1	4,402,015
ATHENE HOLDING LTD-CLASS A	35,398
ATLANTIA SPA EUR1 (IM)	228,884
ATLAS COPCO AB A SHS	220,183
ATLAS COPCO AB B SHS	120,094
ATLASSIAN CORP PLC-CLASS A	90,644
ATMOS ENERGY CORP NPV	146,481
ATOS EUR1	133,067
AU OPTRONICS CORP TWD10	76,443
AUCKLAND INTL AIRPORT LTD (NZ)	39,142
AURIZON HOLDINGS LTD	109,811
AUST & NEW ZEALAND BK GRP NPV	847,554
AUSTRALIAN STOCK EX NPV	108,330
AUTO TRADER GROUP PLC	45,781
AUTO.DATA PROCESS,COM US\$0.10	703,852
AUTODESK INC	255,080
AUTOLIV INC COM USD0.01	95,137
AUTONATION INC COM US\$0.10	54,171
AUTOZONE COM US\$0.01	298,734
AVALONBAY COMM COM USD0.01	328,502
AVERY DENNISON,COM US\$1	118,862
AVIS BUDGET GROUP COM STK USD0.01	107,752
AVIVA ORD 25P	507,987
AVNET INC.,CMN\$1	146,393
AVON PRODUCTS,COM US\$0.50	46,272
AXA EQUITABLE HOLDINGS INC USD0.01	33,333
AXA EUR2.29	1,199,722
AXIATA GROUP BHD MYR1	34,042
AXIS BANK LTD INR2	91,798
AXIS CAPITAL HLDGS LTD USD0.10	94,780
B B & T CORPORATION COM US\$5	523,631
B3 SA BRASIL BOLSA BALCAO (BS)	200,481
BAE SYSTEMS ORD GBP0.025	355,365
BAIDU COM ADR	78,996
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	1,528,325
BAKER HUGHES, A GE CO, LLC	222,071
BALFOUR BEATTY PLC GBP0.5	39,064
BALL CORP COM NPV (UN)	227,689
BALOISE - HDLSG CHF0.1 (REGD)	148,282
BANCO BILBAO VIZCAYA ARGENTA	821,806
BANCO BPM SPA	98,992
BANCO DO BRASIL NPV	480,986
BANCO SANTANDER - CHILE	37,425
BANCO SANTANDER (BRASIL)	87,024
BANCO SANTANDER SA EUR0.5 (LN)	41,537
BANCO SANTANDER SA EUR0.5 (SQ)	2,109,035
BANGKOK BANK THB10 (ALIEN)	34,772
BANGKOK DUSIT MED SERVICE F THB0.1	51,530
BANK CENTRAL ASIA IDR125	40,915
BANK HAPOALIM BM ILS1	114,586
BANK LEUMI LE ISRAEL ILS1	147,075
BANK MANDIRI	69,769

BANK NEGARA INDONESIA PT IDR7500	41,200
BANK OF AMERICA CORP	1,467,713
BANK OF AMERICA CORP USD0.01 (UN)	3,440,340
BANK OF CHINA LTD - H CNY1	603,563
BANK OF COMMUNICATIONS-H CNY1	111,861
BANK OF IRELAND GROUP PLC (ID)	105,593
BANK OF KYOTO Y50	32,373
BANK OF MONTREAL (CT)	795,626
BANK OF NEW YORK MELLON CORP USD7.5	650,818
BANK OF NOVA SCOTIA (CT)	1,140,490
BANK OF QUEENSLAND A\$1.00	37,101
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	98,164
BANK RAKYAT INDONESIA IDR500	92,955
BANKIA SA EUR1	42,768
BANKINTER SA EUR 1.5 (REGD)	75,248
BARCLAYS BK ORD GBP0.25	904,396
BARRATT DEVELOPMENTS PLC GBP0.1	132,273
BARRICK GOLD CORP (CT)	305,840
BASF - ORD SHS COMSTK	234,923
BASF AG NPV	1,285,773
BAUSCH HEALTH COS INC (CT)	178,277
BAXTER INTERNATIONAL,CMN US\$1	449,587
BAYER AG NPV	950,120
BAYER AG NPV (REGD)	3,095,070
BAYER MOTOREN WERK EUR1	627,040
BAYER MOTOREN WERK NON VTG, PRF EUR1	75,736
BB SEGURIDADE PARTICIPACOES	34,689
BCA POP EMILIA ROM EUR3	44,086
BCE INC (CT)	235,849
BCO BRADESCO SA COM NPV	166,844
BCO BRADESCO SA PRF NPV	713,524
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	148,340
BECTON DICKINSON & CO,COM US\$1	638,632
BED BATH & BEYOND COM US\$0.01	73,042
BEIERSDORF AS NPV (VAR)	77,683
BEIJIN ENTERPRISE HK\$0.10	42,220
BELLWAY ORD 12.5P	72,871
BEMIS CO COM US\$0.10	44,548
BENDIGO AND ADELAIDE AUD1	50,786
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	102,200
BERKLEY (WR) CORP,US\$0.20	125,588
BERKSHIRE HATHAWAY CL 'B' COM	3,547,860
BERKSHIRE HATHAWAY CL'A' US\$5	1,946,585
BERRY PLASTICS GROUP INC USD0.01	39,095
BEST BUY CO INC COM US\$0.10	288,782
BHARAT PETROLEUM CORP INR10	83,603
BHARTI AIRTEL LTD	56,197
BHP BILLITON LIMITED	1,342,248
BHP GROUP LIMITED	968,408
BHP GROUP PLC	826,042
BID CORP LTD	105,951
BIDVEST GROUP, ZAR0.05	67,162
BIOGEN IDEC INC COM USD0.0005	491,583
BIOMARIN PHARMACEUTICAL INC USD0.001	117,153
BK CENTRAL ASIA IDR62.50	806,098
BLACKBERRY LTD (CT)	38,926
BLACKROCK INC COM STK	371,815
BLACKROCK INC USD0.01	642,418
BLUESCOPE STEEL LTD	71,916
BNP PARIBAS EUR2	4,423,040

BNP PARIBAS EUR2 (FP)	1,290,917
BOC HONG KONG HLDGS LTD HKD5	233,395
BOEING CO,CMN US\$5	2,101,611
BOLIDEN AB NPV (POST SPLIT)	115,066
BOLLORE EUR16	69,395
BOMBARDIER INC 'B' SUB VTG NPV	43,549
BOOKING HLDGS INC COM	3,151,920
BOOKING HOLDINGS INC USD0.008	759,276
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	66,367
BORGWARNER INC USD 0.01	113,679
BOSTON PROPERTIES COM USD0.01	279,485
BOSTON SCIENTIFIC COM US\$0.01	477,515
BOUYGUES EUR1	189,777
BP ORD US0.25	3,118,633
BRAMBLES LTD (AU)	192,595
BRENNTAG AG	134,713
BRF-BRASIL FOODS S COM NPV	53,275
BRIDGESTONE CO., ORD Y50	449,791
BRIGHTHOUSE FINANCIAL INC WI USD0.01	61,459
BRISTOL MYERS SQUIBB,US\$0.10	919,300
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	1,414,900
BRITISH LAND CO. ORD 25P	128,226
BRIXMOR PROPERTY GROUP INC USD0.01	50,972
BROADBRIDGE FIN SOL COM STK USD0.01	89,300
BROADCOM INC	1,118,763
BROADCOM INC COM	885,691
BROOKFIELD ASSET MANAGE CL A (CT)	577,933
BROTHER INDS,Y50	44,102
BROWN & BROWN INC USD0.1	51,174
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	156,417
BT GROUP ORD GBP0.05	552,182
BUNGE LTD USD.01	233,092
BUNZL ORD GBP0.3214857	155,289
BURBERRY GROUP GBP0.05	139,423
BUREAU VERITAS SA EUR0.12	82,641
BURLINGTON STORES INC USD0.0001	113,456
C.H. ROBINSON WORLDWIDE INC, USD.1	162,492
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	154,917
CABOT OIL & GAS CORP COM	230,166
CABOT OIL & GAS CORP USD0.1	117,444
CACI INTERNATIONAL INC CL A USD0.1	36,138
CADENCE DESIGN SYS COM US\$0.01	132,329
CAIXABANK EUR1	201,555
CALTEX AUSTRALIA,ORD A\$1	109,241
CAMDEN PROP TST BEN US\$0.01	52,308
CAMECO CORP (CT)	49,674
CAMPBELL SOUP CO CAP US\$0.0375	98,067
CAN APARTMENT PROP REAL ESTATE NPV	32,845
CAN IMPERIAL BK OF COMMERCE (CT)	574,556
CANADIAN NATL RAILWAY CO (CT)	721,456
CANADIAN NATURAL RESOURCES (CT)	501,568
CANADIAN PACIFIC RAILWAY LTD (CT)	311,353
CANADIAN TIRE,'A'CUM NON V.NPV	109,821
CANADIAN UTILITIES 'A' COM	32,307
CANON INC, Y50	541,360
CAP GEMINI ORD EUR8	249,498
CAPGEMINI EUR8	1,714,528
CAPITA PLC ORD GBP0.02066666	38,201
CAPITAL ONE FINANCIAL US\$0.01	747,455
CAPITAL POWER CORP	34,413

CAPITALAND SGD1	126,904
CAPITEC BANK HOLDINGS LTD ZAR1	37,436
CAPRI HOLDINGS LTD	85,034
CARDINAL HEALTH CORP COM NPV	462,906
CARLISLE COS INC COM US\$1	43,781
CARLSBERG 'B' DKK20	177,071
CARMAX INC USD0.5	192,121
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	285,582
CARNIVAL PLC USD1.66	109,345
CARREFOUR EUR2.5	370,385
CASEY'S GENERAL STORES INC NPV	39,113
CASH	9,122,335
CASINO GUICHARD PERRACHON, EUR1.53	125,056
CASTELLUM	74,818
CATCHER TECHNOLOGY CO TWD10	84,410
CATERPILLAR INC COM	1,513,985
CATERPILLAR INC,US\$1	1,032,851
CATHAY FINANCIAL HLDG TWD10	191,340
CBOE HOLDINGS INC	79,365
CBRE GROUP INC - A	194,074
CBS CORPORATION CLASS B CON STCK USD0.001	217,172
CDK GLOBAL INC	54,774
CDW CORP/DE	175,032
CELANESE CORP-SERIES A USD0.0001	157,238
CELGENE CORP USD0.01	639,127
CELLNEX TELECOM SAU EUR0.25	46,356
CELLTRION INC	94,534
CEMEX S.A CPO	181,407
CENCOSUD SA NPV	37,609
CENOVUS ENERGY INC (CN)	245,975
CENTENE CORP USD0.001	265,605
CENTERPOINT ENERGY COM NPV	242,657
CENTRAIS ELECTRICAS BARS PR B	43,113
CENTRAIS ELET BRAS COM NPV	62,466
CENTRAL JAPAN RAILWAY Y50000	613,138
CENTRAL PATTANA PUB CO FOREI THB0.5	41,974
CENTRICA ORD GBP0.061728395	275,402
CENTURYTEL INC COM NPV	275,176
CERNER CORP USD0.01	176,533
CF INDUSTRIES HOLDINGS INC USD.01	147,155
CGI INC COM NPV SUB VTG SHS CL A	212,957
CHAILEASE HOLDING CO LTD	69,062
CHAROEN POKPHAND FOOD FORGN THB1	54,881
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	712,044
CHARTER COMMUNICATIONS INC NEW CL A CL A	3,540,026
CHECK POINT SOFTWARE ILS0.01	151,359
CHEMOURS CO/THE W/I	37,116
CHENIERE ENERGY INC	117,649
CHESAPEAKE ENERGY CORP USD0.01	55,204
CHEVRON CORP COM USD0.75	4,267,749
CHIBA BANK,Y50	40,291
CHIMERA INVESTMENT CORP USD0.01	47,047
CHINA CINDA ASSET MANAGEME H CNY1	35,818
CHINA CITIC BANK NPV - H	86,999
CHINA COMMUNICATIONS CONST - H CNY1	62,478
CHINA CONSTRUCTION BANK H CNY1	1,171,639
CHINA DEV FIN HLDG TWD10	75,591
CHINA EVERGRANDE GROUP USD0.01	77,573
CHINA HUARONG ASSET MANAGEME CNY1	40,717
CHINA INSURANCE INT'L HLDGS, HKD 0.05	47,943

CHINA LIFE INSURANCE 'H' CNY1	134,811
CHINA MENGNIU DAIR HKD0.1	504,986
CHINA MENGNIU DAIRY HKD0.1	113,686
CHINA MERCHANT BANK-H CNY1	161,317
CHINA MERCHANTS BK COM STK	713,500
CHINA MINSHENG BANKING	84,672
CHINA MOBILE LTD HKD0.10 (HK)	631,359
CHINA NATL BDG-H HKD1	88,822
CHINA O/SEAS LAND HK\$0.10	139,323
CHINA PAC INS GR-H	520,495
CHINA PACIFIC INSURANCE	72,791
CHINA PETROLEUM & CHEMICAL 'H', CNY1	396,296
CHINA RAILWAY GROUP CNY1	58,485
CHINA RAILWAYS CONSTRUCTIO-H CNY1	63,346
CHINA RESOURCES HK\$1	64,196
CHINA RESOURCES LAND LTD HKD0.1	101,122
CHINA RESOURCES POWER HKD1	56,519
CHINA SHENHUA ENERGY CO-H CNY1	119,850
CHINA STEEL CO TWD10	128,688
CHINA TELECOM CORP LTD CNY1	135,944
CHINA UNICOM HKD0.1	113,821
CHINA VANKE CO LTD H CNY1	42,333
CHIPOTLE MEXICAN GRILL INC COM STK	2,201,533
CHIPOTLE MEXICAN GRILL INC USD0.01	177,394
CHOCOLADEFABRIKEN LINDT-REG CHF10	54,478
CHRISTIAN HANSEN HOLDING A/S DKK10	74,195
CHUBB LTD CHF24.77	904,430
CHUBB LTD ORD CHF24.15	404,966
CHUBU ELECTRIC POWER CO., Y500	179,965
CHUGAI PHARMACEUTICAL, Y50	152,745
CHUGOKU ELEC POWER, Y500	68,781
CHUNGHWA TELECOM CO LTD TWD10	217,643
CHURCH & DWIGHT CO INC USD1	192,343
CI FINANCIAL CORP	36,630
CIA BRASILEIRA DE DIS PEF	64,580
CIA ENERGETICA DE SP PEF B NPV	32,796
CIA ENERGETICA MINAS GER PRF BRL5	136,167
CIE FINANCIERE RICHEMON REG CHF1	476,356
CIGNA CORP USD0.01	770,913
CIMAREX ENERGY CO USD0.01	51,828
CIMB GROUP HOLDINGS BHD MYR1	151,153
CINCINNATI FINL CORP, COM US\$	190,833
CINEMARK HLDGS INC	34,327
CINTAS CORP COM NPV	176,115
CISCO SYSTEMS INC	2,209,625
CISCO SYSTEMS NPV, US\$	2,969,851
CIT GROUP INC USD0.01	109,177
CITIC PACIFIC LTD HK\$0.40	48,831
CITIC SECURITIES CO LTD	40,107
CITIGROUP COM USD0.01	2,573,105
CITIGROUP INC COM NEW COM NEW	2,240,267
CITIZENS FINANCIAL GROUP USD0.01	251,154
CITRIX SYSTEMS INCCOM USD0.001	135,816
CITY DEVELOPMENTS, SG\$0.50	35,690
CJ CHEILJEDANG KRW500	35,355
CJ CORP KRW5000	31,765
CK ASSET HOLDINGS LTD	377,897
CK HUTCHISON HOLDINGS LTD HKD1	467,892
CK INFRASTRUCTURE HOLDINGS L HKD1 (HK)	38,267
CLEVELAND CLIFFS INC USD0.125	33,289

CLOROX CO. COM US\$1	236,345
CLP HOLDINGS HKD5	264,559
CME GROUP INC COM STK	1,530,297
CME GROUP INC USD0.01 (UW)	646,252
CMS ENERGY US\$0.01	224,354
CNH INDUSTRIAL NV (IM)	187,674
CNH INDUSTRIAL NV COM EUR0.01	3,621,698
CNOOC LTD HKD0.1	356,819
CNP ASSURANCES EUR1.00	57,187
COAL INDIA LTD INR10	52,826
COCA COLA CO COM US\$0.25	2,171,905
COCA COLA EUROPEAN PARTNERS (US)	115,437
COCA COLA HBC AG CDI (LN)	89,106
COCA-COLA AMATIL AUD0.50(POSTRECON)	34,419
COCHLEAR LTD A\$0.10	52,505
COGNEX CORP COM	343,848
COGNIZANT TECH SOLUTIONS-A	454,826
COLES GROUP LTD	125,732
COLGATE-PALMOLIVE COM US\$1	682,592
COLOPLAST B DKK1	144,042
COLRUYT SA NPV	36,545
COLUMBIA PROPERTY TRUST INC	38,033
COMCAST CORP NEW-CL A	2,914,876
COMCAST CORP-CLASS A USD1 (US)	2,429,370
COMERICA INC COM US\$5	143,768
COMMERCE BANCSHARES INC USD5	42,979
COMMERZBANK AG	254,594
COMMONWEALTH BK OF AUSTRALIAORD A\$2	1,302,708
COMMSCOPE HOLDING CO INC	36,272
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	448,886
COMPASS GROUP PLC GBP0.1105	500,310
COMPUTERSHARE LTD NPV(POST REC)	44,374
CONAGRA INC, COM STK US\$5	170,878
CONCHO RESOURCES INC USD0.001	235,713
CONCORDIA FINANCIAL GROUP LT	94,527
CONDUENT INC	47,005
CONOCOPHILLIPS COM USD1.25	1,277,739
CONS EDISON,COM US\$2.50	444,487
CONSECO INC USD 0.01	36,648
CONSTELLATION BRANDS INC CL A CL A	1,293,397
CONSTELLATION BRANDS INC-A USD0.01	268,396
CONSTELLATION SOFTWARE INC (CN)	126,194
CONTINENTAL AG	296,029
CONTINENTAL AG ORD NPV	372,974
COOPER COS INC COM USD0.10	141,746
COPART INC NPV	91,600
COPEL PARANA ENERG PRF B'B NPV	42,885
CORE MARK HOLDING CO INC USD0.01	38,606
CORECIVIC INC USD0.01	48,803
CORNING INC COM US\$0.50	384,842
COSMO ENERGY HOLDINGS CO LTD	35,405
COSTAR GROUP INC USD0.01	124,393
COSTCO INC COM STK US\$0.01	1,455,367
COSTCO WHOLESALE CORP NEW COM	902,692
COTY INC-CL A (US)	40,174
COUNTRY GARDEN HOLDINGS CO	51,747
COVESTRO AG	127,345
COVIVIO EUR3 (FP)	74,391
CREDIT AGRICOLE SA EUR3	333,110
CREDIT SUISSE AG CHF0.04(REGD)	3,890,539

CREDIT SUISSE GROUP CHF1	578,734
CREE INC USD0.00125	35,402
CRESCENT POINT ENERGY CORP NPV	91,258
CRH PLC EUR0.32 (LN)	419,492
CRODA INTERNATIONAL PLC GBP0.1035714	101,002
CROWN CASTLE INTL CORP USD0.01	549,238
CROWN HOLDINGS INC COM USD5	67,296
CSL LTD NPV	491,637
CSL LTD ORD A\$1	577,092
CSX,COM STK US\$1	662,302
CTBC FINANCIAL HOLDING CO LT	189,911
CTRIIP.COM INTERNATIONAL-ADR	37,995
CULLEN/FROST BANKERS INC USD0.01	35,061
CUMMINS INC USD2.5	351,770
CUSHMAN & WAKEFIELD INC	362,956
CVS HEALTH CORP USD0.01	1,211,431
DAELIM INDUSTRIAL, KRW5000	48,223
DAI ICHI MUTUAL LIFE INSURAN	380,910
DAI NIPPON PRINTING ORD Y50	129,705
DAICEL CHEMICAL INDS ORD Y50	32,638
DAIFUKU Y50	37,565
DAIICHI SANKYO COM NPV	389,840
DAIKIN INDUSTRIES Y50	377,888
DAIMLER AG ORD NPV(REGD)	4,262,300
DAIMLER AG-REGISTERED SHARES (GY)	1,479,506
DAITO TRUST CONS Y50	143,263
DAIWA HOUSE INDUSTRY CO LTD	373,294
DAIWA SECURITIES Y50	161,739
DANAHER CORP COM	2,599,864
DANAHER CORP US\$0.01	850,439
DANONE EUR 0.25	631,245
DANONE EUR0.25	803,502
DANSKE BANK A/S DKK10	231,429
DARDEN RESTAURANTS COM \$0.01	190,080
DARLING INGREDIENTS INC USD0.01	34,265
DASSAULT SYSTEMES EUR0.50	1,681,012
DAVIDE CAMPARI MILANO SPA EUR0.05	42,279
DAVITA INC USD0.001	128,236
DBS GROUP HOLDINGS SGD1	477,501
DCC PLC EUR0.25 (LN)	136,677
DEERE & CO COM	675,029
DEERE & CO,COM US\$1	683,736
DELEK US HOLDINGS INC USD0.01	34,570
DELL TECHNOLOGIES C	65,546
DELTA AIRLINES INC	137,598
DELTA ELECTRONICS INC TWD10	180,685
DENSO CORP Y50	343,301
DENTSPLY SIRONA INC USD0.01	144,182
DENTSU INC NPV	160,521
DEUTSCHE BANK AG REG	573,020
DEUTSCHE BOERSE AG	272,424
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	135,217
DEUTSCHE POST AG (GY)	587,380
DEUTSCHE TELEKOM AG-REG (GY)	1,141,167
DEUTSCHE WOHNEN AG BR NPV	190,594
DEUTSCHE WOHNEN SE NPV (BR)	637,566
DEVON ENERGY (NEW) COM USD0.1	190,123
DEXCOM INC	77,581
DEXUS PROPERTY GROUP	128,994
DIAGEO ORD 28.935P	1,137,082

DIAGEO ORD PLC	3,381,268
DIAMONDBACK ENERGY INC	164,524
DIC CORP	42,741
DICKS SPORTING GOODS INC USD0.01	38,362
DIEBOLD INC COM US\$1.25 (UN)	39,403
DIGITAL REALTY TRUST INC USD0.01	270,009
DIRECT LINE INSURANCE GROUP GBP0.1090909	160,546
DISCOVER FINANCIAL SERVICES USD0.01	359,195
DISCOVERY COMMUNIC COM CL C USD0.01	111,309
DISH NETWORK CORP-A USD0.01	95,865
DISNEY(WALT) HLDGS USD0.01	2,298,768
DIXONS CARPHONE PLC GBP0.001	41,793
DNB ASA NOK10	315,029
DNB HOLDING ASA NOK10	334,992
DOLLAR GENERAL CORP USD0.875	376,797
DOLLAR TREE INC COM USD0.01	297,731
DOLLARAMA INC (CN)	63,125
DOMINION ENERGY INC COM NPV	845,156
DOMINO'S PIZZA INC USD0.01	80,015
DOMTAR CORPORATION COM STK USD0.01	50,809
DON QUIJOTE CO LTD NPV	107,393
DONGBU INSURANCE CO LTD KRW500	37,392
DONGFENG MOTOR GRP CO LTD-H	42,258
DOVER CORP,COM STK US\$1	172,717
DOWDUPONT INC COM USD0.01	539,651
DOWDUPONT INC USD0.01	1,482,105
DOWNER GROUP NPV	52,521
DR HORTON INC USD.01	174,882
DS SMITH PLC GBP0.10	74,218
DSV DC DKK1	155,081
DTE ENERGY INC COM US\$0.01	335,611
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	1,109,180
DUKE REALTY INVEST COM US\$0.01	139,075
DXC TECHNOLOGY CO COM USD0.01	269,958
E.ON SE NPV	762,231
E.SUN FINANCIAL HLGS CO LTD TWD10	99,752
EAST JAPAN RAILWAY,Y50000	550,538
EASTMAN CHEMICAL COM US\$0.01	168,024
EASYJET PLC GBP0.2728571	34,665
EATON CORP PLC USD0.5	515,841
EBARA MANUFACTURING,Y50	31,796
EBAY INC USD0.001	368,048
ECOLAB INC COM STK USD1	1,828,692
ECOLAB INV COM US\$1.00	486,812
EDENRED EUR2	964,446
EDISON INTL CORP COM STK NPV	359,713
EDP ENERGIAS PORTU EUR1	226,413
EDWARDS LIFESCIENCES CORP	363,675
EIFFAGE EUR4 (POST SUBDIVISION)	147,461
EISAI,ORD YEN 50	181,152
ELANCO ANIMAL HEALTH INC	77,913
ELANCO ANIMAL HEALTH INC COM	76,174
ELECTRIC POWER DEV C NPV	58,537
ELECTRICITE DE FRANCE	209,871
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	116,753
ELECTRONIC ARTS COM NPV	273,265
ELEKTA AB-B SHS NPV	33,975
ELI LILLY & CO COM	764,773
ELISA OYJ	80,400
EMART KRW5000	46,959

EMBRAER EMP AER BR NEW COM NPV	42,049
EMCOR GROUP INC USD0.01	31,998
EMERSON ELEC,CMN \$1	573,847
EMPIRE CO LTD A	54,106
ENAGAS ORD	113,339
ENBRIDGE INC ORD NPV (CT)	868,483
ENCANA CORP (CT)	109,833
ENDESA EUR 1.20202420	242,910
ENEL AMERICAS SA	50,045
ENEL EUR 1	1,220,485
ENGIE EUR1 (FP)	835,502
ENI SPA EUR1 (IM)	1,243,816
ENSCO PLC CL A USD0.1	58,750
ENTERGY CORP COM US\$5	322,108
EOG RESOURCES INC COM USD0.01	570,600
EPIROC AB A	47,491
EQT CORP	39,288
EQUIFAX INC COM US\$2.50	150,762
EQUINIX INC USD0.001 (UW)	344,776
EQUINOR ASA NOK2.50	476,264
EQUITRANS MIDSTREAM CORP	34,320
EQUITY RES PROPS TST BEN \$0.01	355,249
EREGLI DEMIR CELIK TRY1	32,889
ERICSSON LM B SHS SEK5 (SS)	538,636
ERICSSON SER'B'NPV	1,090,269
ERSTE GROUP BANK AG (AV)	193,882
ESSEX PROPERTY TRUST INC USD0.0001	222,880
ESSILOR INTL EUR0.35 (FP)	331,752
ESSITY AKTIEBOLAG B	234,840
ESTEE LAUDER COMPANIES CL A USD0.01	334,548
ESTEE LAUDER COMPANIES INC CL A USD0.01	675,139
E-TRADE GROUP COM US\$0.01	137,230
EURAZEO EUR0.00	41,655
EUROFINS SCIENTIFIC EUR0.1	34,961
EUTELSAT COMMUNICATIONS EUR1 (FP)	35,439
EVEREST RE GRP USD.01	147,320
EVERGY INC	163,108
EVERSOURCE ENERGY USD5	336,213
EVONIK INDUSTRIES AG	80,539
EXELON CORP COM NPV	860,560
EXOR NV	52,631
EXPEDIA INC W/I	154,353
EXPEDITORS INTL WASH USD.01	150,913
EXPERIAN ORD USD0.10	446,718
EXPERIAN PLC USD0.1	280,687
EXTRA SPACE STORAGE INC USD0.01	132,677
EXXON MOBIL CORP CAP NPV	5,999,526
F5 NETWORK INC COM STK NPV	69,629
FACEBOOK INC COM USD0.000006 CL 'A'	2,417,023
FACEBOOK INC A 0.0000006	3,465,249
FAIRFAX FINANCIAL HLDGS LTD (CT)	147,362
FAMILYMART CO Y50	85,142
FANUC CO., Y50	399,669
FANUC CORP NPV	2,068,333
FAR EAST TEXTILE TWD10	32,140
FAR EASTONE TELECOM TWD10	32,973
FAST RETAILING CO LTD JPY50	244,494
FASTENAL, COM STK US\$0.01	216,321
FAURECIA EUR7	40,354
FEDERAL REALTY INVS TRUST USD0.01	113,370

FEDEX CORP COM USD0.10	605,637
FERGUSON PLC GBP0.114032	252,130
FERRARI NV EUR0.01 (IM)	126,001
FERROVIAL SA EUR0.20	184,721
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	518,559
FIBRA UNO ADMINISTRACION SA	43,081
FIDELITY NATL INF COM USD0.01	405,598
FIFTH THIRD BANCORP COM STKNPV	310,277
FINECOBANK SPA	39,447
FIRST AMERICAN FINANCIAL W/I USD0.00001	43,500
FIRST DATA CORP CLASS A USD0.01	71,732
FIRST ENERGY CORP COM NPV	331,069
FIRST FINANCIAL HLDGS CO TWD10	92,811
FIRST QUANTUM MINERALS LTD (CT)	68,747
FIRST REP BK SAN FRANCISCO CALIF NEW COM	225,613
FIRST REPUBLIC BANK/CA USD0.01	169,118
FIRST SOLAR INC COM	343,165
FIRST SOLAR INC USD0.001	49,365
FIRSTRAND ZAR0.01	205,237
FISERV INC COM	1,770,496
FISERV INC COM US\$0.01	351,522
FISHER & PAYKEL HEALTHCARE (NZ)	44,245
FLEETCOR TECHNOLOGIES INC	199,993
FLETCHER BUILDING LTD (NZ)	36,138
FLEXTRONICS INTL LTD (US)	149,096
FLOWERS FOODS INC USD0.01	32,931
FLOWSERVE CORP COM	718,761
FLOWSERVE CORP USD1.25	88,668
FLUOR CORP COM NPV	116,259
FLUOR CORP NEW COM	1,302,661
FMC CORP,COM US\$0.10	113,062
FNF GROUP	121,674
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	286,197
FOOT LOCKER INC COM USD0.01	117,051
FORD MOTOR CO USD0.01	1,155,444
FORMOSA CHEM & FIBRE TWD10	181,297
FORMOSA PETROCHEMICAL TWD10	71,729
FORMOSA PLASTIC TWD10	223,831
FORTESCUE METALS GROUP LTD	163,617
FORTINET INC USD0.001	88,117
FORTIS INC COM (CT)	240,504
FORTIVE CORP COM MON STOCK	534,462
FORTIVE CORP USD0.01	238,771
FORTUM OYJ EUR3.40	165,765
FORTUNE BRANDS HOME & SECURI	50,407
FOX CORP CLASS A USD0.01	141,847
FOX CORP- CLASS B - W/I	43,822
FRANCO-NEVADA CORP	137,212
FRANKLIN RESOURCES COM US\$0.10	184,760
FREENET AG	36,470
FREEMPORT MCMORAN C&G COM US\$CLASS 'B'	313,555
FRESENIUS MEDICAL CARE E0.00	232,341
FRESENIUS SE & CO KGAA	340,159
FUBON GRP CO TWD10	182,679
FUJI FILM HLD CORP NPV	313,315
FUJI HEAVY INDS,ORD Y50	285,099
FUJITSU, Y50	339,025
FUKUOKA FINANCIAL NPV	54,939
G4S PLC GBp0.25 (LN)	50,540
GALAPAGOS NV (NA)	41,071

GALAXY ENTERTAINMENT GROUP L HKD0.10	151,788
GALP ENERGIA SGPS SA-B SHRS EUR1	132,413
GAMESTOP CORP-CLASS A USD0.001	38,876
GAMING AND LEISURE PROPRTIE	34,452
GAP INCCOM STK US\$0.05	109,521
GARMIN LTD USD0.005	125,961
GARTNER GROUP COM CL 'A'US\$0.001	100,442
GAS NATURAL SDG EUR1.00	186,918
GAZPROM PJSC RUB5 (RX)	584,788
GCL POLY ENERGY COMSTK	411,766
GEA GROUP AG NPV	64,768
GEBERIT CHF0.10 (REGD) (POST SUBD)	160,582
GECINA EUR7.50	101,023
GEMALTO EUR1 (NA)	82,074
GEN MILLS INC COM US\$0.10	474,846
GEN MTRS CO COM	2,698,848
GENERAL DYNAMICS,COM STK US\$1	541,645
GENERAL ELECTRIC CO	2,946,554
GENERAL ELECTRIC CO USD0.06 (UN)	2,228,569
GENERAL MILLS INC COM	482,588
GENERAL MOTORS CO	1,152,118
GENESEE & WYOMING INC CL A USD0.01	37,809
GENMAB A/S DKK1	71,858
GENTEX CORP USD.06	73,850
GENTING SINGAPORE LTD USD0.1 (SP)	32,615
GENUINE PARTS,COM US\$1	236,266
GENWORTH FINANCIAL INC-CL A USD0.001	50,209
GERDAU SA SIDERURG PREF NPV	57,969
GETINGE AB B SHS	33,150
GETLINK EUR0.4 (FP)	84,492
GIBSON ENERGY INC	39,737
GILDAN ACTIVEWEAR INC (CT)	34,468
GILEAD SCIENCES USD0.001	1,023,939
GIVAUDAN AG CHF10	280,023
GJENSIDIGE FORSIKRING ASA NOK2	37,344
GLAXOSMITHKLINE ORD GBP0.25	561,251
GLAXOSMITHKLINE PLC GBp0.25 (LN)	1,690,353
GLENCORE PLC ORD USD0.01	3,152,298
GLENCORE PLC USD0.01	1,134,666
GLOBAL PAYMENTS INC NPV	198,785
GN STORE NORD DKK4	47,335
GODADDY INC CLASS A USD0.001	94,330
GOLD FIELDS LTD	64,915
GOLDCORP INC (CT)	167,773
GOLDMAN SACHS GROUP INC COM	1,701,644
GOLDMAN SACHS GROUP INCPAR USD .01	1,111,249
GOODMAN GROUP NPV (STAPLED UNITS).	209,386
GOODYEAR TIRE & RUBBER,NPV	87,560
GPO IND BIMBO SERIES 'A' NPV	37,688
GPT UNITS A\$1	119,019
GRAINGER(WW)INC,COM US\$1	185,292
GRAPHIC PACKAGING HOLDING CO USD0.01	32,939
GREAT WEST LIFECO INC	111,016
GREENE KING GBP0.125	48,352
GRIFOLS SA B EUR0.05	39,397
GRIFOLS SA EUR0.25	107,268
GROUP 1 AUTOMOTIVE INC USD0.01	36,880
GROUPE BRUXELLES LAMBER NPV	53,336
GROWTHPOINT PROPERTIES LTD ZAR5	81,217
GRUPO ACCIONA NEW ESP167	47,126

GRUPO FINANCIERO BANORTE S A B DE C V	215,084
GRUPO FINANCIERO BANORTE-O	200,876
GRUPO MEXICO SER 'B'COM NPV	177,909
GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG C	1,085,512
GRUPO TELEVISA SAB SER CPO	88,422
GS HOLDINGS CORP NPV	37,616
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	48,565
H&R BLOCK INC	74,798
H&R REAL ESTATE INV REIT UTS	61,148
HAITONG SECURITIES 'H' CNY1	34,722
HAKON INVEST AB	31,661
HAKUHODO DY HOLDINGS NPV	36,976
HALLIBURTON CO COM	1,871,213
HALLIBURTON CO COM US\$2.50	353,768
HALMA ORD 10P	62,526
HAMAMATSU PHOTONICS K.K.	36,306
HAMMERSON PLC ORD 25P	34,954
HAN WHAKRW5000 (KP)	32,967
HANA FINANCIAL GROUP KRW5000 (KR)	190,060
HANESBRANDS INC COM USD0.01	81,900
HANG LUNG PROPERTIES HKD1	99,468
HANG SENG BANK,HK\$5	228,215
HANKOOK TIRE CO LTD KRW500	31,702
HANKYU HANSHIN HLD NPV	130,498
HANNOVER RUECK SE	158,217
HANOVER INSURANCE GROUP INC USD0.01	40,294
HARGREAVES LANSDOWN PLC-WI GBP 0.04	47,821
HARLEY DAVIDSON,CMN US\$0.01	98,944
HARRIS CORP COM US\$1	212,209
HARTFORD FINL SERV COM US\$1	362,513
HASBRO INC,COM US\$0.50	116,641
HASEKO CORP,Y50	37,544
HAWAIIAN ELECTRIC INDS	48,013
HCA HEALTHCARE INC COM	1,553,774
HCA HOLDINGS INC	513,091
HCL TECHNOLOGY LTD INR2	50,139
HCP INC COM USD1	227,871
HD SUPPLY HOLDINGS INC	53,893
HDFC BK LTD ADR REPSTG 3 SHS	828,799
HEIDELBERG CEMENT NPV (GY)	214,218
HEINEKEN HOLDING EUR1.6	165,265
HEINEKEN NV EUR1.60	323,561
HELMERICH & PAYNE COM US\$0.10	104,239
HELVETIA HOLDINGS AG CHF10	49,969
HENDERSON LAND DEVELOPMENT	123,589
HENGAN INTL GROUP HKD0.10	37,270
HENKEL AG & CO KGAA	227,807
HENKELAG & CO KGAA	131,384
HENNES MAURITZ AB	320,772
HENRY SCHEIN CORP COM USD0.001	120,235
HERA SPA EUR1	36,484
HERBALIFE LTD USD0.002	42,902
HERMES INTL FRF10	191,608
HERSHEY CO (THE) COM USD1	190,931
HERTZ GLOBAL HOLDINGS INC USD0.01	87,900
HESS CORPORATION USD1	284,764
HEWLETT PACKARD ENTERPRIS WI USD0.01	440,371
HEWLETT PACKARD ENTERPRISE CO COM	345,813
HEXAGON AB B SHS EUR0.22	141,138
HEXCEL CORP NEW COM	264,496

HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	2,798,101
HILTON WORLDWIDE HOLDINGS IN USD0.01	216,818
HINDALCO INDS INR1 (POST SUBDIVISION)	44,238
HINDUSTAN PETROLEUM CORP INR10	44,864
HINO MOTORS,Y50	37,050
HISCOX LTD GBP0.065	89,454
HITACHI, Y50	753,444
HOCHTIEF AG DM5	37,291
HOLCIM CHF2 (REGD)	362,384
HOLDINGS LESS THAN 0.01%	42,826,613
HOLLYFRONTIER CORP USD0.01	162,181
HOLOGIC INC 0.01	140,307
HOME DEPOT INC COM	593,004
HOME DEPOT INC COM US\$0.05	2,337,517
HON HAI PRECISION INDS TWD10	631,853
HONAM PETROCHEM CP, KRW5000	32,929
HONDA MOTOR CO., Y50	947,898
HONEYWELL INTL INC COM STK	2,573,679
HONEYWELL INTL INC COM USD1	1,321,496
HONG KONG & CHINA GAS HKD0.25	239,187
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	402,029
HONG KONG LAND US\$0.10(SP)	114,681
HORMEL FOODS USD0.0586	144,839
HOSPITALITIES PROP TST \$0.01	49,636
HOST HOTELS & RESO COM US\$1	206,263
HOUSING DEVEL FIN INR2	151,142
HOYA CORP,Y50	275,174
HP INC USD0.01	423,115
HSBC HOLDINGS PLC USD0.5 (LN)	3,100,896
HUA NAN FINL HLDGS TWD10	40,816
HUANENG POWER INTL 'H'	57,800
HUBBELL INC CL B USD0.01	38,252
HUGO BOSS AG ORD	73,320
HUHTAMAKI OY EUR NPV SER'I'	32,148
HUMANA INC COM US\$0.166	476,953
HUNT (JB) TRANSPORT SVS USD0.01	98,147
HUNTINGTON BANCSHRS COM NPV	173,504
HUNTINGTON INGALLS INDUST WI	102,642
HUNTSMAN CORP USD0.01	45,893
HUSKY ENERGY INC COM NPV	55,127
HYDRO ONE LTD	85,380
HYUNDAI ENG & CONSKRW5000	62,499
HYUNDAI FIRE&MARINE KRW500	36,425
HYUNDAI HEAVY INDUSTRIESKRW5000	123,381
HYUNDAI MOBIS KRW5000	257,515
HYUNDAI MOTOR CO 2ND PRF, KRW5000	40,011
HYUNDAI MOTOR CO KRW5000	362,711
HYUNDAI STEEL KRW5000	66,223
IAC INTERACTIVECOR COM STK USD0.001	149,119
IBERDROLA SA EUR0.75 (SQ)	925,348
ICL-ISRAEL CHEMILS1	37,533
IDEMITSU KOSAN CO LTD	196,396
IDEX CORP USD0.01	37,425
IDEXX LABORATORIES INC USD0.1	142,763
IHS MARKIT LTD COM	270,604
IHS MARKIT LTD USD0.01	219,753
IIDA GROUP HOLDINGS CO LTD	36,382
ILLINOIS TOOL WKSCOM STK NPV	529,230
ILLUMINA INC USD0.01	378,655
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	46,847

IMPERIAL BRANDS PL GBP0.10	584,054
IMPERIAL OIL LTD (CT)	119,481
INCHCAPE PLC GBP0.1	47,822
INCITEC PIVOT LTD NPV	33,553
INCYTE CORP USD0.001	112,589
IND & COMM BK OF CHINA H CNY1	750,625
INDIAN OIL CORPORATION LTD INR10	75,659
INDITEX EUR0.03	349,392
INDUSTRIAL BANK OF KOREA KRW5000	55,114
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	73,518
INFINEON TECHNOLOG ORD NPV (REGD)	733,695
INFINEON TECHNOLOGIES AG	240,726
INFORMA PLC GBP4.35	134,708
INFOSYS LTD INR5	189,702
ING GROEP NV CVA EUR0.01	970,761
INGENICO GROUP EUR1	33,458
INGERSOLL-RAND PLC USD1	328,054
INGREDION INC USD0.01	88,197
INMARSAT ORD EUR0.0005	47,178
INNOGY SE NEW	161,737
INNOLUX CORP	76,932
INPEX CORPORATION INC	213,037
INSURANCE AUSTRALIA GROUP	204,842
INTACT FINL CORP COM NPV (CT)	169,813
INTEL CORP COM	576,692
INTEL CORP,COM STK NPV	3,247,297
INTER PIPELINE LTD	103,706
INTERCONTINENTALEXCHANGE W/I USD0.01	442,358
INTERCONTL HOTELS ORD GBP0.208521303	150,134
INTERMEDIATE CAPITAL GROUP GBP0.2625	33,844
INTERNATIONAL PAPER,COM US\$1	306,484
INTERPUBLIC GROUP OF COS INC USD0.1	115,201
INTERTEK GROUP ORD GBP0.01	108,161
INTESA SANPAOLO EUR0.52	812,908
INTL BUSINESS MACH COM US\$0.5	2,063,859
INTL CONSOLIDATED AIRLINE-DI (LN)	112,948
INTL FLAV & FRAG,COM US\$0.125(UN)	138,534
INTL PAPER CO COM	316,590
INTUIT COM US\$0.01	567,008
INTUITIVE SURGICAL INC USD0.001	553,134
INVESCO LTD COM STK USD0.10	137,896
INVESTEC ORD GBP0.0002	41,502
INVESTOR AB SEK6.25'A'	45,061
INVESTOR AB SEK6.25'B'	153,200
INVITATION HOMES INC USD0.01	62,505
IPG PHOTONICS CORP USD0.0001	40,992
IPSEN EUR1	35,447
IQVIA HOLDINGS INC USD0.01	261,379
IRB BRASIL RESSEGUROS SA	34,035
IRON MOUNTAIN INC	169,685
ISETAN MITSUKOSHI HOLDINGS	48,851
ISHIKAWAJIMA HARIMA,Y50	42,616
ISS A/S DKK1	109,317
ISUZU MOTORS,Y50	128,794
ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 F	745,956
ITAU UNIBANCO HOLDING SA	832,166
ITAUSA INV ITAU SA PREF NPV	175,835
ITC LTD	44,966
ITEL CORP COM US\$1	31,613
ITOCHU CORP Y50	504,666

ITV PLC ORD 0.10	109,334
J FRONT RETAILING NPC	46,548
JABIL CIRCUIT INC USD0.001	87,345
JACOBS ENGINEERING GROUP USD1	147,919
JAMES HARDIE INDUSTRIES CDI EUR0.59	42,752
JANUS HENDERSON GROUP PLC (US)	37,073
JAPAN EXCHANGE GROUP INC	109,714
JAPAN POST BANK CO LTD (JT)	93,621
JAPAN POST HOLDINGS CO LTD	472,983
JAPAN POST INSURANCE CO LTD	53,869
JAPAN TOBACCO INC Y50000	452,559
JARDINE MATHESON HLDGS LTD USD0.25	161,438
JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)	339,890
JARDINE STRATEGIC USD0.05(SING QUOTE)	85,605
JAZZ PHARMACEUTICALS PLC	62,578
JBS SA-ON	135,887
JD.COM INC ADR USD0.00002	47,491
JEFFERIES FINANCIAL GROUP IN USD1	109,527
JFE HOLDINGS INC NPV	227,833
JIANGXI COPPER IND 'H' CNY1	37,846
JOHNSON & JOHNSON COM US\$1	4,506,034
JOHNSON & JOHNSON COM USD1	709,439
JOHNSON CONTROLS INTERNATION CHF0.5	465,393
JOHNSON MATTHEY PLC	155,863
JONES LAND LASALLE INC	45,772
JPMORGAN CHASE & CO COM	3,682,458
JPMORGAN CHASE COM USD1	4,835,143
JTEKT CORP NPV	47,837
JULIUS BAER GROUP LTD CHF0.02	109,402
JUNIPER NETWORKS INC \$.00001	119,284
JUST EAT PLC GBP0.01	41,533
JX HOLDINGS INC	390,832
K+S AG	69,615
KAJIMA CORP,Y50	131,144
KAKAO CORP KRW500	33,095
KANSAI ELEC POWER,Y500	184,017
KANSAS CITY SOUTHERN INDSUSD0.01	145,482
KAO CORP	414,002
KAO CORP NPV	1,736,687
KAR AUCTION SERVICES INC USD0.01	34,357
KASIKORNBANK PCL THB10 (ALIEN)	116,298
KASIKORNBANK PCL THB10 (NVDR)	347,289
KAWASAKI HEAVY IND,Y50	67,714
KB FINANCIAL GROUP KRW5000	280,635
KBC GROUP NV NPV	287,302
KDDI CORP Y5000	647,986
KEIO CORP NPV	105,741
KEISEI ELECTRIC RAILWAY,Y50	37,271
KELLOGG CO,COM US\$0.25	194,016
KEPCO (KOREA ELEC PWR) KW5000	213,948
KEPPEL CORP NPV	139,258
KERING EUR4	442,610
KERRY GROUP PLC-A EUR0.125 (ID)	158,311
KERRY PROPERTIES HK\$1	33,081
KESKO OYJ SER'B'EUR2	41,539
KEURIG DR PEPPER INC USD0.01	37,628
KEYCORP COM US\$0.01	222,488
KEYENCE CORP NPV	412,236
KEYENCE CORP,Y50	499,413
KEYSIGHT TECHNOLOGIES IN	174,501

KGHM POLSKA MIEDZ, PLN10 BR	61,002
KIA MOTORS CORP, KRW5000	181,403
KIKKOMAN SHOYU,Y50	66,803
KILROY REALTY CORP USD0.01	35,425
KIMBERLY-CLARK CP,COM US\$1.25	567,002
KIMCO REALTY COM US\$0.01	122,937
KINDER MORGAN INC USD0.01	726,951
KINGFISHER ORD GBP0.157142857	163,106
KINGSPAN GROUP EUR0.13 (DUBLIN (ID)	47,242
KINGSPAN GROUP ORD EUR0.13	489,928
KINNEVIK AB B SEK0.1	47,098
KINTETSU CORP NPV	116,392
KIRBY EXPLORATIONCOM STK US\$0.10	31,590
KIRIN HOLDINGS CO LTD	296,981
KLA-TENCOR CORPORATION USD0.001	270,561
KLEPIERRE EUR4	117,488
KNORR BREMSE AG	35,283
KOBAYASHI PHARMACEUTICAL JPY50	38,034
KOBE STEEL NPV	76,310
KOC HLDG TRY1	51,089
KOHL'S CORP COM STK US\$0.01	231,654
KOITO MANUFACTURING,Y50	81,923
KOMATSU LTD (JT)	314,293
KONE CORP NPV ORD 'B'	241,249
KONICA MINOLTA HOL NPV	60,203
KONINKLIJKE AHOLD NV EUR0.01	556,639
KONINKLIJKE DSM NV EUR1.50	264,755
KONINKLIJKE KPN EUR0.04	210,858
KONINKLIJKE PHILIPS NV EUR0.2	553,828
KOREAN AIR LINES KRW5000	41,533
KOSE JPY 50	40,394
KRAFT HEINZ CO/THE USD0.01	335,730
KROGER CO,COM US\$1	483,856
KROTON EDUCACIONAL SA	32,962
KRUNGTHAI BANK THB5.15(ALIEN)	58,769
KT&G CORPORATION KRW5000	150,521
KUBOTA CORPORATION Y50	234,508
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	99,234
KUEHNE&NAGEL INTL CHF1 (REGD)	1,414,061
KUMBA IRON ORE LTD NPV	34,891
KUNLUN ENERGY CO LTD HKD0.01	54,054
KURARAY CO., ORD Y50	79,650
KYOCERA CORP,Y50	293,993
KYOWA HAKKO KIRIN CO. LTD	41,086
KYUSHU ELECTRIC POWER,Y500	121,015
KYUSHU RAILWAY COMPANY	39,260
L BRANDS INC USD0.5	142,511
L&G ASIA PACIFIC EX JAPAN EQ	37,329
L&G EUROPE EX UK EQUITY	328,306
L&G JAPAN EQUITY UCITS ETF	118,507
L3 TECHNOLOGIES INC	215,633
LABORATORY AMER HLDGS USD0.01	204,865
LAFARGEHOLCIM LTD	2,010,145
LAFARGEHOLCIM LTD REG CHF2 (FP)	48,933
LAGARDERE S.C.A. EUR6.1 (FP)	57,405
LAM RESEARCH CORP COM NPV	266,384
LAMAR ADVERTISING CO A USD0.001	34,593
LAMB WESTON HOLDING INC W/I USD1	81,884
LAND SECURITIES GROUP PLC GBP0.1066667	169,199
LANXESS NPV	88,310

LARGAN PRECISION CO LTD TWD10	148,767
LARSEN & TOUBRO INR2	35,451
LAS VEGAS SANDS CORP	300,638
LAS VEGAS SANDS CORP COM STK	429,809
LATAM AIRLINES GROUP SA	43,344
LEAR CORP	136,791
LEG IMMOBILIEN AG	103,951
LEGAL & GENERAL GROUP PLC GBP0.025	495,950
LEGETT & PLATT COM US\$0.01	80,911
LEGRAND SA	223,591
LEGRAND SA EUR4	353,626
LEIDOS HOLDINGS INC USD0.0001	63,278
LEND LEASE CORP ORD A\$0.50	101,511
LENNAR CORP-A	152,787
LENOVO GROUP LRD HKD0.025	195,270
LEONARDO SPA EUR4.40	124,891
LG CHEM LTD KRW5000	235,983
LG CORP KRW5000	101,813
LG DISPLAY CO LTD KRW5000	104,077
LG ELECTRONICS INC KRW5000	193,270
LG HOUSEHOLD & HEALTHCARE	81,448
LG TELECOM KRW 5000	38,114
LGIM USD LIQUIDITY FD CLS 1	463,655
LIBERTY BROADBAND C	71,948
LIBERTY GLOBAL PLC A USD0.01 (US)	107,125
LIBERTY GLOBAL PLC -SERIES C COM	1,064,552
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	273,270
LIBERTY GLOBAL PLC USD0.01 A	1,737,832
LIBERTY PROP'Y TRUST USD0.001	99,695
LIBERTY SIRIUS GROUP C	99,240
LILLY(ELI) & CO,CMN NPV	1,308,686
LINCOLN NATL CORP,COM US\$1.25	218,627
LINDE PLC COM USD0.001 (US)	820,785
LINDE PLC EUR0.001	348,713
LINDT & SPRUENGLI CHF100 (REGD)	60,158
LINK REIT NPV	339,894
LION CP,Y50	40,109
LITE-ON TECHNOLOGY CORP TWD10	49,292
LIVE NATION INC COM STK USD0.01	101,300
LIXIL GROUP CORPORATION	63,904
LKQ CORP USD0.01	117,862
LLOYDS BANKING GP ORD GBP0.1	3,815,309
LLOYDS BANKING GROUP ORD 25P	1,095,465
LOBLAW COMPANIES COM NPV (CT)	172,763
LOCALIZA RENT A CAR NPV	35,114
LOCKHEED MARTIN COM STK US\$.01	865,282
LOEWS CORP,COM STK US\$1	237,888
LOGITECH INTERNATIONAL-REG CHF0.25	42,143
LOJAS RENNER S.A.	96,771
LONDON STOCK EXCH ORD GBP0.06918604	194,601
LONGFOR PROPERTIES HKD0.1	54,585
LONZA GRP AG REGD CHF1	222,838
L'OREAL EUR0.2	714,284
LOTTE SHOPPING CO KRW5000	37,909
LOWES,COM US\$0.50	1,045,064
LPL FINANCIAL HOLDINGS INC	37,653
LULELEMON ATHLETICA INC	116,704
LUNDIN PETROLEUM A NPV	44,831
LVMH MOET HENNESSY LOUIS VUI EUR0.3	1,001,933
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	619,087

LYONDELLBASELL INDU CL A	457,148
M & T BANK CORP USD0.5	288,181
M3 INC	51,373
MACERICH CO/THE USD0.01	93,478
MACQUARIE GP LTD NPV	432,047
MACY'S INC USD0.01	214,466
MAGNA INTERNATIONAL INC (CT)	311,589
MAGNIT RUB0.01 (RX)	47,983
MAHINDRA & MAHINDRA LTD INR5	40,305
MAKITA ELECTRIC WORKS,Y50	104,954
MALAYAN BANKING BERHAD,M\$1	203,839
MALLINCKRODT PLC W/I USD0.2	56,087
MANPOWERGROUP USD0.01	113,490
MANULIFE FINANCIAL CORP (CT)	581,902
MAPFRE SA EUR0.1	58,875
MARATHON OIL CORP USD1	268,796
MARATHON PETROLEUM COM USD0.01	730,058
MARINE HARVEST ASA NOK7.50	141,745
MARKEL CORP NPV	181,529
MARKS & SPENCER GP GBP0.25	167,068
MARRIOTT INTERNATIONAL CL A USD0.01	355,840
MARSH & MCLENNAN COM US\$1	540,544
MARTIN MARIETTA MATS US\$0.01 COM STK	134,004
MARUBENI CORP,Y50	272,101
MARUI CO., Y50	33,762
MARVELL TECH GRP LTD USD0.002	117,666
MASCO CORP,CMN STK US\$1	133,028
MASTERCARD INC-CLASS A USD0.0001	1,790,623
MATTEL INC,COM US\$1	72,073
MAXIM INTERGRATE PROD US\$0.001	163,144
MAZDA MOTOR CORP,Y50	183,763
MBIA INC COM STK US\$1	32,000
MC CORMICK & CO INC COM NON-VTG	823,152
MCCORMICK & CO-NON VTG SHS NPV	193,283
MCDONALD'S CORP COM NPV	1,707,384
MCKESSON CORPORATION \$0.01	716,842
MDU RESOURCES GRP INC USD1	69,340
MEDIATEK INC TWD10	240,175
MEDIBANK PRIVATE LTD	74,514
MEDICAL PROPERTIES TRUST USD0.001	35,932
MEDIOBANCA SPA EUR0.5	131,980
MEDIPAL HLDG CORP NPV	50,129
MEDTRONIC PLC USD0.1	1,451,711
MEGA FINANCIAL HLDGS TWD10	134,761
MEGGITT PLC GBP0.05	84,037
MEIJI HOLDINGS CO LTD	153,950
MELROSE INDUSTRIES PLC GBP0.06857143	83,465
MERCADOLIBRE INC	155,513
MERCK & CO INC NEW COM	713,786
MERCK & CO. INC. USD0.5	2,779,519
MERCK KGAA NPV ORD SHS	181,211
MERLIN PROPERTIES SOCIMI SA EUR1	33,651
METALURGICA GERDAU PRF NPV	65,916
METCASH LTD NPV	36,311
METLIFE INC COM USD0.01	763,508
METRO AG	109,847
METRO INC CLASS A SUB VTG NP (CT)	130,625
METSO OYJ EUR1.7	33,732
METTLER-TOLEDO INTL USD0.01	132,525
MFA FINANCIAL INC USD0.01	31,666

MGM RESORTS INTERNATIONAL USD0.01	181,446
MICHELIN (CGDE) EUR2	402,350
MICRO FOCUS INTERNATIONAL GBP0.1	73,306
MICRO FOCUS INTL SPN ADR	40,743
MICROCHIP TECHNOLOGY USD0.001	205,531
MICRON TECH INC COM	1,687,374
MICRON TECHNOLOGY,US\$0.10	560,839
MICROSOFT CORP COM	4,652,657
MICROSOFT CORP COM USD0.00001	8,804,319
MID AMERICA APARTMENT COMM USD0.01	152,320
MINEBEA CO,Y50	80,145
MINOR INTERNATIONAL PCL FOR THB1	32,755
MIRVAC GROUP	125,326
MISUMI GROUP Y50	52,886
MITSUBISHI CHEMICAL HOLDINGS (JT)	223,430
MITSUBISHI CORP,Y50	692,167
MITSUBISHI ELECTRIC, Y50	439,594
MITSUBISHI ESTATES, Y50	305,982
MITSUBISHI HEAVY INDS,Y50	327,153
MITSUBISHI MATERIALS, Y50	75,219
MITSUBISHI MOTORS Y50	41,741
MITSUBISHI UFJ FINANCIAL	1,445,051
mitsui & co ltd,ORD Y50	578,545
mitsui chemicals Y50	64,462
mitsui fudosan co Y50	363,255
mitsui o.s.k.lines,Y50	66,187
mizuho financial G NPV	955,039
MMC NORILSK NICKEL PJSC RUB1 (RX)	92,715
MOHAWK INDUSTRIES INC USD0.01	110,449
MOL HUNGARIAN OIL AND GAS PL HUF125	36,660
MOLINA HEALTHCARE INC USD0.001	59,602
MOLSON COORS BREWING CO -B USD0.01 (UN)	151,912
MONCLER SPA	55,386
MONDELEZ INTL INC COM USD0.01	973,654
MONDI PLC EUR0.2 (LN)	118,120
MONSTER BEVERAGE CORP	162,534
MOODYS CORP COM	1,729,762
MOODY'S CORP USD1	282,840
MORGAN STANLEY COM USD0.01	821,082
MORRISON (WM) SUPERMKT ORD 10P (UK)	170,913
MOSAIC CO/THE WI	186,835
MOTOROLA SOLUTIONS INC USD0.01	245,848
MS AND AD INSURANCE GROUP HOLDINGS	319,735
MSCI INC-A USD0.01	122,405
MTN GROUP LTD ZAR0.0001	259,459
MTR CORPORATION HKD1	146,871
MTS PJSC OJSC RUB0.1 (RX)	99,446
MTU AERO ENGINES GMBH	137,835
MUENCHENER RUECKVE NPV(REGD)	1,700,966
MUNCHENER RUCKVERS NPV VINK, (REGD)	861,110
MURATA MANUFACTURING CO. NPV	171,948
MURATA MANUFACTURING, Y50	339,354
MURPHY OIL CORP COM US\$1	118,538
MURPHY USA INC	66,298
MYLAN NV EUR0.01	231,148
NABTESCO CORP NPV	296,532
NAGOYA RAILROAD CO,Y50	79,355
NAMCO BANDAI HLDGS NPV	123,615
NAN YA PLASTIC TWD10	178,912
NASDAQ INC	493,967

NASDAQ STOCK MARKET INC USD0.01	107,641
NASPERS N ZAR0.02	2,415,652
NASPERS LIMITED 'N' ZAR0.02	849,886
NATIONAL AUSTRALIA BANK, A\$1	830,130
NATIONAL FUEL GAS CO USD1	34,665
NATIONAL GRID PLC GBP0.1139535	853,935
NATIONAL-OILWELL VARCO COM USD0.01	210,065
NATIXIS	87,772
NATL BANK OF CANADA COM NPV	235,410
NATL RETAIL PPTYS USD0.01	44,102
NAVER CORP KRW500	109,478
NAVIENT CORP USD0.01	80,272
NCR CORP COM US\$1	42,664
NCSOFT CORPORATION KRW500	55,249
NEC CORP, Y50	198,334
NEDBANK GROUP LTD ZAR1	148,728
NESTE OIL OYJ EUR3.4	185,808
NESTLE SA CHF0.10(REGD)	3,821,930
NESTLE SA CHF1 (REGD)	3,827,804
NETFLIX INC USD0.001	1,164,940
NETWORK APPLIANCE NPV	194,356
NEW CHINA LIFE INSURANCE C H CNY1	31,606
NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSOI	204,112
NEW RESIDENTIAL INVESTMENT USD0.01	42,768
NEW WORLD DEVELOPMENT, HK\$1	191,344
NEW YORK COMMUNITY BANCORP USD.01	117,447
NEWCREST MINING A\$ 0.50	163,924
NEWELL BRANDS INC COM USD1	118,918
NEWMONT MINING CORP COM US\$1.6	263,869
NEWS CORP CLASS A	82,085
NEXON CO LTD	47,748
NEXT GROUP ORD GBP0.10	157,630
NEXTERA ENERGY INC COM	2,507,077
NEXTERA ENERGY INC USD 0.01	1,141,171
NGK INSULATORS, Y50	32,742
NH FOODS LTD	46,953
NICE SYSTEMSILS1	57,543
NIDEC CORP Y50	308,332
NIELSEN HOLDINGS PLC EUR0.07	133,336
NIKE INC CL B	1,800,292
NIKE INC CL 'B' COM NPV (UN)	1,033,083
NIKON CORP, ORD YEN50	81,678
NINTENDO CO LTD NPV	271,324
NINTENDO CO, Y50	283,416
NIPPON ELECTRIC GLASS, Y50	43,898
NIPPON EXPRESS CO., Y50	52,788
NIPPON PAINT, Y50	46,129
NIPPON PAPER INDUSTRIES CO L	44,284
NIPPON SHEET GLASS, Y50	39,783
NIPPON STEEL & SUMITOMO META	359,789
NIPPON SUISAN KAISHO, ORD YEN50	45,487
NIPPON TEL&TEL, ORD Y50000	660,351
NIPPON YUSEN KK, Y50	77,192
NISOURCE INC NPV	144,715
NISSAN CHEM INDS Y50	47,753
NISSAN MOTOR CO, Y50	460,082
NISSHIN SEIFIN GRP JPY50	75,671
NISSIN FOODS HOLDINGS CO LTD	34,617
NITORI CO Y50	72,930
NITTO DENKO CORP Y50	112,949

NKSJ HOLDINGS INC	272,204
NN GROUP NV	295,588
NOBLE CORP PLC CHF3.15	45,879
NOBLE ENERGY INC USD3.333	190,501
NOK,Y50	32,480
NOKIA OYJ (FH)	343,826
NOKIA OYJ (FP)	152,345
NOKIAN RENKAAT NPV	71,906
NOMURA HOLDINGS INC NPV	284,930
NOMURA REAL ESTATE HOLDINGS	35,929
NOMURA RESEARCH INSTITUTE IN	33,912
NORDDEUTSCHE AFFINERIE AG	36,284
NORDEA BANK ABP (FH)	361,563
NORDSTROM INC,COM STK NPV	97,463
NORFOLK SOUTHERN CORP,COM US\$1	614,067
NORSK HYDRO ASA NOK3.6666	92,999
NORTHERN TRUST CP COM US\$1.666	220,252
NORTHROP GRUMMAN CORP COM NPV	487,409
NORWEGIAN CRUISE LINE HOLDIN	140,066
NOVARTIS AG CHF0.5 (REGD)	2,800,818
NOVARTIS AG CHF0.50 (REGD)	1,169,416
NOVATEK MICROELECTRONICS TWD10	40,371
NOVATEK OAO STD RUB0.1 (RX)	84,290
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	985,415
NOVOZYMES A/S B SHARES DKK2	72,236
NRG ENERGY INC USD0.01	185,644
NSK Y50	48,430
NTPC LTD INR10	49,922
NTT DATA JPY5000	109,675
NTT DOCOMO NPV	442,030
NUCOR CORPCOM STK US\$0.40	279,270
NUTRIEN LTD (CT)	281,235
NUTRIEN LTD COM NPV	2,556,927
NVIDIA CORP USD0.001	835,912
NVR INC USD0.01	64,534
NXP SEMICONDUCTORS NV	337,061
OBAYASHI CORP Y50	140,988
OBIC CO LTD	50,635
OCADO GROUP PLC GBP0.02	59,090
OCADO GROUP PLC ORD GBP0.02	244,388
OCCIDENTAL PETROL,COM US\$0.20	737,596
OCCIDENTAL PETROLEUM CORP	803,322
ODAKYU ELECTRIC RAILWAY CO,Y50	111,996
OFFICE DEPOT INC COM US\$0.01	45,502
OGE ENERGY CORP, COM USD2.50	62,809
OIL & NATURAL GAS CORP INR10	85,238
OIL CO. LUKOIL PJSC RUB0.025 (RM)	625,387
OIL SEARCH,PGK0.10	55,556
OJI PAPER,Y50	118,326
OLD DOMINION FREIGHT LINE USD0.1	70,855
OLD MUTUAL LTD (SJ)	55,562
OLD MUTUAL LTD NPV	110,180
OLD REPUBLIC INTL COM US\$1	107,288
OLYMPUS CORP NPV	157,500
OMEGA HEALTHCARE INV USD0.1	45,306
OMNICOM GROUP COM US\$0.15	248,024
OMRON CORP JPY50	127,515
OMV AG ATS100 (VAR)	162,654
ON SEMICONDUCTOR COM USD0.01	40,793
ONEOK INC COM NPV	315,201

ONEX CORP NPV	53,489
ONO PHARMACEUTICAL CO LTD	99,809
ORACLE CORP COM	480,525
ORACLE CORP COM STK NPV	1,585,371
ORANGE EUR4 (FP)	759,780
O'REILLY AUTOMOTIVE INC USD0.01	307,909
ORICA LIMITED AUD1.00	96,823
ORIENTAL LAND CO Y50	209,504
ORIGIN ENERGY NPV(POSTRECON DFD)	183,515
ORIX CORP NPV	247,794
ORIX CORP, Y50	327,534
ORKLA ASA NOK6.25	98,742
ORPEA EUR1.25	40,563
ORSTED A/S DKK10	141,960
OSAKA GAS CO., ORD Y50	143,729
OSHKOSH TRUCK CORP USD0.01	46,687
OTP BANK HUF100	75,956
OTSUKA HOLDINGS CO LTD	240,538
OUTFRONT MEDIA INC	40,750
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	360,597
OWENS CORNING USD0.001	34,565
OWENS ILLINOIS COM US\$0.01	57,332
P G & E CORP (UN)	213,574
P.T. ASTRA INTL IDR50	61,032
PACCAR INCCOM STK US\$12	360,623
PACKAGING CORP OF AMERICA USD0.01	109,898
PADDY POWER BETFAIR ORD EUR0.09 (LN)	43,999
PALO ALTO NETWORKS INC	164,930
PALO ALTO NETWORKS INC COM USD0.0001	305,955
PANASONIC CORPORATION	416,905
PANDORA A/S DKK1	35,208
PARK HOTELS & RESORTS INC WI USD0.01	83,479
PARKER HANNIFEN,COM NPV	273,701
PARKLAND FUEL CORP	32,364
PARTNERS GROUP -REG CHF0.01	90,251
PAYCHEX INC COM US\$0.01	287,860
PAYPAL HLDGS INC COM	309,438
PAYPAL HOLDINGS INC W/I USD0.0001	1,094,038
PBF ENERGY INC CLASS A USD0.001	63,126
PEARSON ORD 25P	162,614
PEGATRON CORP TWD10	77,436
PEMBINA PIPELINE CORP (CT)	243,088
PENNON GROUP ORD GBP0.407	42,803
PENSKE AUTOMATIVE COM STK USD0.0001	33,457
PENTAIR PLC USD0.167	95,158
PEOPLE'S INSURANCE CO GROU H CNY1	47,577
PEOPLES UTD FINL COM STK USD0.01	100,136
PEPSICO INC CAP US\$0.01 2/3	2,179,707
PERFORMANCE FOOD GROUP CO USD0.01	56,644
PERNOD RICARD EUR1.55	459,858
PERRIGO CO PLC	45,730
PERSIMMON ORD 10P	122,175
PETROBRAS DISTRIBUIDORA SA	55,656
PETROCHINA CC1	191,839
PETROFAC LTD	42,067
PETROL BRASILEIROS PREF NPV	639,021
PETROLEO BRASILEIRO SA N/PV	526,660
PETRONAS CHEMICALS GROUP BHD MYR0.1	82,882
PEUGEOT SA EURI EUR 1	262,870
PFIZER INC COM	384,117

PFIZER INC COM US\$0.05	3,246,243
PHILIP MORRIS INTERNAT -W/I	1,953,881
PHILIP MORRIS INTL COM STK NPV	857,914
PHILIPS LIGHTING NEWCO BV	41,983
PHILLIPS 66	773,530
PHOENIX GROUP HOLDINGS PLC GBP0.1	76,851
PICC PROPERTY CA 'H' CNY1	101,968
PIGEON CORP NPV	32,863
PING AN INSURANCE (H) CO NPV	288,671
PINNACLE WEST, COM US\$2.50	174,060
PIONEER NATURAL RES US\$0.01	267,566
PKO BANK PLOSKI SA PLN1	119,007
PNC FINANCIAL SVCS COM USD5	804,637
POLARIS INDUSTRIES INC USD0.01	74,660
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	139,979
POPULAR INC USD0.01	42,139
PORSCHE AUTO HL SE NON ATG PRF NPV	133,801
PORTLAND GENERAL ELECTRIC CO	39,703
POSCO KRW5000	390,679
POST HOLDINGS INC	34,333
POSTAL SAVINGS BANK OF CHI H CNY1	50,565
POSTE ITALIANE SPA	128,827
POWER ASSETS HOLDINGS LTD HKD1	113,901
POWER CORP CANADA,COM NPVSUBORD VOTING	170,797
POWER FINL CORP,COM NPV	116,409
POWSZECHNY ZAKLAD UBEZPIECZE	120,816
PPG INDS,COM STK US\$1.666	352,024
PPL CORP COM USD0.01	389,428
PRA HEALTH SCIENCES INC COM	1,552,240
PRESIDENT CHAIN CORP TWD10	41,436
PRINCIPAL FINANCIAL GP USD0.01	220,055
PROCTER & GAMBLE CO/THE USD1 (UN)	3,535,157
PROCTER & GAMBLE COM NPV	2,868,485
PROGRESSIVE CORP(OHIO) COM \$1	519,089
PROLOGIS INC USD0.01	501,005
PROSIEBEN SAT.1 MEDIA AG REG	47,574
PROVIDENT FINL ORD GBX 20.727272	43,877
PROXIMUS SA NPV	56,423
PRUDENTIAL CORP ORD 5P	893,402
PRUDENTIAL FIN INC USD 0.01	789,742
PRYSMIAN SPA EUR0.1 (IM)	77,318
PTC INC	80,405
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	102,931
PTT GLOBAL CHEMICAL PCL FOR	66,866
PTT PCL/FOREIGN THB1	435,993
PUBLIC BANK NHD MYR1 (MALAYSIA)	221,457
PUBLIC SERVICE ENTCOM STK NPV	464,177
PUBLIC STORAGE INC USD.1	340,433
PUBLICIS GROUPE SA EUR0.4	167,521
PULTE GROUP INC USD0.01	107,786
PUMA AG DM5	35,803
PVH CORP USD1	121,357
QANTAS AIRWAYS NPV	38,603
QBE INSURANCE GROUP LTD (AU)	246,031
QEP RESOURCES INC	35,954
QIAGEN N.V. EUR0.01 (GY)	63,534
QORVO INC COM USD0.0001	110,355
QUAL COMM INC STK US\$0.0001	1,026,978
QUANTA COMPUTER INC TWD10	102,605
QUANTA SERVICES INC USD00001	63,062

QUEST DIAGNOSTICS COM US\$0.01	169,230
QUILTER PLC GBP0.01	38,582
QURATE RETAIL GROUP INC USD0.01	120,167
RAIA DROGASIL SA COM NPV	464,995
RAIFFEISEN INTL BK INTL NPV	41,852
RAKUTEN INC COM STK	91,303
RALPH LAUREN CORP USD0.01	103,557
RAMSAY HEALTHCARE NPV	44,088
RANDSTAD HLDGS NV EUR0.10	104,400
RANGE RESOURCES CORP USD0.01	34,012
RAYMOND JAMES FINANCIAL USD.01	121,226
RAYONIER INC COM US\$0.01	34,320
RAYTHEON CO USD0.01	513,185
RAYTHEON COM STK USD0.01	625,140
REALTY INCOME CORP USD1	246,219
RECKITT BENCK GRP ORD GBP0.10	1,728,554
RECKITT BENCKISER ORD GBP0	648,486
RECRUIT HLDGS CO L NPV	479,581
RECRUIT HOLDINGS CO LTD	348,508
RED ELECTRICA CORPORACION SA EUR0.5	140,194
RED HAT ORD USD0.0001	275,525
REGAL BELOIT CORP USD0.01	33,763
REGENCY CENTERS CORP USD0.01	77,177
REGENERON PHARMACEUTICALS	299,887
REGENERON PHARMACEUTICALS INC COM	1,510,836
REGIONS FINANCIAL CORP	223,399
REINSURANCE GRP OF AM US\$0.01	93,951
RELIANCE INDUSTRIES LTD INR10	314,994
RELIANCE STEEL AND ALUMINUM	65,325
RELX PLC GBP0.1444 (LN)	421,934
REMGRO ZAR0.01	85,649
RENAISSANCERE HLDGS LTD USD1	92,650
RENAULT ORD EUR3.81	358,380
RENGO CO Y50	31,673
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	62,757
REPSOL SA (RG) EUR1	579,332
REPUBLIC SERVICES INC USD0.01	242,801
RESMED INC USD0.004	108,791
RESONA HLDGS INC NPV	197,962
RESTAURANT BRANDS INTERN (CT)	115,259
REXEL SA EUR5	73,834
RHEINMETALL AG DEM5	70,625
RICHEMONT(CIE FIN) CHF1 (REGD)	1,779,749
RICOH CO., Y50	185,363
RIGHTMOVE ORD GBP0.001	43,990
RIO TINTO NPV	434,469
RIO TINTO PLC GBp0.1 (LN)	1,036,336
RIOCAN REAL ESTATE INV TST NPV	102,771
RITE AID CORP US\$1.00	49,741
ROBERT HALF INTL COM US\$1	96,718
ROCHE HLDGS AG CHF100 (BR)	56,925
ROCHE HLDGS AG GENUSSSCHEINE NPV	757,204
ROCHE HLDGS AG GENUSSSCHEINE, NPV	2,545,558
ROCKWELL AUTOMATION	454,774
ROCKWELL AUTOMATION COM USD1	241,664
ROGERS COMMUNICATIONS INC-B (CT)	297,730
ROHM COM Y50	77,783
ROLLINS INC USD1	44,968
ROLLS ROYCE ORD GBP1.50	320,300
ROPER INDUSTRIES INC USD0.01	336,814

ROSNEFT OIL COMPANY RUB0.01 (RX)	152,763
ROSS STORES,CMN US\$0.01	350,409
ROYAL BANK OF CANADA (CT)	1,665,985
ROYAL BANK OF SCOTLAND GROUP GBP1	226,506
ROYAL CARIBBEAN CRUISES LTD (UN)	230,013
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	359,025
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	2,525,481
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	2,499,430
ROYAL MAIL PLC	53,420
RPM INTERNATIONAL INC USD0.01	41,344
RSA INSURANCE GROUP PLC GBP0.01	119,609
RUBIS EUR1.25	34,979
RUMO SA	41,358
RWE AG NPV	519,597
RYDER SYSTEM INC,COM US\$0.50	56,701
RYOHIN KEIKAKU CO Y50	44,077
S&P GLOBAL INC USD1	496,144
SABANCI HOLDINGS TRY1	39,411
SABESP CIA SANEAME COMNPV	58,764
SAFRAN EUR0.20	491,301
SAGE GROUP PLC/THE GBP0.01	126,430
SAINSBURY (J) ORD GBP0.28571428	154,497
SAIPEM SPA	53,189
SALESFORCE.COM NPV	947,302
SAMPO OYJ SER'A'NPV	342,129
SAMSONITE INTERNATIONAL SA USD0.01	34,312
SAMSUNG C&T CORPORATION	59,342
SAMSUNG ELECT PFD KRW5000	393,621
SAMSUNG ELECTRO-MECH KRW5000	37,932
SAMSUNG ELECTRONIC GDR	706,874
SAMSUNG ELECTRONIC KRW5000	2,924,768
SAMSUNG FIRE+MARINE KRW5000	169,614
SAMSUNG HEAVY INDS KRW5000	46,443
SAMSUNG LIFE INSURANCE CO KRW500	104,255
SAMSUNG SDI KRW5000, KRW5000	134,910
SAMSUNG SDS CO LTD KRW500	80,759
SANDS CHINA LTD USD0.01	634,950
SANDVIK AB NPV	251,603
SANLAM ZAR0.01	139,280
SANMINA CORP USD0.01	38,497
SANOFI EUR2 (FP)	1,667,384
SANTANDER CONSUMER USA HOLDI	44,559
SANTEN PHARMACEUTICAL,Y50	39,923
SANTOS,A,\$0.25	127,523
SAP AG NPV	1,215,406
SAPPI R1	35,978
SAPUTO GROUP INC	94,459
SARTORIUS AG-VORZUG	43,687
SASOL NPV	326,561
SBA COMMUNICATIONS CORP USD0.01	167,026
SBERBANK RUB3 (RX)	410,611
SBI HOLDINGS INC NPV	71,142
SBM OFFSHORE NV EUR0.25	37,735
SCENTRE GROUP	237,096
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	97,826
SCHLUMBERGER LTD COM COM	2,094,316
SCHLUMBERGER LTD USD0.01 (UN)	969,722
SCHNEIDER ELECTRIC EUR4.00	737,851
SCHNEIDER SA ELECTRIC EUR8.00 (FP)	635,372
SCHWAB CHARLES CORP COM NEW	458,818

SCHWAB(CHARLES) CORP US\$0.01	503,494
SCOR SE EUR7.876972 (FP)	147,956
SCOUT24 AG	41,366
SEAGATE TECHNOLOGY USD0.00001	258,513
SEALED AIR CORP COM USD0.01	105,396
SEB SA EUR1.00	34,374
SECOM CO,Y50	221,890
SECURITAS AB SWKR1 SER 'B'	94,628
SEEK LTD NPV	32,581
SEGRO PLC ORD GBP0.10	115,109
SEI INVESTMENTS CO USD.01	47,137
SEIBU HOLDINGS INC	34,010
SEIKO EPSON CORP NPV	48,533
SEKISUI CHEMICAL, Y50	98,087
SEKISUI HOUSE, ORD Y50	188,907
SEMBCORP INDUSTRIE SHD0.25 (POST REORG)	37,368
SEMPRA ENERGY CORP COM NPV	472,710
SENIOR HOUSING PROP TST USD0.01	32,409
SENSATA TECHNOLOGIES HOLDING EUR0.01	89,815
SERVICENOW INC USD0.001	326,998
SES (FP)	78,017
SES (LX)	42,680
SEVEN & I HOLDINGS NPV	505,249
SEVERN TRENT PLC GBP0.9789	113,265
SEVERSTAL RUB0.01 (RX)	36,125
SG HOLDINGS CO LTD	45,759
SGS HOLDING SWF20 (REGD)	159,457
SHAW COMMUNICATIONS 'B'	155,320
SHERWIN WILLIAMS,CMN US\$1	348,048
SHIMADZU CORP NPV	58,886
SHIMANO INC Y50	133,645
SHIMAO PROPERTY HOLDINGS CNY0.1	47,807
SHIMIZU CONSTRUCTION CO,Y50	93,419
SHIN KONG FIN HLDG CO TWD10	36,644
SHINETSU CHEMICAL, Y50	434,314
SHINHAN FIN GROUP KRW5000	287,697
SHINSEI BANK LTD	33,284
SHIONOGI & CO,Y50	195,629
SHISEIDO CO,Y50	276,876
SHIZUOKA BANK,ORD Y50	43,658
SHOPIFY INC CLASS A (CT)	151,865
SHOPRITE HLDGS LTD ZAR0.011	76,891
SHOWA DENKO KK,Y50	70,900
SIAM CEMENT CO THB1 (NVDR)	162,773
SIAM CEMENT CO THB1(ALIEN MARK, ET)	42,924
SIAM COMM BANK THB10 (ALIEN)	162,878
SIDER NACIONAL CIA NPV	47,111
SIEMENS AG-REG (GY)	1,379,828
SIEMENS HEALTHINEERS AG	40,692
SIKA AG -ORDSHR VOTING BO	195,768
SIKA AG REG CHF0.01	199,827
SIME DARBY BERHAD	37,290
SIME DARBY PLANTATION BHD MYR0.5	33,394
SIMON PROPERTY COM USD0.0001	634,950
SINGAPORE EXCHANGE LTD SGD0.01	32,710
SINGAPORE TECH ENGINE SG\$0.10	40,835
SINGAPORE TELECOM LTD (SP)	293,353
SINO LAND CO. HK\$1.00	78,541
SINOPHARM GROUP CO-H	59,593
SIRIUS XM HOLDINGS INC USD0.001	70,063

SITE CENTERS CORP USD0.1	32,498
SJM HOLDINGS LTD HKD1	34,226
SK C&C CO LTD	131,469
SK ENERGY CO LTD NPV	231,708
SK HYNIX INC KRW5000 (KP)	453,033
SK TELECOM KRW500	99,288
SKAND ENSKILDA BKN SER'A'NPV	331,901
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	238,592
SKANSKA AB SER 'B' SEK3 (SWEDEN)	152,906
SKF AB SER 'B' NPV	119,221
SKYWORKS SOLUTIONS USD0.25	150,047
SL GREEN REALTY CORP USD0.01	121,262
SLM CORP USD0.2	37,334
SMC CORP NPV	397,842
SMC CORP Y50	247,279
SMITH & NEPHEW ORD USD0.20	216,546
SMITHS GROUP ORD GBP 0.375	114,135
SMUCKER (JM) CO COM NPV	197,179
SMURFIT KAPPA GROUP PLC EUR0.001 (LN)	125,156
SNAM SPA EUR1	204,785
SNAP-ON INC COM STK US\$1	103,248
SNC-LAVALIN GROUP INC NPV	75,791
SOC GENERALE ORD SHS EUR1.25	737,095
SODEXO	154,379
SOFTBANK CORP	173,823
SOFTBANK GROUP CO NPV	1,274,157
S-OIL CORP KRW2500	45,455
SOJITZ HOLDINGS CP NPV	97,019
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	145,557
SONIC HEALTHCARE AUD0.20	117,633
SONOCO PRODUCTS CO COM NPV	48,566
SONOVA HOLDING AG REG CHF0.05	109,466
SONY CORP, Y50	759,852
SONY FINANCIAL HLDGS INC	35,614
SOUTH32 LTD (AT)	154,935
SOUTHERN CO COM US\$5	903,178
SOUTHWEST AIRLINES COM US\$1	53,606
SOUTHWEST GAS CORP,CMN US\$1	32,948
SPAR GROUP LTD NPV	32,830
SPIRAX SARCO ENGINEERING PLC GBP0.269231	51,087
SPIRIT AEROSYSTEMS HOLD-CL A NPV	36,760
SPIRIT REALTY CAPITAL INC USD0.05	34,725
SPLUNK INC USD0.001	136,201
SPOTIFY TECHNOLOGY S A COM EUR0.025	351,428
SPRINT CORP W/I USD0.01	61,340
SQUARE INC A USD0.000001	163,449
SS&C TECHNOLOGIES HOLDINGS	100,420
SSE PLC GBP 0.5	429,431
ST JAMES'S PLACE ORD 15P	106,153
STANDARD BK GR LTD ZAR0.10	297,713
STANDARD CHARTERED PLC USD0. (LN)	512,252
STANLEY BLACK & DECKER INC USD2.5	266,832
STARBUCKS CORP	935,130
STARWOOD PROPERTY TRUST INC USD0.01	58,779
STATE BANK OF INDIA INR1	109,666
STATE STREET CORP COM US\$1	342,218
STD LIFE ABERDEEN ORD GBP0.1396825396	187,903
STEEL DYNAMICS INC USD0.01	100,179
STEINHOFF INTERNATIONAL H NV (SJ)	48,700
STERIS PLC USD75	37,284

STMICROELECTRONICS NV EUR1.0 (FP)	120,867
STOCKLAND NPV	132,229
STORA ENSO OYJ NPV SER 'R'	106,748
STORE CAPITAL CORPORATION COM USD0.01	190,661
STOREBRAND AS 'A' NWKR5	40,260
STRAUMANN HOLDING AG-REG CHF 0.1	61,602
STRYKER CORP COM US\$0.10	669,474
SUBSEA 7 SA USD2	53,872
SUEZ ENVIRONNEMENT EUR4	132,816
SUMITOMO CHEMICAL CO,Y50	162,140
SUMITOMO CORP, Y50	342,011
SUMITOMO ELECTRICAL, ORD Y50	226,882
SUMITOMO HEAVY INDS,Y50	43,480
SUMITOMO METAL MINING, Y50	114,151
SUMITOMO MITSUI FIN GRP NPV	1,095,289
SUMITOMO MITSUI TRUST HOLDINGS	295,164
SUMITOMO REALTY & DEV,ORD Y50	234,299
SUMITOMO RUBBER Y50	38,787
SUN COMMUNITIES INC USD0.01	32,046
SUN HUNG KAI PROPERTIES,HK\$0.5	453,849
SUN LIFE FINANCIAL INC (CT)	404,148
SUNAC CHINA HOLDINGS LTD HKD0.1	35,938
SUNCOR ENERGY INC (CT)	808,071
SUNCOR ENERGY INC COM NPV 'NEW'	1,771,310
SUNCORP GROUP LTD (AU)	229,966
SUNTORY BEVERAGE & FOOD LTD	44,894
SUNTRUST BANKS ,CMN US\$1	396,222
SURGUTNEFTEGAS PJSC	35,211
SURGUTNEFTEGAS-PREFERENCE	68,103
SUZANO PAPEL E CELULOSE SA	90,781
SUZUKEN CO LTD JPY50	79,705
SUZUKI MOTOR CORP Y50	278,153
SVB FINANCIAL GROUP USD.001	123,974
SVENSKA CELLULOSA AB B SHS	39,365
SVENSKA HANDELSBANKEN A SHS	300,296
SWATCH GRP AG-B CHF2.25	118,855
SWEDBANK AB A SHARES	276,691
SWEDISH MATCH SEK1.20	124,857
SWIRE PACIFIC 'A' ORD HK\$0.60	130,883
SWIRE PROPERTIES LTD HKD1	77,608
SWISS LIFE HOLDING AG	295,500
SWISS PRIME SITE CHF25.6	104,095
SWISS RE AG CHF0.10	1,626,258
SWISS RE AG ORD SHS CHF0.1	742,146
SWISSCOM AG CHF9 (REGD)	202,439
SYDNEY AIRPORT NPV(STAPLED SECURITY)	43,827
SYMANTEC CORP. COM US\$0.01	238,960
SYMRISE AG	126,711
SYNCHRONY FINANCIAL USD0.001	394,494
SYNNEX CORP USD0.001	44,653
SYNOPSIS COM STK US\$0.01	176,226
SYSCO CP,US\$1	455,044
SYSMEX CORP NPV	87,168
T & D HOLDINGS NPV	131,292
T GARANTI BANKASI TRY1	61,644
T IS BANKASI SER'C'TRY1	48,193
T MOBILE US INC USD0.0001	302,375
T ROWE PRICE GROUP INCUSD0.2	291,230
TAB CORP HLDGS A\$1	46,710
TAIHEIYO CEMENT CORP	53,237

TAISEI CORP,ORD Y50	140,880
TAISHIN FINANCIAL TWD10	33,749
TAIWAN CEMENT TWD10	102,072
TAIWAN COOPERATIVE FINANCIAL	42,890
TAIWAN MOBILE CO TWD10	83,730
TAIWAN SEMICON MAN TWD10	1,468,297
TAIWAN SEMICONDUCTOR TWD10	2,299,920
TAKEDA PHARMACEUTICAL NPV	854,459
TAKE-TWO INTERACTIVE USD.01	78,641
TAPESTRY INC USD0.01	136,786
TARGA RESOURCES CORP USD0.001	130,833
TARGET CORP USD0.1669	814,667
TATA CON SVS INR1	89,349
TATA MOTORS LTD INR2	63,548
TATA STEEL LTD INR10 (IN)	35,083
TATE & LYLE ORD 25P	83,548
TATNEFT CLS RUB1 (RX)	137,310
TAYLOR WIMPEY GBP0.01	119,136
TD AMERITRADE HLDG USD0.01	139,589
TDK CORP (JT)	171,754
TE CONNECTIVITY LTD CHF1.37	345,363
TECH DATA CORP USD0.0015	126,896
TECHNIPFMC PLC USD1 (FP)	190,257
TECHTRONIC INDUSTRIES HKD0.1	63,605
TECK RESOURCES LTD-CLS B (CT)	195,310
TEGNA INC USD1	32,809
TEIJIN, Y50	32,534
TELE2 AB B SHS	110,255
TELECOM CORP OF NEW ZEALAND (NZ)	90,321
TELECOM ITALIA DI RISP EUR.55	91,711
TELECOM ITALIA SPA NPV	245,253
TELEDYNE TECHNOLOG COM USD0.01	32,897
TELEF BRASIL	118,610
TELEFLEX INC USD1	135,971
TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	416,429
TELEFONICA SA EUR1	1,148,687
TELEKOMUNIKASI INDONESIA PER IDR50	105,212
TELENOR ASA ORD NOK6	240,775
TELEPERFORMANCE EUR2.5	117,076
TELEPHONE AND DATA SYSTEMS USD0.01	53,284
TELIA CO AB (SS)	280,423
TELKOM SA SOC LTD ZAR1	32,400
TELSTRA CORP LTD NPV	277,890
TELUS CORPORATION COM NPV	-36,686
TELUS CORPORATION COM NPV (NON CANADIAN)	150,495
TEMENOS GROUP AG CHF5	64,875
TENAGA NASIONAL BHD. MY\$1	197,870
TENARIS SA USD1 (IM)	67,013
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	47,658
TENCENT HLDGS LIMITED COMMON STOCK	959,394
TENCENT HOLDINGS LTD HKD0.00002	198,746
TENET HEALTHCARE CORP USD0.05	91,656
TERNA SPA	137,116
TERUMO CORP NPV	363,089
TERUMO,ORD Y50	204,898
TESCO ORD 5P	628,372
TESLA MOTORS INC USD0.001	286,088
TEVA PHARMA ILS0.1 UTS	326,714
TEXAS INSTRUMENTS INC COM	677,693
TEXAS INSTRUMENTS INC USD1 (US)	1,064,955

TEXTRON INC, COM STK US\$0.125	164,318
THAI OIL PCL-FRGN NPV	34,978
THALES EUR3	145,151
THANACHART CAPITAL FOREIGN THB10	33,445
THERMO ELECTRON COM US\$1	1,078,026
THERMO FISHER CORP	2,912,231
THOMSON-REUTERS CP COM NPV(POST REV S (CN)	203,065
THYSSEN KRUPP AG NPV	148,697
TIFFANY & CO USD0.01	143,547
TJX CO COM US\$1	745,360
TJX COS INC COM NEW	1,776,013
T-MOBILE US INC COM	525,401
TOBU RAILWAY,Y50	84,286
TOHO CO,ORD Y500	34,968
TOHO GAS LTD	33,519
TOHOKU ELECTRIC POWER,ORD Y500	102,660
TOKIO MARINE HLDG NPV	607,239
TOKYO ELEC POWER CO,Y500	297,844
TOKYO ELECTRON,Y50	244,295
TOKYO GAS CO,Y50	215,986
TOKYU CORP, Y50	146,750
TOKYU FUDOSAN HOLDINGS CORP	40,991
TOLL BROTHERS INC USD0.01	79,922
TOPPAN PRINTING,ORD Y50	59,968
TORAY INDUSTRIES, Y50	170,573
TORCHMARK CORP,COM US\$1	119,469
TORONTO-DOMINION BANK (CT)	1,476,053
TORONTO-DOMINION COM NPV	357,646
TOSHIBA CORP, Y50	288,436
TOSOH CORP,ORD Y50	77,282
TOTAL EUR2.5	2,019,629
TOTAL SA EUR2.5 (FP)	2,801,144
TOTAL SYS SVCS USD1	167,172
TOTO,Y50	84,262
TOYO SEIKAN KAISHA, Y50	36,370
TOYOTA INDUSTRIES CORP JPY50	149,842
TOYOTA MOTOR CO,Y50	2,735,079
TOYOTA MOTOR CORP NPV	2,639,219
TOYOTA TSUSHO CORP Y50	148,162
TRACTOR SUPPLY CO US\$0.008	138,051
TRANSALTA CORP,COM NPV	32,159
TRANSCANADA CORP (CT)	584,678
TRANSDIGM GROUP INC USD0.01	271,394
TRANSOCEAN LTD CHF15 (UN)	136,379
TRANSUNION USD0.01	91,717
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	264,287
TRAVELERS CO INC COM NPV	701,498
TRAVIS PERKINS ORD 10P	95,101
TREASURY WINE ESTATES LTD	56,634
TREEHOUSE FOODS IN COM USD0.01	39,326
TREND MICRO Y50	42,855
TRIBUNE MEDIA CO A	45,767
TRIMBLE NAVIGATION COM NPV	112,986
TRINITY INDUSTRIESCOM STK US\$1	36,195
TRIPADVISOR INC USD0.001	40,174
TUPRAS (T PETR RAF) TRY1	51,943
TURKCELL ILETISIM TRY1	41,904
TURKIYE GARANTI BK TRY1	331,728
TURKIYE HALK BANKASI TRY 1	33,009
TURKIYE VAKIFLAR BANKASI TRY1	35,235

TWITTER INC USD0.000005	175,558
TWO HARBORS INVESTMENT CORP	32,028
TYSON FOODS INC CL 'A' COMUS\$0.10	296,804
UBE INDUSTRIES, Y50	38,833
UBI BANCA SCPA EUR2.50	51,717
UBISOFT ENTERTAINMENT EUR0.0775 (FP)	57,165
UBS GROUP AG 0.1 (SE)	748,040
UCB NPV	129,632
UDR INC COM USD0.01	145,714
UGI CORP COMMON NPV	67,710
ULTA SALON COSMETICS & FRAGR USD0.01	179,184
ULTRAPAR PARTICIPACOES SA	123,953
UMICORE	116,181
UMICORE NPV	292,802
UNI CHARM CORP. Y50	137,762
UNIBAIL RODAMCO WESTFIELD EUR0.5 (NA)	326,736
UNICREDIT SPA	746,524
UNILEVER NV CVA EUR0.16	1,097,854
UNILEVER PLC ORD GBP0.031111	802,453
UNION PAC CORP COM	847,031
UNION PACIFIC CORP COM US\$2.50	1,412,828
UNIPER SE	216,996
UNIPOL GRUPPO FINANZIARIO SP	91,332
UNIPOLSAI ASSICURAZIONI SPA	57,046
UNI-PRESIDENT ENTERPRISESTWD10	159,066
UNITED CONTINENTAL HOLDINGS USD0.01	115,657
UNITED MICROELECTRONICS CORPTWD10	106,861
UNITED OVERSEAS BK,SIN\$1	323,130
UNITED PARCEL SERVICE - CL BUSD0.01	1,016,205
UNITED RENTALS INC USD0.01	142,671
UNITED STATES STEEL CORP USD1	32,630
UNITED TECHNOLOGIES CORP COM	530,306
UNITED TECHNOLOGIES CORP USD1	1,413,415
UNITED UTILITIES G ORD GBP5.00	141,724
UNITEDHEALTH GROUP INC COM	3,137,134
UNITEDHEALTH GROUP INC USD0.01US\$0.01	2,659,501
UNIVAR INC USD0.01	38,702
UNIVERSAL HEALTH SVCS B USD.01	158,926
UNUM GROUP COM USDO.10	138,253
UPM KYMMENE OY EURNPV	250,475
US BANCORP COM USD0.01	1,027,427
US FOODS HOLDING CORP	124,305
VAIL RESORTS COM US\$0.01	64,981
VALE RIO DOCIE (CIA) COM NPV	748,480
VALEO SA EUR1	144,822
VALERO ENERGY CORP USD0.01	768,509
VARIAN MEDICAL SYSTEMS INC USD1	128,340
VEDANTA LTD ORD INR10	39,392
VEEVA SYSTEMS INC-CLASS A	117,934
VENTAS INC COM. USD 0.25	333,710
VEOLIA ENVIRONMENT EUR5	280,962
VEREIT INC USD0.01	143,332
VERISIGN INC USD0.001 (US)	139,032
VERISK ANALYTICS INC COM STK	339,901
VERISK ANALYTICS INC-CLASS A USD 0.001	200,005
VERIZON COMMS COM USD0.10 (UN)	3,910,577
VERIZON COMMUNICATIONS COM	1,993,971
VERTEX PHARMACEUTICALS USD0.01	350,304
VESTAS WIND SYSTEM DKK1	1,292,703
VESTAS WIND SYSTEM DKK10	218,511

VF CORP,COM STK NPV	323,678
VIACOM INC NEW CL'B' NON-VTG USD0.001	213,761
VICINITY CENTRES	94,487
VIFOR PHARMA AG CHF0.01	45,202
VINCI EUR 2.50	720,488
VINCI EUR2.50	397,263
VISA INC COM CL A STK	1,443,792
VISA INC-CLASS A SHRS	2,391,027
VISTEON CORP	36,172
VISTRA ENERGY CORP	178,882
VIVENDI SA EUR5.50	569,560
VMWARE INC CL A COM CL A COM	151,352
VMWARE INC-CLASS A	96,213
VODACOM GROUP (PTY) LTD	81,665
VODAFONE GROUP PLC USD0.2095	1,354,079
VOESTALPINE AG NPV	44,686
VOLKSWAGEN AG NON VTG PRF NPV	807,792
VOLKSWAGEN AG ORD NPV	136,757
VOLVO AB SER'B' NPV (POST SPLT)	386,479
VONOVIA SE	326,891
VORNADO REALTY TST COM US\$0.04	156,179
VOYA FINANCIAL INC USD0.01	167,834
VTB BANK PJSC RUB0.01((RX)	50,428
VULCAN MATERIALS,COM US\$1	156,018
WABTEC CORP COM	83,859
WABTEC CORP USD0.01	144,017
WALGREENS BOOTS ALLIANCE INC USD0.01	834,056
WALMART DE MEXICO SER V	207,427
WAL-MART STORES,COM US\$0.10	2,287,051
WALT DISNEY CO	734,538
WANT WANT CHINA HOLDINGS USD0.02	34,381
WARTSILA EUR3.50	788,763
WARTSILA OYJ ABP SER 'B' EUR3.50	98,286
WASTE CONNECTIONS INC (CT)	223,171
WASTE MANAGEMENT INC USD0.01	542,018
WASTE MGMT INC DEL COM STK	1,759,079
WATERS CORP COM US\$0.01	187,131
WEC ENERGY GROUP INC USD0.01	336,137
WEIR GROUP ORD 12.5P	72,101
WELLCARE HEALTH PLANS INC USD0.01	170,108
WELLS FARGO & CO COM USD1 2/3	3,235,829
WELLS FARGO & CO NEW COM STK	1,597,471
WELLTOWER INC USD1	431,089
WENDEL EUR4	38,866
WESCO INTERNATIONAL INC USD0.01	48,954
WESFARMERS LTD NPV	429,128
WEST JAPAN RAILWAY JPY50000	268,286
WESTERN DIGITAL CORP USD.01	252,355
WESTERN UNION COMP COM STK USD0.01	125,710
WESTON(GEORGE),COM NPV	108,397
WESTPAC BANKING CORP (AU)	967,501
WESTROCK CO COM USD0.01	146,735
WEYERHAUSER CO,COM US\$1.25	252,502
WH GROUP LTD USD0.0001	145,650
WHARF HDGS,HK\$1	93,684
WHARF REAL ESTATE INVESTMENT	152,138
WHEATON PRECIOUS METALS CORP (CT)	123,144
WHEELLOCK & COMPANY HK\$0.50	44,525
WHIRLPOOL CORP, COM STK US\$1	168,258
WHITBREAD ORD GBP 0.76797385	159,805

WHITING PETROLEUM CORP USD0.001	39,064
WILLIAMS COMPANIES COM US\$1	465,820
WILLIAMS SONOMA USD.01	44,907
WILLIS TOWERS WATSON PLC COM USD0.000115	1,408,778
WILLIS TOWERS WATSON PLC USD0.000304635	268,889
WILMAR INTERNATIONAL LTD SGD0.5	94,937
WIRECARD AG NPV	107,556
WISTRON CORP TWD10	52,963
WOLTERS KLUWER CVA EUR0.12	222,123
WOOD GROUP (JOHN) PLC GBP0.042857	32,461
WOODSIDE PETROLEUM,ORD A\$0.50	420,883
WOOLWORTHS A\$0.25	432,236
WOONGJIN COWAY CO LTD	35,211
WOORI FINANCIAL GROUP INC	127,013
WORKDAY INC	208,885
WORLD FUEL SERVICES USD0.01	60,190
WORLDPAY INC USD0.00001 (US)	288,895
WORLEY PARSONS LTD NPV	41,150
WP CAREY INC	134,990
WPP PLC GBP0.1	235,564
WPP PLC ORD GBP0.10	1,870,051
WPX ENERGY INC W/I	36,981
WYNDHAM HOTELS & RESORTS INC USD0.01	36,427
WYNN RESORTS LTD USD0.01	158,365
XCEL ENERGY USD2.5	429,239
XENIA HOTELS & RESORTS INC USD0.01	31,946
XEROX CORP USD1	136,840
XILINX INC COM US\$0.01	336,677
XPO LOGISTICS INC 0.001	50,135
XYLEM INC W/I	149,889
YAHOO JAPAN CORP JY50000	44,448
YAKULT HONSHA, Y50	64,159
YAMADA DENKI CO Y50	62,096
YAMAHA CORP, Y50	101,106
YAMAHA MOTOR, Y50	97,863
YAMATO HOLDINGS CO NPV	147,605
YANDEX NV A EUR0.01	66,711
YANGZIJANG SHIPBUILDING	34,507
YARA INTERNATIONAL ASA	154,421
YASKAWA ELECTRIC, Y50	62,055
YOKOGAWA ELECTRIC, ORD Y50	36,810
YUANTA FINANCIAL HOLDING CO LT TWD10	99,753
YUE YUEN INDUSTRIAL HKD0.25	34,125
YUM BRANDS NPV	376,909
YUM CHINA HOLDINGS INC USD0.01	178,410
ZALANDO SE	39,970
ZEBRA TECH CP CL-A USD0.01	32,846
ZIMMER BIOMET HLDGS INC COM	459,409
ZIMMER HLDGS INC COM USD0.01 (UN)	300,484
ZIONS BANKCORPORATION NPV	102,581
ZOETIS INC USD0.01	431,382
ZURICH FINANCIAL SERVICES AG CHF0.1	1,102,369

Grand Total

890,314,755

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