

Equities Index Funds

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

Total Holdings as at 30th June 2018

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	136,266.37
3M CO USD0.01 (US)	1,106,063.21
A P MOLLER MAERSK A DKK1000	101,005.58
A2A SPA EURO.52	41,157.75
AAC TECHNOLOGIES HOLDINGS IN	49,200.48
AALBERTS INDUSTRIES NV EURO.25	22,977.25
AAREAL BANK AG NPV	41,637.41
ABB LTD-REG CHF1.03 (SE)	626,267.67
ABBOTT LABS COM NPV	950,367.16
ABBVIE INC	1,257,129.89
ABERCROMBIE & FITCH 'A' COM \$	55,392.95
ABN AMRO GROUP NV GDR W/I	159,721.65
ACCENTURE PLC-CL A USD0.00002	975,478.08
ACCOR EUR 3	108,927.94
ACCRUALS	2,136,802.92
ACS ACTIVIDADES CONS Y SERV EURO.5	277,348.91
ACTIVISION INC	441,412.32
ACUITY BRANDS INC USD0.01	23,750.52
ADECCO SA CHF1 (REGD)	179,878.92
ADIDAS AG NPV (GY)	445,260.83
ADIENT PLC USD0.001	144,132.06
ADMIRAL GROUP PLC GBP0.001	76,622.67
ADOBE SYSTEMS INC,CMN NPV	767,951.65
ADP PROMESSES EUR3	32,226.31
ADVANCE AUTO PARTS USD0.0001	122,359.18
ADVANCE INFO SERVICES THB1(ALIEN MKT)	112,004.64
ADVANCED MICRO DEV,CMN US\$0.01	68,473.76
AECOM TECHNOLOGY CORP USD0.01	67,647.23
AEGON NV EURO.12	452,522.28
AENA AEROPUERTOS SHARES	119,216.80
AEON CO LTD JPY50	342,333.66
AERCAP HOLDINGS NV	133,071.56
AES CORP COM US\$0.01	266,636.15
AETNA INC - WI	750,255.88
AFFILIATED MANAGERS GROUP	90,385.59
AFLAC INC COM US\$0.10	527,053.65
AGCO CORP COM US\$0.01	53,564.18
AGEAS	271,959.79
AGILE PROPERTY HOLDINGS LTD HKD0.1	50,053.70
AGILENT TECHNOLOGIES USD0.01	162,341.71
AGL ENERGY LTD	165,200.58
AGNC INVESTMENT CORP USD0.01	127,435.40
AGNICO EAGLE MINES LTD (CT)	99,895.84
AGRICULTURAL BANK OF CHINA	211,489.52
AIA GROUP LTD USD1	1,003,132.59
AIR FRANCE KLM EUR1	87,863.75
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	680,230.68
AIR PRODUCTS & CHEMS COM US\$1	347,560.68
AIRBUS SE	811,949.73
AIRPORTS OF THAILAND PCL FOR THB1	41,161.42
AISIN SEIKI CO,Y50	184,835.46
AJINOMOTO CO., Y50	145,364.71
AKAMAI TECHNOLOGIES INCUSD \$0.01	122,015.00
AKBANK TRY1	52,948.39
AKZO NOBEL NV EUR2	320,047.92
ALBEMARLE CORP COM STK NPV	103,509.51
ALCOA CORP USD0.01	232,093.22
ALEXANDRIA REAL ESTATE EQUIT USD0.01	112,266.25

ALEXION PHARMACEUTICALS INC USD0.0001	220,291.64
ALFA LAVAL AB SEK10	90,439.63
ALFA SA 'A' NPV (CPO)	71,364.32
ALFRESA HOLDINGS CORP	78,047.87
ALIBABA GROUP HOLDING SP ADR USD0.000025	55,811.06
ALIGN TECHNOLOGY I COM USD0.0001	135,842.26
ALIMENTATION COUCHE-TARD -B (CT)	214,037.43
ALKERMES PLC USD0.01	31,941.37
ALL NIPPON AIRWAYS, Y50	47,851.32
ALLEGHANY CORP USD1	138,355.79
ALLEGHENY TECHNOL COM USD0.10	42,271.82
ALLEGION PLC USD0.01	36,938.14
ALLERGAN PLC	834,746.73
ALLIANCE DATA SYSTEMS CORP USD0.01	121,082.31
ALLIANT ENERGY CORP USD0.01	135,227.82
ALLIANZ SE-REG (GY)	1,964,247.47
ALLSTATE CORP COM STK US\$0.01	524,585.40
ALLY FINANCIAL INC USD0.1	299,923.14
ALNYLAM PHARMACEUTICALS INC USD0.01	43,950.95
ALPHABET INC/CA CL C	2,681,468.25
ALPHABET INC-CL A	2,418,302.23
ALPS ELECTRIC CO., Y50	71,288.72
ALSTOM RGPT EUR14	131,718.49
ALTRIA GROUP INC COM USD0.3333	1,196,506.44
ALUMINA LTD NPV	25,943.90
AMADEUS IT HOLDING SA A SHS EURO.01	289,363.54
AMAZON.COM INC	4,217,761.87
AMBEV SA	249,087.82
AMCOR LIMITED,ORD A\$1	173,702.03
AMDOCS ORD USD0.01	96,769.84
AMER FINL GROUP COM NPV	71,782.69
AMER. ELECTRIC POWER U\$6.50	541,455.61
AMEREN CORP COM USD0.01	231,856.51
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	518,604.62
AMERICAN AIRLINES GROUP INC	65,261.44
AMERICAN CAMPUS COMMUNITIES USD0.01	41,535.07
AMERICAN EAGLE OUTFITTERSUSD.01	63,428.73
AMERICAN EXPRESS COM US\$0.60	853,651.02
AMERICAN INTL GP,COM US\$2.50	1,106,031.44
AMERICAN TOWER CORP CL A USD0.01	478,327.58
AMERICAN WATER WORKS CO INC USD0.01	178,259.67
AMERIPRISE FINANCI COM STK USD0.01	269,170.40
AMERISOURCEBERGEN CORP USD0.01	351,449.58
AMETEK INC COM US0.01	141,949.39
AMGEN INC	1,257,064.08
AMOREPACIFIC (NEW) KRW5000	46,155.80
AMP LTD NPV (POST RECONO	163,341.35
AMPHENOL CORP-CL A USD0.001	199,919.34
AMS AG	26,378.55
ANADARKO PETROLEUM,CMN US\$0.10	507,798.72
ANALOG DEVICES INC USD0.167	298,095.74
ANDEAVOR USD0.167	345,755.49
ANDRITZ AG	41,118.01
ANGLO AMERICAN PLC USD0.5494 (LN)	442,868.65
ANGLOGOLD ZAR0.25 (SJ)	44,976.55
ANHEUSER-BUSCH IN NPV	907,250.93
ANHUI CONCH CEMENT'H' CNY1	64,705.44
ANNALY MORTGAGE MGMT USD0.01	209,769.31
ANSYS INC USD0.01	114,015.49
ANTERO RESOURCES CORP USD0.01	78,339.09
ANTHEM INC USD0.01	931,973.76
ANTOFAGASTA HLDGS ORD 5P	86,607.83
AON CORP USD1	327,530.68
AOZORA BANK LTD NPV	75,929.99
AP MOLLER - MAERSK A/S B DKK1000	212,224.23
APA GROUP NPV	116,830.44
APACHE CORP US\$1.25	258,966.23
APPLE HOSPITALITY REIT INC	42,962.10
APPLE INC COM NPV	8,532,567.95

APPLIED MATERIALSCOM STK NPV	415,813.17
APTIV PLC COM USD0.01	264,352.60
ARAMARK	124,020.30
ARC RESOURCES LTD	59,195.11
ARCELORMITTAL (NA)	422,217.38
ARCH CAPITAL GROUP COM USD0.01	116,202.97
ARCHER-DANIELS-MID COM NPV	671,856.50
ARCONIC INC	105,884.77
ARISTA NETWORKS INC	73,335.18
ARISTOCRAT LEISURE LTD	73,674.00
ARKEMA EUR10 (FP)	136,130.66
ARROW ELECTRONICS COM US\$1	189,125.80
ARTHUR J GALLAGHER USD1	132,730.28
ASAHI GLASS, ORD Y50	175,843.63
ASAHI GROUP HOLDINGS LTD	249,435.63
ASAHI KASEI CORPORATION ORDY50	273,298.19
ASCENDAS REAL ESTATE INV TRT NPV	23,354.51
ASE INDUSTRIAL HOLDING CO LT TWD10	141,973.26
ASHLAND GLOBAL HOLDINGS INC	81,372.32
ASHTREAD GROUP PLC GBP0.1	152,122.13
ASML HOLDING NV EURO.09	567,775.80
ASPEN PHARMACARE ZAR0.1390607	34,840.12
ASR NEDERLAND NV	83,392.08
ASSA ABLOY AB B SEK1	198,109.49
ASSICURAZ GENERALI, EUR1	658,053.37
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	159,211.77
ASSURANT INC NPV	117,802.66
ASSURED GUARANTY LTD USD0.01	56,563.30
ASTELLAS PHARMA NPV	413,422.35
ASTRAZENECA PLC USD0.25 (LN)	1,310,563.98
ASUSTEK COMPUTER TWD10	86,136.69
AT&T INC USD1	4,180,016.56
ATCO LTD-CL 'I' NPV	42,264.31
ATLANTIA SPA EUR1 (IM)	230,988.48
ATLAS COPCO AB A SHS	199,446.64
ATLAS COPCO AB B SHS	49,231.28
ATMOS ENERGY CORP NPV	72,682.91
ATOS EUR1	151,199.36
AU OPTRONICS CORP TWD10	120,793.77
AUCKLAND INTL AIRPORT LTD	21,925.21
AURIZON HOLDINGS LTD	106,947.98
AUST & NEW ZEALAND BK GRP NPV	1,063,304.17
AUSTRALIAN STOCK EX NPV	99,676.04
AUTO TRADER GROUP PLC	26,704.84
AUTO.DATA PROCESS,COM US\$0.10	548,696.46
AUTODESK INC	144,532.04
AUTOLIV INC COM USD0.01	175,090.23
AUTONATION INC COM US\$0.10	75,034.46
AUTOZONE COM US\$0.01	189,311.28
AVALONBAY COMM COM USD0.01	243,742.04
AVERY DENNISON,COM US\$1	101,402.15
AVIS BUDGET GROUP COM STK USD0.01	102,313.11
AVIVA ORD 25P	631,653.88
AVNET INC.,CMN\$1	175,837.53
AXA EUR2.29	1,213,585.09
AXALTA COATING SYSTEMS LTD USD1	43,725.87
AXIS BANK LTD INR2	62,124.90
AXIS CAPITAL HLDGS LTD USD0.10	88,337.31
B B & T CORPORATION COM US\$5	540,226.00
B&M EUROPEAN VALUE RETAIL SA GBP0.1	23,186.25
B3 SA BRASIL BOLSA BALCAO	103,987.33
BAE SYSTEMS ORD GBP0.025	475,126.23
BAIDU COM ADR	43,970.87
BAKER HUGHES, A GE CO, LLC	218,285.99
BALFOUR BEATTY PLC GBP0.5	52,921.37
BALL CORP COM NPV	125,217.78
BALOISE - HDLSG CHF0.1 (REGD)	132,714.85
BANCO BILBAO VIZCAYA ARGENTA	892,326.41
BANCO BPM SPA	107,677.71

BANCO COMERCIAL PORTUGUES R	49,017.55
BANCO DO BRASIL NPV	259,151.58
BANCO SANTANDER - CHILE	64,625.01
BANCO SANTANDER (BRASIL)	48,076.39
BANCO SANTANDER SA EURO.5 (LN)	35,651.87
BANCO SANTANDER SA EURO.5 (SQ)	2,434,881.97
BANGKOK DUSIT MED SERVICE F THB0.1	33,235.41
BANK CENTRAL ASIA IDR125	66,650.83
BANK HAPALIM BM ILS1	113,356.69
BANK LEUMI LE ISRAEL ILS1	139,252.54
BANK MANDIRI	69,838.24
BANK OF AMERICA CORP USD0.01 (UN)	3,445,358.78
BANK OF CHINA LTD - H CNY1	673,547.35
BANK OF COMMUNICATIONS-H CNY1	122,980.45
BANK OF EAST ASIA,HK\$2.50	24,791.30
BANK OF IRELAND GROUP PLC (ID)	153,462.44
BANK OF MONTREAL (CT)	835,616.45
BANK OF NEW YORK MELLON CORP USD7.5	680,717.69
BANK OF NOVA SCOTIA (CT)	1,085,041.84
BANK OF QUEENSLAND A\$1.00	44,073.93
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	97,445.20
BANK RAKYAT INDONESIA IDR500	77,733.45
BANKIA SA EUR1	89,190.43
BANKINTER SA EUR 1.5 (REGD)	94,785.84
BARCLAYS AFRICA GROUP LTD ZAR200	153,473.40
BARCLAYS BK ORD GBP0.25	1,091,903.96
BARRATT DEVELOPMENTS PLC GBP0.1	99,566.13
BARRICK GOLD CORP (CT)	188,222.00
BASF AG NPV	1,537,389.13
BAXTER INTERNATIONAL,CMN US\$1	392,962.51
BAYER AG NPV	1,258,597.68
BAYER MOTOREN WERK EUR1	742,345.44
BAYER MOTOREN WERK NON VTG, PRF EUR1	117,599.25
BAYTEX ENERGY CORP (CT)	55,801.77
BCA POP EMILIA ROM EUR3	74,604.62
BCE INC (CT)	194,498.74
BCO BRADESCO SA COM NPV	95,741.27
BCO BRADESCO SA PRF NPV	409,346.35
BCO DE SABADELL NEW EURO.125 (POST SPLIT 20)	196,712.71
BEAZLEY PLC/UK GBP0.9	42,603.61
BECTON DICKINSON & CO,COM US\$1	509,543.58
BED BATH & BEYOND COM US\$0.01	73,777.47
BEIERSDORF AS NPV (VAR)	107,457.16
BELLWAY ORD 12.5P	67,602.57
BEMIS CO COM US\$0.10	47,309.96
BENDIGO AND ADELAIDE AUD1	62,536.02
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	105,097.95
BERKLEY (WR) CORP,US\$0.20	104,134.01
BERKSHIRE HATHAWAY CL 'B' COM	2,862,313.52
BERKSHIRE HATHAWAY CL'A' US\$5	1,855,819.66
BEST BUY CO INC COM US\$0.10	346,460.95
BEZEQ ISRAEL TELCM ILS1	42,121.45
BHARAT PETROLEUM CORP INR10	80,839.91
BHARTI AIRTEL LTD	66,356.28
BHP BILLITON LTD NPV	1,510,210.31
BHP BILLITON PLC USD0.5 (LN)	893,208.84
BID CORP LTD	92,820.06
BIDVEST GROUP, ZAR0.05	24,272.64
BILFINGER SE	51,812.62
BIOGEN IDEC INC COM USD0.0005	515,293.00
BIOMARIN PHARMACEUTICAL INC USD0.001	83,270.64
BLACKBERRY LTD (CT)	51,716.23
BLACKROCK INC USD0.01	662,897.90
BLUESCOPE STEEL LTD	93,389.69
BNP PARIBAS EUR2 (FP)	1,492,547.53
BOC HONG KONG HLDGS LTD HKD5	228,821.92
BOEING CO,CMN US\$5	1,738,928.18
BOLIDEN AB NPV (POST SPLIT)	110,716.01
BOLLORE EUR16	68,907.17

BOMBARDIER INC 'B' SUB VTG NPV	94,738.84
BOOKING HOLDINGS INC USD0.008	690,265.52
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	91,781.50
BORAL LIMITED NEW NPV	69,540.12
BORGWARNER INC USD 0.01	114,433.91
BOSTON PROPERTIES COM USD0.01	236,085.88
BOSTON SCIENTIFIC COM US\$0.01	322,373.37
BOUYGUES EUR1	240,048.76
BOYD GAMING CORP USD0.01	49,235.79
BP ORD US0.25	3,822,487.19
BRAMBLES LTD (AU)	141,800.18
BRENNTAG AG	135,485.00
BRF-BRASIL FOODS S COM NPV	44,984.43
BRIDGESTONE CO., ORD Y50	431,390.88
BRIGHTHOUSE FINANCIAL INC WI USD0.01	80,871.98
BRISTOL MYERS SQUIBB,US\$0.10	923,078.30
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	1,228,535.45
BRITISH LAND CO. ORD 25P	153,241.67
BRIXMOR PROPERTY GROUP INC USD0.01	57,150.67
BROADBRIDGE FIN SOL COM STK USD0.01	118,773.33
BROADCOM INC	644,020.35
BROOKFIELD ASSET MANAGE CL A (CT)	483,123.63
BROTHER INDS,Y50	66,020.76
BROWN & BROWN INC USD0.1	32,134.83
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	123,427.74
BT GROUP ORD GBP0.05	499,070.68
BUNGE LTD USD.01	312,418.29
BUNZL ORD GBP0.3214857	137,267.62
BURBERRY GROUP GBP0.05	143,328.71
BUREAU VERITAS SA EURO.12	78,065.29
BURLINGTON STORES INC USD0.0001	54,655.20
C.H. ROBINSON WORLDWIDE INC, USD.1	155,794.83
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	118,579.19
CA INC COM US\$0.10	158,129.40
CABOT OIL & GAS CORP USD0.1	53,068.94
CACI INTERNATIONAL INC CL A USD0.1	48,818.56
CADENCE DESIGN SYS COM US\$0.01	60,758.38
CAIXABANK EUR1	302,350.97
CALTEX AUSTRALIA,ORD A\$1	138,685.96
CAMDEN PROP TST BEN US\$0.01	51,489.75
CAMECO CORP (CT)	62,362.23
CAMPBELL SOUP CO CAP US\$0.0375	94,207.94
CAN APARTMENT PROP REAL ESTATE NPV	44,299.57
CAN IMPERIAL BK OF COMMERCE (CT)	616,171.80
CANADIAN NATL RAILWAY CO (CT)	572,598.85
CANADIAN NATURAL RESOURCES (CT)	651,935.84
CANADIAN PACIFIC RAILWAY LTD (CT)	248,327.05
CANADIAN TIRE,'A'CUM NON V.NPV	132,170.35
CANADIAN UTILITIES 'A' COM	42,029.49
CANON INC, Y50	620,860.11
CAP GEMINI ORD EUR8	274,487.47
CAPITA PLC ORD GBP0.02066666	47,304.58
CAPITAL ONE FINANCIAL US\$0.01	855,219.92
CAPITALAND SGD1	102,489.65
CARDINAL HEALTH CORP COM NPV	457,370.74
CARLSBERG 'B' DKK20	166,008.57
CARMAX INC USD0.5	182,661.46
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	293,153.65
CARNIVAL PLC USD1.66	120,984.69
CARREFOUR EUR2.5	329,582.97
CASH	6,657,235.77
CASINO GUICHARD PERRACHON, EUR1.53	116,686.48
CATCHER TECHNOLOGY CO TWD10	110,451.80
CATERPILLAR INC,US\$1	1,010,125.43
CATHAY FINANCIAL HLDG TWD10	239,351.26
CBOE HOLDINGS INC	58,377.63
CBRE GROUP INC - A	162,007.02
CBS CORPORATION CLASS B CON STCK USD0.001	237,609.64
CDK GLOBAL INC	42,776.70

CDW CORP/DE	134,134.25
CECONOMY AG ORD NPV	64,462.22
CELANESE CORP-SERIES A USD0.0001	154,508.69
CELGENE CORP USD0.01	391,656.79
CELLTRION HEALTHCARE CO LTD KRW1000	23,295.34
CELLTRION INC	106,988.37
CEMEX S.A CPO	206,997.54
CENOVUS ENERGY INC (CN)	316,411.20
CENTENE CORP USD0.001	265,946.80
CENTERPOINT ENERGY COM NPV	193,989.03
CENTRAL JAPAN RAILWAY Y50000	559,612.84
CENTRAL PATTANA PUB CO FOREI THB0.5	26,346.75
CENTRICA ORD GBP0.061728395	373,877.30
CENTURYTEL INC COM NPV	491,741.50
CERNER CORP USD0.01	149,940.68
CF INDUSTRIES HOLDINGS INC USD.01	192,940.38
CGI GROUP INC NPV	190,790.66
CHALLENGER FIN SERVICES GRP LTD	25,439.34
CHAROEN POKPHAND FOOD FORGN THB1	50,459.29
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	443,079.17
CHECK POINT SOFTWARE ILS0.01	58,162.31
CHEIL INDUSTRIES INC KRW5000	93,801.90
CHEMOURS CO/THE W/I	46,869.99
CHENIERE ENERGY INC	68,745.81
CHESAPEAKE ENERGY CORP USD0.01	95,035.78
CHEVRON CORP COM USD0.75	4,563,528.89
CHIBA BANK,Y50	79,647.72
CHIMERA INVESTMENT CORP USD0.01	46,739.91
CHINA CINDA ASSET MANAGEME H CNY1	43,183.68
CHINA CITIC BANK NPV - H	89,038.70
CHINA COMMUNICATIONS CONST - H CNY1	60,998.99
CHINA CONSTRUCTION BANK H CNY1	1,367,558.19
CHINA DEV FIN HLDG TWD10	25,728.12
CHINA EVERGRANDE GROUP USD0.01	96,026.55
CHINA INSURANCE INT'L HLDGS, HKD 0.05	53,111.91
CHINA LIFE INS CO LTD TWD10	53,272.93
CHINA LIFE INSURANCE 'H' CNY1	133,783.40
CHINA LONGYUAN POWER GROUP - H CNY 1	44,205.48
CHINA MENGNIU DAIRY HKD0.1	102,348.37
CHINA MERCHANT BANK-H CNY1	153,175.18
CHINA MINSHENG BANKING	87,578.60
CHINA MOBILE LTD HKD0.10	677,255.73
CHINA NATL BDG-H HKD1	139,911.45
CHINA O/SEAS LAND HK\$0.10	129,406.96
CHINA PACIFIC INSURANCE	82,141.97
CHINA PETROLEUM & CHEMICAL 'H', CNY1	543,125.10
CHINA RAILWAY GROUP CNY1	67,313.57
CHINA RAILWAYS CONSTRUCTIO-H CNY1	50,962.68
CHINA RESOURCES HK\$1	116,856.41
CHINA RESOURCES LAND LTD HKD0.1	100,342.43
CHINA RESOURCES POWER HKD1	68,708.67
CHINA SHENHUA ENERGY CO-H CNY1	136,469.25
CHINA STEEL CO TWD10	121,086.91
CHINA TELECOM CORP LTD CNY1	155,309.07
CHINA UNICOM HKD0.1	147,601.63
CHIPOTLE MEXICAN GRILL INC USD0.01	110,651.34
CHOCOLAFABRIKEN LINDT-REG CHF10	32,976.23
CHRISTIAN HANSEN HOLDING A/S DKK10	41,491.96
CHUBB LTD CHF24.77	709,996.98
CHUBU ELECTRIC POWER CO., Y500	202,794.58
CHUGAI PHARMACEUTICAL, Y50	106,219.27
CHUGOKU ELEC POWER,Y500	83,618.08
CHUNGHWA TELECOM CO LTD TWD10	223,963.75
CHURCH & DWIGHT CO INC USD1	119,597.85
CI FINANCIAL CORP	69,583.28
CIA BRASILEIA DE MEIOS	24,144.75
CIA BRASILEIRA DE DIS PREF	77,214.83
CIA ENERGETICA MINAS GER PRF BRL5	83,822.08
CIE FINANCIERE RICHEMON REG CHF1	496,526.41

CIGNA CORP,COM STK US\$1	443,227.65
CIMAREX ENERGY CO USD0.01	47,978.59
CIMB GROUP HOLDINGS BHD MYR1	142,223.56
CINCINNATI FINL CORP, COM US\$	135,054.65
CINTAS CORP COM NPV	144,417.95
CISCO SYSTEMS NPV,US\$	2,291,698.20
CIT GROUP INC USD0.01	144,676.50
CITIC PACIFIC LTD HK\$0.40	68,290.25
CITIGROUP COM USD0.01	2,796,685.85
CITIZENS FINANCIAL GROUP USD0.01	297,104.77
CITRIX SYSTEMS INCCOM USD0.001	128,007.80
CITY DEVELOPMENTS,SG\$0.50	53,712.58
CJ CHEILJEDANG KRW500	41,560.27
CK ASSET HOLDINGS LTD	292,875.91
CK HUTCHISON HOLDINGS LTD HKD1	414,496.84
CK INFRASTRUCTURE HOLDINGS L HKD1	23,289.63
CLARIANT AG CHF4.50	76,085.26
CLOROX CO. COM US\$1	174,028.09
CLP HOLDINGS HKD5	243,420.96
CME GROUP INC USD0.01	591,321.83
CMS ENERGY US\$0.01	184,802.63
CNH INDUSTRIAL NV (IM)	201,693.76
CNOOC LTD HKD0.1	530,336.55
CNP ASSURANCES EUR1.00	83,962.85
CNX RESOURCES CORP USD0.01	67,328.48
COAL INDIA LTD INR10	78,291.82
COBHAM ORD GBP0.025	51,130.63
COCA COLA CO COM US\$0.25	1,912,192.04
COCA COLA EUROPEAN PARTNERS (US)	86,705.59
COCA COLA HBC AG CDI (LN)	85,146.88
COCA-COLA AMATIL AUD0.50(POSTRECON)	62,358.21
COCA-COLA WEST CO LTD NPV	32,433.84
COCHLEAR LTD A\$0.10	42,237.40
COGNIZANT TECH SOLUTIONS-A	417,584.39
COLGATE-PALMOLIVE COM US\$1	544,301.95
COLOPLAST B DKK1	66,708.54
COLRUYT SA NPV	44,222.59
COMCAST CORP-CLASS A USD1 (US)	1,791,336.74
COMERICA INC COM US\$5	178,332.76
COMFORTDELGRO CORP	53,874.95
COMMERCE BANCSHARES INC USD5	72,415.56
COMMERZBANK AG	318,156.78
COMMONWEALTH BK OF AUSTRALIAORD A\$2	1,377,279.41
COMMUNITY HEALTH SYS USD0.01	55,664.70
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	473,723.75
COMPASS GROUP PLC GBP0.1105	413,965.03
COMPUTERSHARE LTD NPV(POST REC)	76,798.59
CONAGRA INC, COM STK US\$5	181,542.33
CONCHO RESOURCES INC USD0.001	194,452.06
CONCORDIA FINANCIAL GROUP LT	111,871.14
CONDUENT INC	67,517.46
CONOCOPHILLIPS COM USD1.25	1,712,887.70
CONS EDISON,COM US\$2.50	390,302.52
CONSECO INC USD 0.01	43,922.15
CONSTELLATION BRANDS INC-A USD0.01	261,764.31
CONSTELLATION SOFTWARE INC (CN)	77,663.77
CONTINENTAL AG	351,951.72
CONTINENTAL RESOURCES INC/OK USD0.01	28,339.36
COOPER COS INC COM USD0.10	56,419.67
CORE LABORATORIES N.V. EURO.04	27,214.54
CORECIVIC INC USD0.01	61,050.99
CORNING INC COM US\$0.50	326,141.70
COSMO ENERGY HOLDINGS CO LTD	63,025.85
COSTAR GROUP INC USD0.01	72,888.49
COSTCO INC COM STK US\$0.01	1,221,812.11
COTY INC-CL A (US)	33,051.47
COUNTRY GARDEN HOLDINGS CO	96,813.69
COVESTRO AG	132,093.31
CREDIT AGRICOLE SA EUR3	345,241.17

CREDIT SUISSE GROUP CHF1	753,698.33
CRESCENT POINT ENERGY CORP NPV	134,861.43
CRH PLC EURO.32 (LN)	425,308.27
CRODA INTERNATIONAL PLC GBPO.1035714	89,662.12
CROWN CASTLE INTL CORP USD0.01	371,591.68
CROWN HOLDINGS INC COM USD5	57,522.88
CROWN RESORTS LTD	45,649.10
CSL LTD ORD A\$1	491,684.58
CSX,COM STK US\$1	588,990.69
CTBC FINANCIAL HOLDING CO LT	200,523.94
CUMMINS INC USD2.5	276,484.40
CVS HEALTH CORP USD0.01	1,203,122.61
CYBER AGENT LTD NPV	29,672.08
CYBG PLC WI	50,478.75
DAELIM INDUSTRIAL, KRW5000	40,815.32
DAI ICHI MUTUAL LIFE INSURAN	523,635.18
DAI NIPPON PRINTING ORD Y50	133,574.37
DAIICHI SANKYO COM NPV	354,466.86
DAIKIN INDUSTRIES Y50	348,071.72
DAIMLER AG-REGISTERED SHARES (GY)	1,551,282.47
DAITO TRUST CONS Y50	162,707.82
DAIWA HOUSE INDUSTRY CO LTD	351,942.60
DAIWA SECURITIES Y50	202,510.35
DANAHER CORP US\$0.01	530,765.03
DANONE EUR 0.25	564,611.77
DANSKE BANK A/S DKK10	301,912.67
DARDEN RESTAURANTS COM \$0.01	160,020.86
DARLING INGREDIENTS INC USD0.01	47,101.68
DASSAULT AVIATION SA EUR8	22,565.23
DASSAULT SYSTEMES EURO.50	92,012.33
DAVIDE CAMPARI MILANO SPA EURO.05	23,686.90
DAVITA INC USD0.001	189,954.03
DBS GROUP HOLDINGS SGD1	512,788.95
DCC PLC EURO.25 (LN)	128,142.61
DDR CORP USD0.1	43,498.82
DEERE & CO,COM US\$1	604,073.44
DELEK US HOLDINGS INC USD0.01	81,603.27
DELIVERY HERO AG	29,203.29
DELL TECHNOLOGIES INC CL V	84,863.69
DELTA AIRLINES INC	120,576.17
DELTA ELECTRONICS INC TWD10	101,745.45
DENKI KAGAKU,ORD YEN50	45,441.81
DENSO CORP Y50	400,139.50
DENTSPLY SIRONA INC USD0.01	49,310.22
DENTSU INC NPV	165,019.97
DEUTSCHE BANK AG REG	641,497.09
DEUTSCHE BOERSE AG	271,609.57
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	182,556.83
DEUTSCHE POST AG	520,974.05
DEUTSCHE TELEKOM AG-REG (GY)	1,051,882.27
DEUTSCHE WOHNEN AG BR NPV	171,706.57
DEVON ENERGY (NEW) COM USD0.1	271,552.63
DEXUS PROPERTY GROUP	97,369.52
DIAGEO ORD 28.935P	965,312.50
DIAMOND OFFSHORE DRILL US\$0.01	74,401.14
DIAMONDBACK ENERGY INC	65,102.69
DIC CORP	49,732.97
DIGITAL REALTY TRUST INC USD0.01	209,996.33
DILLARDS INC CLASS 'A' COM NPV	51,926.59
DIRECT LINE INSURANCE GROUP GBPO.1090909	163,881.51
DISCO Y50	24,164.57
DISCOVER FINL SVCS COM STK USD0.01	359,084.49
DISCOVERY COMMUNIC COM CL A USD.01	42,641.48
DISCOVERY COMMUNIC COM CL C USD0.01	94,228.16
DISH NETWORK CORP-A USD0.01	85,841.26
DISNEY(WALT) HLDGS USD0.01	1,671,230.71
DISTRIBUIDORA INTERNACIONAL	46,872.96
DIXONS CARPHONE PLC GBPO.001	54,837.87
DNB HOLDING ASA NOK10	346,610.57

DOLLAR GENERAL CORP USD0.875	287,352.36
DOLLAR TREE INC COM USD0.01	196,980.35
DOLLARAMA INC (CN)	62,522.35
DOMINION ENERGY INC COM NPV	548,545.47
DOMINO'S PIZZA INC USD0.01	59,569.99
DOMTAR CORPORATION COM STK USD0.01	61,369.58
DON QUIJOTE CO LTD NPV	28,146.82
DONGFENG MOTOR GRP CO LTD-H	47,563.87
DOOSAN INFRACORE C KRW5000	46,931.85
DOVER CORP,COM STK US\$1	135,114.09
DOWDUPONT INC USD0.01	1,385,330.34
DOWNER GROUP NPV	49,117.85
DR HORTON INC USD.01	144,786.22
DR PEPPER SNAPPLE GROUP USD0.01	237,204.55
DS SMITH PLC GBP0.10	99,917.03
DSV DC DKK1	140,698.30
DTE ENERGY INC COM US\$0.01	275,607.73
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	991,440.43
DUKE REALTY INVEST COM US\$0.01	117,439.85
DUN & BRADSTREET COM USD0.01(NEW)	22,820.32
DXC TECHNOLOGY CO COM USD0.01	308,531.59
E.ON SE NPV	942,143.48
E.SUN FINANCIAL HLGS CO LTD TWD10	83,542.57
EAST JAPAN RAILWAY,Y50000	558,642.27
EAST WEST BANCORP INC USD0.001	44,247.42
EASTMAN CHEMICAL COM US\$0.01	197,125.61
EASYJET PLC GBP0.2728571	96,767.84
EATON CORP PLC USD0.5	457,723.19
EBAY INC USD0.001	288,253.81
ECOLAB INV COM US\$1.00	334,887.63
EDENRED EUR2	83,446.49
EDISON INTL CORP COM STK NPV	315,093.45
EDP ENERGIAS PORTU EUR1	243,469.80
EDWARDS LIFESCENCES CORP	211,759.57
EIFFAGE EUR4 (POST SUBDIVISION)	175,897.29
EISAI,ORD YEN 50	247,274.88
ELECTRIC POWER DEV C NPV	93,903.71
ELECTRICITE DE FRANCE	264,034.11
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	92,797.72
ELECTRONIC ARTS COM NPV	290,175.36
ELISA OYJ	102,652.18
EMART KRW5000	96,793.24
EMBRAER EMP AER BR NEW COM NPV	93,799.44
EMERSON ELEC,CMN \$1	592,207.49
EMPIRE CO LTD A	66,205.65
EMS CHEMIE HOLDING AG REG CHF0.01	22,955.61
ENAGAS ORD	112,664.10
ENBRIDGE INC (US)	74,919.92
ENBRIDGE INC ORD NPV (CT)	563,921.19
ENCANA CORP (CT)	185,239.57
ENDESA EUR 1.20202420	272,741.24
ENDO INTERNATIONAL PLC USD0.01	44,981.19
ENEL AMERICAS SA	54,239.86
ENEL EUR 1	1,140,178.90
ENERPLUS CORP	49,319.24
ENGIE EUR1 (FP)	958,292.48
ENI SPA EUR1 (IM)	1,566,856.50
ENN ENERGY HOLDINGS LTD	55,944.22
ENSCO PLC CL A USD0.1	125,464.08
ENTERGY CORP COM US\$5	305,240.89
EOG RESOURCES INC COM USD0.01	642,438.92
EPIROC AB A	33,110.76
EQT CORP	125,762.24
EQUIFAX INC COM US\$2.50	125,274.85
EQUINIX INC USD0.001 (UW)	240,011.62
EQUINOR ASA NOK2.50	759,250.13
EQUITY RES PROPS TST BEN \$0.01	283,480.63
EREGLI DEMIR CELIK TRY1	47,316.79
ERICSSON LM B SHS SEK5 (SS)	648,667.60

ERSTE GROUP BANK AG (AV)	222,478.26
ESSEX PROPERTY TRUST INC USD0.0001	150,265.44
ESSILOR INTL EURO.35	279,060.54
ESSITY AKTIEBOLAG B	185,743.19
ESTEE LAUDER COMPANIES CL A USD0.01	254,753.69
E-TRADE GROUP COM US\$0.01	182,315.33
EURAZEO EURO.00	51,178.83
EUROFINS SCIENTIFIC EUR0.1	27,948.41
EUTELSAT COMMUNICATIONS EUR1 (FP)	61,699.85
EVEREST RE GRP USD.01	133,017.17
EVERGY INC	148,514.00
EVERSOURCE ENERGY USD5	265,469.05
EVONIK INDUSTRIES AG	94,444.88
EVRAZ PLC USD1	51,360.29
EXELON CORP COM NPV	816,842.13
EXOR NV	36,720.55
EXPEDIA INC W/I	133,605.95
EXPEDITORS INTL WASH USD.01	135,810.88
EXPERIAN PLC USD0.1	241,798.91
EXPRESS SCRIPTS HOLDING CO USD0.01	998,740.77
EXTRA SPACE STORAGE INC USD0.01	105,467.17
EXXON MOBIL CORP CAP NPV	6,295,042.64
F5 NETWORK INC COM STK NPV	93,840.80
FACEBOOK INC A 0.0000006	2,863,381.24
FAIRFAX FINANCIAL HLDGS LTD (CT)	165,382.80
FAMILYMART CO Y50	94,154.30
FANUC CO., Y50	389,257.57
FAST RETAILING CO LTD JPY50	218,840.53
FASTENAL, COM STK US\$0.01	146,620.59
FAURECIA EUR7	108,249.00
FEDERAL REALTY INVS TRUST USD0.01	87,572.14
FEDEX CORP COM USD0.10	669,140.83
FERGUSON PLC GBP0.114032	322,049.08
FERRARI NV EURO.01 (IM)	86,297.44
FERROVIAL SA EURO.20	175,579.44
FIAT CHRYSLER AUTOMOBILES NV EURO.01 (IM)	643,205.49
FIBRA UNO ADMINISTRACION SA	48,816.79
FIBRIA CELULOSE S.A	43,414.95
FIDELITY NATL INF COM USD0.01	340,588.73
FIFTH THIRD BANCORP COM STKNPV	307,895.05
FINCOBANK SPA	22,044.11
FINNING INTL COM NPV	51,633.87
FIRST AMERICAN FINANCIAL W/I USD0.00001	57,022.88
FIRST DATA CORP CLASS A USD0.01	60,287.27
FIRST ENERGY CORP COM NPV	351,532.32
FIRST FINANCIAL HLDGS CO TWD10	81,628.73
FIRST QUANTUM MINERALS LTD (CT)	119,309.11
FIRST REPUBLIC BANK/CA USD0.01	133,853.92
FIRST SOLAR INC USD0.001	50,105.39
FIRSTRAND ZAR0.01	216,694.63
FISCHER(GEORG) AG CHF100, (REGD)	25,876.73
FISERV INC COM US\$0.01	256,033.97
FISHER & PAYKEL HEALTHCARE	28,837.43
FLEETCOR TECHNOLOGIES INC	139,812.16
FLETCHER BUILDING LTD (NZ)	67,517.20
FLEXTRONICS INTL LTD (US)	176,833.86
FLOWSERVE CORP USD1.25	69,574.63
FLUOR CORP COM NPV	164,317.06
FMC CORP, COM US\$0.10	109,546.58
FNF GROUP	110,467.39
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	257,177.62
FOOT LOCKER INC COM USD0.01	104,250.34
FORD MOTOR CO USD0.01	1,277,304.89
FORMOSA CHEM & FIBRE TWD10	205,131.50
FORMOSA PETROCHEMICAL TWD10	77,165.43
FORMOSA PLASTIC TWD10	218,152.11
FORTESCUE METALS GROUP LTD	96,580.43
FORTIS INC COM (CT)	169,901.70
FORTIVE CORP USD0.01	208,670.79

FORTUM OYJ EUR3.40	247,220.55
FORTUNE BRANDS HOME & SECURI	38,925.19
FOSSIL GROUP INC USD0.01	51,947.14
FRANCO-NEVADA CORP	67,404.92
FRANKLIN RESOURCES COM US\$0.10	161,803.40
FREENET AG	45,750.13
FREEPORT MCMORAN C&G COM US\$CLASS 'B'	418,007.87
FRESENIUS MEDICAL CARE E0.00	260,102.16
FRESENIUS SE & CO KGAA	392,415.55
FRONTIER COMMUNICATIONS CORP USD0.25	50,326.39
FUBON GRP CO TWD10	217,858.40
FUJI ELECTRIC HLDG NPV	83,772.16
FUJI FILM HLD CORP NPV	288,530.01
FUJI HEAVY INDS,ORD Y50	281,465.99
FUJITSU, Y50	290,314.79
FUKUOKA FINANCIAL NPV	64,595.49
G4S PLC GBp0.25 (LN)	114,250.94
GALAXY ENTERTAINMENT GROUP L HKD0.10	145,744.97
GALP ENERGIA SGPS SA-B SHRS EUR1	174,581.79
GAMESTOP CORP-CLASS A USD0.001	42,903.79
GAP INCCOM STK US\$0.05	143,876.57
GARMIN LTD USD0.005	90,777.93
GARTNER GROUP COM CL 'A'US\$0.001	59,070.70
GAS NATURAL SDG EUR1.00	205,731.80
GAZPROM PJSC RUB5 (RX)	853,341.00
GEA GROUP AG NPV	72,908.00
GEBERIT CHF0.10 (REGD) (POST SUBD)	144,502.00
GECCINA EUR7.50	97,235.44
GEMALTO EUR1 (NA)	67,668.99
GEN MILLS INC COM US\$0.10	361,405.77
GENERAL DYNAMICS,COM STK US\$1	536,373.51
GENERAL ELECTRIC CO USD0.06 (UN)	2,244,067.29
GENERAL MOTORS CO	1,162,828.58
GENESEE & WYOMING INC CL A USD0.01	44,803.17
GENMAB A/S DKK1	42,653.78
GENTEX CORP USD.06	31,556.05
GENTING BERHAD MYR0.10 (POST SYBD)	24,169.64
GENTING SINGAPORE LTD USD0.1	25,775.68
GENUINE PARTS,COM US\$1	189,554.10
GENWORTH FINANCIAL INC-CL A USD0.001	169,515.68
GERDAU SA SIDERURG PREF NPV	79,464.47
GGP INC USD0.01	144,465.44
GIBSON ENERGY INC	43,020.52
GILEAD SCIENCES USD0.001	904,962.36
GIVAUDAN AG CHF10	219,554.46
GLAXOSMITHKLINE PLC GBp0.25 (LN)	1,739,249.00
GLENCORE PLC USD0.01	1,308,896.06
GLOBAL PAYMENTS INC NPV	130,122.42
GOLD FIELDS LTD	66,958.41
GOLDCORP INC (CT)	182,378.36
GOLDMAN SACHS GROUP INCPAR USD .01	1,163,745.91
GOODMAN GROUP NPV (STAPLED UNITS).	146,679.46
GOODYEAR TIRE & RUBBER,NPV	126,561.76
GPO IND BIMBO SERIES 'A' NPV	23,690.72
GPT UNITS A\$1	93,246.12
GRAINGER(WW)INC,COM US\$1	201,014.43
GREAT WEST LIFECO INC	121,302.59
GREENE KING GBP0.125	43,161.61
GRIFOLS SA B EURO0.05	29,440.08
GRIFOLS SA EURO.25	97,852.62
GROUPE BRUXELLES LAMBER NPV	38,268.77
GROUPE EUROTUNNEL SA - REGR EURO.4 (FP)	31,159.57
GROWTHPOINT PROPERTIES LTD ZAR5	88,339.66
GRUPO ACCIONA NEW ESP167	51,849.55
GRUPO FINANCIERO BANORTE-O	202,128.64
GRUPO MEXICO SER 'B'COM NPV	161,132.01
GRUPO TELEVISIA SAB SER CPO	128,181.69
GS ENGINEERING & CONSTRUCT KRW5000	46,678.31
GS HOLDINGS CORP NPV	41,292.69

GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	47,157.02
H&R BLOCK INC	81,303.98
H&R REIT STAPLED UT (1REIT UT& 1FIN)	57,634.71
HAKUHODO DY HOLDINGS NPV	49,935.19
HALLIBURTON CO COM US\$2.50	481,944.54
HALMA ORD 10P	34,135.55
HAMAMATSU PHOTONICS K.K.	27,442.42
HAMMERSON PLC ORD 25P	96,536.15
HANA FINANCIAL GROUP KRW5000 (KR)	227,394.44
HANESBRANDS INC COM USD0.01	85,747.46
HANG LUNG PROPERTIES HKD1	54,889.45
HANG SENG BANK, HK\$5	229,945.50
HANKYU HANSHIN HLD NPV	142,636.17
HANNOVER RUECK SE	147,137.20
HANOVER INSURANCE GROUP INC USD0.01	56,882.36
HARGREAVES LANSDOWN PLC-WI GBP 0.04	34,658.24
HARLEY DAVIDSON, CMN US\$0.01	107,985.37
HARRIS CORP COM US\$1	174,130.34
HARTFORD FINL SERV COM US\$1	369,125.58
HASBRO INC, COM US\$0.50	102,911.94
HASEKO CORP, Y50	42,025.63
HAWAIIAN ELECTRIC INDS	41,139.65
HCA HOLDINGS INC	459,958.90
HCL TECHNOLOGY LTD INR2	43,977.96
HCP INC COM USD1	187,631.04
HD SUPPLY HOLDINGS INC	65,866.35
HEALTHSOUTH CORP	42,353.66
HEIDELBERG CEMENT NPV (GY)	214,276.24
HEINEKEN HOLDING EUR1.6	155,701.66
HEINEKEN NV EUR1.60	255,400.98
HELMERICH & PAYNE COM US\$0.10	124,044.38
HELVETIA HOLDINGS AG CHF10	53,375.84
HENDERSON LAND DEVELOPMENT	98,450.46
HENGAN INTL GROUP HKD0.10	45,670.27
HENKEL AG & CO KGAA	242,009.84
HENKELAG & CO KGAA	131,470.77
HENNES MAURITZ AB	237,451.44
HENRY SCHEIN CORP COM USD0.001	139,492.43
HERBALIFE LTD USD0.002	85,741.88
HERMES INTL FRF10	94,319.09
HERSHEY CO (THE) COM USD1	130,055.01
HERTZ GLOBAL HOLDINGS INC USD0.01	147,060.22
HESS CORPORATION USD1	423,496.83
HEWLETT PACKARD ENTERPRIS WI USD0.01	535,869.20
HEXAGON AB B SHS EUR0.22	123,041.46
HILTON WORLDWIDE HOLDINGS IN USD0.01	173,780.03
HINDALCO INDS INR1 (POST SUBDIVISION)	51,097.10
HINDUSTAN PETROLEUM CORP INR10	42,187.85
HINDUSTAN UNILEVER INR1	47,341.67
HINO MOTORS, Y50	49,719.41
HISAMITSU PHARMACEUTICAL CO, JPY50	73,151.14
HISCOX LTD GBPO.065	94,471.89
HITACHI CONS MACH, Y50	45,124.79
HITACHI, Y50	883,314.36
HOCHTIEF AG DM5	60,778.46
HOLCIM CHF2 (REGD)	317,730.61
HOLDINGS LESS THAN 0.01%	43,923,220.77
HOLLYFRONTIER CORP USD0.01	354,157.18
HOLOGIC INC 0.01	100,488.53
HOME DEPOT INC COM US\$0.05	2,082,619.34
HON HAI PRECISION INDS TWD10	755,989.74
HONAM PETROCHEM CP, KRW5000	67,524.11
HONDA MOTOR CO., Y50	1,071,010.25
HONEYWELL INTL INC COM USD1	1,077,106.15
HONG KONG & CHINA GAS HKD0.25	168,169.71
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	266,226.00
HONG KONG LAND US\$0.10(SP)	115,352.99
HORMEL FOODS USD0.0586	103,583.59
HOSHIZAKI ELECTRIC CO LTD	26,596.35

HOSPITALITIES PROP TST \$0.01	89,914.97
HOST HOTELS & RESO COM US\$1	221,522.74
HOUSING DEVEL FIN INR2	168,929.31
HOYA CORP,Y50	227,704.63
HP INC USD0.01	572,910.07
HSBC HOLDINGS PLC USD0.5	3,516,168.60
HTC CORP TWD10	48,758.68
HUA NAN FINL HLDGS TWD10	24,268.71
HUANENG POWER INTL 'H'	67,167.78
HUGO BOSS AG ORD	98,937.02
HUMANA INC COM US\$0.166	562,806.42
HUNT (JB) TRANSPORT SVS USD0.01	98,630.79
HUNTINGTON BANCSHRS COM NPV	179,535.68
HUNTINGTON INGALLS INDUST WI	99,260.93
HUNTSMAN CORP USD0.01	60,685.72
HUSKY ENERGY INC COM NPV	153,222.24
HYDRO ONE LTD	23,355.52
HYOSUNG T & C CO KRW5000	50,331.92
HYUNDAI ENG & CONSKRW5000	96,272.22
HYUNDAI FIRE&MARINE KRW500	46,982.86
HYUNDAI HEAVY INDUSTRIESKRW5000	91,908.40
HYUNDAI MOBIS KRW5000	224,847.53
HYUNDAI MOTOR CO 2ND PRF, KRW5000	46,149.93
HYUNDAI MOTOR CO KRW5000	331,321.37
HYUNDAI ROBOTICS CO LTD	41,289.66
HYUNDAI STEEL KRW5000	87,922.69
IAC INTERACTIVECOR NEW COM STK0.01	102,878.65
IBERDROLA SA EURO.75 (ES)	805,821.68
ICL-ISRAEL CHEMILS1	52,339.64
IDACORP INC NPV	40,837.86
IDEMITSU KOSAN CO LTD	195,032.27
IDEXX LABORATORIES INC USD0.1	94,004.64
IG GROUP HOLDINGS	41,256.80
IHS MARKIT LTD USD0.01	149,626.96
IIDA GROUP HOLDINGS CO LTD	51,355.13
ILLINOIS TOOL WKSCOM STK NPV	434,225.84
ILLUMINA INC USD0.01	253,206.86
ILUKA RESOURCES LTD NPV	42,210.54
IMI PLC GBPO.2857	42,253.99
IMPERIAL BRANDS PL GBPO.10	581,112.98
IMPERIAL HLDGS ZAR0.04	46,703.45
IMPERIAL OIL LTD (CT)	149,765.64
INCHCAPE PLC GBPO.1	74,030.71
INCITEC PIVOT LTD NPV	83,547.12
INCYTE CORP USD0.001	59,120.14
IND & COMM BK OF CHINA H CNY1	876,782.02
INDIAN OIL CORPORATION LTD INR10	74,633.88
INDITEX EURO.03	333,336.91
INDUSTRIAL ALLIANCE NPV	48,485.06
INDUSTRIAL BANK OF KOREA KRW5000	90,202.11
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	23,082.61
INFINEON TECHNOLOGIES AG	256,731.58
INFORMA PLC GBP4.35	161,551.11
INFOSYS LTD INR5	204,732.43
ING GROEP NV CVA EURO.01	1,044,895.79
INGENICO EUR1	25,782.71
INGERSOLL-RAND PLC USD1	248,153.23
INGREDION INC USD0.01	92,682.09
INMARSAT ORD EURO.0005	62,089.07
INNOGY SE	153,841.74
INNOLUX CORP	105,915.09
INPEX CORPORATION INC	262,390.20
INSURANCE AUSTRALIA GROUP	249,130.75
INTACT FINL CORP COM NPV (CT)	125,601.70
INTEL CORP,COM STK NPV	2,918,535.52
INTER PIPELINE LTD	104,418.37
INTERCONTINENTAL HOTELS GROU GBPO.1980952	157,595.86
INTERCONTINENTALEXCHANGE W/I USD0.01	360,245.33
INTERMEDIATE CAPITAL GROUP GBPO.2625	51,033.93

INTERNATIONAL PAPER,COM US\$1	333,351.57
INTERPUBLIC GP,COM US\$0.10	119,203.19
INTERTEK GROUP ORD GBPO.01	109,930.41
INTESA SANPAOLO EURO.52	780,721.46
INTESA SANPAOLO-RSP EURO.52	45,941.03
INTL BUSINESS MACH COM US\$0.5	1,843,528.33
INTL CONSOLIDATED AIRLINE-DI (LN)	153,671.74
INTL FLAV & FRAG,COM US\$0.125	49,472.97
INTUIT COM US\$0.01	352,485.25
INTUITIVE SURGICAL INC USD0.001	365,939.33
INVENTEC CO LTD TWD10	49,562.30
INVESCO LTD COM STK USD0.10	152,791.56
INVESTEC ORD GBPO.0002	80,280.27
INVESTOR AB SEK6.25'B'	95,067.94
INVITATION HOMES INC USD0.01	34,325.95
IPG PHOTONICS CORP USD0.0001	39,863.61
IPSEN EUR1	26,969.46
IQVIA HOLDINGS INC USD0.01	78,797.85
IRON MOUNTAIN INC	142,690.37
ISETAN MITSUKOSHI HOLDINGS	110,843.69
ISHIKAWAJIMA HARIMA,Y50	112,989.83
ISS A/S DKK1	115,901.79
ISUZU MOTORS,Y50	138,045.75
ITAU UNIBANCO HOLDING SA	603,841.06
ITAUSA INV ITAU SA PREF NPV	118,112.53
ITC LTD	51,890.44
ITOCHU CORP Y50	548,479.56
ITV PLC ORD 0.10	141,158.70
J FRONT RETAILING NPC	72,235.59
JABIL CIRCUIT INC USD0.001	115,677.07
JACOBS ENGINEERING GROUP USD1	145,790.32
JAMES HARDIE INDUSTRIES CDI EURO.59	37,441.15
JANUS HENDERSON GROUP PLC (US)	30,187.55
JAPAN EXCHANGE GROUP INC	99,831.03
JAPAN POST BANK CO LTD (JT)	89,418.38
JAPAN POST HOLDINGS CO LTD	285,186.37
JAPAN POST INSURANCE CO LTD	52,145.97
JAPAN TOBACCO INC Y50000	430,819.41
JARDINE MATHESON HLDGS LTD USD0.25	154,118.36
JARDINE STRATEGIC USD0.05(SING QUOTE)	89,240.80
JAZZ PHARMACEUTICALS PLC	50,811.98
JBS SA-ON	58,296.45
JEFFERIES FINANCIAL GROUP IN USD1	123,765.34
JFE HOLDINGS INC NPV	274,406.18
JGC CP,Y50	68,890.40
JOHNSON & JOHNSON COM US\$1	3,514,082.05
JOHNSON CONTROLS INTERNATION CHF0.5	308,610.44
JOHNSON MATTHEY PLC	194,959.02
JONES LAND LASALLE INC	53,461.27
JPMORGAN CHASE COM USD1	4,834,003.41
JSW STEEL LTD INR1	50,364.52
JTEKT CORP NPV	55,786.54
JULIUS BAER GROUP LTD CHF0.02	139,696.90
JUNIPER NETWORKS INC \$.00001	110,933.44
JUST EAT PLC GBPO.01	29,536.53
JX HOLDINGS INC	679,968.07
K+S AG	122,792.20
KAJIMA CORP,Y50	117,935.72
KAKAO CORP KRW500	24,307.43
KANEKA CORP. Y50	44,792.38
KANSAI ELEC POWER,Y500	225,974.37
KANSAS CITY SOUTHERN INDSUSD0.01	115,560.74
KAO CORP	389,812.07
KAR AUCTION SERVICES INC USD0.01	47,313.45
KASIKORNBANK PCL THB10 (ALIEN)	95,624.35
KASIKORNBANK PCL THB10 (NVDR)	26,546.90
KAUFMAN & BROAD HOMECOMMON US\$1	47,189.99
KAWASAKI HEAVY IND,Y50	88,010.69
KAWASAKI KISEN KAI NPV	41,574.97

KB FINANCIAL GROUP KRW5000	373,488.88
KBC GROUP NV NPV	293,101.69
KDDI CORP Y5000	760,736.64
KEIO CORP NPV	80,592.63
KEISEI ELECTRIC RAILWAY,Y50	24,043.43
KELLOGG CO,COM US\$0.25	215,532.74
KEPCO (KOREA ELEC PWR) KW5000	260,374.28
KEPPEL CORP NPV	159,299.37
KERING EUR4	428,934.37
KERRY GROUP PLC-A EURO.125 (ID)	145,541.44
KESKO OYJ SER'B'EUR2	69,295.68
KEYCORP COM US\$0.01	239,035.56
KEYENCE CORP,Y50	343,261.28
KEYSIGHT TECHNOLOGIES IN	111,230.29
KGHM POLSKA MIEDZ, PLN10 BR	88,252.39
KIA MOTORS CORP, KRW5000	179,710.77
KIKKOMAN SHOYU,Y50	91,284.68
KIMBERLY-CLARK CP,COM US\$1.25	425,519.81
KIMCO REALTY COM US\$0.01	105,206.39
KINDER MORGAN INC USD0.01	618,915.98
KINDRED HEALTHCARE USD0.25	43,364.56
KINGFISHER ORD GBP0.157142857	211,830.17
KINGSPAN GROUP EURO.13 (DUBLIN (ID)	32,366.76
KINNEVIK AB B SEK0.1	40,849.14
KINTETSU CORP NPV	108,777.91
KION GROUP AG	25,964.81
KIRBY EXPLORATIONCOM STK US\$0.10	54,220.87
KIRIN HOLDINGS COM NPV	343,029.08
KLA-TENCOR CORPORATION USD0.001	220,277.06
KLEPIERRE EUR4	111,023.15
KOBAYASHI PHARMACEUTICAL JPY50	27,097.72
KOBE STEEL NPV	100,408.15
KOC HLDG TRY1	47,621.40
KOHL'S CORP COM STK US\$0.01	299,578.93
KOITO MANUFACTURING,Y50	79,967.75
KOMATSU LTD (JT)	386,461.68
KONAMI CO Y50	24,319.05
KONE CORP NPV ORD 'B'	214,981.98
KONICA MINOLTA HOL NPV	84,467.03
KONINKLIJKE AHOLD NV EURO.01	526,165.61
KONINKLIJKE DSM NV EUR1.50	269,148.90
KONINKLIJKE KPN EURO.04	190,004.77
KONINKLIJKE PHILIPS NV EURO.2	622,918.28
KOREA GAS CORP KRW5000	69,853.00
KOREAN AIR LINES KRW5000	55,212.16
KOSE JPY 50	31,750.00
KRAFT HEINZ CO/THE USD0.01	463,568.31
KROGER CO,COM US\$1	609,683.79
KRUNGTHAI BANK THB5.15(ALIEN)	50,149.10
KT&G CORPORATION KRW5000	141,493.78
KUBOTA CORPORATION Y50	224,953.65
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	105,891.13
KUMBA IRON ORE LTD NPV	42,404.67
KUNLUN ENERGY CO LTD HKD0.01	48,156.29
KURARAY CO., ORD Y50	80,747.11
KYOCERA CORP,Y50	279,804.93
KYOWA HAKKO KIRIN CO. LTD	26,035.45
KYUSHU ELECTRIC POWER,Y500	119,495.39
KYUSHU RAILWAY COMPANY	77,482.92
L BRANDS INC USD0.5	159,865.77
L3 TECHNOLOGIES INC	206,386.55
LABORATORY AMER HLDGS USD0.01	210,228.72
LAFARGEHOLCIM LTD REG CHF2 (FP)	49,167.46
LAGARDERE S.C.A. EUR6.1 (FP)	75,056.27
LAM RESEARCH CORP COM NPV	213,332.37
LAMB WESTON HOLDING INC W/I USD1	97,503.80
LAND SECURITIES GROUP PLC GBP0.1066667	174,781.55
LANXESS NPV	117,458.98
LARGAN PRECISION CO LTD TWD10	75,823.38

LARSEN & TOUBRO INR2	48,307.40
LAS VEGAS SANDS CORP	365,677.40
LATAM AIRLINES GROUP SA	45,395.50
LEAR CORP	185,816.88
LEG IMMOBILIEN AG	80,243.92
LEGAL & GENERAL GROUP PLC GBP0.025	599,975.47
LEGG MASON INC USD0.10	40,816.99
LEGETT & PLATT COM US\$0.01	74,356.21
LEGRAND SA	212,958.31
LEIDOS HOLDINGS INC USD0.0001	47,189.05
LEND LEASE CORP ORD A\$0.50	166,666.52
LENNAR CORP-A	136,796.50
LENOVO GROUP LRD HKD0.025	132,879.11
LEONARDO SPA EUR4.40	76,106.08
LG CHEM LTD KRW5000	195,888.28
LG CORP KRW5000	88,426.57
LG DISPLAY CO LTD KRW5000	91,345.55
LG ELECTRONICS INC KRW5000	236,156.34
LG HOUSEHOLD & HEALTHCARE	55,512.53
LG TELECOM KRW 5000	45,109.14
LGIM EUR LIQUIDITY FD CLS'1'SH	25,190.05
LGIM USD LIQUIDITY FD CLS 1	124,807.73
LI & FUNG HKD0.025	49,650.04
LIBERTY BROADBAND C	39,710.22
LIBERTY GLOBAL PLC A USD0.01 (US)	90,239.26
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	242,890.71
LIBERTY PROP'Y TRUST USD0.001	81,513.15
LIBERTY SIRIUS GROUP C	103,486.21
LILLY(ELI) & CO,CMN NPV	919,743.31
LINCOLN NATL CORP,COM US\$1.25	212,408.51
LINDE AG NPV (ASD 24/11/2017)	634,907.59
LINDT & SPRUENGLI CHF100 (REGD)	39,962.07
LINK REIT NPV	248,505.40
LION CP,Y50	23,397.00
LIVE NATION INC COM STK USD0.01	56,996.33
LIXIL GROUP CORPORATION	107,538.88
LKQ CORP USD0.01	108,930.36
LLOYDS BANKING GROUP ORD 25P	1,002,276.45
LOBLAW COMPANIES COM NPV (CT)	177,857.24
LOCKHEED MARTIN COM STK US\$.01	779,106.97
LOEWS CORP,COM STK US\$1	242,642.35
LOGITECH INTERNATIONAL-REG CHF0.25	32,485.03
LOJAS RENNER S.A.	26,914.88
LONDON STOCK EXCH ORD GBP0.06918604	163,982.40
LONGFOR PROPERTIES HKD0.1	43,986.31
LONZA GRP AG REGD CHF1	171,712.41
L'OREAL EURO.2	605,318.35
LOTTE SHOPPING CO KRW5000	47,270.47
LOWES,COM US\$0.50	897,721.73
LPL FINANCIAL HOLDINGS INC	48,193.95
LULELEMON ATHLETICA INC	61,384.05
LUNDIN PETROLEUM A NPV	28,134.84
LUXOTTICA GRP SPA EUR.6	115,512.36
LVMH MOET HENNESSY LOUIS VUI EURO.3	871,734.14
LYONDELLBASELL INDU CL A	629,353.32
M & T BANK CORP USD0.5	295,304.91
M3 INC	41,019.91
MACERICH CO/THE USD0.01	107,525.20
MACQUARIE GP LTD NPV	434,757.15
MACY'S INC USD0.01	399,619.86
MAGNA INTERNATIONAL INC (CT)	387,262.97
MAHINDRA & MAHINDRA LTD INR5	55,287.90
MAKITA ELECTRIC WORKS,Y50	120,247.12
MALAYAN BANKING BERHAD,M\$1	158,455.24
MAN AG ORD NPV	49,924.60
MAN GROUP PLC USD0.03428571	50,388.77
MANPOWERGROUP USD0.01	113,385.59
MANULIFE FINANCIAL CORP (CT)	594,135.41
MAPFRE SA EURO.1	76,032.64

MARATHON OIL CORP USD1	464,166.68
MARATHON PETROLEUM COM USD0.01	752,694.62
MARINE HARVEST NOK0.75	123,879.90
MARKEL CORP NPV	168,125.77
MARKS & SPENCER GP GBP0.25	192,012.11
MARRIOTT INTERNATIONAL CL A USD0.01	281,990.52
MARSH & MCLENNAN COM US\$1	415,452.78
MARTIN MARIETTA MATS US\$0.01 COM STK	123,284.96
MARUBENI CORP,Y50	377,000.97
MARUI CO., Y50	77,576.23
MARVELL TECH GRP LTD USD0.002	88,556.10
MASCO CORP,CMN STK US\$1	111,555.25
MASTERCARD INC-CLASS A USD0.0001	1,169,550.58
MATTEL INC,COM US\$1	125,989.39
MAXIM INTERGRATE PROD US\$0.001	165,437.81
MAZDA MOTOR CORP,Y50	194,505.92
MBIA INC COM STK US\$1	40,938.26
MCCORMICK & CO-NON VTG SHS NPV	136,178.38
MCDERMOTT INTL INC USD1	70,469.73
MCDONALD'S CORP COM NPV	1,324,774.18
MCKESSON CORPORATION \$0.01	780,692.46
MDU RESOURCES GRP INC USD1	86,865.77
MEDIATEK INC TWD10	238,177.90
MEDIBANK PRIVATE LTD	86,324.45
MEDIOBANCA SPA EURO.5	98,138.93
MEDIPAL HLDG CORP NPV	58,795.57
MEDTRONIC PLC USD0.1	1,267,043.87
MEG ENERGY CORP	73,099.14
MEGA FINANCIAL HLDGS TWD10	131,564.84
MEGGITT PLC GBP0.05	85,283.56
MEIJI HOLDINGS CO LTD	149,264.20
MELROSE INDUSTRIES PLC GBP0.06857143	65,452.42
MERCADOLIBRE INC	60,353.31
MERCK & CO. INC. USD0.5	2,090,596.29
MERCK KGAA NPV ORD SHS	135,824.42
MERLIN PROPERTIES SOCIMI SA EUR1	24,912.46
METALURGICA GERDAU PRF NPV	89,213.27
METCASH LTD NPV	50,260.09
METHANEX CORP (CT)	50,592.51
METLIFE INC COM USD0.01	814,065.28
METRO AG	86,092.73
METRO INC CLASS A SUB VTG NP (CT)	116,158.31
METSO OYJ EUR1.7	55,804.33
METTLER-TOLEDO INTL USD0.01	72,536.87
MEXICHEM SAB DE CV	44,283.14
MGM RESORTS INTERNATIONAL USD0.01	184,373.46
MICHAEL KORS HOLDINGS LTD	121,486.77
MICHELIN (CGDE) EUR2	378,818.17
MICRO FOCUS INTERNATIONAL GBP0.1	34,688.97
MICROCHIP TECHNOLOGY USD0.001	176,930.32
MICRON TECHNOLOGY,US\$0.10	637,210.17
MICROSOFT CORP COM USD0.00001	6,384,663.67
MID AMERICA APARTMENT COMM USD0.01	119,531.92
MINEBEA CO,Y50	77,559.54
MIRVAC GROUP	98,533.67
MISUMI GROUP Y50	41,520.47
MITSUBISHI CHEMICAL HOLDINGS (JT)	238,201.57
MITSUBISHI CORP,Y50	772,506.52
MITSUBISHI ELECTRIC, Y50	417,258.34
MITSUBISHI ESTATES, Y50	248,328.56
MITSUBISHI GAS CHEMICAL,Y50	40,825.50
MITSUBISHI HEAVY INDS,Y50	340,408.01
MITSUBISHI MATERIALS, Y50	86,618.03
MITSUBISHI MOTORS Y50	97,069.33
MITSUBISHI UFJ FINANCIAL	1,624,117.90
MITSUI & CO LTD,ORD Y50	695,321.53
MITSUI CHEMICALS Y50	106,281.12
MITSUI FUDOSAN CO Y50	333,965.52
MITSUI O.S.K.LINES,Y50	77,383.20

MIZUHO FINANCIAL G NPV	1,055,709.84
MMC NORILSK NICKEL PJSC RUB1 (RX)	107,941.53
MOHAWK INDUSTRIES INC USD0.01	135,733.90
MOLINA HEALTHCARE INC USD0.001	64,175.39
MOLSON COORS BREWING CO -B USD0.01 (UN)	128,501.90
MONCLER SPA	36,547.48
MONDELEZ INTL INC COM USD0.01	795,737.78
MONDI PLC EURO.2 (LN)	132,683.82
MONSTER BEVERAGE CORP	172,153.10
MOODY'S CORP USD1	219,016.01
MORGAN STANLEY COM USD0.01	795,323.55
MORRISON (WM) SUPERMKT ORD 10P (UK)	217,067.16
MOSAIC CO/THE WI	227,271.18
MOTOROLA SOLUTIONS INC USD0.01	194,352.43
MS AND AD INSURANCE GROUP HOLDINGS	361,912.33
MSCI INC-A USD0.01	73,077.94
MTN GROUP LTD ZAR0.0001	329,211.96
MTR CORPORATION HKD1	112,334.88
MTS PJSC OJSC RUB0.1 (RX)	130,355.33
MTU AERO ENGINES GMBH	107,585.78
MUNCHENER RUCKVERS NPV VINK, (REGD)	835,607.07
MURATA MANUFACTURING, Y50	328,957.77
MURPHY OIL CORP COM US\$1	163,325.79
MURPHY USA INC	90,236.85
MYLAN NV EURO.01	226,313.85
NABORS INDS LTD COM US\$0.001	58,329.52
NAGOYA RAILROAD CO,Y50	81,788.59
NAMCO BANDAI HLDGS NPV	114,742.32
NAN YA PLASTIC TWD10	197,092.98
NASDAQ STOCK MARKET INC USD0.01	117,020.41
NASPERS LIMITED 'N' ZAR0.02	719,433.86
NATIONAL AUSTRALIA BANK, A\$1	909,597.74
NATIONAL FUEL GAS CO USD1	41,885.32
NATIONAL GRID PLC GBP0.1139535	792,921.45
NATIONAL-OILWELL VARCO COM USD0.01	378,650.10
NATIXIS	123,161.36
NATL BANK OF CANADA COM NPV	252,726.39
NAVIENT CORP USD0.01	112,232.32
NCR CORP COM US\$1	47,735.42
NCSOFT CORPORATION KRW500	28,970.85
NEC CORP, Y50	186,519.80
NEDBANK GROUP LTD ZAR1	60,639.19
NESTE OIL OYJ EUR3.4	151,576.64
NESTLE SA CHF1 (REGD)	2,982,320.64
NETFLIX INC USD0.001	915,566.13
NETWORK APPLIANCE NPV	228,406.97
NEW RESIDENTIAL INVESTMENT USD0.01	45,052.34
NEW WORLD DEVELOPMENT,HK\$1	164,311.57
NEW YORK COMMUNITY BANCORP USD.01	104,222.47
NEWCREST MINING A\$ 0.50	127,902.37
NEWELL BRANDS INC COM USD1	143,983.49
NEWFIELD EXPLORATION USD.01	30,208.79
NEWMONT MINING CORP COM US\$1.6	263,040.66
NEWS CORP CLASS A	114,770.43
NEX GROUP PLC	65,484.39
NEXITY EUR5	46,968.89
NEXON CO LTD	30,553.85
NEXT GROUP ORD GBP0.10	194,237.80
NEXTERA ENERGY INC USD 0.01	922,234.56
NGK INSULATORS,Y50	71,239.72
NGK SPARK PLUG CO,Y50	82,009.44
NHN CORP KRW500	92,455.91
NICE SYSTEMSILS1	31,699.45
NIDEC CORP Y50	295,084.98
NIELSEN HOLDINGS PLC EURO.07	139,323.69
NIKE INC CL 'B' COM NPV (UN)	847,344.91
NIKON CORP,ORD YEN50	98,570.65
NINTENDO CO, Y50	254,524.83
NIPPON ELECTRIC GLASS,Y50	48,531.22

NIPPON EXPRESS CO., Y50	129,666.53
NIPPON MEAT PACKERS,Y50	58,928.94
NIPPON PAINT,Y50	33,799.55
NIPPON PAPER INDUSTRIES CO L	50,369.47
NIPPON SHEET GLASS,Y50	48,441.50
NIPPON STEEL & SUMITOMO META	380,383.92
NIPPON TEL&TEL,ORD Y50000	452,922.19
NIPPON YUSEN KK,Y50	136,233.54
NISOURCE INC NPV	118,559.94
NISSAN CHEM INDS Y50	32,636.05
NISSAN MOTOR CO,Y50	560,309.36
NISSHIN SEIFIN GRP JPY50	78,632.58
NISSIN FOODS HOLDINGS CO LTD	25,334.18
NITORI CO Y50	100,976.71
NITTO DENKO CORP Y50	138,123.60
NKSJ HOLDINGS INC	322,618.59
NN GROUP NV	332,123.63
NOBLE CORP PLC CHF3.15	127,513.26
NOBLE ENERGY INC USD3.333	252,787.61
NOK,Y50	42,126.56
NOKIA OYJ (FH)	340,478.97
NOKIA OYJ (FP)	137,143.39
NOKIAN RENKAAT NPV	83,884.83
NOMURA HOLDINGS INC NPV	319,633.63
NOMURA REAL ESTATE HOLDINGS	44,137.98
NOMURA RESEARCH INSTITUTE IN	25,758.79
NORDDEUTSCHE AFFINERIE AG	76,416.74
NORDEA BANK AB ORD EURO.39632(SEK QUOTE) (SW (SS)	590,335.90
NORDSTROM INC,COM STK NPV	148,530.20
NORFOLK SOUTHERN CORP,COM US\$1	514,165.73
NORSK HYDRO ASA NOK3.6666	137,059.74
NORTHERN TRUST CP COM US\$1.666	248,657.19
NORTHROP GRUMMAN CORP COM NPV	521,039.70
NORWEGIAN CRUISE LINE HOLDIN	89,223.35
NOVARTIS AG CHF0.5 (REGD)	2,239,370.26
NOVATEK MICROELECTRONICS TWD10	40,979.94
NOVATEK OAO STD RUB0.1 (RX)	90,805.08
NOVO-NORDISK AS DKK0.2 SER'B'(POST SPLIT)	726,432.79
NOVOZYMES A/S B SHARES DKK2	94,442.26
NRG ENERGY INC USD0.01	189,575.66
NSK Y50	83,479.06
NTN CORP Y50	43,812.04
NTPC LTD INR10	62,899.37
NTT DATA JPY5000	118,641.57
NTT DOCOMO NPV	524,991.52
NUCOR CORPCOM STK US\$0.40	306,056.62
NUTRIEN LTD (CT)	314,956.72
NVIDIA CORP USD0.001	795,528.53
NVR INC USD0.01	88,728.33
NXP SEMICONDUCTORS NV	314,439.78
OASIS PETROLEUM INC	45,077.27
OBAYASHI CORP Y50	129,572.95
OBIC CO LTD	28,192.47
OCCIDENTAL PETROL,COM US\$0.20	975,010.26
OCEANEERING INTL,CMN US\$0.25	44,537.89
ODAKYU ELECTRIC RAILWAY CO,Y50	88,282.60
OFFICE DEPOT INC COM US\$0.01	48,545.25
OGE ENERGY CORP, COM USD2.50	76,417.42
OIL & NATURAL GAS CORP INR10	115,593.27
OIL CO. LUKOIL PJSC RUB0.025 (RM)	762,266.57
OIL SEARCH,PGK0.10	91,902.44
OJI PAPER,Y50	126,071.85
OLD DOMINION FREIGHT LINE USD0.1	95,877.85
OLD MUTUAL LTD	46,597.46
OLD MUTUAL LTD NPV	174,838.24
OLD REPUBLIC INTL COM US\$1	87,777.79
OLYMPUS CORP NPV	119,138.83
OMEGA HEALTHCARE INV USD0.1	48,558.50
OMNICOM GROUP COM US\$0.15	245,211.40

OMRON CORP JPY50	113,774.35
OMV AG ATS100 (VAR)	191,120.38
ON SEMICONDUCTOR COM USD0.01	49,023.39
ONEOK INC COM NPV	281,446.17
ONEX CORP NPV	85,593.72
ONO PHARMACEUTICAL CO LTD	99,921.62
ORACLE CORP COM STK NPV	1,351,138.45
ORANGE EUR4 (FP)	869,457.93
O'REILLY AUTOMOTIVE INC USD0.01	210,578.03
ORICA LIMITED AUD1.00	100,265.00
ORIENTAL LAND CO Y50	169,790.99
ORIGIN ENERGY NPV(POSTRECON DFD)	268,768.64
ORIX CORP,Y50	337,558.82
ORKLA ASA NOK6.25	100,920.99
ORPEA EUR1.25	29,848.51
ORSTED A/S DKK10	88,103.36
OSAKA GAS CO., ORD Y50	181,608.75
OSHKOSH TRUCK CORP USD0.01	44,504.87
OTP BANK HUF100	41,623.95
OTSUKA HOLDINGS CO LTD	283,960.79
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	361,682.55
OWENS CORNING USD0.001	53,475.83
OWENS ILLINOIS COM US\$0.01	51,715.39
P G & E CORP (UN)	419,782.61
P.T. ASTRA INTL IDR50	74,056.74
PACCAR INCCOM STK US\$12	317,409.75
PACKAGING CORP OF AMERICA USD0.01	111,407.52
PACWEST BANCORP COM NPV	41,641.43
PADDY POWER BETFAIR ORD EURO.09 (LN)	45,300.73
PALO ALTO NETWORKS INC	91,487.83
PANASONIC CORPORATION	589,128.58
PANDORA A/S DKK1	36,877.45
PARK HOTELS & RESORTS INC WI USD0.01	30,699.25
PARKER HANNIFEN,COM NPV	237,650.47
PARTNERS GROUP -REG CHF0.01	62,124.73
PAYCHEX INC COM US\$0.01	216,099.61
PAYPAL HOLDINGS INC W/I USD0.0001	729,897.65
PBF ENERGY INC CLASS A USD0.001	132,597.66
PEABODY ENERGY CORP	199,016.27
PEARSON ORD 25P	265,180.47
PEGATRON CORP TWD10	92,241.60
PEMBINA PIPELINE CORP (CT)	198,037.31
PENN NATIONAL GAMING USD0.01	102,976.16
PENNON GROUP ORD GBP0.407	74,158.77
PENTAIR PLC USD0.167	86,220.29
PEOPLE'S INSURANCE CO GROU H CNY1	57,203.56
PEOPLES UTD FINL COM STK USD0.01	95,348.43
PEPSICO INC CAP US\$0.01 2/3	1,774,129.00
PERFORMANCE FOOD GROUP CO USD0.01	41,047.23
PERNOD RICARD EUR1.55	404,222.24
PERRIGO CO PLC	106,996.56
PERSIMMON ORD 10P	116,441.71
PETROCHINA CC1	301,083.25
PETROFAC LTD	65,987.36
PETROL BRASILEIROS PREF NPV	473,182.53
PETROLEO BRASILEIRO SA N/PV	431,154.01
PETRONAS CHEMICALS GROUP BHD MYR0.1	91,787.29
PEUGEOT SA EURI EUR 1	298,517.87
PFIZER INC COM US\$0.05	2,815,624.25
PHILIP MORRIS INTERNAT -W/I	1,549,262.17
PHILLIPS 66	1,105,893.49
PICC PROPERTY CA 'H' CNY1	100,459.89
PIGEON CORP NPV	26,582.18
PING AN INSURANCE (H) CO NPV	279,077.34
PINNACLE WEST, COM US\$2.50	135,912.45
PIONEER NATURAL RES US\$0.01	267,016.99
PIRELLI AND C SPA	99,328.81
PKO BANK PLOSKI SA PLN1	128,528.55
PNC FINANCIAL SVCS COM USD5	844,506.11

POLARIS INDUSTRIES INC USD0.01	93,970.85
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	145,551.95
POPULAR INC USD0.01	48,405.72
PORSCHE AUTO HL SE NON ATG PRF NPV	140,042.49
PORTLAND GENERAL ELECTRIC CO	43,449.53
POSCO KRW5000	570,770.77
POSTAL SAVINGS BANK OF CHI H CNY1	58,643.78
POSTE ITALIANE SPA	116,791.68
POWER ASSETS HOLDINGS LTD HKD1	106,193.46
POWER CORP CANADA,COM NPV SUBORD VOTING	178,997.32
POWER FINL CORP,COM NPV	126,224.75
POWSZECHNY ZAKLAD UBEZPIECZE	126,621.44
PPG INDS,COM STK US\$1.666	287,560.59
PPL CORP COM USD0.01	319,529.75
PRAXAIR INC COM NPV	487,349.45
PRESIDENT CHAIN CORP TWD10	79,183.72
PRINCIPAL FINANCIAL GP USD0.01	207,766.94
PROCTER & GAMBLE CO/THE USD1 (UN)	2,538,910.03
PROGRESSIVE CORP(OHIO) COM \$1	429,652.31
PROLOGIS INC USD0.01	367,319.20
PROSIEBEN SAT.1 MEDIA AG REG	107,225.08
PROXIMUS SA NPV	58,078.69
PRUDENTIAL CORP ORD 5P	931,971.15
PRUDENTIAL FIN INC USD 0.01	771,147.92
PRYSMIAN SPA EURO.1 (IM)	77,134.39
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	138,265.51
PTT GLOBAL CHEMICAL PCL FOR	93,461.91
PTT PCL/FOREIGN THB1	485,177.69
PUBLIC BANK NHD MYR1 (MALAYSIA)	239,194.85
PUBLIC SERVICE ENTCOM STK NPV	457,065.31
PUBLIC STORAGE INC USD.1	295,209.23
PUBLICIS GROUPE SA EURO.4	190,912.71
PULTE GROUP INC USD0.01	97,100.89
PUMA AG DM5	23,671.18
PVH CORP USD1	146,696.34
QANTAS AIRWAYS NPV	65,290.72
QBE INSURANCE GROUP LTD (AU)	226,546.23
QEP RESOURCES INC	57,630.69
QIAGEN N.V. EURO.01 (GY)	82,072.05
QORVO INC COM USD0.0001	109,236.12
QUAL COMM INC STK US\$0.0001	1,049,262.92
QUALITY CARE PROPERTIES	56,668.56
QUANTA COMPUTER INC TWD10	89,995.24
QUANTA SERVICES INC USD00001	67,349.29
QUEST DIAGNOSTICS COM US\$0.01	185,027.83
QUILTER PLC GBP0.01	56,040.40
QURATE RETAIL GROUP INC USD0.01	162,553.79
RAIFFEISEN INTL BK INTL NPV	67,475.83
RAKUTEN INC COM STK	27,248.79
RALPH LAUREN CORP USD0.01	123,016.33
RAMSAY HEALTHCARE NPV	26,004.94
RANDGOLD RESOURCES ORD USD0.05	35,830.43
RANDSTAD HLDGS NV EURO.10	116,582.55
RAYMOND JAMES FINANCIAL USD.01	116,603.99
RAYONIER INC COM US\$0.01	42,904.52
RAYTHEON COM STK USD0.01	594,233.80
REALOGY HOLDINGS CORP USD0.01	45,171.47
REALTY INCOME CORP USD1	143,730.56
RECKITT BENCKISER ORD GBP0	559,916.55
RECRUIT HOLDINGS CO LTD	281,000.01
RED ELECTRICA CORPORACION SA EURO.5	123,187.63
RED HAT ORD USD0.0001	119,195.53
REGENCY CENTERS CORP USD0.01	47,089.48
REGENERON PHARMACEUTICALS	136,106.57
REGIONS FINANCIAL COM USD0.625	294,266.66
REINSURANCE GRP OF AM US\$0.01	93,670.14
RELIANCE INDUSTRIES LTD INR10	361,069.46
RELIANCE STEEL AND ALUMINUM	79,264.07
RELX NV EURO.06	175,843.44

RELX PLC GBP0.1444	210,140.89
REMGRO ZAR0.01	86,474.40
RENAISSANCERE HLDGS LTD USD1	67,902.75
RENAULT ORD EUR3.81	354,298.13
RENESAS ELECTRONICS CORP	34,497.23
RENGO CO Y50	43,702.19
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	90,699.17
REPSOL SA (RG) EUR1	720,607.41
REPUBLIC SERVICES INC USD0.01	197,728.58
RESMED INC USD0.004	119,529.82
RESONA HLDGS INC NPV	258,311.79
RESTAURANT BRANDS INTERN (CT)	69,754.87
REXEL SA EUR5	135,915.13
RHEINMETALL AG DEM5	74,805.08
RICOH CO., Y50	203,050.55
RIGHTMOVE PLC GBP0.01	31,904.95
RIO TINTO NPV	402,296.62
RIO TINTO PLC Gbp0.1 (LN)	1,023,923.44
RIOCAN REAL ESTATE INV TST NPV	97,710.90
RITE AID CORP US\$1.00	79,592.73
ROBERT HALF INTL COM US\$1	91,888.64
ROCHE HLDGS AG CHF100 (BR)	31,855.43
ROCHE HLDGS AG GENUSSSCHEINE, NPV	1,910,965.85
ROCKWELL AUTOMATION COM USD1	193,847.10
ROCKWELL COLLINS I COM USD0.01	183,709.52
ROGERS COMMUNICATIONS INC-B (CT)	255,744.56
ROHM COM Y50	94,284.65
ROLLS ROYCE ORD GBP1.50	375,418.99
ROPER INDUSTRIES INC USD0.01	219,989.34
ROSNEFT OIL COMPANY RUB0.01 (RX)	180,721.67
ROSS STORES,CMN US\$0.01	282,204.67
ROWAN COMPANIES PLC-A	44,894.77
ROYAL BANK OF CANADA (CT)	1,561,245.57
ROYAL BANK OF SCOTLAND GROUP GBP1	274,641.10
ROYAL CARIBBEAN CRUISES LTD (UN)	165,288.66
ROYAL DUTCH SHELL PLC-A SHS EURO.07 (LN)	586,380.06
ROYAL DUTCH SHELL PLC-A SHS EURO.07 (NA)	2,539,588.06
ROYAL DUTCH SHELL PLC-B SHS EURO.07 (LN)	3,454,738.53
ROYAL MAIL PLC	167,243.49
RPM INTERNATIONAL INC USD0.01	55,854.87
RSA INSURANCE GROUP PLC GBP0.01	168,510.10
RUBIS EUR1.25	23,297.32
RWE AG NPV	588,096.31
RYDER SYSTEM INC,COM US\$0.50	66,943.08
RYOHIN KEIKAKU CO Y50	41,991.66
S&P GLOBAL INC USD1	391,859.42
SAFRAN EURO.20	410,479.71
SAGE GROUP PLC/THE GBP0.01	97,301.54
SAINSBURY (J) ORD GBP0.28571428	288,236.36
SAIPEM SPA	74,031.65
SALESFORCE.COM NPV	572,997.32
SALZGITTER AG NPV	47,253.26
SAMPO OYJ SER'A'NPV	326,980.34
SAMSONITE INTERNATIONAL SA USD0.01	22,889.63
SAMSUNG BIOLOGICS CO LTD KRW2500	25,252.71
SAMSUNG ELECT PFD KRW5000	390,659.68
SAMSUNG ELECTRO-MECH KRW5000	124,485.51
SAMSUNG ELECTRONIC KRW5000	2,889,784.41
SAMSUNG FIRE+MARINE KRW5000	139,082.61
SAMSUNG HEAVY INDS KRW5000	42,476.03
SAMSUNG LIFE INSURANCE CO KRW500	115,286.62
SAMSUNG SDI KRW5000, KRW5000	132,886.73
SAMSUNG SDS CO LTD KRW500	29,064.31
SANDS CHINA LTD USD0.01	176,531.95
SANDVIK AB NPV (POST SPLIT)	273,822.25
SANLAM ZAR0.01	138,222.68
SANOFI EUR2 (FP)	1,528,026.99
SANTANDER CONSUMER USA HOLDI	53,645.50
SANTEN PHARMACEUTICAL,Y50	74,018.37

SANTOS,A\$0.25	146,889.84
SAP AG NPV	1,041,651.69
SAPPI R1	55,532.63
SAPUTO GROUP INC	89,258.79
SARTORIUS AG-VORZUG	25,985.61
SASOL NPV	464,290.99
SBA COMMUNICATIONS CORP USD0.01	94,502.17
SBERBANK RUB3 (RX)	446,618.90
SBI HOLDINGS INC NPV	90,618.91
SCANA CORP NPV	110,227.96
SCENTRE GROUP	248,204.87
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	85,712.32
SCHLUMBERGER LTD USD0.01 (UN)	1,232,931.46
SCHNEIDER SA ELECTRIC EUR8.00 (FP)	700,157.28
SCHRODERS VTG SHS GBP1	23,297.99
SCHWAB(CHARLES) CORP US\$0.01	477,905.34
SCOR SE EUR7.876972 (FP)	146,566.86
SEAGATE TECHNOLOGY USD0.00001	311,119.04
SEALED AIR CORP COM USD0.01	81,123.10
SEB SA EUR1.00	24,270.75
SECOM CO,Y50	198,333.30
SECURITAS AB SWKR1 SER 'B'	101,123.68
SEEK LTD NPV	28,242.83
SEGA SAMMY HOLDINGS NPV	42,031.11
SEGRO PLC ORD GBP0.10	104,156.36
SEI INVESTMENTS CO USD.01	38,952.05
SEIKO EPSON CORP NPV	75,784.13
SEINO HOLDINGS NPV	45,386.89
SEKISUI CHEMICAL, Y50	99,064.39
SEKISUI HOUSE, ORD Y50	208,275.26
SEMBICORP INDUSTRIE SHD0.25 (POST REORG)	40,772.14
SEMPRA ENERGY CORP COM NPV	395,847.23
SENIOR HOUSING PROP TST USD0.01	50,688.90
SENSATA TECHNOLOGIES HOLDING EURO.01	81,855.42
SERVICENOW INC USD0.001	151,313.78
SES (FP)	101,994.42
SES (LX)	31,732.41
SEVEN & I HOLDINGS NPV	604,120.34
SEVERN TRENT PLC GBP0.9789	110,408.72
SEVERSTAL RUB0.01 (RX)	44,243.66
SGS HOLDING SWF20 (REGD)	154,288.33
SHAW COMMUNICATIONS 'B'	154,112.44
SHERWIN WILLIAMS,CMN US\$1	259,160.11
SHIKOKU ELECTRIC POWER,Y500	49,497.00
SHIMADZU CORP NPV	41,618.17
SHIMANO INC Y50	98,094.91
SHIMAO PROPERTY HOLDINGS CNY0.1	53,067.99
SHIMIZU CONSTRUCTION CO,Y50	98,706.69
SHIN KONG FIN HLDG CO TWD10	50,458.19
SHINETSU CHEMICAL, Y50	404,213.10
SHINHAN FIN GROUP KRW5000	308,704.03
SHIONOGI & CO,Y50	143,467.65
SHIRE ORD GBP0.05	408,672.63
SHISEIDO CO,Y50	294,336.90
SHIZUOKA BANK,ORD Y50	81,810.08
SHOPRITE HLDGS LTD ZAR0.011	96,627.01
SHOWA DENKO KK,Y50	108,473.85
SHOWA SHELL SEKIYU,ORD Y50	96,438.50
SIAM CEMENT CO THB1 (NVDR)	33,022.23
SIAM COMM BANK THB10 (ALIEN)	140,643.53
SIEMENS AG-REG (GY)	1,547,766.06
SIEMENS HEALTHINEERS AG	27,542.49
SIGNET JEWELERS LTD USD0.18 (US)	51,823.05
SIKA AG REG CHF0.01	166,250.15
SIME DARBY BERHAD	53,355.23
SIME DARBY PLANTATION BHD MYR0.5	66,841.96
SIMON PROPERTY COM USD0.0001	533,305.99
SINGAPORE AIRLINES SG\$1 (SINGAPORE)	54,219.67
SINGAPORE EXCHANGE LTD SGD0.01	21,894.43

SINGAPORE PRESS HLDGS SGD0.2	48,421.73
SINGAPORE TECH ENGINE SG\$0.10	44,102.99
SINGAPORE TELECOM LTD (SG)	281,013.54
SINO LAND CO. HK\$1.00	71,379.90
SINOPHARM GROUP CO-H	43,976.66
SIRIUS XM HOLDINGS INC USD0.001	43,701.28
SJM HOLDINGS LTD HKD1	58,437.60
SK C&C CO LTD	88,025.73
SK ENERGY CO LTD NPV	299,264.14
SK HYNIX INC KRW5000 (KP)	480,129.61
SK TELECOM KRW500	102,691.16
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	248,956.10
SKANSKA AB SER 'B' SEK3 (SWEDEN)	134,597.58
SKF AB SER 'B' NPV (POST SPLIT)	132,236.89
SKY PLC ORD GBP0.50	289,497.50
SKYWORKS SOLUTIONS USD0.25	129,916.06
SL GREEN REALTY CORP USD0.01	124,220.22
SLM CORP USD0.2	62,748.05
SM ENERGY CO	44,504.82
SMC CORP Y50	198,389.56
SMITH & NEPHEW ORD USD0.20	179,753.72
SMITHS GROUP ORD GBP 0.375	132,980.87
SMUCKER (JM) CO COM NPV	159,990.47
SMURFIT KAPPA GROUP PLC EURO.001 (LN)	48,021.01
SNAM SPA EUR1	178,588.94
SNAP-ON INC COM STK US\$1	89,437.09
SNC-LAVALIN GROUP INC NPV	110,332.12
SOC GENERALE ORD SHS EUR1.25	973,871.53
SODEXO	136,530.66
SOFTBANK GROUP CO NPV	833,041.30
S-OIL CORP KRW2500	59,582.55
SOJITZ HOLDINGS CP NPV	151,512.50
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	161,787.38
SONIC HEALTHCARE AUD0.20	108,738.71
SONOCO PRODUCTS CO COM NPV	56,291.97
SONOVA HOLDING AG REG CHF0.05	88,057.84
SONY CORP, Y50	983,173.56
SONY FINANCIAL HLDGS INC	55,826.39
SOUTH32 LTD (AT)	161,082.47
SOUTHERN CO COM US\$5	763,928.85
SOUTHWEST AIRLINES COM US\$1	37,005.07
SPIRAX SARCO ENGINEERING PLC GBP0.269231	73,165.36
SPIRIT AEROSYSTEMS HOLD-CL A NPV	61,638.57
SPIRIT REALTY CAPITAL INC USD0.01	42,510.61
SPLUNK INC USD0.001	72,210.94
SPRINT CORP W/I USD0.01	40,912.50
SSE PLC GBP 0.5	478,652.39
ST JAMES'S PLACE ORD 15P	100,834.78
STANDARD BK GR LTD ZAR0.10	334,954.14
STANDARD CHARTERED PLC USD0. (LN)	639,502.92
STANDARD LIFE PLC GBP0.122222	224,533.94
STANLEY BLACK & DECKER INC USD2.5	231,264.96
STANLEY ELECTRIC,ORD Y50	25,748.77
STARBUCKS CORP	520,141.44
START TODAY CO LTD	33,006.97
STARWOOD PROPERTY TRUST INC USD0.01	58,150.09
STATE BANK OF INDIA INR1	91,313.11
STATE STREET CORP COM US\$1	419,885.59
STEEL DYNAMICS INC USD0.01	74,071.18
STERICYCLE INC USD0.01	27,084.44
STERIS PLC GBP0.1	45,566.42
STMICROELECTRONICS NV EUR1.0 (FP)	160,604.67
STOCKLAND NPV	135,706.40
STORA ENSO OYJ NPV SER 'R'	211,614.11
STOREBRAND AS 'A' NWKR5	69,920.75
STRAUMANN HOLDING AG-REG CHF 0.1	39,048.13
STRYKER CORP COM US\$0.10	464,695.57
SUBSEA 7 SA USD2	70,820.45
SUEZ ENVIRONNEMENT EUR4	122,498.30

SUMCO CORPORATION NPV	24,405.60
SUMITOMO CHEMICAL CO,Y50	199,801.04
SUMITOMO CORP, Y50	439,107.87
SUMITOMO ELECTRICAL, ORD Y50	248,692.10
SUMITOMO FORESTRY,ORD Y50	46,839.01
SUMITOMO HEAVY INDS,Y50	52,034.14
SUMITOMO METAL MINING, Y50	161,477.33
SUMITOMO MITSUI FIN GRP NPV	1,203,678.23
SUMITOMO MITSUI TRUST HOLDINGS	346,940.49
SUMITOMO REALTY & DEV,ORD Y50	208,164.32
SUMITOMO RUBBER Y50	55,706.53
SUN HUNG KAI PROPERTIES,HK\$0.5	380,507.02
SUN LIFE FINANCIAL INC (CT)	407,528.85
SUNAC CHINA HOLDINGS LTD HKD0.1	44,233.28
SUNCOR ENERGY INC (CT)	1,020,515.94
SUNCORP GROUP LTD (AU)	266,853.71
SUNTORY BEVERAGE & FOOD LTD	72,614.23
SUNTRUST BANKS ,CMN US\$1	435,633.35
SUPERVALU INC USD0.01	50,967.48
SURGUTNEFTGAS OJSC RUB1 (RX)	67,195.01
SUZANO PAPEL E CELULOSE SA	89,630.33
SUZUKEN CO LTD JPY50	57,029.50
SUZUKI MOTOR CORP Y50	325,658.11
SVB FINANCIAL GROUP USD.001	146,290.78
SVENSKA CELLULOSA AB B SHS	141,329.83
SVENSKA HANDELSBANKEN A SHS	281,239.60
SWATCH GRP AG-B CHF2.25	192,718.46
SWATCH GRP CHF0.45 (REGD)	42,705.43
SWEDBANK AB A SHARES	382,016.80
SWEDISH MATCH SEK1.20	115,154.42
SWIRE PACIFIC 'A' ORD HK\$0.60	110,552.25
SWISS LIFE HOLDING AG	251,000.97
SWISS PRIME SITE CHF25.6	96,724.91
SWISS RE AG ORD SHS CHF0.1	687,865.37
SWISSCOM AG CHF9 (REGD)	172,946.62
SYDNEY AIRPORT NPV(STAPLED SECURITY)	29,338.01
SYMANTEC CORP. COM US\$0.01	190,033.70
SYMRISE AG	108,637.73
SYNCHRONY FINANCIAL USD0.001 (UN)	398,987.49
SYNOPSIS COM STK US\$0.01	108,737.05
SYSCO CP,US\$1	506,790.33
SYSMEX CORP NPV	85,914.48
T & D HOLDINGS NPV	211,861.52
T GARANTI BANKASI TRY1	60,727.45
T MOBILE US INC USD0.0001	195,437.76
T ROWE PRICE GROUP INCUSD0.2	321,660.85
TAB CORP HLDGS A\$1	78,237.25
TAIHEIYO CEMENT CORP Y50	61,321.07
TAISEI CORP,ORD Y50	175,006.85
TAISHIN FINANCIAL TWD10	22,674.02
TAISHO PHARMACEUTICAL HOLDIN	25,665.64
TAIWAN CEMENT TWD10	81,553.64
TAIWAN COOPERATIVE FINANCIAL	26,087.98
TAIWAN MOBILE CO TWD10	76,262.88
TAIWAN SEMICONDUCTOR TWD10	1,763,866.34
TAKASHIMAYA CO,Y50	42,285.75
TAKEDA PHARMACEUTICAL NPV	473,316.00
TAKE-TWO INTERACTIVE USD.01	136,964.92
TAPESTRY INC USD0.01	173,102.08
TARGA RESOURCES CORP USD0.001	114,729.19
TARGET CORP USD0.1669	831,602.22
TATA CON SVS INR1	103,656.79
TATA MOTORS LTD INR2	61,814.14
TATE & LYLE ORD 25P	58,910.37
TATNEFT CLS RUB1 (RX)	195,703.84
TAYLOR WIMPEY GBPO.01	105,703.59
TD AMERITRADE HLDG USD0.01	125,962.56
TDK CORP (JT)	206,960.79
TE CONNECTIVITY LTD CHF1.37	358,893.69

TECH DATA CORP USD0.0015	118,974.24
TECHNIPFMC PLC USD1 (FP)	214,985.42
TECHTRONIC INDUSTRIES HKD0.1	35,289.19
TECK RESOURCES LTD-CLS B (CT)	226,321.83
TEIJIN, Y50	53,878.39
TELE2 AB B SHS	71,464.26
TELECOM CORP OF NEW ZEALAND (NZ)	88,020.96
TELECOM ITALIA DI RISP EUR.55	102,233.00
TELECOM ITALIA SPA NPV	257,629.41
TELEF BRASIL	98,649.47
TELEFLEX INC USD1	61,088.19
TELEFONICA SA EUR1	1,193,318.55
TELEKOMUNIKASI INDONESIA PER IDR50	102,616.84
TELENOR NOK10,000	270,278.10
TELEPERFORMANCE EUR2.5	104,090.01
TELEPHONE AND DATA SYSTEMS USD0.01	57,845.48
TELIA CO AB (SS)	324,346.92
TELSTRA CORP LTD NPV	214,745.52
TELUS CORPORATION COM NPV (NON CANADIAN)	134,914.01
TEMENOS GROUP AG CHF5	44,968.40
TENAGA NASIONAL BHD. MY\$1	220,621.40
TENARIS SA USD1 (IM)	94,616.83
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	40,886.70
TENCENT HOLDINGS LTD HKD0.00002	201,302.89
TENET HEALTHCARE CORP USD0.05	190,960.51
TENNECO AUTOMOTIVE COM US\$0.01	46,924.97
TEREX CORP COM US\$0.01	47,297.54
TERNA SPA	125,750.59
TERUMO,ORD Y50	179,822.91
TESCO ORD 5P	853,842.95
TESLA MOTORS INC USD0.001	233,155.63
TEVA PHARMA ILS0.1 UTS	526,173.21
TEXAS INSTRUMENTS INC USD1 (US)	962,866.72
TEXTRON INC, COM STK US\$0.125	210,377.02
TGS NOPEC GEOPHYSICAL CO ASA NOK0.25	54,363.01
THALES EUR3	156,498.62
THERMO ELECTRON COM US\$1	701,010.12
THOMAS COOK GROUP ORD EURO.10	49,724.68
THOMSON REUTERS CORP (CT)	179,136.35
THYSSEN KRUPP AG NPV	244,921.41
TIFFANY & CO USD0.01	176,728.23
TINGYI HOLDINGS CORP US\$0.005	70,829.04
TIS INC. NPV	44,930.50
TJX CO COM US\$1	626,822.86
TOBU RAILWAY,Y50	97,207.89
TOHO GAS LTD	44,241.83
TOHOKU ELECTRIC POWER,ORD Y500	116,362.15
TOKIO MARINE HLDG NPV	607,756.40
TOKYO ELEC POWER CO,Y500	322,760.13
TOKYO ELECTRON,Y50	240,318.92
TOKYO GAS CO,Y50	258,152.45
TOKYU CORP, Y50	134,580.46
TOKYU FUDOSAN HOLDINGS CORP	57,648.16
TOLL BROTHERS INC USD0.01	73,506.57
TOPPAN PRINTING,ORD Y50	81,671.75
TORAY INDUSTRIES, Y50	202,665.99
TORCHMARK CORP,COM US\$1	112,394.42
TORONTO-DOMINION BANK (CT)	1,487,659.57
TOSHIBA CORP, Y50	364,736.49
TOSOH CORP,ORD Y50	71,536.81
TOTAL SA EUR2.5 (FP)	3,339,402.18
TOTAL SYS SVCS USD1	122,767.00
TOTO,Y50	82,397.20
TOURMALINE OIL CORP	22,513.07
TOYO SEIKAN KAISHA, Y50	49,750.39
TOYOTA INDUSTRIES CORP JPY50	177,327.22
TOYOTA MOTOR CO,Y50	3,180,682.86
TOYOTA TSUSHO CORP Y50	177,275.36
TRACTOR SUPPLY CO US\$0.008	90,017.12

TRANSCANADA CORP (CT)	459,383.15
TRANSDIGM GROUP INC USD0.01	203,076.54
TRANSOCEAN LTD CHF15 (UN)	261,342.04
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	183,988.53
TRAVELERS CO INC COM NPV	640,698.07
TRAVIS PERKINS ORD 10P	98,858.10
TREASURY WINE ESTATES LTD	46,638.84
TRELLEBORG AB 'B' SWKR25	26,444.21
TREND MICRO Y50	33,369.48
TRIBUNE MEDIA CO A	50,765.36
TRIMBLE NAVIGATION COM NPV	40,470.23
TRINITY INDUSTRIESCOM STK US\$1	58,119.53
TRIPADVISOR INC USD0.001	29,071.87
TSURUHA HOLDINGS INC NPV	23,174.66
TUI AG DI (LN)	130,473.38
TUI AG NPV (GY)	51,210.86
TULLOW OIL PLC GBp0.1 (LN)	44,860.39
TUPRAS (T PETR RAF) TRY1	58,060.33
TURK HAVA YOLLARI AO TRY 1	45,206.47
TWENTY FIRST CENTURY FOX B USD0.01	290,343.93
TWENTY FIRST CENTURY FOX INC USD0.01	521,849.83
TWITTER INC USD0.000005	221,969.16
TWO HARBORS INVESTMENT CORP	42,290.86
TYSON FOODS INC CL 'A' COMUS\$0.10	269,218.37
UBE INDUSTRIES, Y50	50,014.74
UBI BANCA SCPA EUR2.50	125,300.40
UBISOFT ENTERTAINMENT EURO.0775 (FP)	45,267.69
UBS GROUP AG 0.1 (SE)	844,685.43
UCB NPV	115,868.78
UDR INC COM USD0.01	102,804.02
UGI CORP COMMON NPV	79,941.52
ULTA SALON COSMETICS & FRAGR USD0.01	66,394.01
ULTRAPAR PARTICIPACOES SA	91,841.73
UMICORE	169,047.25
UMPQUA HOLDINGS CORP NPV	42,367.07
UNI CHARM CORP. Y50	114,836.14
UNIBAIL RODAMCO WESTFIELD EURO.5	354,804.12
UNIBAIL RODAMCO WTFIELD CDI	65,352.11
UNICREDIT SPA	762,020.79
UNILEVER NV CVA EURO.16	1,029,620.97
UNILEVER PLC ORD GBP0.031111	765,786.11
UNION PACIFIC CORP COM US\$2.50	1,203,279.57
UNIPER SE	266,256.13
UNIPOL GRUPPO FINANZIARIO SP	89,654.28
UNIPOLSAI ASSICURAZIONI SPA	55,485.42
UNI-PRESIDENT ENTERPRISESTWD10	180,755.02
UNITED CONTINENTAL HOLDINGS USD0.01	102,039.45
UNITED INTERNET AG REG SHS NPV	33,210.18
UNITED MICROELECTRONICS CORPTWD10	121,434.04
UNITED NATURAL FOODS USD0.01	44,483.91
UNITED OVERSEAS BK,SIN\$1	355,099.19
UNITED PARCEL SERVICE - CL BUSD0.01	869,094.45
UNITED RENTALS INC USD0.01	154,452.88
UNITED STATES STEEL CORP USD1	78,571.34
UNITED TECHNOLOGIES CORP USD1	1,240,383.71
UNITED UTILITIES G ORD GBP5.00	128,494.80
UNITEDHEALTH GROUP INC USD0.01US\$0.01	2,403,059.23
UNITI GROUP INC USD0.0001	70,611.45
UNIVERSAL HEALTH SVCS B USD.01	121,001.48
UNUM GROUP COM USDO.10	132,511.11
UPM KYMMENE OY EURNPV	316,359.03
URBAN OUTFITTERS INC USD0.0001	40,929.71
US BANCORP COM USD0.01	1,018,148.33
US FOODS HOLDING CORP	96,931.57
VALE RIO DOCIE (CIA) COM NPV	780,522.45
VALEANT PHARMACEUTICALS INTE (CT)	193,739.36
VALEO SA EUR1	178,302.36
VALERO ENERGY CORP USD0.01	1,167,250.48
VALIDUS HOLDING LTD COM STK USD0.175	53,148.73

VALLOUREC EUR4	43,635.12
VARIAN MEDICAL SYSTEMS INC USD1	102,119.34
VECTREN CORPORATION	51,726.82
VEDANTA LTD ORD INR10	51,946.04
VENTAS INC COM. USD 0.25	280,058.28
VEOLIA ENVIRONMENT EUR5	297,600.57
VEREIT INC USD0.01	112,416.58
VERISIGN INC USD0.001 (US)	72,514.89
VERISK ANALYTICS INC-CLASS A USD 0.001	130,268.78
VERIZON COMMS COM USD0.10 (UN)	3,302,187.04
VERMILION ENERGY INC	42,090.31
VERTEX PHARMACEUTICALS USD0.01	217,668.57
VESTAS WIND SYSTEM DKK10	132,967.74
VF CORP,COM STK NPV	293,450.03
VIACOM INC NEW CL'B'NON-VTG USD0.01	228,946.51
VICINITY CENTRES	81,087.30
VIFOR PHARMA AG CHF0.01	85,211.67
VINCI EUR 2.50	713,577.48
VISA INC-CLASS A SHRS	1,604,851.42
VISTEON CORP	61,911.57
VISTRA ENERGY CORP	112,750.89
VIVENDI SA EUR5.50	608,827.67
VMWARE INC-CLASS A	51,100.91
VODACOM GROUP (PTY) LTD	86,245.92
VODAFONE GROUP PLC USD0.2095	1,706,449.56
VOESTALPINE AG NPV	110,980.87
VOLKSWAGEN AG NON VTG PRF NPV	871,025.41
VOLKSWAGEN AG ORD NPV	148,273.33
VOLVO AB SER'B' NPV (POST SPLT)	407,392.47
VONOVIA SE	275,210.23
VORNADO REALTY TST COM US\$0.04	157,279.89
VOYA FINANCIAL INC USD0.01	194,168.89
VTB BANK PJSC RUB0.01((RX)	87,675.56
VULCAN MATERIALS,COM US\$1	138,958.85
WABTEC CORP USD0.01	42,439.34
WALGREENS BOOTS ALLIANCE INC USD0.01	753,171.26
WALMART DE MEXICO SER V	193,139.27
WAL-MART STORES,COM US\$0.10	2,217,376.63
WANT WANT CHINA HOLDINGS USD0.02	65,956.96
WARTSILA OYJ ABP SER 'B' EUR3.50	103,719.11
WASTE CONNECTIONS INC (CT)	143,680.02
WASTE MANAGEMENT INC USD0.01	410,934.01
WATERS CORP COM US\$0.01	117,928.94
WEATHERFORD INTERNATIONAL PL USD1	110,561.29
WEC ENERGY GROUP INC USD0.01	242,301.79
WEIR GROUP ORD 12.5P	80,171.24
WELLCARE HEALTH PLANS INC USD0.01	100,642.66
WELLS FARGO & CO COM USD1 2/3	3,739,590.99
WELLTOWER INC USD1	342,036.56
WENDEL EUR4	59,175.03
WESCO INTERNATIONAL INC USD0.01	53,705.12
WESFARMERS LTD NPV	684,926.17
WEST JAPAN RAILWAY JPY50000	254,383.96
WESTERN DIGITAL CORP USD.01	275,266.91
WESTERN UNION COMP COM STK USD0.01	143,490.68
WESTON(GEORGE),COM NPV	70,088.19
WESTPAC BANKING CORP (AU)	1,142,318.72
WESTROCK CO COM USD0.01	193,489.74
WEYERHAUSER CO,COM US\$1.25	298,262.58
WH GROUP LTD USD0.0001	79,660.65
WHARF HDGS,HK\$1	93,390.51
WHARF REAL ESTATE INVESTMENT	155,259.59
WHEATON PRECIOUS METALS CORP	95,934.04
WHEELLOCK & COMPANY HK\$0.50	75,119.15
WHIRLPOOL CORP, COM STK US\$1	174,132.09
WHITBREAD ORD GBP 0.76797385	124,806.48
WHITING PETROLEUM CORP USD0.001	124,749.07
WILLIAM DEMANT HOLDING DKK0.2	22,191.07
WILLIAM HILL ORD 10P	49,513.95

WILLIAMS COMPANIES COM US\$1	328,105.83
WILLIAMS SONOMA USD.01	49,890.49
WILLIS TOWERS WATSON PLC USD0.000304635	175,430.24
WILMAR INTERNATIONAL LTD SGD0.5	96,871.41
WIRECARD AG NPV	93,203.52
WISTRON CORP TWD10	65,395.61
WOLTERS KLUWER CVA EURO.12	193,456.59
WOOD GROUP (JOHN) PLC GBP0.03333333	71,168.17
WOODSIDE PETROLEUM,ORD A\$0.50	460,925.76
WOOLWORTHS A\$0.25	509,949.10
WOORI BANK KRW5000	140,632.83
WORKDAY INC	88,363.53
WORLD FUEL SERVICES USD0.01	59,200.69
WORLDPAY INC USD0.00001 (US)	119,649.88
WORLEY PARSONS LTD NPV	74,617.40
WP CAREY INC	49,932.53
WPP PLC GBP0.1	289,884.24
WPX ENERGY INC W/I	51,798.69
WSP GLOBAL INC	44,073.31
WYNDHAM HOTELS & RESORTS INC USD0.01	28,827.07
WYNN MACAU LTD	73,409.95
WYNN RESORTS LTD USD0.01	224,025.83
XCEL ENERGY USD2.5	344,821.31
XEROX CORP USD1	127,161.64
XILINX INC COM US\$0.01	157,140.84
XL GROUP LTD	237,053.45
XPO LOGISTICS INC 0.001	107,809.82
XYLEM INC W/I	105,393.58

YAKULT HONSHA, Y50	41,593.16
YAMADA DENKI CO Y50	71,342.05
YAMAHA CORP, Y50	101,053.10
YAMAHA MOTOR, Y50	115,733.25
YAMANA GOLD INC (CT)	46,522.61
YAMATO HOLDINGS CO NPV	194,165.83
YAMAZAKI BAKING, Y50	45,330.87
YANDEX NV A EURO.01	47,265.15
YARA INTERNATIONAL ASA	168,770.43
YASKAWA ELECTRIC, Y50	92,411.33
YOKOGAWA ELECTRIC, ORD Y50	21,824.34
YOKOHAMA RUBBER CO, ORD Y50	43,087.02
YUANTA FINANCIAL HOLDING CO LT TWD10	76,692.27
YUM BRANDS NPV	262,766.29
YUM CHINA HOLDINGS INC USD0.01	140,532.10
ZALANDO SE	34,760.63
ZIMMER HLDGS INC COM USD0.01	224,725.26
ZIONS BANKCORPORATION NPV	120,648.24
ZOETIS INC USD0.01	289,408.62
ZURICH FINANCIAL SERVICES AG CHF0.1	1,074,188.51
Grand Total	625,072,389.93

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