

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 September 2018

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	157,635.56
3M CO USD0.01 (US)	1,338,358.83
A P MOLLER MAERSK A DKK1000	108,779.10
A2 MILK CO LTD	39,752.36
A2A SPA EUR0.52	36,160.03
AAC TECHNOLOGIES HOLDINGS IN	52,504.29
AAREAL BANK AG NPV	34,745.16
ABB LTD-REG CHF1.03 (SE)	700,876.54
ABBOTT LABS COM NPV	1,295,665.03
ABBVIE INC	1,460,032.52
ABERCROMBIE & FITCH 'A' COM \$	41,921.75
ABIOMED INC	128,962.00
ABN AMRO GROUP NV GDR W/I	169,815.39
ABSA GROUP LTD ZAR200	145,298.71
ACCENTURE PLC-CL A USD0.00002	1,153,680.26
ACCOR EUR 3	120,949.77
ACCRUALS	2,230,032.42
ACER INC TWD10	36,850.44
ACS ACTIVIDADES CONS Y SERV EURO.5	275,729.59
ACTIVISION INC	596,512.54
ACUITY BRANDS INC USD0.01	45,614.26
ADECCO SA CHF1 (REGD)	165,805.67
ADIDAS AG NPV (GY)	548,625.37
ADIANT PLC USD0.001	84,919.91
ADMIRAL GROUP PLC GBP0.001	85,687.17
ADOBE SYSTEMS INC,CMN NPV	1,083,409.48
ADP PROMESSES EUR3	47,351.45
ADVANCE AUTO PARTS USD0.0001	134,185.29
ADVANCE INFO SERVICES THB1(ALIEN MKT)	129,357.30
ADVANCED MICRO DEV,CMN US\$0.01	249,015.18
AECOM TECHNOLOGY CORP USD0.01	58,675.91
AEGON NV EUR0.12	422,811.37
AENA AEROPUERTOS SHARES	81,088.30
AEON CO LTD JPY50	353,753.55
AERCAP HOLDINGS NV	140,522.78
AES CORP COM US\$0.01	271,590.65
AETNA INC - WI	812,555.91
AFFILIATED MANAGERS GROUP	92,418.20
AFLAC INC COM US\$0.10	551,002.02
AGCO CORP COM US\$0.01	45,578.96
AGEAS	251,732.09
AGGREKO PLC GBP0.04832911	37,864.08
AGILENT TECHNOLOGIES USD0.01	225,810.95
AGL ENERGY LTD	140,796.87
AGNC INVESTMENT CORP USD0.01	141,369.61
AGNICO EAGLE MINES LTD (CT)	92,123.98
AGRICULTURAL BANK OF CHINA	185,337.70
AIA GROUP LTD USD1	1,196,263.62
AIR FRANCE KLM EUR1	98,504.72
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	735,163.46
AIR PRODUCTS & CHEMS COM US\$1	427,082.13
AIRBUS SE	856,757.38
AIRPORTS OF THAILAND PCL FOR THB1	63,277.55
AISIN SEIKI CO,Y50	193,336.37
AJINOMOTO CO., Y50	136,016.82
AKAMAI TECHNOLOGIES INCUSD \$0.01	135,509.78
AKBANK TRY1	46,137.91
AKER BP ASA NOK1	35,004.83
AKZO NOBEL NV EUR2	335,299.50
ALBEMARLE CORP COM STK NPV	122,453.23
ALCOA CORP USD0.01	197,585.53
ALEXANDRIA REAL ESTATE EQUIT USD0.01	133,407.96
ALEXION PHARMACEUTICALS INC USD0.0001	298,100.23
ALFA LAVAL AB SEK10	110,219.33
ALFA SA 'A' NPV (CPO)	65,575.91
ALFRESA HOLDINGS CORP	108,640.08

ALIBABA GROUP HOLDING SP ADR USD0.000025	62,606.04
ALIGN TECHNOLOGY I COM USD0.0001	227,424.24
ALIMENTATION COUCHE-TARD -B (CT)	271,446.21
ALKERMES PLC USD0.01	47,767.90
ALLEGHANY CORP USD1	162,164.20
ALLEGHENY TECHNOL COM USD0.10	43,620.56
ALLEGION PLC USD0.01	63,062.72
ALLERGAN PLC	982,187.95
ALLIANCE DATA SYSTEMS CORP USD0.01	136,880.69
ALLIANT ENERGY CORP USD0.01	148,122.74
ALLIANZ SE-REG (GY)	2,003,834.98
ALLISON TRANSMISSION HOLDING USD0.01	37,310.55
ALLSTATE CORP COM STK US\$0.01	553,258.60
ALLY FINANCIAL INC USD0.1	291,870.55
ALNYLAM PHARMACEUTICALS INC USD0.01	57,216.74
ALPHABET INC/CA CL C	3,513,738.99
ALPHABET INC-CL A	3,277,738.13
ALPS ELECTRIC CO., Y50	72,322.01
ALROSA PJSC RUB0.5 (RX)	33,841.93
ALS LTD	34,872.15
ALSTOM RGPT EUR14	114,952.54
ALTRIA GROUP INC COM USD0.3333	1,392,632.26
ALUMINA LTD NPV	36,514.52
AMADEUS IT HOLDING SA A SHS EUR0.01	378,993.72
AMAZON.COM INC	6,645,261.54
AMBEV SA	271,853.08
AMCOR LIMITED,ORD A\$1	166,715.93
AMDOCS ORD USD0.01	112,832.26
AMER FINL GROUP COM NPV	61,942.52
AMER SPORTS CORP SER A NPV	35,055.14
AMER. ELECTRIC POWER US\$6.50	544,728.82
AMEREN CORP COM USD0.01	245,652.69
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	421,061.94
AMERICAN AIRLINES GROUP INC	75,194.25
AMERICAN CAMPUS COMMUNITIES USD0.01	34,973.43
AMERICAN EAGLE OUTFITTERSUSD.01	59,421.28
AMERICAN EXPRESS COM US\$0.60	950,943.82
AMERICAN INTL GP,COM US\$2.50	1,044,544.14
AMERICAN TOWER CORP CL A USD0.01	592,884.85
AMERICAN WATER WORKS CO INC USD0.01	203,260.29
AMERIPRISE FINANCI COM STK USD0.01	300,921.56
AMERISOURCEBERGEN CORP USD0.01	370,670.35
AMETEK INC COM US0.01	185,629.60
AMGEN INC	1,561,004.18
AMOREPACIFIC (NEW) KRW5000	53,795.63
AMP LTD NPV (POST RECONO	138,327.08
AMPHENOL CORP-CL A USD0.001	203,887.59
ANADARKO PETROLEUM,CMN US\$0.10	507,572.36
ANALOG DEVICES INC USD0.167	342,703.77
ANDEAVOR USD0.167	380,336.64
ANDRITZ AG	37,275.53
ANGLO AMERICAN PLC USD0.5494 (LN)	436,379.07
ANGLOGOLD ZAR0.25 (SJ)	40,567.94
ANHEUSER-BUSCH IN NPV	890,884.40
ANHUI CONCH CEMENT'H' CNY1	57,348.09
ANNALY MORTGAGE MGMT USD0.01	219,623.97
ANSYS INC USD0.01	148,096.53
ANTERO RESOURCES CORP USD0.01	37,215.42
ANTHEM INC USD0.01	1,095,484.47
ANTOFAGASTA HLDGS ORD 5P	45,787.44
AON CORP USD1	422,147.54
AOZORA BANK LTD NPV	34,701.14
AP MOLLER - MAERSK A/S B DKK1000	236,251.81
APA GROUP NPV	117,064.84
APACHE CORP US\$1.25	294,922.84
APARTMENT INV MGMT CO 'A'	34,046.61
APPLE HOSPITALITY REIT INC	36,864.68
APPLE INC COM NPV	11,822,513.95
APPLIED MATERIALS COM STK NPV	402,227.26
APTARGROUP INC USD0.01	35,372.04
APTIV PLC COM USD0.01	270,633.37
AQUA AMERICA INC USD0.5	32,810.35
ARAMARK	152,677.92
ARC RESOURCES LTD	53,045.51
ARCELORMITTAL (NA)	429,834.91
ARCH CAPITAL GROUP COM USD0.01	144,156.41

ARCHER-DANIELS-MID COM NPV	656,320.20
ARCONIC INC	145,517.53
ARISTA NETWORKS INC	110,765.13
ARISTOCRAT LEISURE LTD	96,120.08
ARKEMA EUR10 (FP)	123,634.12
AROUNDTOWN SA	38,299.79
ARRIS INTERNATIONAL PLC	34,155.35
ARROW ELECTRONICS COM US\$1	178,447.64
ARTHUR J GALLAGHER USD1	154,873.67
ASAHI GLASS, ORD Y50	179,329.12
ASAHI GROUP HOLDINGS LTD	217,254.05
ASAHI INTECC CO LTD	33,265.05
ASAHI KASEI CORPORATION ORDY50	303,545.04
ASCENDAS REAL ESTATE INV TRT NPV	33,761.06
ASE INDUSTRIAL HOLDING CO LT TWD10	147,199.45
ASHLAND GLOBAL HOLDINGS INC	92,026.00
ASHTREAD GROUP PLC GBP0.1	173,979.35
ASML HOLDING NV EURO.09	645,793.89
ASR NEDERLAND NV	119,990.06
ASSA ABLOY AB B SEK1	221,965.64
ASSICURAZ GENERALI, EUR1	667,358.78
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	116,854.28
ASSURANT INC NPV	122,700.89
ASSURED GUARANTY LTD USD0.01	58,644.18
ASTELLAS PHARMA NPV	472,680.12
ASTRAZENECA PLC USD0.25 (LN)	1,504,072.15
ASUSTEK COMPUTER TWD10	84,891.69
AT&T INC USD1	4,485,555.24
ATCO LTD-CL 'I' NPV	34,250.43
ATLANTIA SPA EUR1 (IM)	169,637.00
ATLAS COPCO AB A SHS	207,066.79
ATLAS COPCO AB B SHS	102,398.25
ATMOS ENERGY CORP NPV	62,476.70
ATOS EUR1	136,218.26
AU OPTRONICS CORP TWD10	103,434.66
AURIZON HOLDINGS LTD	98,593.70
AUST & NEW ZEALAND BK GRP NPV	973,289.96
AUSTRALIAN STOCK EX NPV	100,711.91
AUTO TRADER GROUP PLC	40,365.10
AUTO.DATA PROCESS,COM US\$0.10	727,641.65
AUTODESK INC	250,610.00
AUTOLIV INC COM USD0.01	114,671.64
AUTONATION INC COM US\$0.10	56,295.90
AUTOZONE COM US\$0.01	245,979.70
AVALONBAY COMM COM USD0.01	296,383.21
AVERY DENNISON,COM US\$1	118,413.71
AVIS BUDGET GROUP COM STK USD0.01	88,755.69
AVIVA ORD 25P	589,817.32
AVNET INC.,CMN\$1	174,759.69
AVON PRODUCTS,COM US\$0.50	45,082.02
AXA EUR2.29	1,241,961.39
AXIATA GROUP BHD MYR1	35,608.98
AXIS BANK LTD INR2	61,838.93
AXIS CAPITAL HLDGS LTD USD0.10	92,397.18
B B & T CORPORATION COM US\$5	548,239.18
B3 SA BRASIL BOLSA BALCAO (BS)	133,331.96
BAE SYSTEMS ORD GBP0.025	425,528.15
BAIDU COM ADR	51,483.68
BAKER HUGHES, A GE CO, LLC	196,192.78
BALFOUR BEATTY PLC GBP0.5	44,301.76
BALL CORP COM NPV	151,348.01
BALOISE - HDLSG CHF0.1 (REGD)	140,381.69
BANCO BILBAO VIZCAYA ARGENTA	822,691.61
BANCO BPM SPA	74,779.28
BANCO DO BRASIL NPV	284,999.55
BANCO SANTANDER - CHILE	54,042.02
BANCO SANTANDER (BRASIL)	47,224.54
BANCO SANTANDER SA EURO.5 (LN)	50,435.97
BANCO SANTANDER SA EURO.5 (SQ)	2,095,559.21
BANGKOK DUSIT MED SERVICE F THB0.1	49,725.09
BANK CENTRAL ASIA IDR125	52,927.11
BANK HAPALIM BM ILS1	104,639.53
BANK LEUMI LE ISRAEL ILS1	154,161.81
BANK MANDIRI	53,768.47
BANK OF AMERICA CORP USD0.01 (UN)	3,725,017.48
BANK OF CHINA LTD - H CNY1	530,957.10

BANK OF COMMUNICATIONS-H CNY1	101,431.43
BANK OF EAST ASIA,HK\$2.50	33,528.11
BANK OF IRELAND GROUP PLC (ID)	149,200.57
BANK OF KYOTO Y50	36,097.52
BANK OF MONTREAL (CT)	875,137.46
BANK OF NEW YORK MELLON CORP USD7.5	644,776.81
BANK OF NOVA SCOTIA (CT)	1,202,900.76
BANK OF QUEENSLAND A\$1.00	39,320.88
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	90,912.19
BANK RAKYAT INDONESIA IDR500	70,528.68
BANKIA SA EUR1	93,016.91
BANKINTER SA EUR 1.5 (REGD)	94,215.49
BARCLAYS BK ORD GBP0.25	931,981.75
BARRATT DEVELOPMENTS PLC GBP0.1	109,399.37
BARRICK GOLD CORP (CT)	176,896.22
BASF AG NPV	1,421,272.94
BAUSCH HEALTH COS INC (CT)	199,091.17
BAXTER INTERNATIONAL,CMN US\$1	470,825.37
BAYER AG NPV	1,145,660.27
BAYER MOTOREN WERK EUR1	677,496.84
BAYER MOTOREN WERK NON VTG, PRF EUR1	114,445.24
BAYTEX ENERGY CORP (CT)	42,747.25
BCA POP EMILIA ROM EUR3	55,161.87
BCE INC (CT)	209,501.29
BCO BRADESCO SA COM NPV	101,564.74
BCO BRADESCO SA PRF NPV	461,715.35
BCO DE SABADELL NEW EURO.125 (POST SPLIT 20)	181,355.52
BEAZLEY PLC/UK GBP0.9	35,968.72
BECTON DICKINSON & CO,COM US\$1	680,369.76
BED BATH & BEYOND COM US\$0.01	48,721.29
BEIERSDORF AS NPV (VAR)	83,549.30
BEIJIN ENTERPRISE HK\$0.10	37,330.53
BELLWAY ORD 12.5P	36,782.55
BEMIS CO COM US\$0.10	47,783.26
BENDIGO AND ADELAIDE AUD1	51,324.92
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	99,719.90
BERKLEY (WR) CORP,US\$0.20	121,102.83
BERKSHIRE HATHAWAY CL 'B' COM	3,534,441.84
BERKSHIRE HATHAWAY CL'A' US\$5	2,226,731.85
BEST BUY CO INC COM US\$0.10	294,941.27
BEZEQ ISRAEL TELCM ILS1	36,259.45
BHARAT PETROLEUM CORP INR10	67,177.43
BHARTI AIRTEL LTD	48,764.99
BHP BILLITON LIMITED	1,422,583.88
BHP BILLITON PLC USD0.5 (LN)	865,987.67
BID CORP LTD	98,542.56
BILFINGER SE	45,133.59
BIOGEN IDEC INC COM USD0.0005	733,849.65
BIOMARIN PHARMACEUTICAL INC USD0.001	125,072.48
BLACKBERRY LTD (CT)	76,817.96
BLACKROCK INC USD0.01	706,347.51
BLUESCOPE STEEL LTD	85,752.65
BNP PARIBAS EUR2 (FP)	1,430,452.26
BOC HONG KONG HLDGS LTD HKD5	251,936.33
BOEING CO,CMN US\$5	2,154,553.55
BOLIDEN AB NPV (POST SPLIT)	56,428.05
BOLLORE EUR16	35,852.71
BOMBARDIER INC 'B' SUB VTG NPV	71,975.32
BOOKING HOLDINGS INC USD0.008	822,519.67
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	91,373.95
BORAL LIMITED NEW NPV	42,941.77
BORGWARNER INC USD 0.01	123,037.83
BOSKALIS WESTMINSTER-CVA EURO.80	33,824.44
BOSTON PROPERTIES COM USD0.01	250,927.37
BOSTON SCIENTIFIC COM US\$0.01	452,315.23
BOUYGUES EUR1	199,836.25
BP ORD US0.25	3,416,648.37
BRAMBLES LTD (AU)	185,599.15
BRENNTAG AG	132,182.34
BRF-BRASIL FOODS S COM NPV	44,990.05
BRIDGESTONE CO., ORD Y50	409,181.12
BRIGHTHOUSE FINANCIAL INC WI USD0.01	94,678.11
BRISTOL MYERS SQUIBB,US\$0.10	1,162,852.19
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	1,291,508.26
BRITISH LAND CO. ORD 25P	112,609.47
BRIXMOR PROPERTY GROUP INC USD0.01	50,363.12

BROADBRIDGE FIN SOL COM STK USD0.01	146,739.61
BROADCOM INC	922,181.72
BROOKDALE SENIOR LIVING INC USD0.01	34,503.92
BROOKFIELD ASSET MANAGE CL A (CT)	566,942.71
BROTHER INDS,Y50	34,776.79
BROWN & BROWN INC USD0.1	50,178.82
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	114,058.02
BT GROUP ORD GBP0.05	519,562.78
BUNGE LTD USD.01	275,931.23
BUNZL ORD GBP0.3214857	127,606.37
BURBERRY GROUP GBP0.05	132,594.89
BUREAU VERITAS SA EUR0.12	82,117.75
BURLINGTON STORES INC USD0.0001	51,890.19
C.H. ROBINSON WORLDWIDE INC, USD.1	193,975.58
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	131,425.66
CA INC COM US\$0.10	198,014.80
CABOT OIL & GAS CORP USD0.1	71,185.82
CACI INTERNATIONAL INC CL A USD0.1	46,787.57
CADENCE DESIGN SYS COM US\$0.01	92,126.95
CAIXABANK EUR1	292,654.81
CALTEX AUSTRALIA,ORD A\$1	116,693.34
CAMDEN PROP TST BEN US\$0.01	43,081.77
CAMECO CORP (CT)	43,613.83
CAMPBELL SOUP CO CAP US\$0.0375	88,444.15
CAN APARTMENT PROP REAL ESTATE NPV	36,337.45
CAN IMPERIAL BK OF COMMERCE (CT)	658,741.92
CANADIAN NATL RAILWAY CO (CT)	710,348.27
CANADIAN NATURAL RESOURCES (CT)	586,559.79
CANADIAN PACIFIC RAILWAY LTD (CT)	329,603.23
CANADIAN TIRE,'A'CUM NON V.NPV	104,979.99
CANADIAN UTILITIES 'A' COM	34,989.30
CANON INC, Y50	583,072.70
CAP GEMINI ORD EUR8	258,005.98
CAPITA PLC ORD GBP0.02066666	36,663.57
CAPITAL ONE FINANCIAL US\$0.01	849,485.19
CAPITALAND SGD1	106,751.87
CARDINAL HEALTH CORP COM NPV	482,944.31
CARLISLE COS INC COM US\$1	38,852.55
CARLSBERG 'B' DKK20	172,279.55
CARMAX INC USD0.5	197,451.10
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	351,771.99
CARNIVAL PLC USD1.66	141,677.96
CARREFOUR EUR2.5	360,328.02
CASEY'S GENERAL STORES INC NPV	43,614.06
CASH	2,131,987.38
CASINO GUICHARD PERRACHON, EUR1.53	108,310.51
CATCHER TECHNOLOGY CO TWD10	112,545.01
CATERPILLAR INC,US\$1	1,169,103.86
CATHAY FINANCIAL HLDG TWD10	233,589.20
CBOE HOLDINGS INC	78,930.01
CBRE GROUP INC - A	142,704.89
CBS CORPORATION CLASS B CON STCK USD0.001	269,928.49
CDK GLOBAL INC	58,939.81
CDW CORP/DE	163,329.14
CECONOMY AG ORD NPV	47,949.08
CELANESE CORP-SERIES A USD0.0001	178,114.72
CELGENE CORP USD0.01	550,223.92
CELLTRION INC	152,615.80
CEMEX S.A CPO	222,064.13
CENOVUS ENERGY INC (CN)	293,848.41
CENTENE CORP USD0.001	345,560.38
CENTERPOINT ENERGY COM NPV	209,568.40
CENTRAL JAPAN RAILWAY Y50000	576,802.53
CENTRAL PATTANA PUB CO FOREI THB0.5	46,155.44
CENTRICA ORD GBP0.061728395	345,231.35
CENTURYTEL INC COM NPV	485,750.23
CERNER CORP USD0.01	194,915.52
CF INDUSTRIES HOLDINGS INC USD.01	242,471.27
CGI GROUP INC NPV	201,586.42
CHALLENGER FIN SERVICES GRP LTD	34,064.82
CHAROEN POKPHAND FOOD FORGN THB1	47,175.14
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	592,057.15
CHECK POINT SOFTWARE ILS0.01	141,256.95
CHEMOURS CO/THE W/I	35,194.61
CHENG SHIN RUBBER INDUSTRY TWD10	35,273.65
CHENIERE ENERGY INC	118,165.77

CHESAPEAKE ENERGY CORP USD0.01	71,433.95
CHEVRON CORP COM USD0.75	4,393,206.46
CHIBA BANK,Y50	45,290.99
CHIMERA INVESTMENT CORP USD0.01	40,664.16
CHINA CITIC BANK NPV - H	76,222.08
CHINA COMMUNICATIONS CONST - H CNY1	55,169.28
CHINA COMMUNICATIONS SERVI - H	39,915.67
CHINA CONSTRUCTION BANK H CNY1	1,077,780.76
CHINA DEV FIN HLDG TWD10	81,280.59
CHINA EVERGRANDE GROUP USD0.01	60,026.69
CHINA INSURANCE INT'L HLDGS, HKD 0.05	50,406.91
CHINA LIFE INSURANCE 'H' CNY1	103,311.92
CHINA MENGNIU DAIRY HKD0.1	106,107.51
CHINA MERCHANT BANK-H CNY1	137,700.50
CHINA MINSHENG BANKING	77,353.58
CHINA MOBILE LTD HKD0.10	604,821.76
CHINA NATL BDG-H HKD1	108,959.26
CHINA O/SEAS LAND HK\$0.10	103,964.64
CHINA PACIFIC INSURANCE	65,280.31
CHINA PETROLEUM & CHEMICAL 'H', CNY1	471,325.94
CHINA RAILWAY GROUP CNY1	76,435.43
CHINA RAILWAYS CONSTRUCTIO-H CNY1	58,321.50
CHINA RESOURCES HK\$1	82,887.80
CHINA RESOURCES LAND LTD HKD0.1	88,266.88
CHINA RESOURCES POWER HKD1	60,517.49
CHINA SHENHUA ENERGY CO-H CNY1	107,297.64
CHINA STEEL CO TWD10	136,219.34
CHINA TELECOM CORP LTD CNY1	142,579.15
CHINA UNICOM HKD0.1	119,847.47
CHIPOTLE MEXICAN GRILL INC USD0.01	132,982.24
CHOCOLADEFABRIKEN LINDT-REG CHF10	54,423.53
CHRISTIAN HANSEN HOLDING A/S DKK10	73,318.90
CHUBB LTD CHF24.77	828,484.48
CHUBU ELECTRIC POWER CO., Y500	180,624.89
CHUGAI PHARMACEUTICAL, Y50	137,148.38
CHUGOKU ELEC POWER,Y500	63,305.95
CHUNGHWA TELECOM CO LTD TWD10	217,271.97
CHURCH & DWIGHT CO INC USD1	160,486.31
CI FINANCIAL CORP	34,001.46
CIA BRASILEIRA DE DIS PREF	68,832.94
CIA ENERGETICA MINAS GER PRF BRL5	69,479.30
CIE FINANCIERE RICHEMON REG CHF1	509,389.10
CIGNA CORP,COM STK US\$1	573,692.16
CIMAREX ENERGY CO USD0.01	64,052.31
CIMB GROUP HOLDINGS BHD MYR1	157,153.39
CINCINNATI FINL CORP, COM US\$	168,252.00
CINEMARK HLDGS INC	38,721.94
CINTAS CORP COM NPV	179,232.24
CISCO SYSTEMS NPV,US\$	2,791,445.67
CIT GROUP INC USD0.01	125,920.07
CITIC PACIFIC LTD HK\$0.40	60,531.77
CITIGROUP COM USD0.01	3,001,075.77
CITIZENS FINANCIAL GROUP USD0.01	285,132.21
CITRIX SYSTEMS INCCOM USD0.001	110,030.07
CJ CHEILJEDANG KRW500	33,373.55
CJ CORP KRW5000	32,860.70
CK ASSET HOLDINGS LTD	301,141.16
CK HUTCHISON HOLDINGS LTD HKD1	466,019.98
CK INFRASTRUCTURE HOLDINGS L HKD1 (HK)	36,151.30
CLARIANT AG CHF4.50	73,073.38
CLEAN HARBORS INC USD0.01	37,352.99
CLEVELAND CLIFFS INC USD0.125	50,187.36
CLOROX CO. COM US\$1	225,626.30
CLP HOLDINGS HKD5	276,961.59
CME GROUP INC USD0.01	661,527.37
CMS ENERGY US\$0.01	187,177.72
CNH INDUSTRIAL NV (IM)	223,296.18
CNOOC LTD HKD0.1	468,260.21
CNP ASSURANCES EUR1.00	68,258.67
CNX RESOURCES CORP USD0.01	47,534.52
COAL INDIA LTD INR10	50,625.96
COBHAM ORD GBP0.025	40,203.91
COCA COLA CO COM US\$0.25	2,210,589.37
COCA COLA EUROPEAN PARTNERS (US)	98,525.99
COCA COLA HBC AG CDI (LN)	48,485.28
COCA-COLA AMATIL AUD0.50(POSTRECON)	44,993.04

COCHLEAR LTD A\$0.10	59,996.50
COGNIZANT TECH SOLUTIONS-A	483,755.61
COLGATE-PALMOLIVE COM US\$1	621,361.26
COLOPLAST B DKK1	99,399.96
COLRUYT SA NPV	36,549.41
COLUMBIA PROPERTY TRUST INC	35,684.59
COMCAST CORP-CLASS A USD1 (US)	2,132,429.62
COMERICA INC COM US\$5	194,066.62
COMFORTDELGRO CORP	36,193.83
COMMERCE BANCSHARES INC USD5	83,178.58
COMMERZBANK AG	322,465.16
COMMONWEALTH BK OF AUSTRALIAORD A\$2	1,329,791.97
COMMSCOPE HOLDING CO INC	32,977.52
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	466,171.98
COMPASS GROUP PLC GBP0.1105	446,421.65
COMPUTERSHARE LTD NPV(POST REC)	87,663.42
CONAGRA INC, COM STK US\$5	183,255.07
CONCHO RESOURCES INC USD0.001	279,528.65
CONCORDIA FINANCIAL GROUP LT	43,208.09
CONDUENT INC	35,790.66
CONOCOPHILLIPS COM USD1.25	1,735,709.21
CONS EDISON, COM US\$2.50	375,032.24
CONSECO INC USD 0.01	42,940.22
CONSTELLATION BRANDS INC-A USD0.01	285,069.17
CONSTELLATION SOFTWARE INC (CN)	107,354.37
CONTINENTAL AG	273,348.41
CONTINENTAL RESOURCES INC/OK USD0.01	42,701.84
COOPER COS INC COM USD0.10	98,758.89
COPART INC NPV	76,453.79
CORE LABORATORIES N.V. EUR0.04	36,861.60
CORE MARK HOLDING CO INC USD0.01	40,886.56
CORECIVIC INC USD0.01	54,540.73
CORNING INC COM US\$0.50	393,544.38
COSMO ENERGY HOLDINGS CO LTD	64,724.66
COSTAR GROUP INC USD0.01	110,259.72
COSTCO INC COM STK US\$0.01	1,453,794.65
COTY INC-CL A (US)	42,853.87
COUNTRY GARDEN HOLDINGS CO	57,796.18
COVESTRO AG	161,275.49
CREDIT AGRICOLE SA EUR3	362,937.28
CREDIT SUISSE GROUP CHF1	691,123.45
CRESCENT POINT ENERGY CORP NPV	113,531.73
CRH PLC EURO.32 (LN)	428,079.98
CRODA INTERNATIONAL PLC GBP0.1035714	62,832.04
CROWN CASTLE INTL CORP USD0.01	460,191.57
CROWN HOLDINGS INC COM USD5	52,884.35
CROWN RESORTS LTD	38,329.34
CSL LTD ORD A\$1	617,812.69
CSX, COM STK US\$1	706,685.41
CTBC FINANCIAL HOLDING CO LT	214,086.79
CULLEN/FROST BANKERS INC USD0.01	33,702.24
CUMMINS INC USD2.5	323,096.44
CVS HEALTH CORP USD0.01	1,470,144.22
CYBER AGENT LTD NPV	38,151.92
CYBG PLC WI	44,590.77
DAELIM INDUSTRIAL, KRW5000	37,775.59
DAI ICHI MUTUAL LIFE INSURAN	552,948.90
DAI NIPPON PRINTING ORD Y50	121,394.61
DAIFUKU Y50	36,986.17
DAIICHI SANKYO COM NPV	418,485.98
DAIKIN INDUSTRIES Y50	442,777.02
DAIMLER AG-REGISTERED SHARES (GY)	1,452,135.80
DAITO TRUST CONS Y50	126,634.54
DAIWA HOUSE INDUSTRY CO LTD	325,333.75
DAIWA SECURITIES Y50	205,855.95
DANAHER CORP US\$0.01	670,295.20
DANONE EUR 0.25	613,321.83
DANSKE BANK A/S DKK10	281,047.43
DARDEN RESTAURANTS COM \$0.01	174,612.20
DARLING INGREDIENTS INC USD0.01	40,154.06
DASSAULT SYSTEMES EUR0.50	145,019.46
DAVIDE CAMPARI MILANO SPA EURO.05	36,313.58
DAVITA INC USD0.001	174,030.58
DBS GROUP HOLDINGS SGD1	522,532.64
DCC PLC EURO.25 (LN)	134,074.02
DEERE & CO, COM US\$1	654,369.83

DELEK US HOLDINGS INC USD0.01	60,539.49
DELIVERY HERO AG	38,612.77
DELL TECHNOLOGIES INC CL V	141,899.71
DELTA AIRLINES INC	147,162.03
DELTA ELECTRONICS INC TWD10	144,521.24
DENKI KAGAKU,ORD YEN50	41,660.08
DENSO CORP Y50	436,714.79
DENTSPLY SIRONA INC USD0.01	60,415.36
DENTSU INC NPV	164,775.45
DEUTSCHE BANK AG REG	643,105.10
DEUTSCHE BOERSE AG	290,311.04
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	167,252.30
DEUTSCHE POST AG (GY)	565,680.46
DEUTSCHE TELEKOM AG-REG (GY)	1,108,856.29
DEUTSCHE WOHNEN AG BR NPV	180,973.34
DEVON ENERGY (NEW) COM USD0.1	265,813.57
DEXUS PROPERTY GROUP	94,010.84
DIAGEO ORD 28.935P	1,044,666.11
DIAMOND OFFSHORE DRILL US\$0.01	62,574.54
DIAMONDBACK ENERGY INC	97,047.15
DIC CORP	47,044.72
DICKS SPORTING GOODS INC USD0.01	33,034.37
DIGITAL REALTY TRUST INC USD0.01	245,117.68
DILLARDS INC CLASS 'A' COM NPV	36,796.98
DIRECT LINE INSURANCE GROUP GBPO.1090909	124,464.10
DISCO Y50	34,533.08
DISCOVER FINANCIAL SERVICES USD0.01	408,892.89
DISCOVERY COMMUNIC COM CL A USD.01	75,360.50
DISCOVERY COMMUNIC COM CL C USD0.01	124,175.83
DISH NETWORK CORP-A USD0.01	101,251.46
DISNEY(WALT) HLDGS USD0.01	2,073,141.24
DISTRIBUIDORA INTERNACIONAL	32,790.19
DIXONS CARPHONE PLC GBPO.001	43,197.96
DNB HOLDING ASA NOK10	382,674.13
DOLLAR GENERAL CORP USD0.875	338,111.13
DOLLAR TREE INC COM USD0.01	208,829.91
DOLLARAMA INC (CN)	75,360.40
DOMINION ENERGY INC COM NPV	628,443.06
DOMINO'S PIZZA INC USD0.01	91,075.14
DOMTAR CORPORATION COM STK USD0.01	58,829.34
DON QUIJOTE CO LTD NPV	44,291.69
DONGBU INSURANCE CO LTD KRW500	37,446.95
DONGFENG MOTOR GRP CO LTD-H	38,838.49
DOOSAN HEAVY IND KRW5000	34,049.32
DOOSAN INFRACORE C KRW5000	42,050.33
DOVER CORP,COM STK US\$1	173,998.60
DOWDUPONT INC USD0.01	1,588,771.01
DOWNER GROUP NPV	49,102.14
DR HORTON INC USD.01	171,982.85
DRAX GROUP ORD GBPO.1155172	41,185.78
DREAM OFFICE REAL ESTATE INV	33,560.06
DS SMITH PLC GBPO.10	91,677.09
DSV DC DKK1	121,985.10
DSW INC CLASS A	39,666.52
DTE ENERGY INC COM US\$0.01	270,616.42
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	976,493.98
DUKE REALTY INVEST COM US\$0.01	122,869.44
DUN & BRADSTREET COM USD0.01(NEW)	38,889.73
DXC TECHNOLOGY CO COM USD0.01	399,001.81
E.ON SE NPV	757,439.70
E.SUN FINANCIAL HLGS CO LTD TWD10	94,525.72
EAST JAPAN RAILWAY,Y50000	551,139.09
EASTMAN CHEMICAL COM US\$0.01	198,990.64
EASYJET PLC GBPO.2728571	46,887.13
EATON CORP PLC USD0.5	556,954.93
EBARA MANUFACTURING,Y50	34,779.51
EBAY INC USD0.001	316,001.89
ECOLAB INV COM US\$1.00	412,194.25
EDENRED EUR2	106,093.99
EDISON INTL CORP COM STK NPV	367,938.44
EDP ENERGIAS PORTU EUR1	211,119.22
EDWARDS LIFESCIENCES CORP	320,766.37
EIFFAGE EUR4 (POST SUBDIVISION)	140,947.87
EISAI,ORD YEN 50	367,128.18
ELECTRIC POWER DEV C NPV	120,149.95
ELECTRICITE DE FRANCE	317,521.59

ELECTROLUX AB SER'B'NPV (POSTSPLIT)	92,473.79
ELECTRONIC ARTS COM NPV	316,969.11
ELEKTA AB-B SHS NPV	33,755.93
ELISA OYJ	85,117.48
EMART KRW5000	51,791.67
EMBRAER EMP AER BR NEW COM NPV	48,071.96
EMERSON ELEC,CMN \$1	628,431.74
EMPIRE CO LTD A	40,683.23
ENAGAS ORD	102,502.92
ENBRIDGE INC (US)	59,427.06
ENBRIDGE INC ORD NPV (CT)	602,300.52
ENCANA CORP (CT)	185,719.66
ENDESA EUR 1.20202420	255,700.06
ENDO INTERNATIONAL PLC USD0.01	70,421.53
ENEL AMERICAS SA	38,629.97
ENEL EUR 1	972,451.77
ENERGEN CORP USD 0.01	39,373.04
ENERPLUS CORP	42,354.84
ENGIE EUR1 (FP)	852,638.83
ENI SPA EUR1 (IM)	1,402,223.35
ENN ENERGY HOLDINGS LTD	41,259.85
ENSCO PLC CL A USD0.1	127,946.28
ENTERGY CORP COM US\$5	279,056.79
ENVISION HEALTHCARE CORP 0.01	46,524.18
EOG RESOURCES INC COM USD0.01	756,635.33
EPIROC AB A	87,373.50
EQT CORP	85,462.17
EQUIFAX INC COM US\$2.50	160,125.82
EQUINIX INC USD0.001 (UW)	309,323.16
EQUINOR ASA NOK2.50	680,180.30
EQUITY RES PROPS TST BEN \$0.01	295,403.48
EREGLI DEMIR CELIK TRY1	33,421.68
ERICSSON LM B SHS SEK5 (SS)	666,882.95
ERSTE GROUP BANK AG (AV)	223,974.87
ESSEX PROPERTY TRUST INC USD0.0001	165,501.99
ESSILOR INTL EURO.35	314,326.87
ESSITY AKTIEBOLAG B	216,116.22
ESTEE LAUDER COMPANIES CL A USD0.01	287,122.69
E-TRADE GROUP COM US\$0.01	170,815.26
EUROFINS SCIENTIFIC EURO.1	43,893.91
EUTELSAT COMMUNICATIONS EUR1 (FP)	58,832.95
EVEREST RE GRP USD.01	121,617.70
EVERGY INC	214,628.35
EVERSOURCE ENERGY USD5	303,755.42
EVONIK INDUSTRIES AG	90,406.00
EVRAZ PLC USD1	49,595.10
EXELON CORP COM NPV	769,318.76
EXOR NV	53,168.09
EXPEDIA INC W/I	164,752.38
EXPEDITORS INTL WASH USD.01	93,556.87
EXPERIAN PLC USD0.1	252,792.16
EXPRESS SCRIPTS HOLDING CO USD0.01	1,144,441.82
EXTRA SPACE STORAGE INC USD0.01	77,518.48
EXXON MOBIL CORP CAP NPV	6,448,925.17
F5 NETWORK INC COM STK NPV	89,363.43
FACEBOOK INC A 0.0000006	3,262,326.93
FAIRFAX FINANCIAL HLDGS LTD (CT)	165,568.56
FAMILYMART CO Y50	84,119.40
FANUC CO., Y50	419,693.72
FAR EAST TEXTILE TWD10	70,120.77
FAST RETAILING CO LTD JPY50	279,142.91
FASTENAL, COM STK US\$0.01	197,078.13
FAURECIA EUR7	58,291.81
FEDERAL REALTY INVS TRUST USD0.01	67,486.99
FEDEX CORP COM USD0.10	737,739.22
FERGUSON PLC GBP0.114032	316,332.10
FERRARI NV EURO.01 (IM)	127,822.30
FERROVIAL SA EURO.20	172,734.47
FIAT CHRYSLER AUTOMOBILES NV EURO.01 (IM)	564,327.21
FIBRA UNO ADMINISTRACION SA	36,636.63
FIBRIA CELULOSE S.A	35,101.15
FIDELITY NATL INF COM USD0.01	374,623.95
FIFTH THIRD BANCORP COM STKNPV	301,248.81
FINCOBANK SPA	38,868.48
FIRST AMERICAN FINANCIAL W/I USD0.00001	49,895.19
FIRST DATA CORP CLASS A USD0.01	59,695.33

FIRST ENERGY CORP COM NPV	373,796.90
FIRST FINANCIAL HLDGS CO TWD10	85,971.68
FIRST QUANTUM MINERALS LTD (CT)	73,515.18
FIRST REPUBLIC BANK/CA USD0.01	153,652.91
FIRST SOLAR INC USD0.001	40,413.92
FIRSTSTRAND ZARO.01	227,604.09
FISCHER(GEORG) AG CHF100, (REGD)	33,854.37
FISERV INC COM US\$0.01	336,668.79
FISHER & PAYKEL HEALTHCARE	41,201.14
FLEETCOR TECHNOLOGIES INC	182,345.94
FLETCHER BUILDING LTD (NZ)	41,465.57
FLEXTRONICS INTL LTD (US)	161,772.19
FLOWSERVE CORP USD1.25	100,763.50
FLS INDUSTRIES DKK20	33,603.17
FLUOR CORP COM NPV	192,480.01
FMC CORP,COM US\$0.10	123,528.98
FNF GROUP	76,099.72
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	253,249.77
FOOT LOCKER INC COM USD0.01	105,845.05
FORD MOTOR CO USD0.01	1,073,164.05
FOREST CITY REALTY TRUST A USD0.01	33,933.45
FORMOSA CHEM & FIBRE TWD10	214,460.07
FORMOSA PETROCHEMICAL TWD10	98,396.35
FORMOSA PLASTIC TWD10	245,012.84
FORTESCUE METALS GROUP LTD	45,848.50
FORTIS INC COM (CT)	183,554.95
FORTIVE CORP USD0.01	249,299.42
FORTUM OYJ EUR3.40	206,746.88
FORTUNE BRANDS HOME & SECURI	54,635.45
FRANCO-NEVADA CORP	84,015.06
FRANKLIN RESOURCES COM US\$0.10	128,386.87
FREENET AG	36,424.22
FREEPORT MCMORAN C&G COM US\$CLASS 'B'	339,290.61
FRESENIUS MEDICAL CARE E0.00	261,525.99
FRESENIUS SE & CO KGAA	389,468.62
FRONTIER COMMUNICATIONS CORP USD0.25	53,453.74
FTI CONSULTING INC USD0.01	34,337.56
FUBON GRP CO TWD10	211,208.20
FUJI ELECTRIC HLDG NPV	84,019.17
FUJI FILM HLD CORP NPV	317,600.90
FUJI HEAVY INDS,ORD Y50	313,981.80
FUJITSU, Y50	326,967.24
FUKUOKA FINANCIAL NPV	60,858.20
G4S PLC GBp0.25 (LN)	103,074.68
GALAXY ENTERTAINMENT GROUP L HKD0.10	136,270.07
GALP ENERGIA SGPS SA-B SHRS EUR1	144,580.47
GAMESTOP CORP-CLASS A USD0.001	39,443.67
GAP INCCOM STK US\$0.05	125,728.70
GARMIN LTD USD0.005	111,817.82
GARTNER GROUP COM CL 'A'US\$0.001	103,040.49
GAS NATURAL SDG EUR1.00	175,652.95
GATX CORP COM US\$0.625	38,937.73
GAZPROM PJSC RUB5 (RX)	725,816.19
GEA GROUP AG NPV	82,338.86
GEBERIT CHF0.10 (REGD) (POST SUBD)	161,813.71
GECCINA EUR7.50	64,450.74
GEMALTO EUR1 (NA)	75,895.63
GEN MILLS INC COM US\$0.10	370,809.46
GENERAL DYNAMICS,COM STK US\$1	671,065.90
GENERAL ELECTRIC CO USD0.06 (UN)	2,019,910.75
GENERAL MOTORS CO	1,001,476.09
GENESCO INC COM STK US\$1	34,655.05
GENESEE & WYOMING INC CL A USD0.01	43,975.19
GENMAB A/S DKK1	64,719.39
GENTEX CORP USD.06	42,246.28
GENUINE PARTS,COM US\$1	186,596.35
GENWORTH FINANCIAL INC-CL A USD0.001	78,528.78
GERDAU SA SIDERURG PREF NPV	81,588.32
GIBSON ENERGY INC	44,736.29
GILEAD SCIENCES USD0.001	1,146,187.19
GIVAUDAN AG CHF10	258,379.76
GLAXOSMITHKLINE PLC GBp0.25 (LN)	1,701,660.85
GLENCORE PLC USD0.01	1,125,559.30
GLOBAL PAYMENTS INC NPV	148,238.75
GN STORE NORD DKK4	41,180.91
GODADDY INC CLASS A USD0.001	98,091.83

GOLD FIELDS LTD	37,748.79
GOLDCORP INC (CT)	139,715.23
GOLDMAN SACHS GROUP INCPAR USD .01	1,235,620.09
GOODMAN GROUP NPV (STAPLED UNITS).	158,026.94
GOODYEAR TIRE & RUBBER,NPV	125,186.19
GPO IND BIMBO SERIES 'A' NPV	36,946.68
GPT UNITS A\$1	94,860.21
GRAINGER(WW)INC,COM US\$1	215,942.48
GREAT WEST LIFECO INC	121,459.57
GRIFOLS SA B EURO.05	42,101.94
GRIFOLS SA EURO.25	105,831.52
GROUP 1 AUTOMOTIVE INC USD0.01	33,050.64
GROUPE BRUXELLES LAMBER NPV	54,803.25
GROUPE EUROTUNNEL SA - REGR EURO.4 (FP)	42,864.83
GROWTHPOINT PROPERTIES LTD ZARS	72,629.65
GRUPO ACCIONA NEW ESP167	49,804.35
GRUPO FINANCIERO BANORTE-O	263,148.94
GRUPO MEXICO SER 'B'COM NPV	173,318.08
GRUPO TELEVISIA SAB SER CPO	131,256.20
GS ENGINEERING & CONSTRUCT KRW5000	45,549.27
GS HOLDINGS CORP NPV	35,887.60
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	36,862.60
GUNMA BANK Y50	32,981.18
GVC HOLDINGS PLC EURO.01	44,928.65
H&R BLOCK INC	38,877.57
H&R REAL ESTATE INV REIT UTS	55,623.51
HAKUHODO DY HOLDINGS NPV	36,084.46
HALLIBURTON CO COM US\$2.50	462,897.95
HALMA ORD 10P	52,486.19
HAMAMATSU PHOTONICS K.K.	37,023.99
HAMMERSON PLC ORD 25P	77,887.35
HANA FINANCIAL GROUP KRW5000 (KR)	236,375.91
HANESBRANDS INC COM USD0.01	48,318.36
HANG LUNG PROPERTIES HKD1	37,112.20
HANG SENG BANK,HK\$5	254,625.84
HANKOOK TIRE CO LTD KRW500	38,773.14
HANKYU HANSHIN HLD NPV	114,816.46
HANNOVER RUECK SE	154,648.85
HANOVER INSURANCE GROUP INC USD0.01	51,487.70
HARGREAVES LANSDOWN PLC-WI GBP 0.04	56,620.52
HARLEY DAVIDSON,CMN US\$0.01	121,065.20
HARRIS CORP COM US\$1	192,100.67
HARSCO CORP USD1.25	37,417.71
HARTFORD FINL SERV COM US\$1	311,323.29
HASBRO INC,COM US\$0.50	125,453.93
HASEKO CORP,Y50	34,634.98
HAWAIIAN ELECTRIC INDS	37,445.23
HCA HOLDINGS INC	588,644.64
HCL TECHNOLOGY LTD INR2	42,821.91
HCP INC COM USD1	200,488.22
HD SUPPLY HOLDINGS INC	54,766.74
HEALTHSOUTH CORP	42,765.42
HEIDELBERG CEMENT NPV (GY)	208,463.94
HEINEKEN HOLDING EUR1.6	151,108.22
HEINEKEN NV EUR1.60	257,915.59
HELMERICH & PAYNE COM US\$0.10	136,418.83
HELVETIA HOLDINGS AG CHF10	35,495.14
HENDERSON LAND DEVELOPMENT	91,650.69
HENGAN INTL GROUP HKD0.10	36,333.39
HENKEL AG & CO KGAA	238,660.61
HENKELAG & CO KGAA	130,020.74
HENNES MAURITZ AB	336,305.98
HENRY SCHEIN CORP COM USD0.001	162,135.25
HERA SPA EUR1	34,999.64
HERBALIFE LTD USD0.002	90,564.70
HERMES INTL FRF10	149,659.06
HERSHEY CO (THE) COM USD1	161,513.54
HERTZ GLOBAL HOLDINGS INC USD0.01	137,327.75
HESS CORPORATION USD1	400,337.91
HEWLETT PACKARD ENTERPRIS WI USD0.01	546,720.41
HEXAGON AB B SHS EURO.22	147,363.10
HIKARI TSUSHIN INC COM	33,552.02
HILTON WORLDWIDE HOLDINGS IN USD0.01	214,121.61
HINDALCO INDS INR1 (POST SUBDIVISION)	42,208.64
HINDUSTAN PETROLEUM CORP INR10	33,932.36
HINDUSTAN UNILEVER INR1	38,467.95

HINO MOTORS,Y50	43,054.43
HISAMITSU PHARMACEUTICAL CO, JPY50	41,789.70
HISCOX LTD GBPO.065	107,471.04
HITACHI CONS MACH,Y50	38,658.62
HITACHI, Y50	785,828.94
HOKURIKU ELEC POWER,Y500	33,513.24
HOLCIM CHF2 (REGD)	329,508.49
HOLDINGS LESS THAN 0.01%	43,022,120.20
HOLLYFRONTIER CORP USD0.01	284,413.49
HOLOGIC INC 0.01	114,859.03
HOME DEPOT INC COM US\$0.05	2,577,309.36
HON HAI PRECISION INDS TWD10	769,004.51
HONDA MOTOR CO., Y50	1,063,842.04
HONEYWELL INTL INC COM USD1	1,423,038.28
HONG KONG & CHINA GAS HKD0.25	188,733.21
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	324,421.13
HONG KONG LAND US\$0.10((SP)	114,253.01
HORMEL FOODS USD0.0586	122,117.50
HOSHIZAKI ELECTRIC CO LTD	40,960.74
HOSPITALITIES PROP TST \$0.01	92,993.78
HOST HOTELS & RESO COM US\$1	225,776.31
HOUSING DEVEL FIN INR2	115,029.34
HOYA CORP,Y50	249,495.07
HP INC USD0.01	609,188.37
HSBC HOLDINGS PLC USD0.5 (LN)	3,272,099.00
HUA NAN FINL HLDGS TWD10	37,719.01
HUANENG POWER INTL 'H'	58,506.79
HUBBELL INC CL B USD0.01	38,690.71
HUGO BOSS AG ORD	86,016.44
HUMANA INC COM US\$0.166	627,399.79
HUNT (JB) TRANSPORT SVS USD0.01	112,720.06
HUNTINGTON BANCSHRS COM NPV	199,983.82
HUNTINGTON INGALLS INDUST WI	80,027.08
HUNTSMAN CORP USD0.01	49,642.51
HUSKY ENERGY INC COM NPV	151,629.12
HYDRO ONE LTD	82,723.48
HYUNDAI ENG & CONSKRW5000	72,225.14
HYUNDAI FIRE&MARINE KRW500	50,012.51
HYUNDAI HEAVY INDUSTRIESKRW5000	142,347.17
HYUNDAI MOBIS KRW5000	267,629.58
HYUNDAI MOTOR CO 2ND PRF, KRW5000	37,256.73
HYUNDAI MOTOR CO KRW5000	339,884.83
HYUNDAI STEEL KRW5000	76,184.97
IAC INTERACTIVECOR NEW COM STKO.01	158,929.97
IBERDROLA SA EUR0.75 (SQ)	770,166.86
ICL-ISRAEL CHEMILS1	51,101.12
IDACORP INC NPV	38,538.00
IDEMITSU KOSAN CO LTD	228,448.27
IDEX CORP USD0.01	33,198.15
IDEXX LABORATORIES INC USD0.1	157,032.74
IHS MARKIT LTD USD0.01	150,807.82
IIDA GROUP HOLDINGS CO LTD	40,744.42
ILLINOIS TOOL WKS COM STK NPV	510,768.95
ILLUMINA INC USD0.01	439,046.70
IMI PLC GBPO.2857	35,478.74
IMMOFINANZ AG NPV (POST SPLIT)	34,160.99
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	32,861.46
IMPERIAL BRANDS PL GBPO.10	549,022.16
IMPERIAL HLDGS ZAR0.04	32,873.12
IMPERIAL OIL LTD (CT)	126,009.07
INCHCAPE PLC GBPO.1	38,061.57
INCITEC PIVOT LTD NPV	77,147.20
INCYTE CORP USD0.001	88,620.37
IND & COMM BK OF CHINA H CNY1	691,520.70
INDIAN OIL CORPORATION LTD INR10	60,828.19
INDITEX EUR0.03	352,034.40
INDUSTRIAL ALLIANCE NPV	42,444.27
INDUSTRIAL BANK OF KOREA KRW5000	76,937.03
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	36,068.59
INFINEON TECHNOLOGIES AG	264,751.59
INFORMA PLC GBP4.35	149,276.22
INFOSYS LTD INR5	189,599.42
ING GROEP NV CVA EUR0.01	950,796.31
INGENICO EUR1	34,170.01
INGERSOLL-RAND PLC USD1	276,511.50
INGREDION INC USD0.01	95,341.54

INMARSAT ORD EURO.0005	48,906.04
INNOGY SE NEW	146,794.09
INNOLUX CORP	87,799.40
INPEX CORPORATION INC	286,348.68
INSIGHT ENTERPRISES INC USD0.01	35,403.99
INSURANCE AUSTRALIA GROUP	210,640.62
INTACT FINL CORP COM NPV (CT)	158,310.86
INTEL CORP,COM STK NPV	2,979,876.30
INTER PIPELINE LTD	101,600.84
INTERCONTINENTAL HOTELS GROU GBP0.1980952	150,064.23
INTERCONTINENTALEXCHANGE W/I USD0.01	424,232.96
INTERMEDIATE CAPITAL GROUP GBP0.2625	43,736.48
INTERNATIONAL PAPER,COM US\$1	326,662.44
INTERPUBLIC GP,COM US\$0.10	117,829.49
INTERTEK GROUP ORD GBP0.01	76,651.44
INTESA SANPAOLO EURO.52	730,014.19
INTL BUSINESS MACH COM US\$0.5	2,095,704.21
INTL CONSOLIDATED AIRLINE-DI (LN)	152,568.30
INTL FLAV & FRAG,COM US\$0.125	92,233.34
INTUIT COM US\$0.01	463,715.32
INTUITIVE SURGICAL INC USD0.001	569,147.43
INVENTEC CO LTD TWD10	35,360.65
INVESCO LTD COM STK USD0.10	138,343.04
INVESTEC ORD GBP0.0002	45,270.16
INVESTOR AB SEK6.25'A'	37,759.63
INVESTOR AB SEK6.25'B'	158,702.69
INVITATION HOMES INC USD0.01	49,567.97
IPG PHOTONICS CORP USD0.0001	42,116.09
IPSEN EUR1	42,787.82
IQVIA HOLDINGS INC USD0.01	154,564.00
IRON MOUNTAIN INC	145,289.54
ISETAN MITSUKOSHI HOLDINGS	64,596.98
ISHIKAWAJIMA HARIMA,Y50	119,506.11
ISRAEL DISCOUNT BK 'A' ILS0.1	36,548.78
ISS A/S DKK1	93,278.71
ISUZU MOTORS,Y50	160,190.55
ITAU UNIBANCO HOLDING SA	675,180.37
ITAUSA INV ITAU SA PREF NPV	134,509.42
ITC LTD	38,456.25
ITEL CORP COM US\$1	35,386.45
ITOCHU CORP Y50	522,599.86
ITV PLC ORD 0.10	125,763.20
J FRONT RETAILING NPC	55,485.49
JABIL CIRCUIT INC USD0.001	113,146.50
JACOBS ENGINEERING GROUP USD1	180,235.22
JAMES HARDIE INDUSTRIES CDI EURO.59	49,467.91
JANUS HENDERSON GROUP PLC (US)	37,522.38
JAPAN EXCHANGE GROUP INC	105,084.05
JAPAN POST BANK CO LTD (JT)	79,126.97
JAPAN POST HOLDINGS CO LTD	358,893.75
JAPAN POST INSURANCE CO LTD	52,733.59
JAPAN TOBACCO INC Y50000	444,670.77
JARDINE MATHESON HLDGS LTD USD0.25	168,613.71
JARDINE STRATEGIC USD0.05(SING QUOTE)	89,465.20
JAZZ PHARMACEUTICALS PLC	72,427.66
JBS SA-ON	69,706.12
JEFFERIES FINANCIAL GROUP IN USD1	122,115.20
JFE HOLDINGS INC NPV	284,651.10
JGC CP,Y50	103,107.11
JOHNSON & JOHNSON COM US\$1	4,501,175.76
JOHNSON CONTROLS INTERNATIONAL CHF0.5	374,319.71
JOHNSON MATTHEY PLC	183,497.81
JONES LAND LASALLE INC	38,278.41
JPMORGAN CHASE COM USD1	5,397,869.10
JSW STEEL LTD INR1	48,766.08
JTEKT CORP NPV	50,850.57
JULIUS BAER GROUP LTD CHF0.02	129,825.78
JUNIPER NETWORKS INC \$.00001	110,776.01
JUST EAT PLC GBP0.01	37,043.95
JX HOLDINGS INC	630,586.64
K+S AG	71,189.05
KAJIMA CORP,Y50	104,056.94
KAKAO CORP KRW500	39,858.35
KANSAI ELEC POWER,Y500	194,398.98
KANSAS CITY SOUTHERN INDSUSD0.01	137,242.61
KAO CORP	449,293.45

KAR AUCTION SERVICES INC USD0.01	45,207.25
KASIKORNBANK PCL THB10 (ALIEN)	121,823.43
KASIKORNBANK PCL THB10 (NVDR)	36,904.59
KAWASAKI HEAVY IND,Y50	69,209.49
KAWASAKI KISEN KAI NPV	39,907.94
KB FINANCIAL GROUP KRW5000	346,582.13
KBC GROUP NV NPV	288,151.39
KBR INC USD0.001	39,774.67
KDDI CORP Y5000	784,830.01
KEIKYU CORP	34,204.08
KEIO CORP NPV	84,667.50
KEISEI ELECTRIC RAILWAY,Y50	36,337.86
KELLOGG CO,COM US\$0.25	227,254.93
KEPCO (KOREA ELEC PWR) KW5000	207,596.40
KEPPEL CORP NPV	142,163.97
KERING EUR4	445,210.57
KERRY GROUP PLC-A EUR0.125 (ID)	153,956.20
KESKO OYJ SER'B'EUR2	35,017.77
KEYCORP COM US\$0.01	267,602.37
KEYENCE CORP,Y50	453,065.88
KEYSIGHT TECHNOLOGIES IN	135,759.34
KGHM POLSKA MIEDZ, PLN10 BR	61,624.36
KIA MOTORS CORP, KRW5000	201,175.52
KIKKOMAN SHOYU,Y50	80,362.91
KIMBERLY-CLARK CP,COM US\$1.25	477,348.96
KIMCO REALTY COM US\$0.01	108,222.09
KINDER MORGAN INC USD0.01	612,746.80
KINGFISHER ORD GBP0.157142857	145,259.75
KINGSPAN GROUP EUR0.13 (DUBLIN (ID)	45,337.51
KINNEVIK AB B SEK0.1	50,140.70
KINTETSU CORP NPV	112,336.06
KIRBY EXPLORATIONCOM STK US\$0.10	46,794.93
KIRIN HOLDINGS CO LTD	327,547.96
KLA-TENCOR CORPORATION USD0.001	231,792.46
KLEPIERRE EUR4	103,871.84
KOBAYASHI PHARMACEUTICAL JPY50	33,293.91
KOBE STEEL NPV	80,745.87
KOC HLDG TRY1	36,861.42
KOHL'S CORP COM STK US\$0.01	268,125.10
KOITO MANUFACTURING,Y50	90,123.86
KOMATSU LTD (JT)	436,600.15
KONE CORP NPV ORD 'B'	243,608.71
KONICA MINOLTA HOL NPV	105,025.10
KONINKLIJKE AHOLD NV EUR0.01	479,595.92
KONINKLIJKE DSM NV EUR1.50	249,557.82
KONINKLIJKE KPN EUR0.04	180,768.28
KONINKLIJKE PHILIPS NV EUR0.2	661,360.22
KOREA GAS CORP KRW5000	57,426.00
KOREAN AIR LINES KRW5000	47,660.61
KOSE JPY 50	41,547.01
KRAFT HEINZ CO/THE USD0.01	463,213.75
KROGER CO,COM US\$1	563,268.51
KRUNGTHAI BANK THB5.15(ALIEN)	54,213.44
KT&G CORPORATION KRW5000	145,566.68
KUBOTA CORPORATION Y50	258,931.48
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	97,182.72
KUMBA IRON ORE LTD NPV	38,287.22
KUNLUN ENERGY CO LTD HKD0.01	54,953.30
KURARAY CO., ORD Y50	74,616.55
KYOCERA CORP,Y50	299,002.61
KYOWA HAKKO KIRIN CO. LTD	35,712.23
KYUSHU ELECTRIC POWER,Y500	112,679.07
KYUSHU RAILWAY COMPANY	35,230.57
L BRANDS INC USD0.5	132,304.64
L3 TECHNOLOGIES INC	193,447.28
LABORATORY AMER HLDGS USD0.01	222,668.92
LAFARGEHOLCIM LTD REG CHF2 (FP)	43,693.78
LAGARDERE S.C.A. EUR6.1 (FP)	76,799.51
LAM RESEARCH CORP COM NPV	225,619.64
LAMB WESTON HOLDING INC W/I USD1	111,720.05
LAND SECURITIES GROUP PLC GBP0.1066667	132,220.82
LANXESS NPV	113,423.69
LARGAN PRECISION CO LTD TWD10	89,139.57
LAS VEGAS SANDS CORP	290,478.11
LASALLE HOTEL PROP USD0.01	33,513.60
LATAM AIRLINES GROUP SA	35,651.15

LEAR CORP	139,694.33
LEG IMMOBILIEN AG	94,923.34
LEGAL & GENERAL GROUP PLC GBPO.025	575,109.12
LEGGETT & PLATT COM US\$0.01	78,637.36
LEGRAND SA	207,290.90
LEIDOS HOLDINGS INC USD0.0001	61,005.98
LEND LEASE CORP ORD A\$0.50	156,881.96
LENNAR CORP-A	141,572.91
LENOVO GROUP LRD HKD0.025	153,896.84
LEONARDO SPA EUR4.40	104,099.59
LG CHEM LTD KRW5000	226,079.00
LG CORP KRW5000	92,922.90
LG DISPLAY CO LTD KRW5000	79,868.44
LG ELECTRONICS INC KRW5000	191,116.32
LG HOUSEHOLD & HEALTHCARE	73,882.38
LG TELECOM KRW 5000	51,968.56
LGIM EUR LIQUIDITY FD CLS'1'SH	34,226.89
LGIM USD LIQUIDITY FD CLS 1	332,439.50
LIBERTY BROADBAND C	63,919.40
LIBERTY GLOBAL PLC A USD0.01 (US)	97,127.83
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	278,585.75
LIBERTY PROP'Y TRUST USD0.001	81,228.06
LIBERTY SIRIUS GROUP C	86,865.01
LIFEPOINT HOSPITAL COM US\$0.01	44,736.88
LILLY(ELI) & CO,CMN NPV	1,251,971.37
LINCOLN NATL CORP,COM US\$1.25	238,791.72
LINDE AG NPV (ASD 24/11/2017)	629,732.05
LINDT & SPRUENGLI CHF100 (REGD)	63,801.06
LINK REIT NPV	272,100.76
LION CP,Y50	42,347.27
LIVE NATION INC COM STK USD0.01	53,058.12
LIXIL GROUP CORPORATION	94,907.14
LKQ CORP USD0.01	123,866.16
LLOYDS BANKING GROUP ORD 25P	956,225.46
LOBLAW COMPANIES COM NPV (CT)	161,804.95
LOCKHEED MARTIN COM STK US\$0.01	1,003,224.49
LOEWS CORP,COM STK US\$1	258,212.76
LOGITECH INTERNATIONAL-REG CHF0.25	49,239.38
LOJAS RENNER S.A.	40,010.20
LONDON STOCK EXCH ORD GBP0.06918604	191,423.02
LONGFOR PROPERTIES HKD0.1	35,740.99
LONZA GRP AG REGD CHF1	238,636.27
L'OREAL EURO.2	645,593.80
LOTTE SHOPPING CO KRW5000	40,790.70
LOWES,COM US\$0.50	1,139,589.22
LPL FINANCIAL HOLDINGS INC	41,611.73
LULELEMON ATHLETICA INC	155,537.64
LUNDIN PETROLEUM A NPV	49,148.46
LUXOTTICA GRP SPA EUR.6	77,853.75
LVMH MOET HENNESSY LOUIS VUI EURO.3	970,875.72
LYONDELLBASELL INDU CL A	581,740.84
M & T BANK CORP USD0.5	292,424.80
M3 INC	66,481.93
MACERICH CO/THE USD0.01	111,438.14
MACQUARIE GP LTD NPV	430,272.34
MACY'S INC USD0.01	322,764.88
MAGNA INTERNATIONAL INC (CT)	339,570.68
MAGNIT RUB0.01 (RX)	45,305.05
MAHINDRA & MAHINDRA LTD INRS	43,962.90
MAKITA ELECTRIC WORKS,Y50	144,203.92
MALAYAN BANKING BERHAD,M\$1	197,486.88
MALLINCKRODT PLC W/I USD0.2	67,557.27
MAN GROUP PLC USD0.03428571	43,609.58
MANPOWERGROUP USD0.01	110,501.33
MANULIFE FINANCIAL CORP (CT)	598,561.92
MAPFRE SA EURO.1	67,453.96
MARATHON OIL CORP USD1	436,628.57
MARATHON PETROLEUM COM USD0.01	728,931.93
MARINE HARVEST NOK0.75	143,698.50
MARKEL CORP NPV	205,444.52
MARKS & SPENCER GP GBPO.25	157,609.47
MARRIOTT INTERNATIONAL CL A USD0.01	332,888.16
MARSH & MCLENNAN COM US\$1	454,370.59
MARTIN MARIETTA MATS US\$0.01 COM STK	116,775.18
MARUBENI CORP,Y50	413,660.57
MARUI CO., Y50	92,219.62

MARVELL TECH GRP LTD USD0.002	77,075.20
MASCO CORP,CMN STK US\$1	82,746.81
MASTERCARD INC-CLASS A USD0.0001	1,707,317.24
MATTEL INC,COM US\$1	117,418.71
MAXIM INTERGRATE PROD US\$0.001	167,300.25
MAZDA MOTOR CORP,Y50	181,656.06
MBIA INC COM STK US\$1	42,465.97
MCCORMICK & CO-NON VTG SHS NPV	170,023.27
MCDERMOTT INTL INC USD1	57,977.36
MCDONALD'S CORP COM NPV	1,555,733.50
MCKESSON CORPORATION \$0.01	762,150.81
MDU RESOURCES GRP INC USD1	83,854.73
MEDIATEK INC TWD10	197,161.28
MEDIBANK PRIVATE LTD	86,606.92
MEDIOBANCA SPA EUR0.5	108,093.09
MEDIPAL HLDG CORP NPV	39,344.56
MEDNAX INC USD.01	33,023.03
MEDTRONIC PLC USD0.1	1,587,258.06
MEGA FINANCIAL HLDGS TWD10	138,952.05
MEGGITT PLC GBP0.05	95,921.77
MEIJI HOLDINGS CO LTD	122,251.00
MELROSE INDUSTRIES PLC GBP0.06857143	88,944.10
MERCADOLIBRE INC	99,416.53
MERCK & CO. INC. USD0.5	2,554,780.05
MERCK KGAA NPV ORD SHS	158,163.19
METALURGICA GERDAU PRF NPV	64,410.97
METCASH LTD NPV	49,626.96
METHANEX CORP (CT)	48,539.30
METLIFE INC COM USD0.01	873,747.91
METRO AG	92,666.12
METRO INC CLASS A SUB VTG NP (CT)	113,829.11
METSO OYJ EUR1.7	47,649.90
METTLER-TOLEDO INTL USD0.01	110,888.65
MEXICHEM SAB DE CV	45,759.83
MGM RESORTS INTERNATIONAL USD0.01	188,454.91
MICHAEL KORS HOLDINGS LTD	132,401.31
MICHELIN (CGDE) EUR2	364,440.36
MICRO FOCUS INTERNATIONAL GBP0.1	53,996.15
MICROCHIP TECHNOLOGY USD0.001	132,581.03
MICRON TECHNOLOGY,US\$0.10	633,205.36
MICROSOFT CORP COM USD0.00001	8,660,069.26
MID AMERICA APARTMENT COMM USD0.01	132,695.53
MINEBEA CO,Y50	93,253.23
MIRVAC GROUP	95,172.10
MISUMI GROUP Y50	53,400.98
MITSUBISHI CHEMICAL HOLDINGS (JT)	260,020.16
MITSUBISHI CORP,Y50	843,713.13
MITSUBISHI ELECTRIC, Y50	438,751.01
MITSUBISHI ESTATES, Y50	271,784.86
MITSUBISHI HEAVY INDS,Y50	302,535.35
MITSUBISHI MATERIALS, Y50	76,086.45
MITSUBISHI MOTORS Y50	49,565.00
MITSUBISHI UFJ FINANCIAL	1,697,528.69
mitsui & CO LTD,ORD Y50	696,179.02
mitsui chemicals Y50	59,692.71
mitsui eng & shipbuilding,Y50	45,950.00
mitsui fudosan CO Y50	342,552.99
mitsui O.S.K.LINES,Y50	80,225.65
MIZUHO FINANCIAL G NPV	1,025,101.55
MMC NORILSK NICKEL PJSC RUB1 (RX)	80,993.30
MOHAWK INDUSTRIES INC USD0.01	124,949.33
MOLINA HEALTHCARE INC USD0.001	85,471.63
MOLSON COORS BREWING CO -B USD0.01 (UN)	119,405.76
MONCLER SPA	52,067.81
MONDELEZ INTL INC COM USD0.01	840,756.67
MONDI PLC EUR0.2 (LN)	140,455.09
MONSTER BEVERAGE CORP	171,072.77
MOODY'S CORP USD1	204,103.31
MORGAN STANLEY COM USD0.01	837,789.47
MORRISON (WM) SUPERMKT ORD 10P (UK)	185,463.50
MOSAIC CO/THE WI	259,773.08
MOTOROLA SOLUTIONS INC USD0.01	194,780.93
MS AND AD INSURANCE GROUP HOLDINGS	377,132.07
MSCI INC-A USD0.01	113,322.89
MTN GROUP LTD ZAR0.0001	251,896.87
MTR CORPORATION HKD1	104,507.55

MTS PJSC OJSC RUB0.1 (RX)	96,199.14
MTU AERO ENGINES GMBH	132,869.72
MUNCHENER RUCKVERS NPV VINK, (REGD)	827,294.77
MURATA MANUFACTURING, Y50	349,725.63
MURPHY OIL CORP COM US\$1	157,657.08
MURPHY USA INC	91,058.14
MYLAN NV EURO.01	252,408.11
NABORS INDS LTD COM US\$0.001	49,171.51
NAGOYA RAILROAD CO,Y50	33,288.93
NAMCO BANDAI HLDGS NPV	110,977.86
NAN YA PLASTIC TWD10	162,755.88
NASDAQ STOCK MARKET INC USD0.01	72,532.64
NASPERS LIMITED 'N' ZAR0.02	752,511.37
NATIONAL AUSTRALIA BANK, A\$1	889,632.44
NATIONAL FUEL GAS CO USD1	38,892.81
NATIONAL GRID PLC GBP0.1139535	765,202.16
NATIONAL-OILWELL VARCO COM USD0.01	337,740.32
NATIXIS	113,251.79
NATL BANK OF CANADA COM NPV	266,683.24
NAVIENT CORP USD0.01	101,851.09
NAVISTAR INTL CORP COM US\$0.10	33,300.34
NCR CORP COM US\$1	39,680.98
NCSOFT CORPORATION KRW500	50,645.27
NEC CORP, Y50	163,012.28
NEDBANK GROUP LTD ZAR1	51,940.45
NESTE OIL OYJ EUR3.4	166,076.74
NESTLE SA CHF1 (REGD)	3,422,409.89
NETFLIX INC USD0.001	1,215,173.53
NETWORK APPLIANCE NPV	235,603.21
NEW RESIDENTIAL INVESTMENT USD0.01	40,265.92
NEW WORLD DEVELOPMENT,HK\$1	156,973.76
NEW YORK COMMUNITY BANCORP USD.01	98,324.33
NEWCREST MINING A\$ 0.50	122,129.26
NEWELL BRANDS INC COM USD1	136,685.31
NEWFIELD EXPLORATION USD.01	42,159.40
NEWMONT MINING CORP COM US\$1.6	200,912.47
NEWS CORP CLASS A	99,617.99
NEX GROUP PLC	54,861.92
NEXITY EUR5	36,049.53
NEXON CO LTD	39,868.08
NEXT GROUP ORD GBP0.10	170,840.55
NEXTERA ENERGY INC USD 0.01	996,933.02
NGK INSULATORS,Y50	33,220.30
NGK SPARK PLUG CO,Y50	89,049.63
NHN CORP KRW500	126,638.02
NICE SYSTEMSILS1	51,092.34
NIDEC CORP Y50	336,480.17
NIELSEN HOLDINGS PLC EURO.07	127,019.13
NIKE INC CL 'B' COM NPV (UN)	1,073,637.31
NIKON CORP,ORD YEN50	117,057.63
NINTENDO CO, Y50	351,901.50
NIPPON ELECTRIC GLASS,Y50	46,550.89
NIPPON EXPRESS CO., Y50	104,203.53
NIPPON PAINT,Y50	41,911.47
NIPPON PAPER INDUSTRIES CO L	50,959.21
NIPPON SHEET GLASS,Y50	48,085.47
NIPPON STEEL & SUMITOMO META	392,890.91
NIPPON SUISAN KAISHO,ORD YEN50	34,680.13
NIPPON TEL&TEL,ORD Y50000	535,559.49
NIPPON YUSEN KK,Y50	111,557.10
NISOURCE INC NPV	125,299.26
NISSAN CHEM INDS Y50	53,551.79
NISSAN MOTOR CO,Y50	476,381.94
NISSHIN SEIFIN GRP JPY50	40,897.67
NISSIN FOODS HOLDINGS CO LTD	35,026.45
NITORI CO Y50	77,551.20
NITTO DENKO CORP Y50	156,411.19
NKSJ HOLDINGS INC	324,694.68
NN GROUP NV	339,662.33
NOBLE CORP PLC CHF3.15	124,225.11
NOBLE ENERGY INC USD3.333	235,365.90
NOKIA OYJ (FH)	338,933.23
NOKIA OYJ (FP)	137,615.11
NOKIAN RENKAAT NPV	78,471.80
NOMURA HOLDINGS INC NPV	321,921.34
NOMURA REAL ESTATE HOLDINGS	33,767.86

NOMURA RESEARCH INSTITUTE IN	38,047.98
NORDEUTSCHE AFFINERIE AG	61,333.04
NORDEA BANK AB ORD EURO.39632(SEK QUOTE) (SW (SS)	667,356.57
NORDSTROM INC,COM STK NPV	168,428.82
NORFOLK SOUTHERN CORP,COM US\$1	633,906.67
NORSK HYDRO ASA NOK3.6666	130,203.83
NORTHERN TRUST CP COM US\$1.666	266,598.27
NORTHROP GRUMMAN CORP COM NPV	574,392.78
NORWEGIAN CRUISE LINE HOLDIN	84,818.55
NOVARTIS AG CHF0.5 (REGD)	2,644,591.59
NOVATEK MICROELECTRONICS TWD10	37,191.70
NOVATEK OAO STD RUB0.1 (RX)	104,462.08
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	880,864.72
NOVOZYMES A/S B SHARES DKK2	83,635.40
NRG ENERGY INC USD0.01	234,376.25
NSK Y50	90,803.93
NTN CORP Y50	38,386.15
NTPC LTD INR10	43,996.75
NTT DATA JPY5000	145,899.75
NTT DOCOMO NPV	549,437.50
NUANCE COMMUNICATI COM USD0.001	35,698.92
NUCOR CORPCOM STK US\$0.40	305,332.30
NUTRIEN LTD (CT)	321,287.17
NVIDIA CORP USD0.001	1,289,559.52
NVR INC USD0.01	57,527.90
NXP SEMICONDUCTORS NV	293,980.00
OASIS PETROLEUM INC	43,231.13
OBAYASHI CORP Y50	111,167.03
OBIC CO LTD	46,052.33
OCADO GROUP PLC GBPO.02	33,497.52
OCCIDENTAL PETROL,COM US\$0.20	958,618.36
OCEANEERING INTL,CMN US\$0.25	42,352.85
ODAKYU ELECTRIC RAILWAY CO,Y50	101,234.77
OFFICE DEPOT INC COM US\$0.01	53,606.09
OGE ENERGY CORP, COM USD2.50	69,147.22
OIL & NATURAL GAS CORP INR10	95,404.46
OIL CO. LUKOIL PJSC RUB0.025 (RM)	622,298.19
OIL SEARCH,PGK0.10	101,330.27
OJI PAPER,Y50	129,720.29
OLD DOMINION FREIGHT LINE USD0.1	120,575.26
OLD MUTUAL LTD (SJ)	74,385.86
OLD MUTUAL LTD NPV	141,762.02
OLD REPUBLIC INTL COM US\$1	106,992.92
OLYMPUS CORP NPV	134,098.20
OMEGA HEALTHCARE INV USD0.1	45,027.97
OMNICOM GROUP COM US\$0.15	227,578.16
OMRON CORP JPY50	112,046.79
OMV AG ATS100 (VAR)	167,076.94
ONEOK INC COM NPV	310,836.32
ONEX CORP NPV	57,875.17
ONO PHARMACEUTICAL CO LTD	136,694.99
ORACLE CORP COM STK NPV	1,701,949.08
ORANGE EUR4 (FP)	767,059.22
O'REILLY AUTOMOTIVE INC USD0.01	308,301.15
ORICA LIMITED AUD1.00	88,585.99
ORIENTAL LAND CO Y50	194,558.32
ORIGIN ENERGY NPV(POSTRECON DFD)	215,043.32
ORIX CORP,Y50	344,580.42
ORKLA ASA NOK6.25	45,093.47
ORPEA EUR1.25	43,020.72
ORSTED A/S DKK10	74,928.74
OSAKA GAS CO., ORD Y50	147,234.55
OSHKOSH TRUCK CORP USD0.01	39,550.73
OTP BANK HUF100	60,686.76
OTSUKA HOLDINGS CO LTD	292,732.85
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	381,384.90
OWENS CORNING USD0.001	35,566.95
OWENS ILLINOIS COM US\$0.01	50,708.57
P G & E CORP (UN)	471,453.49
P.T. ASTRA INTL IDR50	61,608.45
PACCAR INCCOM STK US\$12	342,346.01
PACKAGING CORP OF AMERICA USD0.01	116,626.43
PACWEST BANCORP COM NPV	35,219.92
PADDY POWER BETFAIR ORD EURO.09 (LN)	49,495.09
PALO ALTO NETWORKS INC	147,735.80
PANASONIC CORPORATION	496,667.24

PANDORA A/S DKK1	48,192.16
PARK HOTELS & RESORTS INC WI USD0.01	82,634.86
PARKER HANNIFEN,COM NPV	284,374.71
PARKLAND FUEL CORP	43,340.59
PARTNERS GROUP -REG CHF0.01	97,238.72
PAYCHEX INC COM US\$0.01	238,715.12
PAYPAL HOLDINGS INC W/I USD0.0001	972,622.59
PBF ENERGY INC CLASS A USD0.001	104,314.21
PEARSON ORD 25P	206,215.18
PEGATRON CORP TWD10	86,987.91
PEMBINA PIPELINE CORP (CT)	213,909.32
PENTAIR PLC USD0.167	50,496.87
PEOPLE'S INSURANCE CO GROU H CNY1	45,841.90
PEOPLES UTD FINL COM STK USD0.01	94,018.01
PEPSICO INC CAP US\$0.01 2/3	1,996,867.57
PERKINELMER INC COM USD1	41,650.18
PERNOD RICARD EUR1.55	419,978.59
PERRIGO CO PLC	66,175.67
PERSIMMON ORD 10P	122,354.47
PETROBRAS DISTRIBUIDORA SA	35,553.26
PETROCHINA CC1	237,301.74
PETROFAC LTD	63,376.99
PETROL BRASILEIROS PREF NPV	513,042.16
PETROLEO BRASILEIRO SA N/PV	470,424.63
PETROLEUM GEO-SERVICES NOK3	34,067.99
PETRONAS CHEMICALS GROUP BHD MYR0.1	91,243.52
PEUGEOT SA EURI EUR 1	327,232.55
PFIZER INC COM US\$0.05	3,560,861.35
PHILIP MORRIS INTERNAT -W/I	1,702,558.84
PHILLIPS 66	980,994.07
PHOENIX GROUP HOLDINGS EURO.0001	51,417.56
PICC PROPERTY CA 'H' CNY1	94,669.17
PIGEON CORP NPV	44,105.46
PING AN INSURANCE (H) CO NPV	238,051.68
PINNACLE ENTERTAINMENT INC USD0.01	35,532.61
PINNACLE FOODS INC USD0.01	32,980.14
PINNACLE WEST, COM US\$2.50	110,588.39
PIONEER NATURAL RES US\$0.01	294,651.09
PKO BANK PLOSKI SA PLN1	146,910.99
PNC FINANCIAL SVCS COM USD5	867,381.93
POLARIS INDUSTRIES INC USD0.01	83,116.66
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	165,690.69
POPULAR INC USD0.01	48,134.73
PORSCHE AUTO HL SE NON ATG PRF NPV	136,882.59
PORTLAND GENERAL ELECTRIC CO	40,654.58
POSCO KRW5000	429,655.20
POSTAL SAVINGS BANK OF CHI H CNY1	49,761.05
POSTE ITALIANE SPA	90,159.39
POWER ASSETS HOLDINGS LTD HKD1	107,780.31
POWER CORP CANADA,COM NPVSUBORD VOTING	148,518.43
POWER FINL CORP,COM NPV	105,792.73
POWSZECHNY ZAKLAD UBEZPIECZE	120,541.29
PPG INDS,COM STK US\$1.666	307,696.92
PPL CORP COM USD0.01	347,265.05
PRAXAIR INC COM NPV	512,451.15
PRESIDENT CHAIN CORP TWD10	82,089.60
PRINCIPAL FINANCIAL GP USD0.01	244,443.52
PROCTER & GAMBLE CO/THE USD1 (UN)	2,893,716.00
PROGRESSIVE CORP(OHIO) COM \$1	565,423.15
PROLOGIS INC USD0.01	484,300.55
PROSIEBEN SAT.1 MEDIA AG REG	106,863.42
PROSPERITY BANCSHARES INC USD1	32,874.89
PROVIDENT FINL ORD GBX 20.727272	33,467.64
PROXIMUS SA NPV	43,989.52
PRUDENTIAL CORP ORD 5P	951,852.59
PRUDENTIAL FIN INC USD 0.01	827,689.30
PRYSMIAN SPA EURO.1 (IM)	87,617.52
PTC INC	91,071.89
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	156,412.29
PTT GLOBAL CHEMICAL PCL FOR	107,981.46
PTT PCL/FOREIGN THB1	491,033.32
PUBLIC BANK NHD MYR1 (MALAYSIA)	249,792.95
PUBLIC SERVICE ENTCOM STK NPV	413,623.59
PUBLIC STORAGE INC USD.1	314,056.51
PUBLICIS GROUPE SA EURO.4	164,848.01
PULTE GROUP INC USD0.01	90,932.38

PVH CORP USD1	147,540.61
QANTAS AIRWAYS NPV	53,720.02
QBE INSURANCE GROUP LTD (AU)	246,778.05
QEP RESOURCES INC	46,678.02
QIAGEN N.V. EURO.01 (GY)	93,891.51
QORVO INC COM USD0.0001	116,581.90
QUAL COMM INC STK US\$0.0001	1,439,962.64
QUANTA COMPUTER INC TWD10	87,648.20
QUANTA SERVICES INC USD00001	59,043.96
QUEST DIAGNOSTICS COM US\$0.01	197,976.08
QUILTER PLC GBP0.01	44,997.60
QURATE RETAIL GROUP INC USD0.01	173,832.32
RAIFFEISEN INTL BK INTL NPV	47,939.36
RAKUTEN INC COM STK	45,714.57
RALPH LAUREN CORP USD0.01	138,823.27
RAMSAY HEALTHCARE NPV	37,230.47
RANDGOLD RESOURCES ORD USD0.05	48,369.08
RANDSTAD HLDGS NV EURO.10	97,654.06
RAYMOND JAMES FINANCIAL USD.01	135,767.79
RAYONIER INC COM US\$0.01	32,889.12
RAYTHEON COM STK USD0.01	688,238.75
REALOGY HOLDINGS CORP USD0.01	35,870.83
REALTY INCOME CORP USD1	180,001.40
RECKITT BENCKISER ORD GBP0	705,132.95
RECRUIT HOLDINGS CO LTD	405,550.67
RED ELECTRICA CORPORACION SA EURO.5	127,702.97
RED HAT ORD USD0.0001	176,473.12
REGENCY CENTERS CORP USD0.01	72,218.21
REGENERON PHARMACEUTICALS	287,095.53
REGIONS FINANCIAL COM USD0.625	314,767.39
REINSURANCE GRP OF AM US\$0.01	85,461.73
RELIANCE INDUSTRIES LTD INR10	320,156.33
RELIANCE STEEL AND ALUMINUM	67,743.92
RELX PLC GBP0.1444	373,827.64
REMGRO ZAR0.01	87,021.44
RENAISSANCERE HLDGS LTD USD1	79,884.60
RENAULT ORD EUR3.81	367,079.24
RENESAS ELECTRONICS CORP	33,245.25
RENGO CO Y50	37,154.05
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	55,401.78
REPSOL SA (RG) EUR1	643,986.81
REPUBLIC SERVICES INC USD0.01	221,367.71
RESMED INC USD0.004	119,201.90
RESONA HLDGS INC NPV	266,100.70
RESTAURANT BRANDS INTERN (CT)	102,004.40
REXEL SA EUR5	121,500.61
RHEINMETALL AG DEM5	33,747.70
RICOH CO., Y50	213,190.62
RIGHTMOVE ORD GBP0.001	41,254.89
RIO TINTO NPV	361,201.57
RIO TINTO PLC GBp0.1 (LN)	907,268.74
RIOCAN REAL ESTATE INV TST NPV	105,602.12
RITE AID CORP US\$1.00	62,115.43
ROBERT HALF INTL COM US\$1	108,709.52
ROCHE HLDGS AG CHF100 (BR)	50,330.54
ROCHE HLDGS AG GENUSSSCHEINE, NPV	2,281,393.02
ROCKWELL AUTOMATION COM USD1	251,957.23
ROCKWELL COLLINS I COM USD0.01	236,660.26
ROGERS COMMUNICATIONS INC-B (CT)	285,077.68
ROHM COM Y50	87,461.69
ROLLINS INC USD1	42,950.57
ROLLS ROYCE ORD GBP1.50	355,491.95
ROPER INDUSTRIES INC USD0.01	290,488.19
ROSNEFT OIL COMPANY RUB0.01 (RX)	163,816.93
ROSS STORES,CMN US\$0.01	343,459.12
ROWAN COMPANIES PLC-A	45,719.06
ROYAL BANK OF CANADA (CT)	1,733,819.37
ROYAL BANK OF SCOTLAND GROUP GBP1	233,596.21
ROYAL CARIBBEAN CRUISES LTD (UN)	223,444.04
ROYAL DUTCH SHELL PLC-A SHS EURO.07 (LN)	560,791.20
ROYAL DUTCH SHELL PLC-A SHS EURO.07 (NA)	2,331,902.08
ROYAL DUTCH SHELL PLC-B SHS EURO.07 (LN)	3,173,581.74
ROYAL MAIL PLC	113,763.87
RPM INTERNATIONAL INC USD0.01	54,557.99
RSA INSURANCE GROUP PLC GBP0.01	118,261.98
RWE AG NPV	503,910.94

RYDER SYSTEM INC,COM US\$0.50	59,711.78
RYOHIN KEIKAKU CO Y50	50,866.22
S&P GLOBAL INC USD1	428,489.46
SAFRAN EUR0.20	533,252.62
SAGE GROUP PLC/THE GBP0.01	98,805.35
SAINSBURY (J) ORD GBP0.28571428	262,943.94
SAIPEM SPA	43,192.63
SALESFORCE.COM NPV	909,500.76
SALZGITTER AG NPV	47,530.95
SAMPO OYJ SER'A'NPV	356,525.95
SAMSONITE INTERNATIONAL SA USD0.01	34,927.47
SAMSUNG BIOLOGICS CO LTD KRW2500	47,114.06
SAMSUNG C&T CORPORATION	117,501.22
SAMSUNG ELECT PFD KRW5000	418,182.92
SAMSUNG ELECTRO-MECH KRW5000	120,180.65
SAMSUNG ELECTRONIC KRW5000	2,947,498.65
SAMSUNG FIRE+MARINE KRW5000	152,100.33
SAMSUNG HEAVY INDS KRW5000	41,534.72
SAMSUNG LIFE INSURANCE CO KRW500	113,261.69
SAMSUNG SDI KRW5000, KRW5000	171,827.35
SAMSUNG SDS CO LTD KRW500	47,617.31
SANDS CHINA LTD USD0.01	146,966.71
SANDVIK AB NPV (POST SPLIT)	248,533.57
SANLAM ZAR0.01	155,298.58
SANMINA CORP USD0.01	32,903.18
SANOFI EUR2 (FP)	1,688,950.05
SANTANDER CONSUMER USA HOLDI	49,400.09
SANTEN PHARMACEUTICAL,Y50	42,773.55
SANTOS,A\$0.25	160,297.61
SAP AG NPV	1,245,053.23
SAPPI R1	43,617.35
SAPUTO GROUP INC	47,847.92
SARTORIUS AG-VORZUG	41,224.58
SASOL NPV	455,532.16
SBA COMMUNICATIONS CORP USD0.01	133,859.61
SBERBANK RUB3 (RX)	314,957.17
SBI HOLDINGS INC NPV	114,686.18
SCANA CORP NPV	114,011.71
SCENTRE GROUP	218,964.28
SCHINDLER-HLDG AG CHF0.1 9REGD)(POST-SUBD)	33,303.87
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	114,789.43
SCHLUMBERGER LTD USD0.01 (UN)	1,187,524.29
SCHNEIDER SA ELECTRIC EUR8.00 (FP)	662,513.32
SCHWAB(Charles) CORP US\$0.01	569,427.08
SCOR SE EUR7.876972 (FP)	170,712.21
SEAGATE TECHNOLOGY USD0.00001	256,781.91
SEALED AIR CORP COM USD0.01	46,207.89
SEAWORLD ENTERTAINMENT INC	44,577.71
SEB SA EUR1.00	34,197.66
SECOM CO,Y50	219,534.87
SECURITAS AB SWKR1 SER 'B'	105,980.59
SEEK LTD NPV	38,071.95
SEGRO PLC ORD GBP0.10	94,169.72
SEI INVESTMENTS CO USD.01	55,354.06
SEIKO EPSON CORP NPV	34,230.30
SEINO HOLDINGS NPV	33,942.44
SEKISUI CHEMICAL, Y50	106,295.32
SEKISUI HOUSE, ORD Y50	168,318.99
SEMBCORP INDUSTRIE SHD0.25 (POST REORG)	40,104.35
SEMPRA ENERGY CORP COM NPV	384,295.39
SENIOR HOUSING PROP TST USD0.01	43,161.94
SENSATA TECHNOLOGIES HOLDING EURO.01	95,222.88
SERVICE CORP INT,COM US\$1	42,227.12
SERVICEMASTER GLOBAL HOLDING	34,057.05
SERVICENOW INC USD0.001	250,756.62
SES (FP)	98,287.88
SES (LX)	56,303.84
SEVEN & I HOLDINGS NPV	588,236.12
SEVERN TRENT PLC GBP0.9789	103,224.20
SEVERSTAL RUB0.01 (RX)	43,595.75
SGS HOLDING SWF20 (REGD)	154,854.17
SHAW COMMUNICATIONS 'B'	136,582.14
SHERWIN WILLIAMS,CMN US\$1	355,812.61
SHIKOKU ELECTRIC POWER,Y500	42,369.75
SHIMADZU CORP NPV	62,951.60
SHIMANO INC Y50	128,280.01

SHIMAO PROPERTY HOLDINGS CNY0.1	43,275.92
SHIMIZU CONSTRUCTION CO,Y50	92,237.91
SHIN KONG FIN HLDG CO TWD10	43,492.26
SHINETSU CHEMICAL, Y50	432,278.97
SHINHAN FIN GROUP KRW5000	317,599.88
SHINSEI BANK LTD	34,165.47
SHIONOGI & CO,Y50	202,551.10
SHIRE ORD GBP0.05	595,598.44
SHISEIDO CO,Y50	328,396.81
SHIZUOKA BANK,ORD Y50	75,248.62
SHOPIFY INC CLASS A (US)	104,230.67
SHOPRITE HLDGS LTD ZAR0.011	84,561.51
SHOWA DENKO KK,Y50	142,225.19
SHOWA SHELL SEKIYU,ORD Y50	51,018.92
SIAM CEMENT CO THB1 (NVDR)	47,557.04
SIAM CEMENT CO THB1(ALIEN MARK, ET)	37,730.11
SIAM COMM BANK THB10 (ALIEN)	189,526.44
SIEMENS AG-REG (GY)	1,532,800.43
SIEMENS HEALTHINEERS AG	42,582.78
SIGNET JEWELERS LTD USD0.18 (US)	53,760.52
SIKA AG REG CHF0.01	195,267.56
SILLAJEN INC KRW500	35,698.52
SIME DARBY BERHAD	38,464.52
SIME DARBY PLANTATION BHD MYR0.5	32,979.83
SIMON PROPERTY COM USD0.0001	634,852.80
SINGAPORE PRESS HLDGS SGD0.2	32,951.62
SINGAPORE TECH ENGINE SG\$0.10	34,425.74
SINGAPORE TELECOM LTD (SG)	290,978.26
SINO LAND CO. HK\$1.00	72,912.21
SINOPHARM GROUP CO-H	62,558.73
SIRIUS XM HOLDINGS INC USD0.001	59,363.35
SJM HOLDINGS LTD HKD1	37,613.08
SK C&C CO LTD	130,822.85
SK ENERGY CO LTD NPV	266,698.49
SK HYNIX INC KRW5000 (KP)	442,942.78
SK TELECOM KRW500	123,416.26
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	305,568.14
SKANSKA AB SER 'B' SEK3 (SWEDEN)	125,408.12
SKF AB SER 'B' NPV (POST SPLIT)	131,659.93
SKY PLC ORD GBP0.50	131,747.81
SKYWORKS SOLUTIONS USD0.25	119,270.33
SL GREEN REALTY CORP USD0.01	119,429.35
SLM CORP USD0.2	53,600.85
SM ENERGY CO	47,914.73
SMC CORP Y50	202,628.95
SMITH & NEPHEW ORD USD0.20	194,161.96
SMITHS GROUP ORD GBP 0.375	120,311.96
SMUCKER (JM) CO COM NPV	162,026.11
SMURFIT KAPPA GROUP PLC EURO.001 (LN)	165,199.19
SNAM SPA EUR1	147,788.73
SNAP-ON INC COM STK US\$1	116,288.35
SNC-LAVALIN GROUP INC NPV	97,110.90
SOC GENERALE ORD SHS EUR1.25	908,733.96
SODEXO	149,874.83
SOFTBANK GROUP CO NPV	1,277,875.52
S-OIL CORP KRW2500	100,871.75
SOJITZ HOLDINGS CP NPV	99,091.55
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	168,622.97
SONIC HEALTHCARE AUD0.20	110,576.01
SONOCO PRODUCTS CO COM NPV	52,201.40
SONOVA HOLDING AG REG CHF0.05	109,480.96
SONY CORP, Y50	1,168,177.74
SONY FINANCIAL HLDGS INC	55,366.18
SOUTH32 LTD (AT)	183,263.35
SOUTHERN CO COM US\$5	732,306.96
SOUTHWEST AIRLINES COM US\$1	102,015.60
SPIRAX SARCO ENGINEERING PLC GBP0.269231	51,822.24
SPIRIT AEROSYSTEMS HOLD-CL A NPV	53,707.87
SPIRIT REALTY CAPITAL INC USD0.01	37,429.95
SPLUNK INC USD0.001	128,268.09
SPRINT CORP W/I USD0.01	41,156.31
SPX FLOW INC W/I USD0.01	37,371.88
SQUARE INC A USD0.000001	202,591.56
SS&C TECHNOLOGIES HOLDINGS	86,135.11
SSE PLC GBP 0.5	387,425.44
ST JAMES'S PLACE ORD 15P	105,872.41

STANDARD BK GR LTD ZAR0.10	246,542.08
STANDARD CHARTERED PLC USD0. (LN)	561,063.81
STANDARD LIFE PLC GBPO.122222	210,126.25
STANLEY BLACK & DECKER INC USD2.5	252,812.39
STANLEY ELECTRIC,ORD Y50	37,448.61
STARBUCKS CORP	734,965.96
STARWOOD PROPERTY TRUST INC USD0.01	50,563.28
STATE BANK OF INDIA INR1	77,503.48
STATE STREET CORP COM US\$1	385,218.29
STEEL DYNAMICS INC USD0.01	111,351.33
STEINHOFF INTERNATIONAL H NV (SJ)	54,244.58
STERICYCLE INC USD0.01	35,541.86
STERIS PLC GBPO.1	43,545.41
STMICROELECTRONICS NV EUR1.0 (FP)	130,535.66
STOCKLAND NPV	135,527.67
STORA ENSO OYJ NPV SER 'R'	182,029.61
STOREBRAND AS 'A' NWKRS	67,887.82
STRAUMANN HOLDING AG-REG CHF 0.1	57,407.62
STRYKER CORP COM US\$0.10	568,503.71
SUBSEA 7 SA USD2	57,432.15
SUEZ ENVIRONNEMENT EUR4	118,311.62
SUMITOMO CHEMICAL CO,Y50	187,184.22
SUMITOMO CORP, Y50	404,139.80
SUMITOMO ELECTRICAL, ORD Y50	249,087.13
SUMITOMO FORESTRY,ORD Y50	47,187.35
SUMITOMO HEAVY INDS,Y50	42,816.67
SUMITOMO METAL MINING, Y50	147,054.00
SUMITOMO MITSUI FIN GRP NPV	1,175,149.61
SUMITOMO MITSUI TRUST HOLDINGS	343,563.46
SUMITOMO REALTY & DEV,ORD Y50	219,396.45
SUMITOMO RUBBER Y50	35,291.32
SUN HUNG KAI PROPERTIES,HK\$0.5	369,901.30
SUN LIFE FINANCIAL INC (CT)	404,559.52
SUNCOR ENERGY INC (CT)	972,330.30
SUNCORP GROUP LTD (AU)	247,242.78
SUNTORY BEVERAGE & FOOD LTD	38,906.72
SUNTRUST BANKS ,CMN US\$1	441,556.36
SUPERVALU INC USD0.01	70,201.08
SURGUTNEFTEGAS OJSC RUB1 (RX)	125,739.85
SUZANO PAPEL E CELULOSE SA	40,623.31
SUZUKEN CO LTD JPY50	44,554.12
SUZUKI MOTOR CORP Y50	332,539.12
SVB FINANCIAL GROUP USD.001	179,728.92
SVENSKA CELLULOSE AB B SHS	100,996.67
SVENSKA HANDELSBANKEN A SHS	338,361.96
SWATCH GRP AG-B CHF2.25	157,906.57
SWEDBANK AB A SHARES	457,817.83
SWEDISH MATCH SEK1.20	118,904.34
SWIRE PACIFIC 'A' ORD HK\$0.60	95,087.70
SWIRE PROPERTIES LTD HKD1	34,037.53
SWISS LIFE HOLDING AG	251,341.18
SWISS PRIME SITE CHF25.6	101,363.41
SWISS RE AG ORD SHS CHF0.1	699,573.73
SWISSCOM AG CHF9 (REGD)	176,626.24
SYDNEY AIRPORT NPV(STAPLED SECURITY)	40,548.99
SYMANTEC CORP. COM US\$0.01	205,056.23
SYMRISE AG	120,208.11
SYNCHRONY FINANCIAL USD0.001 (UN)	387,844.24
SYNOPSIS COM STK US\$0.01	146,881.10
SYSCO CP,US\$1	517,492.60
SYSMEX CORP NPV	120,048.57
T & D HOLDINGS NPV	225,205.58
T GARANTI BANKASI TRY1	48,258.51
T MOBILE US INC USD0.0001	289,766.98
T ROWE PRICE GROUP INCUSD0.2	303,433.57
TAB CORP HLDGS A\$1	48,551.11
TAIHEIYO CEMENT CORP	44,778.19
TAISEI CORP,ORD Y50	130,412.04
TAISHIN FINANCIAL TWD10	34,559.00
TAISHO PHARMACEUTICAL HOLDIN	37,921.08
TAIWAN CEMENT TWD10	95,154.36
TAIWAN COOPERATIVE FINANCIAL	39,993.21
TAIWAN MOBILE CO TWD10	78,483.62
TAIWAN SEMICONDUCTOR TWD10	2,362,316.89
TAKASHIMAYA CO,Y50	35,147.47
TAKEDA PHARMACEUTICAL NPV	504,432.15

TAKE-TWO INTERACTIVE USD.01	114,614.14
TALANX AG	34,458.28
TAPESTRY INC USD0.01	200,256.41
TARGA RESOURCES CORP USD0.001	146,921.12
TARGET CORP USD0.1669	920,633.60
TATA CON SVS INR1	99,840.31
TATA MOTORS LTD INR2	42,572.31
TATA STEEL LTD INR10 (IN)	33,417.52
TATE & LYLE ORD 25P	53,883.49
TATNEFT CLS RUB1 (RX)	136,157.25
TATUNG CO LTD TWD10	37,554.14
TAYLOR WIMPEY GBP0.01	96,998.80
TD AMERITRADE HLDG USD0.01	144,121.63
TDK CORP (JT)	223,928.43
TE CONNECTIVITY LTD CHF1.37	353,913.89
TECH DATA CORP USD0.0015	90,957.27
TECHNIPFMC PLC USD1 (FP)	206,615.60
TECHTRONIC INDUSTRIES HKD0.1	58,784.24
TECK RESOURCES LTD-CLS B (CT)	210,701.91
TEGNA INC USD1	33,799.31
TEIJIN, Y50	33,799.63
TELE2 AB B SHS	45,916.60
TELECOM CORP OF NEW ZEALAND (NZ)	81,315.80
TELECOM ITALIA DI RISP EUR.55	71,884.52
TELECOM ITALIA SPA NPV	193,595.16
TELEF BRASIL	53,820.08
TELEFLEX INC USD1	88,832.96
TELEFONICA DEUTSCHLAND HOLDI	33,296.31
TELEFONICA SA EUR1	1,076,436.08
TELEKOMUNIKASI INDONESIA PER IDR50	84,048.45
TELENOR NOK10,000	240,881.70
TELEPERFORMANCE EUR2.5	79,207.05
TELEPHONE AND DATA SYSTEMS USD0.01	56,312.67
TELIA CO AB (\$S)	284,784.25
TELSTRA CORP LTD NPV	241,563.34
TELUS CORPORATION COM NPV (NON CANADIAN)	140,363.51
TEMENOS GROUP AG CHF5	69,832.44
TENAGA NASIONAL BHD. MY\$1	241,600.60
TENARIS SA USD1 (IM)	71,409.86
TENARIS SA-AD, 1 ADR REPR 2 ORD SHS	53,052.08
TENCENT HOLDINGS LTD HKD0.00002	132,853.76
TENET HEALTHCARE CORP USD0.05	142,013.47
TENNECO AUTOMOTIVE COM US\$0.01	39,458.72
TEREX CORP COM US\$0.01	39,247.58
TERNA SPA	122,554.92
TERUMO,ORD Y50	209,979.30
TESCO ORD 5P	764,579.68
TESLA MOTORS INC USD0.001	262,584.73
TEVA PHARMA ILS0.1 UTS	486,196.31
TEXAS INSTRUMENTS INC USD1 (US)	1,072,480.35
TEXTRON INC, COM STK US\$0.125	239,658.47
TFI INTERNATIONAL INC	33,041.78
TGS NOPEC GEOPHYSICAL CO ASA NOK0.25	52,772.59
THAI OIL PCL-FRGN NPV	38,923.32
THALES EUR3	163,797.84
THERMO ELECTRON COM US\$1	981,086.47
THOMSON REUTERS CORP (CT)	195,388.66
THYSSEN KRUPP AG NPV	250,697.82
TIFFANY & CO USD0.01	116,779.14
TINGYI HOLDINGS CORP US\$0.005	32,863.00
TIS INC. NPV	42,805.87
TJX CO COM US\$1	793,937.03
TOBU RAILWAY,Y50	82,185.01
TOHOKU ELECTRIC POWER,ORD Y500	102,737.16
TOKIO MARINE HLDG NPV	611,293.38
TOKYO ELEC POWER CO,Y500	285,143.98
TOKYO ELECTRON,Y50	207,545.43
TOKYO GAS CO,Y50	201,573.29
TOKYU CORP, Y50	145,041.20
TOKYU FUDOSAN HOLDINGS CORP	42,695.10
TOLL BROTHERS INC USD0.01	69,451.00
TOPPAN PRINTING,ORD Y50	57,019.71
TORAY INDUSTRIES, Y50	188,780.91
TORCHMARK CORP,COM US\$1	104,177.97
TORONTO-DOMINION BANK (CT)	1,626,543.62
TOSHIBA CORP, Y50	296,182.15

TOSOH CORP,ORD Y50	37,912.71
TOTAL SA EUR2.5 (FP)	3,347,871.23
TOTAL SYS SVCS USD1	174,920.36
TOTO,Y50	77,058.66
TOYO SEIKAN KAISHA, Y50	42,628.84
TOYOTA INDUSTRIES CORP JPY50	182,560.90
TOYOTA MOTOR CO,Y50	3,005,051.76
TOYOTA TSUSHO CORP Y50	175,918.58
TRACTOR SUPPLY CO US\$0.008	122,121.61
TRANSCANADA CORP (CT)	506,364.49
TRANSDIGM GROUP INC USD0.01	238,070.48
TRANSOCEAN LTD CHF15 (UN)	237,950.49
TRANSUNION USD0.01	99,073.30
TRANSURBAN GROUP NPV, (POST RECON) (AUSTRALIA)	235,003.58
TRAVELERS CO INC COM NPV	630,288.41
TRAVIS PERKINS ORD 10P	34,883.27
TREASURY WINE ESTATES LTD	66,999.08
TRELLEBORG AB 'B' SWKR25	37,580.18
TREND MICRO Y50	89,364.68
TRIBUNE MEDIA CO A	44,717.94
TRIMBLE NAVIGATION COM NPV	117,124.70
TRINITY INDUSTRIESCOM STK US\$1	54,524.64
TRINSEO SA USD0.01	35,307.59
TRIPADVISOR INC USD0.001	38,334.98
TSURUHA HOLDINGS INC NPV	33,745.21
TUI AG DI (LN)	54,471.09
TUI AG NPV (GY)	39,405.17
TULLOW OIL PLC GBp0.1 (LN)	41,772.25
TUPRAS (T PETR RAF) TRY1	46,930.47
TURK HAVA YOLLARI AO TRY 1	41,551.71
TURKCELL ILETISIM TRY1	33,061.53
TWENTY FIRST CENTURY FOX B USD0.01	292,750.68
TWENTY FIRST CENTURY FOX INC USD0.01	516,329.13
TWITTER INC USD0.000005	183,224.77
TWO HARBORS INVESTMENT CORP	44,540.74
TYSON FOODS INC CL 'A' COMUS\$0.10	251,961.24
UBE INDUSTRIES, Y50	45,919.68
UBI BANCA SCPA EUR2.50	80,617.70
UBISOFT ENTERTAINMENT EUR0.0775 (FP)	67,090.96
UBS GROUP AG 0.1 (SE)	909,521.93
UCB NPV	136,512.15
UDR INC COM USD0.01	123,537.21
UGI CORP COMMON NPV	71,081.71
ULTA SALON COSMETICS & FRAGR USD0.01	119,323.49
ULTRAPAR PARTICIPACOES SA	58,674.33
UMICORE	166,329.47
UMPQUA HOLDINGS CORP NPV	34,219.84
UNI CHARM CORP. Y50	132,803.11
UNIBAIL RODAMCO WESTFIELD EURO.5 (NA)	360,281.02
UNIBAIL RODAMCO WFIELD CDI	54,018.34
UNICREDIT SPA	804,867.17
UNILEVER NV CVA EURO.16	1,084,313.23
UNILEVER PLC ORD GBP0.031111	790,080.69
UNION PACIFIC CORP COM US\$2.50	1,474,406.97
UNIPER SE	234,438.07
UNIPOL GRUPPO FINANZIARIO SP	90,701.66
UNIPOLSAI ASSICURAZIONI SPA	51,939.95
UNI-PRESIDENT ENTERPRISESTD10	180,618.14
UNITED CONTINENTAL HOLDINGS USD0.01	130,699.21
UNITED INTERNET AG REG SHS NPV	40,597.50
UNITED MICROELECTRONICS CORPTWD10	127,929.27
UNITED OVERSEAS BK,SIN\$1	378,752.71
UNITED PARCEL SERVICE - CL BUSD0.01	1,066,460.19
UNITED RENTALS INC USD0.01	185,550.97
UNITED STATES STEEL CORP USD1	60,454.21
UNITED TECHNOLOGIES CORP USD1	1,473,459.02
UNITED UTILITIES G ORD GBP5.00	96,278.62
UNITEDHEALTH GROUP INC USD0.01US\$0.01	2,907,266.25
UNIVAR INC USD0.01	34,231.50
UNIVERSAL HEALTH SVCS B USD.01	150,605.69
UNUM GROUP COM USD0.10	125,416.25
UPM KYMMENE OY EURNPV	325,751.88
URBAN OUTFITTERS INC USD0.0001	32,962.20
US BANCORP COM USD0.01	1,133,555.32
US FOODS HOLDING CORP	69,291.29
VAIL RESORTS COM US\$0.01	80,536.64

VALE RIO DOCIE (CIA) COM NPV	883,797.30
VALEO SA EUR1	148,762.15
VALERO ENERGY CORP USD0.01	1,047,917.13
VALLOUREC EUR4	37,945.16
VARIAN MEDICAL SYSTEMS INC USD1	114,350.18
VECTREN CORPORATION	45,400.54
VEDANTA LTD ORD INR10	42,357.64
VENTAS INC COM. USD 0.25	284,110.35
VEOLIA ENVIRONMENT EURS	259,261.36
VEONEER INC USD1	70,233.03
VEREIT INC USD0.01	115,300.85
VERISIGN INC USD0.001 (US)	123,942.97
VERISK ANALYTICS INC-CLASS A USD 0.001	141,304.79
VERIZON COMMS COM USD0.10 (UN)	3,617,245.45
VERTEX PHARMACEUTICALS USD0.01	359,254.43
VESTAS WIND SYSTEM DKK10	141,316.96
VF CORP,COM STK NPV	368,137.37
VIACOM INC NEW CL'B'NON-VTG USD0.01	239,001.70
VICINITY CENTRES	77,574.03
VIFOR PHARMA AG CHF0.01	98,712.84
VINCI EUR 2.50	735,240.96
VISA INC-CLASS A SHRS	2,318,842.02
VISTEON CORP	39,038.47
VISTRA ENERGY CORP	178,745.43
VIVENDI SA EUR5.50	545,182.15
VMWARE INC-CLASS A	80,029.15
VODACOM GROUP (PTY) LTD	83,439.10
VODAFONE GROUP PLC USD0.2095	1,414,294.53
VOESTALPINE AG NPV	98,591.93
VOLKSWAGEN AG NON VTG PRF NPV	861,244.21
VOLKSWAGEN AG ORD NPV	154,802.71
VOLVO AB SER'B' NPV (POST SPLT)	430,240.34
VONOVIA SE	306,674.70
VORNADO REALTY TST COM US\$0.04	169,269.31
VOYA FINANCIAL INC USD0.01	198,325.88
VTB BANK PJSC RUB0.01((RX)	61,649.80
VULCAN MATERIALS,COM US\$1	141,847.18
WABTEC CORP USD0.01	67,021.10
WALGREENS BOOTS ALLIANCE INC USD0.01	969,543.13
WALMART DE MEXICO SER V	239,259.65
WAL-MART STORES,COM US\$0.10	2,333,603.17
WANT WANT CHINA HOLDINGS USD0.02	66,760.95
WARTSILA OYJ ABP SER 'B' EUR3.50	65,736.23
WASTE CONNECTIONS INC (CT)	194,816.18
WASTE MANAGEMENT INC USD0.01	492,845.11
WATERS CORP COM US\$0.01	109,768.42
WEATHERFORD INTERNATIONAL PL USD1	79,887.52
WEC ENERGY GROUP INC USD0.01	267,403.85
WEIR GROUP ORD 12.5P	75,390.04
WELLCARE HEALTH PLANS INC USD0.01	215,325.72
WELLS FARGO & CO COM USD1 2/3	3,561,151.49
WELLTOWER INC USD1	368,878.23
WENDEL EUR4	51,492.13
WESCO INTERNATIONAL INC USD0.01	50,699.49
WESFARMERS LTD NPV	657,876.56
WEST JAPAN RAILWAY JPY50000	231,146.06
WESTERN DIGITAL CORP USD.01	243,896.38
WESTERN UNION COMP COM STK USD0.01	138,027.23
WESTON(GEORGE),COM NPV	57,601.44
WESTPAC BANKING CORP (AU)	1,042,927.26
WESTROCK CO COM USD0.01	163,666.34
WEX INC USD0.01	33,272.27
WEYERHAUSER CO,COM US\$1.25	296,052.19
WH GROUP LTD USD0.0001	42,903.40
WHARF HDGS,HK\$1	61,879.29
WHARF REAL ESTATE INVESTMENT	136,248.39
WHEATON PRECIOUS METALS CORP (CT)	56,938.73
WHEELOCK & COMPANY HK\$0.50	35,889.75
WHIRLPOOL CORP, COM STK US\$1	140,167.44
WHITBREAD ORD GBP 0.76797385	151,124.48
WHITING PETROLEUM CORP USD0.001	110,095.05
WILLIAM HILL ORD 10P	35,647.17
WILLIAMS COMPANIES COM US\$1	421,740.30
WILLIAMS SONOMA USD.01	46,858.75
WILLIS TOWERS WATSON PLC USD0.000304635	191,768.72
WILMAR INTERNATIONAL LTD SGD0.5	86,458.66

WIPRO LTD INR2	37,418.70
WIRECARD AG NPV	181,810.60
WISTRON CORP TWD10	49,433.67
WOLTERS KLUWER CVA EUR0.12	200,867.08
WOLVERINE W/WIDE INC USD1	32,817.85
WOOD GROUP (JOHN) PLC GBP0.03333333	88,712.17
WOODSIDE PETROLEUM,ORD A\$0.50	499,776.89
WOOLWORTHS A\$0.25	424,675.13
WOORI BANK KRW5000	147,173.80
WORKDAY INC	155,018.75
WORLD FUEL SERVICES USD0.01	70,429.12
WORLDPAY INC USD0.00001 (US)	211,200.94
WORLEY PARSONS LTD NPV	74,917.03
WP CAREY INC	42,454.44
WPP PLC GBP0.1	274,540.13
WPX ENERGY INC W/I	50,705.32
WYNDHAM HOTELS & RESORTS INC USD0.01	39,619.81
WYNN RESORTS LTD USD0.01	184,856.44
XCEL ENERGY USD2.5	354,315.97
XEROX CORP USD1	140,580.19
XILINX INC COM US\$0.01	190,792.01
XPO LOGISTICS INC 0.001	150,164.91
XYLEM INC W/I	104,652.32
YAGEO CORPORATION TWD10	42,430.17
YAHOO JAPAN CORP JY50000	62,914.05
YAKULT HONSHA, Y50	73,326.05
YAMADA DENKI CO Y50	48,949.38
YAMAHA CORP,Y50	102,800.41
YAMAHA MOTOR,Y50	128,556.20
YAMANA GOLD INC (CT)	34,916.58
YAMATO HOLDINGS CO NPV	203,050.98
YANDEX NV A EUR0.01	63,630.60
YARA INTERNATIONAL ASA	196,650.03
YASKAWA ELECTRIC, Y50	57,728.26
YOKOGAWA ELECTRIC,ORD Y50	38,037.51
YOKOHAMA RUBBER CO,ORD Y50	37,700.07
YUANTA FINANCIAL HOLDING CO LT TWD10	89,872.41
YUM BRANDS NPV	353,068.34
YUM CHINA HOLDINGS INC USD0.01	145,575.11
ZALANDO SE	37,214.14
ZEBRA TECH CP CL-A USD0.01	36,255.97
ZILLOW GROUP INC C	39,286.96
ZIMMER HLDGS INC COM USD0.01 (UN)	306,531.85
ZIONS BANKCORPORATION NPV	109,806.73
ZOETIS INC USD0.01	358,007.52
ZOZO INC	40,149.70
ZURICH FINANCIAL SERVICES AG CHF0.1	1,114,421.11
Grand Total	659,869,801.26

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