

## Unitised Equity Funds

As at 31 December 2019 the Cheshire Pension Fund invested in three unitised equity funds, one passive fund managed by Legal and General, one passive Climate Factor Fund managed by LGPS Central and one active equity fund managed by LGPS Central. The investment objective for the two passive funds is to passively track the appropriate equity index. In all three funds, the Pension Fund investment is in units of the fund and therefore it does not directly own the underlying company equities. In the interests of transparency the following is an aggregate 'look through' into the underlying equity exposure.

### Total Holdings as at 31 December 2019

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	23,379
3I GROUP ORD GBP0.738636	881,282
3M CO COM	2,669,526
3M CO USD0.01 (US)	117,036
A P MOLLER MAERSK A DKK1000	9,081
A2A SPA EUR0.52	230,185
AAC TECHNOLOGIES HOLDINGS IN	9,784
AAREAL BANK AG NPV	8,814
ABB LTD CHF0.12 (REGD)	223,834
ABB LTD-REG CHF1.03 (SE)	104,676
ABBOTT LAB COM	1,577,110
ABBOTT LABS COM NPV	104,236
ABBVIE INC	153,506
ABBVIE INC COM USD0.01	791,403
ABN AMRO GROUP NV GDR W/I	31,383
ABSA GROUP LTD ZAR200	31,579
ACCENTURE PLC SHS CL A NEW	3,207,745
ACCENTURE PLC-CL A USD0.00002	102,086
ACCIONA SA EUR1	227,152
ACCOR EUR 3	12,040
ACCRUALS	362,037
ACS ACTIVIDADES CO EURO.5	301,240
ACS ACTIVIDADES CONS Y SERV EURO.5	49,978
ACTIVISION BLIZZARD INC COM STK	464,148
ACTIVISION INC	29,115
ACUITY BRANDS INC COM	133,674
ADECCO GROUP AG CHF0.1 (REGD)	853,332
ADECCO SA CHF1 (REGD)	40,336
ADIDAS AG	1,814,564
ADIDAS AG NPV (GY)	46,788
ADIENT PLC USD0.001	21,927
ADMIRAL GROUP ORD GBP0.001	339,674
ADMIRAL GROUP PLC GBP0.001	10,410
ADOBE INC USD0.0001	32,169
ADOBE SYS INC COM	2,107,336
ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS	2,333,932
ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	1,455,107
ADR HDFC BK LTD ADR REPSTG 3 SHS	677,338
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR	676,553
ADR JD COM INC SPONSORED ADR REPSTG COM CL A	338,679
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001	177,117
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	151,372
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	911,032
ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	417,378
ADR ZTO EXPRESS CAYMAN INC SPONSORED ADR	154,813
ADVANCE AUTO PARTS USD0.0001	15,767
ADVANCE AUTO PTS INC COM	1,870,240
ADVANCE INFO SERVICES THB1(ALIEN MKT)	20,294
ADVANCED INFO SERV THB1(ALIEN MKT)	213,632
ADVANCED MICRO DEV COM USD0.01	10,569
ADVANTECH CO LTD TWD10	142,861
ADVANTEST CORP NPV	153,227
AECOM TECHNOLOGY CORP USD0.01	29,139
AEGON NV EUR0.12	73,169
AENA AEROPUERTOS SHARES	18,890
AENA SME S.A. EUR10	386,163
AEON CO LTD JPY50	66,339
AEON CO LTD NPV	140,899

AERCAP HOLDINGS N.V. EURO.01	166,087
AERCAP HOLDINGS NV	26,774
AES CORP COM US\$0.01	40,366
AFLAC INC COM	332,023
AFLAC INC COM US\$0.10	78,047
AGCO CORP COM US\$0.01	15,145
AGEAS	38,931
AGGREKO PLC GBP0.04832911	11,477
AGILE PROPERTY HOLDINGS LTD HKD0.1	9,743
AGILENT TECHNOLOGIES INC COM	594,237
AGILENT TECHNOLOGIES USD0.01	15,794
AGL ENERGY LTD	23,476
AGNC INVESTMENT CORP USD0.01	20,752
AGNICO EAGLE MINES LTD (CT)	14,216
AGRICULTURAL BANK OF CHINA	52,600
AGUAS ANDINAS S.A. COM NPV SER'A'	165,038
AHLI UNITED BANK B.S.C. USD0.25	146,117
AIA GROUP LTD NPV	1,182,050
AIA GROUP LTD USD1	115,502
AIR CANADA	13,903
AIR FRANCE KLM EUR1	26,250
AIR LEASE CORP	8,871
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	95,088
AIR LIQUIDE(L') EUR5.50	298,801
AIR PRODUCTS & CHEMS COM US\$1	45,749
AIRBUS SE	94,512
AIRBUS SE EUR1	1,050,807
AIRPORTS OF THB10(ALIEN MKT)	241,163
AISIN SEIKI CO,Y50	31,899
AJINOMOTO CO., Y50	18,007
AK STEEL HLDG CORP COM US\$0.01	10,015
AKAMAI TECHNOLOGIES INC COM STK	252,596
AKAMAI TECHNOLOGIES INCUSD \$0.01	14,272
AKBANK TRY1	21,588
AKZO NOBEL EUR2	40,040
AKZO NOBEL NV EURO.50(POST REV SPLIT)	1,030,249
ALCOA CORP USD0.01	19,631
ALCON INC	143,381
ALCON INC CHF0.04	31,010
ALEXANDRIA REAL ESTATE EQUIT USD0.01	14,325
ALEXION PHARMACEUTICALS INC USD0.0001	17,719
ALFA LAVAL AB SEK10	12,493
ALFRESA HOLDINGS CORP	11,481
ALFRESA HOLDINGS NPV	124,667
ALIBABA GROUP HOLDING SP ADR USD0.000025	77,983
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	1,876,680
ALIMENTATION COUCHE-TARD -B (CT)	40,500
ALL NIPPON AIRWAYS, Y50	9,791
ALLEGHANY CORP USD1	25,214
ALLEGION PLC COMMON STOCK	280,654
ALLERGAN PLC	118,022
ALLIANT ENERGY CORP COM	213,998
ALLIANT ENERGY CORP USD0.01	18,455
ALLIANZ SE NPV(REGD)(VINKULIERT)	3,742,756
ALLIANZ SE-REG (GY)	334,279
ALLSTATE CORP COM	314,136
ALLSTATE CORP COM STK US\$0.01	87,247
ALLY FINANCIAL INC USD0.1	45,009
ALPHABET INC CAP STK USD0.001 CL C	2,464,383
ALPHABET INC CAPITAL STOCK USD0.001 CL A	11,629,770
ALPHABET INC/CA CL C	235,923
ALPHABET INC-CL A	177,274
ALPS ELECTRIC CO., Y50	13,266
ALSTOM EUR7.0	434,498
ALTAGAS LTD	9,153
ALTICE USA INC A	14,800
ALTRIA GROUP INC COM	722,175
ALTRIA GROUP INC COM USD0.3333	163,807

AMADEUS IT GROUP EURO.01	182,944
AMADEUS IT HOLDING SA A SHS EURO.01	23,867
AMAZON COM INC COM	3,952,426
AMAZON.COM INC	176,091
AMBEV SA	36,321
AMBEV SA COM NPV	303,219
AMCOR PLC CDI 1:1	439,563
AMCOR PLC USD0.01	8,906
AMDOCS ORD GBP0.01	303,850
AMDOCS ORD USD0.01	13,819
AMER FINL GROUP COM NPV	16,581
AMER. ELECTRIC POWER U\$6.50	78,500
AMEREN CORP COM USD0.01	30,396
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	408,475
AMERICA MOVIL SAB COM SER 'L'NPV (L/VTG)	71,332
AMERICAN AIRLINES GROUP INC	11,383
AMERICAN AXLE & MFG HLDGS USD.01	8,978
AMERICAN CAMPUS COMMUNITIES USD0.01	12,490
AMERICAN EXPRESS CO	605,159
AMERICAN EXPRESS COM US\$0.60	100,032
AMERICAN INTERNATIONAL GROUP INC COM	4,092,479
AMERICAN INTL GP,COM US\$2.50	174,590
AMERICAN TOWER CORP	286,644
AMERICAN TOWER CORP CL A USD0.01	47,424
AMERICAN WATER WORKS CO INC USD0.01	26,508
AMERICAN WTR WKS CO INC NEW COM	1,338,464
AMERIPRISE FINANCI COM STK USD0.01	39,755
AMERISOURCEBERGEN CORP COM	576,348
AMERISOURCEBERGEN CORP USD0.01	70,505
AMETEK INC COM US0.01	17,470
AMETEK INC NEW COM	408,646
AMGEN INC	168,791
AMGEN INC COM	2,980,476
AMP LTD	13,956
AMPHENOL CORP NEW CL A	429,330
AMPHENOL CORP-CL A USD0.001	18,711
ANALOG DEVICES INC COM	531,208
ANALOG DEVICES INC USD0.167	33,389
ANGLO AMERICAN PLC USD0.5494 (LN)	58,874
ANGLOGOLD ZAR0.25 (SJ)	13,434
ANHEUSER-BUSCH IN NPV	117,932
ANHEUSER-BUSCH INB NPV	185,713
ANHUI CONCH CEMENT'H' CNY1	15,086
ANNALY MORTGAGE MGMT USD0.01	34,382
ANSYS INC COM	412,347
ANSYS INC USD0.01	10,736
ANTERO RESOURCES CORP USD0.01	10,281
ANTHEM INC COM	1,544,677
ANTHEM INC USD0.01	123,412
ANTOFAGASTA HLDGS ORD 5P	10,397
AON CORP USD1	30,384
AON PLC COM	2,455,606
AOZORA BANK LTD NPV	10,810
AP MOLLER - MAERSK A/S B DKK1000	50,170
APA GROUP NPV	15,705
APACHE CORP US\$1.25	21,549
APARTMENT INVT & MGMT CO A USD0.01	10,393
APPLE HOSPITALITY REIT INC	9,337
APPLE INC COM NPV	1,201,114
APPLE INC COM STK	19,058,807
APPLIED MATERIALS INC COM	3,963,543
APPLIED MATERIALSCOM STK NPV	54,517
APTIV PLC COM USD	364,260
APTIV PLC COM USD0.01	26,973
AQUA AMERICA INC USD0.5	9,885
ARAMARK	21,074
ARC RESOURCES LTD	14,102
ARCELORMITTAL (NA)	68,911

ARCH CAPITAL GROUP COM STK	193,414
ARCH CAPITAL GROUP COM USD0.01	23,615
ARCHER-DANIELS-MID COM NPV	103,444
ARCONIC INC	31,130
ARISTOCRAT LEISURE NPV	144,849
ARKEMA EUR10 (FP)	20,436
AROUNDTOWN SA EUR0.01	438,571
ARROW ELECTR INC COM	184,721
ARROW ELECTRONICS COM US\$1	38,727
ARTHUR J GALLAGHER USD1	19,262
ASAHI GLASS, ORD Y50	27,788
ASAHI GROUP HOLDINGS LTD	26,553
ASAHI GROUP HOLDINGS LTD NPV	282,118
ASAHI KASEI CORPORATION ORDY50	41,293
ASBURY AUTOMOTIVE GROUP USD0.01	12,991
ASCENDAS R/EST INV NPV (REIT)	214,365
ASCENDAS REAL ESTATE INV TRT NPV	12,306
ASHTREAD GROUP ORD GBP0.10	173,388
ASHTREAD GROUP PLC GBP0.1	18,339
ASIAN PAINTS LTD COM STK	205,676
ASML HOLDING NV EUR0.09	2,471,843
ASPEN PHARMACARE ZAR0.1390607	9,660
ASR NEDERLAND NV	17,485
ASSA ABLOY AB B SEK1	25,267
ASSA ABLOY SER'B'NPV (POST SPLIT)	460,427
ASSIC GENERALI SPA EUR1	202,319
ASSICURAZ GENERALI, EUR1	143,727
ASSOCD BRIT FOODS ORD GBP0.0568	319,856
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	21,930
ASSURANT INC NPV	21,167
ASSURED GUARANTY LTD USD0.01	16,615
ASTELLAS PHARMA NPV	300,685
ASTRA INTL IDR50	157,396
ASTRAZENECA ORD USD0.25	2,616,298
ASTRAZENECA PLC USD0.25 (LN)	176,228
ASUSTEK COMPUTER TWD10	11,499
ASX LTD NPV	157,201
AT&T INC COM	1,896,870
AT&T INC USD1	773,645
ATCO LTD-CL 'I' NPV	9,573
ATHENE HOLDING LTD-CLASS A	18,390
ATLANTIA S.P.A	148,637
ATLANTIA SPA EUR1 (IM)	29,323
ATLAS COPCO AB A SHS	34,260
ATLAS COPCO AB B SHS	16,819
ATLAS COPCO AB SER'A'NPV	636,385
ATLAS COPCO AB SER'B'NPV	342,383
ATMOS ENERGY CORP COM	518,683
ATMOS ENERGY CORP NPV	10,430
ATOS EUR1	19,515
AU OPTRONICS CORP TWD10	13,925
AUCKLAND INTL NPV	234,390
AURIZON HOLDINGS LTD	16,945
AURIZON HOLDINGS NPV	290,997
AUST & NEW ZEALAND BK GRP NPV	106,406
AUST & NZ BANK GRP NPV	305,883
AUTO TRADER GROUP ORD GBP0.01	172,734
AUTO.DATA PROCESS,COM US\$0.10	41,452
AUTOLIV INC COM USD0.01	15,293
AUTOMATIC DATA PROCESSING INC COM	1,263,886
AUTONATION INC COM US\$0.10	20,595
AUTOZONE COM US\$0.01	26,714
AUTOZONE INC COM	1,088,188
AVALONBAY CMNTYS REIT	449,082
AVALONBAY COMM COM USD0.01	31,089
AVERY DENNISON CORP COM	667,712
AVERY DENNISON,COM US\$1	14,910
AVIS BUDGET GROUP COM STK USD0.01	26,076

AVIVA ORD 25P	90,043
AVNET INC COM	305,986
AVNET INC COM USD1.00	26,928
AVON PRODUCTS,COM US\$0.50	17,286
AXA EQUITABLE HOLDINGS INC USD0.01	13,288
AXA EUR2.29	1,396,616
AXALTA COATING SYSTEMS LTD USD1	10,036
AXIS BANK LTD INR2	24,138
AXIS CAPITAL HLDGS LTD USD0.10	13,454
AYALA LAND INC PHP1	117,069
AZBIL CORP NPV	200,210
AZIMUT HOLDING SPA EURO.22	8,794
B3 SA BRASIL BOLSA BALCAO (BS)	17,240
B3 SA COM NPV	275,653
BAE SYSTEMS ORD GBP0.025	273,328
BAIDU COM ADR	39,618
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	1,970,154
BAKER HUGHES, A GE CO, LLC	71,541
BALFOUR BEATTY PLC GBP0.5	11,061
BALL CORP COM	554,061
BALL CORP COM NPV (UN)	14,590
BALOISE - HDLSG CHF0.1 (REGD)	24,404
BANCO ACTINVER SA CBF (FIBRA UNO ADMINISTR)	423,568
BANCO BILBAO VIZCAYA ARGENTA	165,001
BANCO BPM SPA	33,937
BANCO DO BRASIL NPV	67,129
BANCO SANTANDER (BRASIL)	15,134
BANCO SANTANDER SA EURO.5 (SQ)	414,055
BANDAI NAMCO HOLDINGS INC	346,851
BANK CENTRAL ASIA IDR125	12,432
BANK HAPOALIM BM ILS1	18,157
BANK LEUMI LE ISRAEL ILS1	20,261
BANK MANDIRI	18,866
BANK NEGARA INDONESIA PT IDR7500	9,561
BANK OF AMERICA CORP	6,262,664
BANK OF AMERICA CORP USD0.01 (UN)	507,436
BANK OF CHINA LTD - H CNY1	158,768
BANK OF COMMUNICATIONS-H CNY1	24,196
BANK OF IRELAND GROUP PLC IRISH LINE EURO (ID)	20,690
BANK OF KYOTO Y50	9,347
BANK OF MONTREAL (CT)	124,252
BANK OF NEW YORK MELLON CORP USD7.5	85,762
BANK OF NOVA SCOTIA (CT)	172,208
BANK OF QUEENSLAND A\$1.00	8,794
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	15,554
BANK RAKYAT INDONESIA IDR500	19,099
BANK RAKYAT INDONESIA PERSER	226,364
BANKIA SA EUR1	14,049
BANKINTER SA EUR 1.5 (REGD)	9,439
BARCLAYS BK ORD GBP0.25	195,672
BARRATT DEVELOPMENTS ORD GBP0.10	629,904
BARRATT DEVELOPMENTS PLC GBP0.1	25,356
BARRICK GOLD CORP (CT)	31,640
BASF - ORD SHS COMSTK	2,158,779
BASF AG NPV	234,871
BAUSCH HEALTH COS INC (CT)	38,741
BAXTER INTERNATIONAL,CMN US\$1	32,120
BAXTER INTL INC COM	842,093
BAYER AG NPV	197,756
BAYER AG NPV (REGD)	3,945,157
BAYER MOTOREN WERK EUR1	156,660
BAYER MOTOREN WERK NON VTG, PRF EUR1	16,276
BAYERISCHE MOTOREN WERKE A G COM	364,547
BB SEGURIDADE PART COM NPV	294,436
BCA POP EMILIA ROM EUR3	15,153
BCE INC (CT)	32,236
BCE INC COM NPV	449,348
BCO BRADESCO SA COM NPV	21,566

BCO BRADESCO SA PRF NPV	362,106
BCO DE SABADELL NEW EURO.125 (POST SPLIT 20)	46,134
BECTON DICKINSON & CO,COM US\$1	41,314
BED BATH & BEYOND COM US\$0.01	20,769
BEIERSDORF AG EUR1	200,138
BEIERSDORF AS NPV (VAR)	9,097
BEIJING ENTERPRISE NPV	114,179
BELLWAY GBPO.125	369,259
BELLWAY ORD 12.5P	10,027
BENDIGO AND ADELAIDE AUD1	10,935
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	17,812
BERKLEY (WR) CORP,US\$0.20	18,799
BERKLEY GP HOLDINGS	504,965
BERKLEY W R CORP COM	138,976
BERKSHIRE HATHAWAY CL 'B' COM	499,386
BERKSHIRE HATHAWAY CL'A' US\$5	246,472
BERKSHIRE HATHAWAY INC-CL B	1,478,807
BERRY PLASTICS GROUP INC USD0.01	9,624
BEST BUY CO INC COM US\$0.10	55,000
BEST BUY INC COM STK	601,978
BEZEQ ISRAEL TELCM ILS1	8,796
BHARAT PETROL CORP INR10	252,549
BHARAT PETROLEUM CORP INR10	30,159
BHARTI AIRTEL LTD	21,657
BHP BILLITON LIMITED	185,895
BHP GROUP LIMITED	1,557,648
BHP GROUP PLC	105,616
BHP GROUP PLC ORD USD0.50	154,927
BID CORP LTD	13,230
BID CORP LTD NPV	193,927
BIM BIRLESIK MAGAZ TRY1	194,525
BIOGEN IDEC INC COM USD0.0005	56,078
BIOGEN INC COMMON STOCK	342,593
BIO-RAD LABORATORIES CL A USD0.0001	9,115
BK CENTRAL ASIA IDR62.50	1,239,586
BK OF NOVA SCOTIA COM NPV	128,444
BLACKROCK INC COM STK	551,358
BLACKROCK INC USD0.01	78,237
BLOCK H & R INC COM	209,114
BLUESCOPE STEEL LTD	14,224
BNP PARIBAS EUR2	4,691,513
BNP PARIBAS EUR2 (FP)	331,222
BOC AVIATION LTD NPV	153,888
BOC HONG KONG HLDGS LTD HKD5	26,902
BOEING CO COM	1,182,978
BOEING CO,CMN US\$5	137,396
BOLIDEN AB NPV (POST SPLIT)	14,723
BOLIDEN AK	377,643
BOLLORE EUR16	285,357
BOMBARDIER INC 'B' SUB VTG NPV	9,785
BOOKING HLDGS INC COM	5,377,676
BOOKING HOLDINGS INC USD0.008	44,384
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	11,728
BORG WARNER INC COM	147,104
BORGWARNER INC USD 0.01	17,015
BOSTON PROPERTIES COM USD0.01	31,518
BOSTON SCIENTIFIC COM US\$0.01	24,990
BOSTON SCIENTIFIC CORP COM	2,632,097
BOUYGUES EUR1	360,821
BP ORD US0.25	506,865
BP ORD USD0.25	1,197,850
BR MALLS PARTICIPACOES SA	9,117
BRAMBLES LTD (AU)	22,950
BRAMBLES LTD NPV	1,167,728
BRENNTAG AG	22,185
BRENNTAG AG NPV	148,414
BRF-BRASIL FOODS S COM NPV	22,367
BRIDGESTONE CO., ORD Y50	66,535

BRIDGESTONE CORP NPV	624,768
BRIGHOUSE FINANCIAL INC WI USD0.01	28,327
BRISTOL MYERS SQUIBB CO COM	2,152,027
BRISTOL MYERS SQUIBB CO CONTINGENT VALUE RIGHTS	19,246
BRISTOL MYERS SQUIBB,US\$0.10	145,541
BRITISH AMERICAN TOBACCO ORD GBP0.25	598,132
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	270,187
BRITISH LAND CO. ORD 25P	21,360
BRIXMOR PROPERTY GROUP INC USD0.01	16,745
BROADBRIDGE FIN SOL COM STK USD0.01	8,950
BROADCOM INC	58,283
BROADCOM INC COM	1,027,115
BROADRIDGE FINL SOLUTIONS INC COM STK	207,074
BROOKFIELD ASSET LIMITED VTG SHARES CLASS A	248,842
BROOKFIELD ASSET MANAGE CL A (CT)	82,443
BROTHER INDS,Y50	13,909
BROWN & BROWN INC COM	252,284
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	11,004
BROWN-FORMAN INC CL B NON-VTG COM	371,340
BRUNSWICK CORP,COM STK US\$0.75	8,898
BSTN PPTYS INC	118,066
BT GROUP ORD GBP0.05	473,918
BUNGE LTD USD.01	56,495
BUNZL ORD GBP0.3214857	15,326
BUNZL PLC ORD GBP0.32142857	357,298
BURBERRY GROUP GBP0.05	16,158
BURBERRY GROUP ORD GBP0.0005	802,654
BUREAU VERITAS EURO.12	128,188
BUREAU VERITAS SA EURO.12	10,861
BURLINGTON STORES INC COM	288,883
BURLINGTON STORES INC USD0.0001	9,137
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	605,795
C.H. ROBINSON WORLDWIDE INC, USD.1	17,700
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	11,904
CABOT OIL & GAS CORP COM	440,407
CACI INTERNATIONAL INC CL A USD0.1	12,040
CADENCE DESIGN SYS INC COM	444,491
CAESARS ENTERTAINMENT CORP	12,177
CAIXABANK EUR1	38,654
CALTEX AUSTRALIA NPV	295,219
CALTEX AUSTRALIA,ORD A\$1	26,105
CAMDEN PROP TST BEN US\$0.01	13,621
CAMECO CORP (CT)	9,037
CAMPBELL SOUP CO CAP US\$0.0375	16,331
CAMPBELL SOUP CO COM	159,246
CAN APARTMENT PROP REAL ESTATE NPV	9,751
CAN IMPERIAL BK OF COMMERCE (CT)	90,988
CANADIAN NATL RAILWAY CO (CT)	58,062
CANADIAN NATURAL RESOURCES (CT)	91,511
CANADIAN PACIFIC R COM NPV	418,849
CANADIAN PACIFIC RAILWAY LTD (CT)	28,000
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	132,558
CANADIAN TIRE,'A'CUM NON V.NPV	14,548
CANON INC NPV	428,103
CANON INC, Y50	80,698
CAP GEMINI ORD EUR8	27,272
CAPGEMINI EUR8	273,375
CAPITA PLC ORD GBP0.02066666	14,353
CAPITAL ONE FINANCIAL US\$0.01	151,022
CAPITAL ONE FINL CORP COM	199,339
CAPITAL POWER CORP	9,146
CAPITALAND COMM TR NPV (REIT)	166,478
CAPITALAND MALL TRUST	247,321
CAPITALAND SGD1	18,982
CAPRI HOLDINGS LTD	8,697
CARDINAL HEALTH CORP COM NPV	106,827
CARDINAL HLTH INC	510,622
CARLISLE COS INC COM US\$1	12,970

CARLSBERG 'B' DKK20	21,770
CARLSBERG SER'B'DKK20	562,702
CARMAX INC COM	187,840
CARMAX INC USD0.5	32,458
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	42,750
CARNIVAL PLC USD1.66	12,543
CARREFOUR EUR2.5	70,094
CARREFOUR SA EUR2.50	156,171
CASEY'S GENERAL STORES INC NPV	13,486
CASH	-
CASH (including Accrued Income)	106,400
CASINO GUICHARD PERRACHON, EUR1.53	6,965,104
CASTELLUM	35,847
CASTELLUM AB NPV	10,919
CATCHER TECHNOLOGY CO TWD10	646,904
CATERPILLAR INC COM	15,357
CATERPILLAR INC,US\$1	1,851,211
CATHAY FINANCIAL HLDG TWD10	132,391
CBOE GLOBAL MARKETS INC	27,178
CBRE GROUP INC - A	379,756
CBRE GROUP INC CL A CL A	25,650
CDN NATL RAILWAYS COM NPV	1,245,092
CDW CORP COM	720,149
CDW CORP/DE	643,781
CELANESE CORP DEL COM SER A STK	24,493
CELANESE CORP-SERIES A USD0.0001	800,453
CEMEX S.A CPO	15,722
CENOVUS ENERGY INC (CN)	32,510
CENTENE CORP DEL COM	48,751
CENTENE CORP USD0.001	1,112,238
CENTERPOINT ENERGY COM NPV	42,542
CENTERPOINT ENERGY INC COM	27,071
CENTRAL JAPAN RAILWAY Y50000	709,770
CENTRAL JAPAN RLWY NPV	64,519
CENTRICA ORD GBP0.061728395	678,781
CENTURYTEL INC COM NPV	51,694
CERNER CORP COM	79,990
CERNER CORP USD0.01	609,562
CF INDUSTRIES HOLDINGS INC USD.01	13,946
CGG SA EURO.4	25,068
CGI INC	12,866
CGI INC COM NPV SUB VTG SHS CL A	675,718
CGN POWER CO LTD NPV	21,589
CHAILEASE HOLDING TWD10	409,886
CHAMPION REAL ESTA REIT	131,442
CHAROEN POKPHAND FOOD FORGN THB1	158,180
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	12,453
CHARTER COMMUNICATIONS INC NEW CL A CL A	89,809
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	4,489,498
CHEVRON CORP COM	256,337
CHEVRON CORP COM USD0.75	2,392,116
CHIBA BANK,Y50	544,646
CHICONY ELECTRONI TWD10	10,543
CHIMERA INVESTMENT CORP USD0.01	221,898
CHINA CITIC BANK NPV - H	12,026
CHINA COMMUNICATIONS CONST - H CNY1	22,860
CHINA CONCH VENTUR HKD0.01	17,153
CHINA CONSTRUCTION BANK H CNY1	358,605
CHINA CONSTRUCTION BANK H CNY1	282,741
CHINA EVERGRANDE GROUP USD0.01	326,657
CHINA INSURANCE INT'L HLDGS, HKD 0.05	11,875
CHINA LIFE INSURANCE 'H' CNY1	10,674
CHINA MENGNIU DAIR HKD0.1	38,916
CHINA MENGNIU DAIRY HKD0.1	657,728
CHINA MERCHANT BANK-H CNY1	11,581
CHINA MINSHENG BANKING	38,916
CHINA MOBILE LTD HKD0.10 (HK)	21,389
CHINA MOBILE LTD NPV	148,418
	602,646



CHINA NATL BDG-H HKD1	28,832
CHINA O/SEAS LAND HK\$0.10	35,532
CHINA OVERSEAS LAND & INVESTMNT HKD0.10	346,541
CHINA PACIFIC INSURANCE	20,045
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS	129,701
CHINA PETROLEUM & CHEMICAL 'H', CNY1	114,923
CHINA RAILWAY GROUP CNY1	12,799
CHINA RAILWAYS CONSTRUCTIO-H CNY1	14,183
CHINA RES GAS GP L HKD0.10	190,208
CHINA RESOURCES LAND HKD0.10	217,337
CHINA RESOURCES LAND LTD HKD0.1	28,014
CHINA RESOURCES POWER HKD1	12,248
CHINA SHENHUA ENERGY CO-H CNY1	30,417
CHINA STEEL CO TWD10	13,258
CHINA STEEL CORP TWD10	122,633
CHINA TELECOM CORP LTD CNY1	24,267
CHINA TOWER CORP LTD H CNY1	9,641
CHINA UNICOM HKD0.1	23,112
CHINA UNICOM LTD HKD0.10	160,496
CHINA VANKE CO LTD H CNY1	12,000
CHIPOTLE MEXICAN GRILL INC COM STK	2,078,469
CHIPOTLE MEXICAN GRILL INC USD0.01	9,250
CHUBB LTD CHF24.77	110,248
CHUBB LTD ORD CHF24.15	965,485
CHUBU ELECTRIC POWER CO INC NPV	449,888
CHUBU ELECTRIC POWER CO., Y500	24,717
CHUGAI PHARMACEUTICAL, Y50	11,026
CHUGOKU ELEC POWER, Y500	15,467
CHUGOKU ELECTRIC POWER CO INC NPV	173,787
CHUNGHWA TELECOM CO LTD TWD10	27,284
CHUNGHWA TELECOM TWD10	324,738
CHURCH & DWIGHT CO INC USD1	12,371
CHURCH & DWIGHT INC COM	499,042
CI FINANCIAL CORP	11,420
CIA BRAS DE DISTRI PRF NPV	116,335
CIA BRASILEIA DE MEIOS	10,358
CIA BRASILEIRA DE DIS PREF	14,784
CIA DE CONCESSOES RODOVIARIASON NPV	12,567
CIA ENERGETICA MINAS GER PRF BRL5	18,025
CIA TRANSM ENERGIA PRF NPV	130,467
CIE DE ST-GOBAIN EUR4	387,737
CIE FINANCIERE RICHEMON REG CHF1	59,111
CIGNA CORP USD0.01	61,715
CIMB GROUP HOLDINGS BHD MYR1	13,745
CINCINNATI FINL CORP, COM US\$	27,261
CINTAS CORP COM	601,309
CINTAS CORP COM NPV	15,347
CISCO SYSTEMS INC	5,954,475
CISCO SYSTEMS NPV, US\$	247,599
CIT GROUP INC USD0.01	16,417
CITIC PACIFIC LTD HK\$0.40	20,630
CITIC SECURITIES CO LTD	10,975
CITIGROUP COM USD0.01	462,919
CITIGROUP INC COM NEW COM NEW	2,508,297
CITIZENS FINANCIAL GROUP USD0.01	47,328
CITRIX SYS INC COM	196,307
CK ASSET HOLDINGS LTD	730,700
CK HUTCHISON HLDGS HKD1	368,953
CK HUTCHISON HOLDINGS LTD HKD1	56,232
CK INFRASTRUCTURE HKD1	127,319
CLEAN HARBORS INC USD0.01	10,131
CLOROX CO COM	609,029
CLOROX CO. COM US\$1	19,162
CLP HOLDINGS HKD5	27,687
CLP HOLDINGS LTD NPV	487,006
CME GROUP INC COM STK	1,939,573
CME GROUP INC USD0.01 (UW)	53,869
CMS ENERGY CORP COM	586,273

CMS ENERGY US\$0.01	23,280
CNH INDUSTRIAL NV (IM)	33,023
CNH INDUSTRIAL NV COM EURO.01	4,447,168
CNOOC LTD HKD0.02	384,519
CNOOC LTD HKD0.1	81,622
CNP ASSURANCES EUR1.00	14,427
COAL INDIA LTD INR10	12,757
COBHAM ORD GBP0.025	10,973
COCA COAL FEMSA SAB DE CV	138,090
COCA COLA CO COM	2,029,815
COCA COLA CO COM US\$0.25	216,613
COCA COLA HBC AG CDI (LN)	10,572
COCA-COLA AMATIL AUD0.50(POSTRECON)	12,161
COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01	312,739
COCA-COLA HBC AG ORD (CDI)	150,677
COCHLEAR LTD NPV	203,536
COGNA EDUCACAO	9,602
COGNIZANT TECH SOLUTIONS CORP CL A	400,987
COGNIZANT TECH SOLUTIONS-A	30,794
COLES GROUP LTD	643,919
COLFAX CORP USD0.001	9,609
COLGATE-PALMOLIVE CO COM	1,166,765
COLGATE-PALMOLIVE COM US\$1	56,586
COLOPLAST SER'B'DKK1	447,333
COMCAST CORP NEW-CL A	4,521,433
COMCAST CORP-CLASS A USD1 (US)	298,504
COMERICA INC COM US\$5	14,148
COMFORTDELGRO CORP LTD	156,053
COMINAR REAL ESTATE INV-TR U	9,471
COMMERCE BANCSHARES INC USD5	9,515
COMMERCIAL METALS CO USD5	10,231
COMMERZBANK AG	56,120
COMMONWEALTH BANK OF AUSTRALIA NPV	390,300
COMMONWEALTH BK OF AUSTRALIAORD A\$2	168,480
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	89,183
COMPASS GROUP ORD GBP0.1105	559,289
COMPASS GROUP PLC GBP0.1105	55,213
CONAGRA INC, COM STK US\$5	29,752
CONCHO RESOURCES INC USD0.001	16,456
CONCORDIA FINANCIAL GROUP LT	18,373
CONOCOPHILLIPS COM	268,883
CONOCOPHILLIPS COM USD1.25	171,139
CONS EDISON INC COM	704,286
CONS EDISON,COM US\$2.50	58,802
CONSECO INC USD 0.01	11,467
CONSTELLATION BRANDS INC CL A CL A	2,076,489
CONSTELLATION BRANDS INC-A USD0.01	19,772
CONSTELLATION SOFT COM STK NPV	362,701
CONTACT ENERGY NPV	276,577
CONTINENTAL AG	49,073
CONTINENTAL AG ORD NPV	548,314
COOPER COS INC COM NEW COM NEW	263,269
COPART INC COM	641,929
CORECIVIC INC USD0.01	10,456
CORNING INC COM	151,806
CORNING INC COM US\$0.50	38,159
CORTEVA INC COM USD0.01 WI	2,026,370
CORTEVA INC USD0.01	62,606
COSAN LTD CLASS A SHARES USD0.01	9,488
COSAN SA COM NPV	188,757
COSMO ENERGY HOLDINGS CO LTD	17,379
COSTAR GROUP INC COM	423,683
COSTCO INC COM STK US\$0.01	182,405
COSTCO WHOLESALE CORP NEW COM	3,197,083
COUNTRY GARDEN HOLDINGS CO	20,088
COVESTRO AG	26,747
COVIVIO EUR3 (FP)	10,246
CP ALL PCL THB1(ALIEN MKT)	243,995

CREDIT AGRICOLE SA EUR3		78,184
CREDIT SAISON CO. Y50		12,426
CREDIT SUISSE AG CHF0.04(REGD)		4,678,920
CREDIT SUISSE GROUP CHF1		114,431
CRESCENT POINT ENERGY CORP NPV		40,040
CRH PLC EQUITY		797,846
CRH PLC EUR0.32 UK LINE (LN)		71,826
CRODA INTL ORD GBP0.10609756		244,293
CROWN CASTLE INTL CORP NEW COM		174,728
CROWN CASTLE INTL CORP USD0.01		39,030
CROWN HOLDINGS INC COM USD5		18,968
CSL LTD NPV		2,514,794
CSL LTD ORD A\$1		33,308
CSX CORP COM STK		461,051
CSX,COM STK US\$1		52,791
CTBC FINANCIAL HOLDING CO	COM STK	148,494
CTBC FINANCIAL HOLDING CO LT		19,802
CUMMINS INC		1,556,554
CUMMINS INC USD2.5		51,187
CUSHMAN & WAKEFIELD INC		307,117
CVS HEALTH CORP COM		1,974,233
CVS HEALTH CORP USD0.01		264,723
CYBG PLC WI		17,450
D R HORTON INC COM		440,090
DAELIM INDUSTRIAL KRW5000		160,176
DAELIM INDUSTRIAL, KRW5000		9,437
DAI ICHI MUTUAL LIFE INSURAN		88,564
DAI NIPPON PRINTING ORD Y50		22,486
DAIICHI SANKYO COM NPV		42,981
DAIKIN INDUSTRIES NPV		325,949
DAIKIN INDUSTRIES Y50		45,840
DAIMLER AG ORD NPV(REGD)		4,846,504
DAIMLER AG-REGISTERED SHARES (GY)		298,268
DAITO TRUST CONS Y50		19,974
DAITO TRUST CONST NPV		518,150
DAIWA HOUSE INDS NPV		508,593
DAIWA HOUSE INDUSTRY CO LTD		54,465
DAIWA SECURITIES Y50		30,128
DANA INC		8,879
DANAHER CORP COM		2,133,000
DANAHER CORP US\$0.01		55,446
DANONE EUR 0.25		75,894
DANONE EURO.25		1,126,817
DANSKE BANK A/S DKK10		58,134
DARDEN RESTAURANTS COM \$0.01		16,784
DARDEN RESTAURANTS INC COM		598,980
DARLING INGREDIENTS INC USD0.01		12,410
DASSAULT SYSTEMES EUR0.50		218,540
DAVITA INC USD0.001		29,154
DBS GROUP HLDGS NPV		245,637
DBS GROUP HOLDINGS SGD1		66,503
DCC PLC EUR0.25 (LN)		20,345
DEERE & CO COM		863,145
DEERE & CO,COM US\$1		83,050
DELL TECHNOLOGIES C		13,040
DELTA AIRLINES INC		20,966
DELTA ELECTRONIC TWD10		512,233
DELTA ELECTRONICS INC TWD10		20,583
DENSO CORP NPV		247,879
DENSO CORP Y50		63,408
DENTSPLY SIRONA INC USD0.01		13,905
DENTSU INC NPV		16,614
DERWENT LONDON ORD GBP0.05		10,915
DEUTSCHE BANK AG REG		151,744
DEUTSCHE BOERSE AG		29,622
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)		29,166
DEUTSCHE POST AG (GY)		109,608
DEUTSCHE POST AG NPV(REGD)		332,644

DEUTSCHE TELEKOM AG-REG (GY)	173,449
DEUTSCHE TELEKOM NPV(REGD)	1,163,342
DEUTSCHE WOHNEN AG BR NPV	16,919
DEUTSCHE WOHNEN SE NPV (BR)	185,180
DEVON ENERGY (NEW) COM USD0.1	25,224
DEXUS PROPERTY GROUP	13,597
DEXUS PROPERTY GROUP NPV	532,393
DIAGEO ORD 28.935P	96,487
DIAGEO ORD PLC	1,770,024
DIAMONDBACK ENERGY INC	8,737
DIC CORP	9,862
DICKS SPORTING GOODS INC USD0.01	14,403
DIGI.COM.BERHAD MYR.025	145,220
DIGITAL REALTY TRUST INC USD0.01	24,151
DIRECT LINE INSURANCE GROUP GBP0.1090909	25,331
DIRECT LINE INSURANCE PLC ORD GBP	348,300
DISCOVER FINANCIAL SERVICES USD0.01	55,224
DISCOVER FINL SVCS COM STK	986,936
DISCOVERY COMMUNIC COM CL C USD0.01	14,743
DISH NETWORK CORP-A USD0.01	14,744
DISNEY(WALT) HLDGS USD0.01	220,396
DIXONS CARPHONE PLC GBP0.001	11,659
DNB ASA NOK10	320,574
DNB HOLDING ASA NOK10	51,351
DOLLAR GEN CORP NEW COM	1,967,429
DOLLAR GENERAL CORP USD0.875	37,288
DOLLAR TREE INC COM STK	218,971
DOLLAR TREE INC COM USD0.01	28,473
DOLLARAMA INC COM STK NPV	243,514
DOMINION ENERGY INC COM NPV	86,176
DOMINION ENERGY INC COM STK NPV	953,140
DOMINOS PIZZA INC COM	191,623
DOMTAR CORPORATION COM STK USD0.01	9,634
DONGFENG MOTOR GRP CO LTD-H	10,802
DOVER CORP COM USD1.00	495,948
DOVER CORP,COM STK US\$1	23,101
DOW INC COM USD0.01 WI	1,067,325
DOW INC USD0.01	62,939
DOWNER EDI LTD NPV	267,184
DOWNER GROUP NPV	11,740
DR HORTON INC USD.01	24,780
DS SMITH PLC GBP0.10	14,653
DSV DC DKK1 (DC)	17,776
DSV PANALPINA A/S DKK1	445,433
DTE ENERGY CO COM	960,314
DTE ENERGY INC COM US\$0.01	37,139
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	147,034
DUKE REALTY INVEST COM US\$0.01	15,822
DUKE RLTY CORP COM NEW REIT	216,905
DUPONT DE NEMOURS INC COMMON STOCK	626,549
DUPONT DE NEMOURS INC WI	129,834
DXC TECHNOLOGY CO COM USD0.01	20,802
E.ON SE NPV	1,019,878
E.SUN FINANCIAL HLGS CO LTD TWD10	13,049
EAST JAPAN RAILWAY CO NPV	644,090
EAST JAPAN RAILWAY,Y50000	73,218
EASTMAN CHEMICAL COM US\$0.01	28,152
EASYJET PLC GBP0.2728571	16,018
EATON CORP PLC COM USD0.50	827,389
EATON CORP PLC USD0.5	78,594
EBARA MANUFACTURING,Y50	9,637
EBAY INC COM USD0.001	1,023,921
EBAY INC USD0.001	31,870
ECOLAB INC COM STK USD1	2,999,419
ECOLAB INV COM US\$1.00	31,698
EDENRED EUR2	1,211,960
EDISON INTL COM	372,106
EDISON INTL CORP COM STK NPV	59,399

EDP ENERGIAS BR COM NPV	227,392
EDP ENERGIAS PORTU EUR1	37,434
EDWARDS LIFESCIENCES CORP	10,564
EDWARDS LIFESCIENCES CORP COM	773,270
EIFFAGE EUR4	288,705
EIFFAGE EUR4 (POST SUBDIVISION)	26,330
EISAI,ORD YEN 50	22,750
ELANCO ANIMAL HEALTH INC COM	219,565
ELECTR ARTS COM	178,206
ELECTRIC POWER DEV C NPV	14,367
ELECTRICITE DE FRANCE	32,362
ELECTROLUX AB SER'B'NPV (POST SPLIT)	408,916
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	17,655
ELECTRONIC ARTS COM NPV	14,283
ELI LILLY & CO COM	1,730,714
ELISA OYJ	10,565
ELISA OYJ NPV	337,572
EMAAR PROPERTIES AED1	134,178
EMART KRW5000	9,541
EMBRAER EMP AER BR NEW COM NPV	12,148
EMCOR GROUP INC USD0.01	10,552
EMERSON ELEC,CMN \$1	76,058
EMERSON ELECTRIC CO COM	434,693
EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP	298,899
EMPIRE CO LTD A	12,154
EMS-CHEMIE HLDG AG CHF0.01 (REGD)	159,237
ENAGAS ORD	14,069
ENAGAS SA EUR1.50	272,281
ENBRIDGE INC COM NPV	247,024
ENBRIDGE INC ORD NPV (CT)	118,577
ENCANA CORP (CT)	14,571
ENDESA EUR 1.20202420	34,179
ENDESA SA EUR1.2	441,950
ENEL AMERICAS SA	16,839
ENEL AMERICAS SA COM NPV	368,336
ENEL EUR 1	201,370
ENEL SPA EUR1	2,927,439
ENERGIAS DE PORTUGAL SA EUR1(REGD)	548,178
ENGIE BRASIL COM NPV	322,132
ENGIE COMSTK	1,339,669
ENGIE EUR1 (FP)	139,480
ENI SPA EUR1	371,006
ENI SPA EUR1 (IM)	196,257
ENN ENERGY COMSTK	253,721
ENN ENERGY HOLDINGS LTD	9,932
ENSCO ROWAN PLC USD0.1	18,663
ENTERGY CORP COM US\$5	46,843
ENTERGY CORP NEW COM	774,083
EOG RESOURCES INC COM	215,241
EOG RESOURCES INC COM USD0.01	49,636
EQT CORP	9,186
EQTY RESDNTL EFF 5/15/02	197,368
EQUATORIAL ENERGIA COM NPV	209,277
EQUIFAX INC COM	117,452
EQUIFAX INC COM US\$2.50	11,276
EQUINIX INC USD0.001 (UW)	27,998
EQUINOR ASA NOK2.50	79,364
EQUINOR ASA NOK2.50	208,772
EQUITY RES PROPS TST BEN \$0.01	32,044
ERICSSON LM B SHS SEK5 (SS)	57,237
ERICSSON SER'B'NPV	160,902
ERSTE GROUP BANK AG (AV)	33,039
ERSTE GROUP BANK AG NPV	543,901
ESSEX PPTY TR REIT	145,637
ESSEX PROPERTY TRUST INC USD0.0001	17,146
ESSILORLUXOTTICA EUR0.35 (FP)	23,630
ESSITY AB SER'B'NPV	307,396
ESSITY AKTIEBOLAG B	28,303

ESTEE LAUDER COMPANIES CL A USD0.01	20,060
ESTEE LAUDER COMPANIES INC CL A USD0.01	1,451,158
ETABLISSEMENTEN COLRUYT ORDSHR	168,607
E-TRADE GROUP COM US\$0.01	14,113
EURAZEO EURO.00	11,116
EURONEXT EUR1.60	181,790
EUTELSAT COMMUNICATIONS EUR1 (FP)	9,192
EVEREST RE GRP USD.01	25,269
EVERSOURCE ENERGY COM	768,297
EVERSOURCE ENERGY USD5	46,861
EVONIK INDUSTRIES AG	16,207
EXELON CORP COM	2,006,958
EXELON CORP COM NPV	103,831
EXPEDIA GROUP INC COM USD0.001	217,658
EXPEDIA INC W/I	16,683
EXPEDITORS INTL WASH INC COM	829,597
EXPEDITORS INTL WASH USD.01	13,166
EXPERIAN ORD USD0.10	672,985
EXPERIAN PLC USD0.1	24,047
EXTRA SPACE STORAGE INC COM	265,572
EXXON MOBIL CORP CAP NPV	788,896
EXXON MOBIL CORP COM	1,717,917
FACEBOOK INC COM USD0.000006 CL 'A'	4,749,131
FACEBOOK INC A 0.0000006	167,256
FAIRFAX FINANCIAL HLDGS LTD (CT)	15,774
FAIRFAX FINANCIAL HLDGS LTD (US)	8,802
FANUC CO., Y50	43,302
FANUC CORP NPV	167,392
FAR EAST TEXTILE TWD10	9,046
FAR EASTONE TELECO TWD10	112,983
FAST RETAILING CO LTD JPY50	16,541
FAST RETAILING CO LTD NPV	111,527
FASTENAL CO COM	619,387
FASTENAL, COM STK US\$0.01	20,451
FASTIGHETS AB BALD SER'B'NPV	441,113
FAURECIA EUR7	18,630
FEDERAL REALTY INVS TRUST USD0.01	9,971
FEDEX CORP COM	146,450
FEDEX CORP COM USD0.10	73,578
FERGUSON PLC GBP0.1	50,991
FERGUSON PLC ORD GBP0.10	907,772
FERRARI NV COM EURO.01	167,027
FERROVIAL SA EURO.20	28,232
FEVERTREE DRINKS ORD GBP0.0025	128,076
FIAT CHRYSLER AUTOMOBILES NV	130,553
FIAT CHRYSLER AUTOMOBILES NV EURO.01 (IM)	131,207
FIBRA UNO ADMINISTRACION SA	11,851
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	506,754
FIDELITY NATL INF COM USD0.0 (UN)	44,072
FIDELITY NATL INFORMATION SVCS INC COM STK	655,347
FIFTH THIRD BANCORP COM STKNPV	51,829
FIRST ABU DHABI BK AED1	123,575
FIRST AMERICAN FINANCIAL W/I USD0.00001	13,756
FIRST ENERGY CORP COM NPV	39,280
FIRST FINANCIAL HLDGS CO TWD10	9,582
FIRST QUANTUM MINERALS LTD (CT)	18,788
FIRST REP BK SAN FRANCISCO CALIF NEW COM	351,570
FIRST REPUBLIC BANK/CA USD0.01	15,229
FIRST SOLAR INC COM	514,620
FIRST SOLAR INC USD0.001	11,728
FIRSTENERGY CORP COM	307,776
FIRSTRAND ZAR0.01	26,327
FISERV INC COM	2,991,975
FISERV INC COM US\$0.01	31,447
FISHER & PAYKEL ORD DEFD DELIVERY	214,899
FLEETCOR TECHNOLOGIES INC	11,535
FLEETCOR TECHNOLOGIES INC COM	455,433
FLETCHER BUILDING LTD (NZ)	10,265

FLEXTRONICS INTL LTD (US)	46,066
FLOWSERVE CORP USD1.25	11,624
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT	132,529
FLUOR CORP COM NPV	17,003
FLUTTER ENTERTAINMENT PLC ORD EURO.09	197,839
FLUTTER ENTERTAINMENT PLC ORD EURO.09 UK LINE (LN)	11,955
FMC CORP COM (NEW)	433,184
FMC CORP,COM US\$0.10	10,617
FNF GROUP	16,271
FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)	344,422
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	35,494
FOOT LOCKER INC COM	120,551
FOOT LOCKER INC COM USD0.01	13,088
FORD MOTOR CO USD0.01	255,933
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	741,134
FORMOSA CHEM & FIBRE TWD10	16,661
FORMOSA PLASTIC TWD10	22,622
FORTESCUE METALS GROUP LTD	31,993
FORTESCUE METALS GRP LTD NPV	287,093
FORTINET INC COM	161,041
FORTIS INC COM (CT)	34,980
FORTIS INC COM NPV	586,804
FORTIVE CORP COM MON STOCK	264,623
FORTIVE CORP USD0.01	14,004
FORTUM OYJ EUR3.40	195,596
FORTUNE BRANDS HOME & SEC INC COM	230,041
FORTUNE BRANDS HOME & SECURI	13,701
FOSUN INTERNATIONAL	9,894
FOX CORP CL A CL A	366,034
FOX CORP CL B CL B	179,734
FOXCONN TECH CO TWD10	164,261
FRANCO NEVADA CORP COM NPV	261,867
FRANCO-NEVADA CORP	9,242
FRANKLIN RESOURCES COM US\$0.10	22,302
FRANSHION PROPERTIES HKD1	10,059
FREENET AG	12,844
FREEPORT MCMORAN C&G COM US\$CLASS 'B'	58,907
FRESENIUS MEDICAL CARE E0.00	29,713
FRESENIUS SE & CO KGAA	54,950
FRKLN RES INC COM	324,795
FUBON GRP CO TWD10	21,392
FUJI ELECTRIC HLDG NPV	9,869
FUJI FILM HLD CORP NPV	40,305
FUJI HEAVY INDS,ORD Y50	54,953
FUJIFILM HOLDINGS CORP NPV	191,058
FUJITSU, Y50	68,330
FUKUOKA FINANCIAL NPV	10,077
FURUKAWA ELECTRIC,Y50	9,192
G4S PLC GBp0.25 (LN)	17,046
GALAXY ENTERTAINMENT GROUP L HKD0.10	12,906
GALLAGHER ARTHUR J & CO COM	383,090
GALP ENERGIA SGPS EUR1	168,523
GALP ENERGIA SGPS SA-B SHRS EUR1	23,371
GAMESTOP CORP-CLASS A USD0.001	11,524
GAMING AND LEISURE PROPERTIE	10,738
GAP INCCOM STK US\$0.05	17,319
GARMIN LTD COMMON STOCK	514,202
GARMIN LTD USD0.005	16,605
GAS NATURAL SDG EUR1.00	25,216
GAZPROM PJSC RUB5 (RX)	126,734
GEA GROUP AG NPV	351,111
GEBERIT AG CHF0.10 (REGD)	647,982
GEBERIT CHF0.10 (REGD) (POST SUBD)	17,446
GECINA EUR7.50	240,070
GEN MILLS INC COM US\$0.10	56,455
GEN MTRS CO COM	3,681,296
GENERAL DYNAMICS CORP COM	338,320
GENERAL DYNAMICS,COM STK US\$1	62,803

GENERAL ELECTRIC CO USD0.06 (UN)	423,893
GENERAL MILLS INC COM	1,004,601
GENERAL MOTORS CO	221,398
GENTEX CORP COM	470,819
GENTEX CORP USD.06	10,094
GENUINE PARTS CO COM	587,689
GENUINE PARTS,COM US\$1	26,677
GENWORTH FINANCIAL INC-CL A USD0.001	20,783
GEORGE WESTON COM NPV	109,427
GERDAU SA SIDERURG PEF NPV	20,688
GETINGE AB B SHS	11,739
GETLINK EURO.4 (FP)	10,506
GETLINK SE	190,475
GIBSON ENERGY INC	11,472
GILEAD SCIENCES INC	858,137
GILEAD SCIENCES USD0.001	115,276
GIVAUDAN AG CHF10	30,245
GIVAUDAN SA CHF10	553,821
GLAXOSMITHKLINE ORD GBP0.25	1,833,586
GLAXOSMITHKLINE PLC GBp0.25 (LN)	231,486
GLENCORE PLC ORD USD0.01	5,073,546
GLENCORE PLC USD0.01	201,177
GLOBAL PAYMENTS INC NPV	20,271
GLOBAL PMTS INC COM	435,363
GLOBE LIFE INC COM	139,235
GLOBE LIFE INC USD1	18,747
GOLD FIELDS LTD	17,480
GOLDMAN SACHS GROUP INC COM	149,854
GOLDMAN SACHS GROUP INCPAR USD .01	192,187
GOODMAN GROUP NPV	1,039,274
GOODMAN GROUP NPV (STAPLED UNITS).	16,052
GOODYEAR TIRE & RUBBER,NPV	26,754
GPT GROUP NPV (STAPLED SECURITIES)	730,708
GPT UNITS A\$1	12,242
GRAINGER W W INC COM	201,709
GRAINGER(WW)INC,COM US\$1	22,307
Grand Total	86,748,776
GRAPHIC PACKAGING HOLDING CO USD0.01	12,126
GREAT WALL AUTO-H CNY1	9,393
GREAT WEST LIFECO INC	23,448
GRIFOLS SA EURO.25	11,589
GROUP 1 AUTOMOTIVE INC USD0.01	15,918
GROWTHPOINT PROPERTIES LTD ZAR5	11,556
GROWTHPOINT PROPS NPV	218,723
GRUPA LOTOS SA PLN1.00	111,247
GRUPO ACCIONA NEW ESP167	9,267
GRUPO FINANCIERO BANORTE S A B DE C V	215,024
GRUPO FINANCIERO BANORTE-O	29,289
GRUPO MEXICO SER 'B'COM NPV	24,410
GRUPO TELEVISA SAB SER CPO	13,947
GS HOLDINGS CORP NPV	10,076
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	11,571
H&R BLOCK INC	10,446
H&R REAL ESTATE INV REIT UTS	15,855
HAITONG SECURITIES 'H' CNY1	8,855
HAKON INVEST AB	8,729
HAKUHODO DY HOLDINGS NPV	10,458
HALLIBURTON CO COM	1,999,307
HALLIBURTON CO COM US\$2.50	49,033
HALMA ORD GBP0.10	386,198
HAMMERSON PLC ORD 25P	12,922
HANA FINANCIAL GROUP KRW5000 (KR)	32,678
HANG LUNG PROPERTIES HKD1	138,185
HANG SENG BANK,HK\$5	20,165
HANKYU HANSHIN HLD NPV	16,046
HANKYU HANSHIN HOLDINGS INC NPV	198,142
HANNOVER RUECK SE	25,077
HANNOVER RUECK SE ORD NPV(REGD)	165,920



HANOVER INSURANCE GROUP INC USD0.01	13,470
HARLEY DAVIDSON,CMN US\$0.01	16,197
HARTFORD FINL SERV COM US\$1	57,766
HARTFORD FINL SVCS GROUP INC COM	173,142
HASBRO INC COM	118,066
HASBRO INC,COM US\$0.50	14,306
HASEKO CORP,Y50	11,284
HAWAIIAN ELECTRIC INDS	11,532
HAYS ORD 1P	8,747
HCA HEALTHCARE INC COM	2,553,113
HCA HOLDINGS INC	68,880
HCL TECHNOLOGIES INR2	261,418
HCL TECHNOLOGY LTD INR2	10,630
HD SUPPLY HOLDINGS INC	13,963
HEALTHPEAK PROPERTIES INC	642,560
HEALTHPEAK PROPERTIES INC USD1	25,388
HEICO CORP NEW CL A CL A	140,115
HEICO CORP NEW COM	89,292
HEIDELBERG CEMENT NPV (GY)	35,518
HEINEKEN HOLDING EUR1.6	19,451
HEINEKEN HOLDING EUR1.6 A	211,557
HEINEKEN NV EUR1.60	341,002
HELMERICH & PAYNE COM US\$0.10	13,747
HELVETIA HOLDINGS AG CHF10	14,752
HENDERSON LAND DEVELOPMENT	16,111
HENDERSON LAND DEVELOPMENT HKD2	375,591
HENKEL AG & CO KGAA	26,175
HENKEL AG & CO KGAA NON-VTG PRF NPV	964,830
HENKEL AG & CO KGAA NPV(BR)	440,318
HENKELAG & CO KGAA	16,557
HENNES & MAURITZ SER'B'NPV	640,668
HENNES MAURITZ AB	55,721
HENRY SCHEIN CORP COM USD0.001	15,767
HENRY SCHEIN INC COMMON STOCK	255,951
HERA EUR1	402,892
HERMES INTL FRF10	11,235
HERMES INTL NPV	237,310
HERSHEY CO (THE) COM USD1	12,295
HERSHEY COMPANY COM STK USD1	457,125
HERTZ GLOBAL HOLDINGS INC USD0.01	20,690
HESS CORP COM STK	985,127
HESS CORPORATION USD1	37,039
HEWLETT PACKARD ENTERPRIS WI USD0.01	73,393
HEWLETT PACKARD ENTERPRISE CO COM	558,051
HEXAGON AB B SHS EURO.22	13,002
HEXCEL CORP NEW COM	179,660
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	4,126,015
HILTON WORLDWIDE HOLDINGS IN USD0.01	13,136
HINDALCO INDS INR1 (POST SUBDIVISION)	9,751
HINDUSTAN PETROLEUM CORP INR10	16,666
HINDUSTAN UNILEVER INR1	286,650
HINO MOTORS,Y50	14,169
HISCOX LTD GBPO.065	10,594
HITACHI CHEMICAL NPV	319,343
HITACHI CHEMICAL Y50	9,964
HITACHI METALS, Y50	10,281
HITACHI NPV	1,227,606
HITACHI, Y50	129,776
HOCHTIEF AG DM5	9,176
HOLCIM CHF2 (REGD)	58,273
HOLDINGS LESS THAN 0.01%	6,849,102
HOLLYFRONTIER CORP USD0.01	25,632
HOLOGIC INC 0.01	12,282
HOME DEPOT INC COM	2,918,511
HOME DEPOT INC COM US\$0.05	200,075
HON HAI PRECISION INDS TWD10	69,359
HON HAI PRECISION TWD10	890,440
HONAM PETROCHEM CP, KRW5000	11,851

HONDA MOTOR CO NPV	223,211
HONDA MOTOR CO., Y50	164,210
HONEYWELL INTL INC COM STK	2,488,272
HONEYWELL INTL INC COM USD1 (UN)	119,774
HONG KONG & CHINA GAS HKD0.25	650,192
HONG KONG EXCHANGES & CLEAR	161,431
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	17,520
HONG KONG LAND US\$0.10( SP)	11,546
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	214,622
HORMEL FOODS CORP COM	315,079
HORMEL FOODS USD0.0586	12,735
HOST HOTELS & RESO COM US\$1	26,712
HOST HOTELS & RESORTS INC REIT	330,778
HOUSING DEVEL FIN INR2	222,458
HOWDEN JOINERY GR ORD GBP0.10	250,924
HOYA CORP NPV	1,458,028
HOYA CORP, Y50	25,527
HP INC COM	544,714
HP INC USD0.01	59,102
HSBC HLDGS ORD USD0.50(UK REG)	263,378
HSBC HOLDINGS PLC USD0.5 (LN)	460,876
HUANENG POWER INTL 'H'	12,341
HUBBELL INC CL B USD0.01	13,384
HUHTAMAKI OY EUR NPV SER'I'	8,903
HUHTAMAKI OYJ SER'I'NPV	139,933
HUMANA INC COM	1,064,887
HUMANA INC COM US\$0.166	75,402
HUNT (JB) TRANSPORT SVS USD0.01	10,430
HUNT J B TRANS SVCS INC COM	1,145,440
HUNTINGTON BANCSHRS COM NPV	24,916
HUNTINGTON INGALLS INDS INC COM	345,823
HUNTINGTON INGALLS INDUST WI	12,564
HUNTSMAN CORP USD0.01	17,226
HUSKY ENERGY INC COM NPV	12,472
HYDRO ONE LTD	16,402
HYDRO ONE LTD COM	274,812
HYSAN DEVELOPMENT NPV	116,222
HYUNDAI GLOVIS CO LTD KRW500	8,763
HYUNDAI ENG & CONSKRW5000	9,710
HYUNDAI GLOVIS CO KRW500	110,758
HYUNDAI HEAVY INDUSTRIESKRW5000	22,878
HYUNDAI MOBIS KRW5000	378,194
HYUNDAI MOTOR CO 2ND PRF, KRW5000	10,170
HYUNDAI MOTOR CO KRW5000	199,474
HYUNDAI STEEL KRW5000	10,829
IAC / INTERACTIVECORP COM PAR \$.001 STK	218,195
IAC INTERACTIVECOR COM STK USD0.001	10,692
IBERDROLA SA EURO.75	2,097,068
IBERDROLA SA EURO.75 (SQ)	142,650
IBIDEN CO Y50	10,761
ICA GRUPPEN AB NPV	325,306
ICADE SA NPV	9,831
ICL-ISRAEL CHEMILS1	10,711
IDACORP INC NPV	9,214
IDEMITSU KOSAN CO LTD	29,076
IDEX CORP COM	355,603
IDEXX LABS INC COM	403,583
IHS MARKIT LTD COM	388,474
IHS MARKIT LTD USD0.01	19,499
IIDA GROUP HOLDINGS CO LTD	8,890
ILL TOOL WKS INC COM	1,435,171
ILLINOIS TOOL WKSCOM STK NPV	54,531
IMI PLC GBP0.2857	9,234
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	15,053
IMPERIAL BRANDS PL GBP0.10	82,260
IMPERIAL BRANDS PLC GBP0.10	241,731
IMPERIAL OIL LTD (CT)	16,201
INCHCAPE ORD GBP0.10	158,598

INCHCAPE PLC GBP0.1	16,786
INCITEC PIVOT LTD NPV	9,450
IND & COMM BK OF CHINA H CNY1	229,398
INDIAN OIL CORPORATION LTD INR10	19,827
INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	371,307
INDITEX EURO.03	38,041
INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	200,412
INDUSTRIAL BANK OF KOREA KRW5000	11,794
INDUSTRIVARDEN AB SER A NPV (POST SPLIT)	12,614
INDUSTRIVARDEN AB SER C NPV (POST SPLIT)	9,590
INFINEON TECHNOLOG ORD NPV (REGD)	1,192,824
INFINEON TECHNOLOGIES AG	27,365
INFORMA PLC GBP4.35	14,515
INFOSYS LIMITED	990,039
INFOSYS LTD INR5	40,017
ING GROEP NV CVA EUR0.01	193,660
INGENICO GROUP EUR1	9,601
INGERSOLL-RAND PLC COM STK	678,353
INGERSOLL-RAND PLC USD1	35,276
INGREDION INC USD0.01	11,352
INNOLUX CORP	11,455
INPEX CORPORATION INC	40,858
INS AUSTRALIA NPV	312,751
INSIGHT ENTERPRISES INC USD0.01	10,434
INSURANCE AUSTRALIA GROUP	26,649
INTACT FINL CORP COM NPV	157,270
INTACT FINL CORP COM NPV (CT)	20,405
INTEL CORP COM	4,562,794
INTEL CORP,COM STK NPV	369,451
INTER PIPELINE LTD	16,475
INTERCONTINENTAL EXCHANGE INC COM	191,345
INTERCONTINENTALEXCHANGE W/I USD0.01	34,372
INTERCONTL HOTELS ORD GBP0.208521303	20,076
INTERMEDIATE CAPITAL GROUP GBP0.2625	14,525
INTERNATIONAL BUSINESS MACHS CORP COM	1,188,030
INTERNATIONAL PAPER,COM US\$1	50,147
INTERPUBLIC GROUP COMPANIES INC COM	144,981
INTERPUBLIC GROUP OF COS INC USD0.1	16,839
INTERTEK GROUP ORD GBP0.01	186,227
INTESA SANPAOLO EURO.52	181,327
INTL BUSINESS MACH COM US\$0.5	265,401
INTL CONSOLIDATED AIRLINE-DI (LN)	30,248
INTL FLAV & FRAG,COM US\$0.12 (UN)	11,090
INTL PAPER CO COM	548,988
INTOUCH HOLDINGS INTOUCH HOLDINGS PCL	202,025
INTUIT COM	1,348,591
INTUIT COM US\$0.01	15,152
INTUITIVE SURGICAL INC COM NEW STK	341,276
INTUITIVE SURGICAL INC USD0.001	20,140
INVESCO LTD COM STK USD0.10	25,835
INVESTEC ORD GBP0.0002	11,804
IQVIA HLDGS INC COM USD0.01	319,397
IQVIA HOLDINGS INC USD0.01	19,521
IRB BRASIL RESSEGU COM NPV	370,614
IRON MOUNTAIN INC	21,546
ISETAN MITSUKOSHI HOLDINGS	15,199
ISHIKAWAJIMA HARIMA,Y50	14,170
ISRAEL DISCOUNT BK 'A' ILS0.1	10,607
ISS A/S DKK1	14,879
ISUZU MOTORS,Y50	18,115
ITALGAS SPA NPV	185,320
ITAU UNIBANCO HOLD PRF NPV	328,723
ITAU UNIBANCO HOLDING SA	121,242
ITAUSA INV ITAU SA PRAF NPV	18,757
ITAUSA INV ITAU SA PRAF NPV	650,408
ITC LTD	8,701
ITEL CORP COM US\$1	9,702
ITOCHU CORP NPV	843,575

ITOCHU CORP Y50	98,702
ITV PLC ORD 0.10	26,526
J FRONT RETAILING NPC	15,380
JABIL CIRCUIT INC USD0.001	27,395
JABIL INC	330,244
JACOBS ENGINEERING GROUP USD1	25,015
JAMES HARDIE INDUSTRIES CDI EURO.59	9,521
JAPAN AIRLINES CO LTD	11,614
JAPAN DISPLAY INC NPV	10,674
JAPAN EXCHANGE GROUP INC	10,790
JAPAN POST BANK CO LTD (JT)	14,888
JAPAN POST HOLDINGS CO LTD	72,985
JAPAN TOBACCO INC NPV	257,366
JAPAN TOBACCO INC Y50000	63,689
JARDINE MATHESON HLDGS LTD USD0.25	13,718
JARDINE MATHESON HLDGS USD0.25(SING QUOTE)	177,218
JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)	272,361
JB HI-FI LTD	9,061
JBS SA-ON	31,475
JD SPORTS FASHION ORD GBP0.0025	181,709
JD.COM INC ADR USD0.00002	24,287
JEFFERIES FINANCIAL GROUP IN USD1	20,758
JERONIMO MARTINS EUR1	201,900
JFE HOLDINGS INC NPV	43,098
JGC CP,Y50	11,615
JIANGSU EXPRESSWAY 'H'CNY1	129,317
JOHNSON & JOHNSON COM US\$1	424,653
JOHNSON & JOHNSON COM USD1	3,689,579
JOHNSON CONTROLS INTERNATION CHF0.5	60,153
JOHNSON CTLS INTL PLC COM USD0.01	950,611
JOHNSON MATTHEY PLC	24,470
JONES LAND LASALLE INC	14,433
JPMORGAN CHASE & CO COM	5,258,155
JPMORGAN CHASE COM USD1	743,896
JSR CORP JPY50	10,482
JTEKT CORP NPV	12,996
JULIUS BAER GROUP LTD CHF0.02	18,317
JUNIPER NETWORKS INC \$.00001	12,518
JX HOLDINGS INC	69,630
K+S AG	11,216
KAJIMA CORP,Y50	19,124
KAMIGUMI CO LTD NPV	127,144
KANSAI ELEC POWER,Y500	31,016
KANSAI ELECTRIC POWER CO NPV	167,461
KANSAS CITY SOUTHERN INDSUSD0.01	19,075
KAO CORP	36,230
KAO CORP NPV	2,102,051
KASIKORNBANK PCL THB10 (ALIEN)	9,291
KASIKORNBANK PCL THB10 (NVDR)	288,090
KAWASAKI HEAVY IND,Y50	17,635
KAWASAKI KISEN KAI NPV	10,574
KB FINANCIAL GROUP KRW5000	59,577
KBC GROUP NV NPV	48,189
KBR INC USD0.001 (UN)	9,432
KDDI CORP NPV	741,169
KDDI CORP Y5000	121,073
KEIKYU CORP	8,981
KEIO CORP NPV	9,304
KELLOGG CO COM USD0.25	202,293
KELLOGG CO,COM US\$0.25	28,732
KEPCO (KOREA ELEC PWR) KW5000	48,501
KEPPEL CORP NPV	18,336
KERING	746,933
KERING EUR4	35,513
KERRY GROUP 'A'ORD EURO.125	173,447
KERRY GROUP PLC IRISH LINE EURO (ID)	13,202
KERRY PROPERTIES HKD1	129,713
KESKO OYJ SER'B'EUR2	440,840

KEYCORP COM US\$0.01	32,915
KEYENCE CORP NPV	664,236
KEYENCE CORP,Y50	23,073
KEYERA CORP	9,840
KEYSIGHT TECHNOLOGIES IN	13,861
KEYSIGHT TECHNOLOGIES INC COM	240,838
KGHM POLSKA MIEDZ, PLN10 BR	14,569
KIA MOTORS CORP KRW5000	884,337
KIA MOTORS CORP, KRW5000	33,792
KILROY REALTY CORP USD0.01	10,926
KIMBERLY-CLARK CORP COM	1,009,351
KIMBERLY-CLARK CP,COM US\$1.25	62,194
KIMCO REALTY COM US\$0.01	17,061
KIMCO RLTY CORP COM	185,993
KINDER MORGAN INC DEL COM	240,893
KINDER MORGAN INC USD0.01	98,514
KINGFISHER ORD GBP0.157142857	281,229
KINGSPAN GROUP ORD EUR0.13	897,088
KINROSS GOLD CORP (CT)	9,791
KINTETSU CORP NPV	17,628
KINTETSU GROUP HOLDINGS CO LTD NPV	288,187
KIRBY EXPLORATIONCOM STK US\$0.10	10,515
KIRIN HOLDINGS CO LTD	34,529
KIRIN HOLDINGS CO NPV	190,186
KKEIO CORPORATION NPV	115,655
KLA-TENCOR CORPORATION USD0.001	36,893
KLEPIERRE EUR4	20,132
KOBE STEEL NPV	17,673
KOC HLDG TRY1	15,492
KOC HLDG TRY1 (B SHARES)	163,756
KOHL'S CORP COM STK US\$0.01	32,769
KOMATSU LTD (JT)	52,222
KON AHOLD DELHAIZE EUR0.01	1,703,949
KONE CORP NPV ORD 'B'	30,309
KONE CORPORATION NPV ORD 'B'	731,175
KONICA MINOLTA HOL NPV	11,211
KONINKLIJKE AHOLD NV EUR0.01	77,104
KONINKLIJKE DSM NV EUR1.50	1,097,801
KONINKLIJKE KPN	302,743
KONINKLIJKE KPN EUR0.04	28,692
KONINKLIJKE PHILIP EUR0.20	880,065
KONINKLIJKE PHILIPS NV EUR0.2	74,661
KOREA ZINC KRW5000	198,763
KOREAN AIR LINES KRW5000	10,186
KRAFT HEINZ CO/THE USD0.01	72,252
KROGER CO COM	229,470
KROGER CO,COM US\$1	127,194
KRUNGTHAI BANK THB5.15(ALIEN)	11,491
KS CY SOUTHN	191,129
KT&G CORPORATION KRW5000	195,110
KUBOTA CORPORATION Y50	34,248
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	14,207
KUEHNE&NAGEL INTL CHF1 (REGD)	1,326,493
KURARAY CO., ORD Y50	12,259
KYOCERA CORP NPV	390,058
KYOCERA CORP,Y50	47,624
KYUSHU ELEC POWER NPV	119,183
KYUSHU ELECTRIC POWER,Y500	19,123
KYUSHU RAILWAY COMPANY	8,926
KYUSHU RAILWAY COR NPV	196,587
L BRANDS INC USD0.5	24,111
L3HARRIS TECHNOLOGIES INC COM	530,475
L3HARRIS TECHNOLOGIES INC USD1	35,447
LAB CORP AMER HLDGS COM NEW	381,193
LABORATORY AMER HLDGS USD0.01	23,107
LAFARGEHOLCIM LTD	1,887,570
LAFARGEHOLCIM LTD REG CHF2 (FP)	15,879
LAGARDERE S.C.A. EUR6.1 (FP)	13,585

LAM RESEARCH CORP COM NPV	24,960
LAM RESH CORP COM	1,356,277
LAMAR ADVERTISING CO A USD0.001	9,043
LAMB WESTON HLDGS INC COM USD5	302,866
LAND & HOUSES THB1(ALIEN MKT)	119,130
LAND SECURITIES GROUP PLC GBP0.1066667	29,108
LANXESS NPV	18,221
LARGAN PRECISION CO LTD TWD10	10,841
LARSEN & TOUBRO INR2	177,831
LAS VEGAS SANDS CORP	37,793
LAS VEGAS SANDS CORP COM STK	303,425
LATAM AIRLINES GROUP SA	9,173
LEAR CORP	26,885
LEAR CORP COM NEW COM NEW	222,358
LEG IMMOBILIEN AG	10,392
LEG IMMOBILIEN AG NPV	178,770
LEGAL & GENERAL GROUP PLC GBP0.025	98,826
LEGG MASON INC USD0.10	11,572
LEGETT & PLATT COM US\$0.01	13,271
LEGETT & PLATT INC COM	212,075
LEGRAND SA	23,580
LEGRAND SA EUR4	695,430
LEIDOS HLDGS INC COM	291,728
LEIDOS HOLDINGS INC USD0.0001	26,990
LEND LEASE CORP ORD A\$0.50	21,866
LENNAR CORP CL A CL A	158,991
LENNAR CORP-A	19,525
LENOVO GROUP LIMITED HKD0.025	223,774
LENOVO GROUP LRD HKD0.025	28,857
LEONARDO SPA EUR4.40	19,979
LG CHEM LTD KRW5000	26,974
LG CORP KRW5000	14,343
LG DISPLAY CO LTD KRW5000	23,772
LG ELECTRONICS INC KRW5000	36,711
LG TELECOM KRW 5000	9,602
LIBERTY GLOBAL PLC A USD0.01 (US)	15,436
LIBERTY GLOBAL PLC -SERIES C COM	949,066
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	41,136
LIBERTY GLOBAL PLC USD0.01 A	1,705,282
LIBERTY PROP'Y TRUST USD0.001	15,957
LIBERTY SIRIUS GROUP C	18,720
LIBERTY SIRIUSXM GROUP	10,209
LILLY(ELI) & CO,CMN NPV	97,047
LINCOLN NATL CORP,COM US\$1.25	35,154
LINDE PLC COM USD0.001 (US)	132,752
LINDE PLC COMMON STOCK	777,552
LINDT & SPRUENGLI CHF10 (PTG CERT)	188,184
LINDT & SPRUENGLI CHF100 (REGD)	164,570
LINK REAL ESTATE INVESTMENT	1,421,621
LINK REIT NPV	30,565
LITE-ON TECHNOLOGY CORP TWD10	12,023
LITE-ON TECHNOLOGY TWD10	330,779
LITHIA MOTORS INC-CL A NPV	9,131
LIVE NATION ENTERTAINMENT INC	166,429
LIVE NATION INC COM STK USD0.01	11,271
LIXIL GROUP CORPORATION	23,229
LKQ CORP USD0.01	20,644
LLOYDS BANKING GP ORD GBP0.1	4,232,209
LLOYDS BANKING GROUP ORD 25P	193,775
LOBLAW COMPANIES COM NPV (CT)	19,245
LOBLAWS COS LTD COM NPV	578,136
LOCKHEED MARTIN COM STK US\$.01	101,081
LOCKHEED MARTIN CORP COM	1,276,325
LOEWS CORP,COM STK US\$1	42,332
LOJAS RENNER S.A.	10,643
LOJAS RENNER SA COM NPV	230,447
LONDON STOCK EXCH ORD GBP0.06918604	18,272
LONGFOR GROUP HOLDINGS LTD	237,075

LONGFOR PROPERTIES HKD0.1	12,863
LONZA GROUP AG CHF1 (REGD)	190,432
LONZA GRP AG REGD CHF1	17,353
L'OREAL EURO.2	56,111
L'OREAL EURO.20	672,954
LOWES COS INC COM	709,212
LOWES,COM US\$0.50	112,834
LPL FINANCIAL HOLDINGS INC	12,334
LUKOIL PJSC	1,339,730
LULULEMON ATHLETICA INC COM	332,224
LVMH MOET HENNESSY LOUIS VUI EURO.3	95,568
LVMH MOET HENNESSY LOUIS VUITTON SE EURO.30	1,390,331
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	346,640
LYONDELLBASELL INDU CL A	86,332
M & T BANK CORP USD0.5	37,088
M&G PRUDENTIAL PLC	22,193
MACQUARIE GP LTD NPV	189,061
MACQUARIE INFRASTRUCTURE CO	11,195
MACY'S INC USD0.01	45,089
MAGELLAN FINANCIAL NPV	239,367
MAGELLAN HEALTH SERVICES INC USD0.01	8,717
MAGNA INTERNATIONAL INC (CT)	60,506
MAGNA INTL INC COM NPV	702,659
MAGNIT RUB0.01 (RX)	19,906
MAKITA CORP NPV	345,352
MAKITA ELECTRIC WORKS,Y50	11,374
MALAYAN BANKING BERHAD,M\$1	18,440
MANILA ELECTRIC CO PHP10	106,114
MANPOWERGROUP INC	537,177
MANPOWERGROUP USD0.01	24,683
MANULIFE FINANCIAL CORP (CT)	108,073
MANULIFE FINL CORP COM NPV	135,889
MAPFRE SA EURO.1	15,793
MAPLETREE COMMERCIAL TRUST	299,510
MAPLETREE IND TST NPV (REIT)	153,648
MAPLETREE LOGISTIC NPV (REIT)	209,879
MAPLETREE NORTH ASIA COMMERCIA	269,562
MARATHON OIL CORP USD1	35,434
MARATHON PETROLEUM COM USD0.01	108,217
MARINE HARVEST ASA NOK7.50	20,289
MARKEL CORP NPV	23,170
MARKETAXESS HLDGS INC COM STK	367,182
MARKS & SPENCER GP GBP0.25	30,121
MARRIOTT INTERNATIONAL CL A USD0.01	24,468
MARRIOTT INTL INC NEW COM STK CL A	437,141
MARSH & MCLENNAN COM US\$1	49,881
MARSH & MCLENNAN CO'S INC COM	1,504,146
MARTIN MARIETTA MATS US\$0.01 COM STK	14,510
MARUBENI CORP,Y50	55,034
MARUI CO., Y50	9,442
MARVELL TECH GRP LTD USD0.002	12,702
MASCO CORP COM	637,455
MASCO CORP,CMN STK US\$1	16,008
MASTEC INC USD0.1	9,689
MASTERCARD INC CL A	2,289,785
MASTERCARD INC-CLASS A USD0.0001	51,520
MATTEL INC,COM US\$1	19,109
MAXIM INTEGRATED PRODS INC COM	569,557
MAXIM INTERGRATE PROD US\$0.001	13,136
MAZDA MOTOR CORP,Y50	35,512
MC CORMICK & CO INC COM NON-VTG	417,383
MC DONALDS CORP COM	2,178,637
MCCORMICK & CO-NON VTG SHS NPV	15,121
MCDONALD'S CORP COM NPV	131,391
MCKESSON CORP	1,499,155
MCKESSON CORPORATION \$0.01	162,347
MDU RES GROUP INC COM	150,006
MEBUKI FINANCIAL GROUP INC	8,853

MEDIATEK INC TWD10		219,118
MEDIBANK PRIVATE L NPV		400,484
MEDIBANK PRIVATE LTD		9,720
MEDICAL PROPERTIES TRUST USD0.001		11,444
MEDIOBANCA SPA EURO.5		19,060
MEDIPAL HLDG CORP NPV		14,596
MEDIPAL HOLDINGS CORP		173,033
MEDTRONIC PLC COMMON STOCK	STOCK	3,160,820
MEDTRONIC PLC USD0.1		156,707
MEGA FINANCIAL HLDGS TWD10		16,549
MEGGITT ORD GBPO.05		140,267
MEGGITT PLC GBPO.05		14,657
MEIJI HOLDINGS CO LTD		15,663
MEIJI HOLDINGS CO NPV		242,880
MERCK & CO INC NEW COM		3,557,599
MERCK & CO. INC. USD0.5		257,273
MERCK KGAA NPV		216,084
MERCK KGAA NPV ORD SHS		17,949
MERCURY NZ LTD NPV		286,017
MERIDIAN ENERGY LT NPV		197,805
MERLIN PROPERTIES EUR1		279,411
METALURGICA GERDAU PRF NPV		21,359
METCASH LTD NPV		9,731
METLIFE INC COM STK USD0.01		127,216
METLIFE INC COM USD0.01		150,308
METRO AG		25,077
METRO INC CLASS A SUB VTG NP (CT)		14,364
METRO INC COM NPV		137,003
METSO OYJ EUR1.7		9,739
METTLER-TOLEDO INTL INC COM		576,527
MFA FINANCIAL INC USD0.01		9,305
MGM RESORTS INTERNATIONAL COM		154,295
MGM RESORTS INTERNATIONAL USD0.01		29,198
MICHELIN (CGDE) EUR2		372,621
MICROCHIP TECHNOLOGY USD0.001		21,830
MICRON TECH INC COM		304,465
MICRON TECHNOLOGY,US\$0.10		86,567
MICROSOFT CORP COM		13,945,347
MICROSOFT CORP COM USD0.00001		613,057
MID AMERICA APARTMENT COMM USD0.01		14,413
MINEBEA CO,Y50		14,770
MIRVAC GROUP		19,600
MIRVAC GROUP STAPLED SECURITIES		690,817
MITSUBISHI CHEMICAL HOLDINGS (JT)		48,670
MITSUBISHI CORP NPV		439,998
MITSUBISHI CORP,Y50		106,488
MITSUBISHI ELEC CP NPV		474,474
MITSUBISHI ELECTRIC, Y50		74,203
MITSUBISHI ESTATE CO LTD		138,724
MITSUBISHI ESTATES, Y50		32,507
MITSUBISHI GAS CHEMICAL,Y50		9,194
MITSUBISHI HEAVY INDS,Y50		49,403
MITSUBISHI HVY IND NPV		528,279
MITSUBISHI MATERIALS, Y50		19,185
MITSUBISHI MOTORS Y50		10,416
MITSUBISHI TANABE NPV		9,607
MITSUBISHI UFJ FINANCIAL		311,095
MITSUMI & CO LTD NPV		430,017
MITSUMI & CO LTD,ORD Y50		95,221
MITSUMI CHEMICALS NPV		148,085
MITSUMI CHEMICALS Y50		18,396
MITSUMI FUDOSAN CO Y50		42,491
MITSUMI O.S.K.LINES,Y50		23,916
MIZUHO FINANCIAL G NPV		179,610
MMC NORILSK NICKEL PJSC		510,514
MMC NORILSK NICKEL PJSC RUB1 (RX)		35,303
MOBILE TEL SYSTEMS KWD0.1		139,485
MOHAWK INDUSTRIES INC USD0.01		24,554



MOL HUNGARIAN OIL HUF125(POST SUBDIVISION)	400,015
MOLINA HEALTHCARE INC USD0.001	15,909
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	167,691
MOLSON COORS BREWING CO -B USD0.01 (UN)	21,280
MONDELEZ INTL INC COM	1,214,704
MONDELEZ INTL INC COM USD0.01	97,349
MONDI PLC EURO.2 (LN)	16,859
MONSTER BEVERAGE CORP NEW COM	336,200
MOODYS CORP COM	3,312,654
MOODY'S CORP USD1	17,375
MORGAN STANLEY COM USD0.01	134,937
MORRISON (WM) SUPERMKT ORD 10P (UK)	31,142
MOSAIC CO/THE WI	27,423
MOTOROLA SOLUTIONS INC	270,044
MOTOROLA SOLUTIONS INC USD0.01	15,070
MOWI ASA	578,339
MS AND AD INSURANCE GROUP HOLDINGS	45,026
MS&AD INS GP HLDGS NPV	126,338
MSCI INC COMMON	697,343
MTN GROUP LTD ZAR0.0001	290,659
MTR CORP HKD1	190,356
MTR CORPORATION HKD1	19,837
MTS PJSC OJSC RUB0.1 (RX)	37,228
MTU AERO ENGINES A NPV (REGD)	261,473
MTU AERO ENGINES GMBH	12,841
MUENCHENER RUECKVE NPV(REGD)	2,238,967
MUNCHENER RUCKVERS NPV VINK, (REGD)	161,423
MURATA MANUFACTURING CO. NPV	533,538
MURATA MANUFACTURING, Y50	44,969
MURPHY OIL CORP COM US\$1	18,399
MURPHY USA INC	20,013
MYLAN NV EURO.01	32,506
N V R INC COM	991,855
NABORS INDS LTD COM US\$0.001	12,566
NABTESCO CORP NPV	410,308
NAGACORP LTD HKD0.0125	143,060
NAGOYA RAILROAD CO LTD	201,931
NAGOYA RAILROAD CO,Y50	12,274
NAMCO BANDAI HLDGS NPV	16,684
NAN YA PLASTIC TWD10	329,207
NASDAQ INC	904,752
NASDAQ STOCK MARKET INC USD0.01	9,785
NASPERS LIMITED 'N' ZAR0.02	23,699
NASPERS N ZAR0.02	2,663,244
NATIONAL AUSTRALIA BANK, A\$1	105,536
NATIONAL GRID ORD GBP0.12431289	1,422,645
NATIONAL GRID PLC GBP0.1139535	166,896
NATIONAL-OILWELL VARCO COM USD0.01	38,564
NATIXIS	17,709
NATL BANK OF CANADA COM NPV	39,889
NATL BK OF KUWAIT KWD0.1	282,187
NATL RETAIL PPTYS USD0.01	9,511
NAVER CORP KRW500	12,267
NAVER CORPORATION KRW500	2,550,596
NAVIENT CORP USD0.01	23,703
NCR CORP COM US\$1	15,350
NEC CORP, Y50	34,845
NEDBANK GROUP LTD ZAR1	17,190
NESTE OIL OYJ EUR3.4	18,331
NESTE OYJ NPV	517,999
NESTLE SA CHF0.10(REGD)	6,751,187
NESTLE SA CHF1 (REGD)	385,498
NETEASE COM INC ADR USD0.0001	13,417
NETFLIX INC USD0.001	13,053
NETWORK APPLIANCE NPV	14,757
NEW RESIDENTIAL INVESTMENT USD0.01	11,378
NEW WORLD DEVELOPMENT CO HKD1	355,848
NEW WORLD DEVELOPMENT,HK\$1	22,783

NEW YORK COMMUNITY BANCORP USD.01	22,557
NEWCREST MINING A\$ 0.50	11,535
NEWCREST MINING LTD NPV	392,212
NEWELL BRANDS INC COM USD1	30,870
NEWMONT CORPORATION	248,452
NEWMONT GOLDCORP CORP USD1.6 (CT)	26,654
NEWS CORP CLASS A	12,725
NEWS CORP COM CL A	226,969
NEXT GROUP ORD GBP0.10	27,418
NEXT ORD GBP0.10	503,898
NEXTERA ENERGY INC COM	4,775,497
NEXTERA ENERGY INC USD 0.01	117,545
NGK INSULATORS,Y50	11,026
NGK SPARK PLUG CO,Y50	10,175
NH FOODS LTD	15,114
NIDEC CORP Y50	22,369
NIDEC CORPORATION NPV	1,753,262
NIELSEN HOLDINGS PLC EUR0.07	16,824
NIKE INC CL B	1,864,018
NIKE INC CL 'B' COM NPV (UN)	75,232
NIKON CORP,ORD YEN50	11,247
NINTENDO CO LTD NPV	438,487
NINTENDO CO, Y50	22,878
NIPPON EXPRESS CO., Y50	18,527
NIPPON KAYAKU CO NPV	126,535
NIPPON PAPER INDUSTRIES CO L	11,858
NIPPON STEEL & SUMITOMO META	55,003
NIPPON TEL&TEL,ORD Y50000	125,099
NIPPON TELEGRAPH & TELEPHONE CORP NPV	788,471
NIPPON YUSEN KK,Y50	26,814
NISOURCE INC NPV	16,842
NISSAN MOTOR CO,Y50	82,603
NITTO DENKO CORP Y50	21,547
NKSJ HOLDINGS INC	49,112
NN GROUP NV	54,794
NOBLE ENERGY INC USD3.333	28,634
NOK,Y50	8,798
NOKIA OYJ (FH)	34,411
NOKIA OYJ (FP)	17,330
NOKIAN RENKAAT NPV	9,066
NOMURA HOLDINGS INC NPV	80,881
NOMURA REAL ESTATE HOLDINGS	9,805
NORDDEUTSCHE AFFINERIE AG	14,848
NORDEA BANK ABP (FH)	123,038
NORDSTROM INC,COM STK NPV	21,513
NORFOLK SOUTHERN CORP,COM US\$1	61,242
NORFOLK SOUTHN CORP COM	513,373
NORSK HYDRO ASA NOK3.6666	21,538
NORTHERN TRUST CP COM US\$1.666	26,614
NORTHROP GRUMMAN CORP COM	422,725
NORTHROP GRUMMAN CORP COM NP (UN)	54,021
NORTONLIFELOCK INC USD0.01	35,133
NORWEGIAN CRUISE L COM USD0.001	19,261
NOVARTIS AG CHF0.5 (REGD)	266,950
NOVARTIS AG CHF0.50 (REGD)	2,605,652
NOVATEK MICROELECTRONICS CORP TWD10	198,915
NOVATEK MICROELECTRONICS TWD10	10,050
NOVATEK OAO STD RUB0.1 (RX)	19,514
NOVATEK PJSC RUB0.1(RUB)	148,403
NOVOLIPETSK STEEL RUB1(RUB)	152,793
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	84,415
NOVO-NORDISK AS DKK0.2 SERIES'B'	1,732,664
NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	147,161
NRG ENERGY INC USD0.01	17,801
NSK Y50	16,525
NTPC LTD INR10	11,958
NTT DATA JPY5000	17,694
NTT DOCOMO NPV	566,601

NUCOR CORP COM	677,132
NUCOR CORPCOM STK US\$0.40	39,823
NUTRIEN LTD (CT)	40,222
NUTRIEN LTD COM NPV	411,679
NVIDIA CORP COM	1,974,086
NVIDIA CORP USD0.001	29,471
NVR INC USD0.01	9,736
NWS HOLDINGS LTD HKD1	143,717
NXP SEMICONDUCTORS N V COM STK	744,716
NXP SEMICONDUCTORS NV	45,625
O I GLASS INC	10,063
O REILLY AUTOMOTIVE INC NEW COM USD0.01	889,943
OBAYASHI CORP NPV	210,569
OBAYASHI CORP Y50	24,233
OCADO GROUP PLC ORD GBP0.02	129,531
OCCIDENTAL PETROL,COM US\$0.20	89,069
ODAKYU ELECTRIC RAILWAY CO,Y50	11,415
OFFICE DEPOT INC COM US\$0.01	16,172
OGE ENERGY CORP, COM USD2.50	16,454
OIL & NATURAL GAS CORP INR10	18,626
OIL CO. LUKOIL PJSC RUB0.025 (RM)	170,884
OJI PAPER,Y50	19,276
OLD DOMINION FREIGHT LINE INC COM	501,893
OLD MUTUAL LTD NPV	25,044
OLD REPUBLIC INTL COM US\$1	16,516
OLYMPUS CORP NPV	20,421
OMEGA HEALTHCARE INV USD0.1	14,045
OMNICOM GROUP COM US\$0.15	35,905
OMNICOM GROUP INC COM	771,123
OMRON CORP JPY50	20,330
OMRON CORP NPV	243,199
OMV AG ATS100 (VAR)	30,534
OMV AG NPV	184,927
ON SEMICONDUCTOR COM USD0.01	13,501
ONEOK INC COM NPV	32,306
ONEX CORP NPV	16,774
ONO PHARMACEUTICAL CO LTD	9,851
OPEN TEXT CORP (CT)	10,031
ORACLE CORP COM	1,426,932
ORACLE CORP COM STK NPV	139,998
ORANGE EUR4	711,627
ORANGE EUR4 (FP)	114,590
ORBIA ADVANCE CORP SAB DE CV	8,836
O'REILLY AUTOMOTIVE INC USD0.01	20,628
ORICA LIMITED AUD1.00	16,908
ORICA LIMITED NPV	137,414
ORIENTAL LAND CO LTD NPV	334,518
ORIENTAL LAND CO Y50	10,631
ORIGIN ENERGY NPV(POSTRECON DFD)	31,867
ORION CORPORATION SER'B'NPV	164,983
ORIX CORP NPV	192,542
ORIX CORP,Y50	61,123
ORKLA ASA NOK1.25	419,315
ORKLA ASA NOK6.25	16,985
ORSTED A/S	1,134,687
ORSTED A/S DKK10	13,301
OSAKA GAS CO LTD NPV	227,345
OSAKA GAS CO., ORD Y50	20,461
OSHKOSH TRUCK CORP USD0.01	13,364
OSRAM LICHT AG	13,330
OTP BANK NYRT HUF100	252,915
OTSUKA HOLDINGS CO LTD	35,214
OUTFRONT MEDIA INC	9,789
OVERSEA-CHINESE BANKING CORPORATION SGD0.5	217,121
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	40,536
OWENS CORNING USD0.001	15,676
P G & E CORP (UN)	59,397
P.T. ASTRA INTL IDR50	16,527

PACCAR INC COM	1,085,808
PACCAR INCCOM STK US\$12	58,246
PACKAGING CORP AMER COM ISIN US6951561090	177,266
PACKAGING CORP OF AMERICA USD0.01	12,779
PACWEST BANCORP COM NPV	8,841
PALO ALTO NETWORKS INC COM USD0.0001	208,950
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	165,501
PANASONIC CORPORATION	94,138
PANDORA A/S DKK1	11,498
PARKER HANNIFEN,COM NPV	35,814
PARKER-HANNIFIN CORP COM	486,835
PARKLAND FUEL CORP	10,880
PARTNERS GROUP HLG CHF0.01 (REGD)	324,489
PAYCHEX INC COM	821,915
PAYCHEX INC COM US\$0.01	20,721
PAYPAL HLDGS INC COM	1,556,099
PAYPAL HOLDINGS INC W/I USD0.0001	43,429
PBF ENERGY INC CLASS A USD0.001	17,758
PEARSON ORD 25P	19,299
PEARSON ORD GBP0.25	172,735
PEGATRON CORP TWD10	11,205
PEMBINA PIPELINE CORP (CT)	27,215
PEMBINA PIPELINE CORPORATION COMMON STOCK	316,986
PENNON GROUP ORD GBP0.407	510,157
PENTAIR PLC COM USD0.01	181,107
PENTAIR PLC USD0.167	12,427
PEOPLES UTD FINL COM STK USD0.01	13,609
PEPSICO INC CAP US\$0.01 2/3	210,515
PEPSICO INC COM	2,840,471
PERFORMANCE FOOD GROUP CO USD0.01	16,471
PERNOD RICARD EUR1.55	37,875
PERNOD RICARD NPV EUR 1.55	240,430
PERRIGO CO PLC	10,154
PERSIMMON ORD 10P	23,649
PERSIMMON ORD GBP0.10	463,715
PERSPECTA INC	8,680
PETROBRAS DISTR COM NPV	367,719
PETROBRAS DISTRIBUIDORA SA	12,348
PETROCHINA CC1	48,004
PETROFAC LTD	9,336
PETROL BRASILEIROS PREF NPV	80,379
PETROLEO BRASILEIRO SA N/PV	66,722
PETRONET LNG INR10	178,047
PEUGEOT SA EUR1	296,971
PEUGEOT SA EURI EUR 1	53,487
PFIZER INC COM	1,032,330
PFIZER INC COM US\$0.05	335,472
PHILIP MORRIS INTERNAT -W/I (UN)	230,299
PHILIP MORRIS INTL COM STK NPV	3,267,681
PHILIPS LIGHTING NEWCO BV	13,691
PHILLIPS 66	150,946
PHILLIPS 66 COM	1,398,274
PHOENIX GROUP HOLDINGS PLC GBP0.1	13,198
PICC PROPERTY & CA 'H' CNY1	136,112
PICC PROPERTY CA 'H' CNY1	30,199
PIEDMONT OFFICE REALTY CLASS A	9,191
PING AN INSURANCE (H) CO NPV	75,829
PING AN INSURANCE GROUP H CNY1	623,831
PINNACLE W. CAP CORP COM	609,674
PINNACLE WEST, COM US\$2.50	18,854
PIONEER NATURAL RES US\$0.01	20,840
PKN ORLEN SA PLN1.25	202,892
PKO BANK PLOSKI SA PLN1	13,656
PNC FINANCIAL SERVICES GROUP COM STK	160,543
PNC FINANCIAL SVCS COM USD5	130,621
POLARIS INDUSTRIES INC USD0.01	10,895
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	19,247
POPULAR INC USD0.01	13,262

PORSCHE AUTO HL SE NON ATG PRF NPV	20,049
PORSCHE AUTO HL SE NON VTG PRF NPV	654,402
PORTLAND GENERAL ELECTRIC CO	11,932
POSCO KRW5000	238,727
POST HOLDINGS INC	9,561
POSTAL SAVINGS BANK OF CHI H CNY1	13,565
POSTE ITALIANE SPA	22,740
POU CHEN TWD10	212,060
POWER ASSETS HLDGS NPV	416,671
POWER ASSETS HOLDINGS LTD HKD1	13,514
POWER CORP CANADA,COM NPVSUBORD VOTING	36,615
POWER FINL CORP,COM NPV	29,901
POWSZECHNY ZAKLAD UBEZPIECZE	19,574
PPB GROUP BERHAD NPV	148,836
PPG IND INC COM	1,262,976
PPG INDS,COM STK US\$1.666	42,732
PPL CORP COM ISIN US69351T1060	795,695
PPL CORP COM USD0.01	61,075
PRESIDENT CHAIN CORP TWD10	8,898
PRESIDENT CHAIN ST TWD10	122,992
PRINCIPAL FINANCIAL GP USD0.01	37,913
PROCTER & GAMBLE CO/THE USD1 (UN)	364,189
PROCTER & GAMBLE COM NPV	5,939,275
PROGRESSIVE CORP OH COM	1,578,736
PROGRESSIVE CORP(OHIO) COM \$1	45,333
PROLOGIS INC COM	737,134
PROLOGIS INC USD0.01	40,091
PROSIEBEN SAT.1 MEDIA AG REG	18,496
PROSUS EURO0.05	10,388
PROSUS N.V. EURO.05	1,511,922
PROXIMUS	401,219
PROXIMUS SA NPV	14,309
PRUDENTIAL CORP ORD 5P	135,574
PRUDENTIAL FIN INC USD 0.01	144,911
PRUDENTIAL GBP0.05	1,919,615
PRYSMIAN SPA EURO.1 (IM)	14,068
PRYSMIAN SPA EURO.10	373,320
PSP SWISS PROPERTY CHF0.10 (REGD)	146,547
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	17,209
PTT GLOBAL CHEMICAL PCL FOR	11,991
PTT PCL/FOREIGN THB1	68,850
PTT PUBLIC COMPANY THB1(ALIEN)	422,699
PUB SERVICE ENTERPRISE GROUP INC COM	792,816
PUB STORAGE COM	856,631
PUBLIC BANK NHD MYR1 (MALAYSIA)	19,157
PUBLIC JOINT STOCK COMPANY TATNEFT	290,822
PUBLIC SERVICE ENTCOM STK NPV	52,504
PUBLIC STORAGE INC USD.1	16,698
PUBLICIS GROUPE SA EURO.4	20,559
PUBLICIS GROUPE SA EURO.40	190,892
PULTE GROUP INC	1,030,527
PULTE GROUP INC USD0.01	19,682
PUMA SE NPV	143,232
PVH CORP USD1	12,730
QANTAS AIRWAYS NPV	9,623
QATAR FUEL - WOQOD QAR1.00	406,548
QATAR NATIONAL BANK QAR 1.0000	206,880
QBE INSURANCE GROUP LTD (AU)	38,346
QORVO INC COM USD0.0001	18,777
QUAL COMM INC STK US\$0.0001	189,148
QUALCOMM INC COM	192,305
QUANTA COMPUTER INC TWD10	15,627
QUANTA COMPUTER TWD10	151,953
QUANTA SERVICES INC USD00001	18,996
QUEST DIAGNOSTICS COM US\$0.01	25,337
QUEST DIAGNOSTICS INC COM	250,590
QUILTER PLC GBP0.01	12,013
QURATE RETAIL GROUP INC USD0.01	17,971

RAIA DROGASIL SA COM NPV	678,409
RAIFFEISEN INTL BK INTL NPV	13,073
RAKUTEN INC COM STK	10,379
RAKUTEN INC NPV	123,246
RALPH LAUREN CORP USD0.01	11,560
RANDSTAD HLDGS NV EUR0.10	21,134
RANDSTAD N.V. EUR0.10	366,812
RAYMOND JAMES FINANCIAL USD.01	14,010
RAYTHEON CO USD0.01	1,009,917
RAYTHEON COM STK USD0.01	71,469
REALTY INCOME CORP COM	116,552
REALTY INCOME CORP USD1	15,751
RECKITT BENCK GRP ORD GBPO.10	1,612,331
RECKITT BENCKISER ORD GBPO	69,393
RECRUIT HLDGS CO L NPV	1,024,101
RECRUIT HOLDINGS CO LTD	27,885
RED ELECTRICA CORP EUR0.5	302,012
RED ELECTRICA CORPORACION SA EUR0.5	15,717
REDEFINE PROPS LTD NPV (POST CONVERSION)	176,387
REGENERON PHARMACEUTICALS	13,793
REGENERON PHARMACEUTICALS INC COM	2,874,896
REGIONS FINANCIAL CORP	40,881
REINSURANCE GRP OF AM US\$0.01	26,920
RELIANCE INDS INR10(100%DEMAT)	257,539
RELIANCE INDUSTRIES LTD INR10	74,334
RELIANCE STEEL AND ALUMINUM	24,204
RELX PLC	803,041
RELX PLC GBPO.1444 (LN)	38,357
REMGRO ZAR0.01	10,473
RENAISSANCERE HLDGS LTD USD1	11,144
RENAULT ORD EUR3.81	63,358
RENASAS ELECTRONICS CORP	8,762
RENTOKIL INITIAL ORD GBPO.01	133,908
RENTOKIL INITIAL ORD GBPO.01 (POST REORG)	9,913
REPSOL SA RIGHTS 08/01/2020	34,456
REPSOL SA (RG) EUR1	95,784
REPSOL SA EUR1	1,134,744
REPUBLIC SERVICES INC USD0.01	20,708
RESMED INC COM	262,738
RESMED INC USD0.004	10,244
RESONA HLDGS INC NPV	38,518
RESTAURANT BRANDS INTERN-W/I COMMON STOCK	296,168
REXEL SA EUR5	24,281
RHEINMETALL AG DEM5	11,590
RHEINMETALL AG NPV	104,866
RICHEMONT(CIE FIN) CHF1 (REGD)	2,183,591
RICOH CO., Y50	36,125
RIGHTMOVE COM STCK	214,710
RIO TINTO LIMITED NPV	1,164,987
RIO TINTO NPV	59,994
RIO TINTO ORD GBPO.10	2,357,878
RIO TINTO PLC GBp0.1 (LN)	152,594
RIOCAN REAL ESTATE INV TST NPV	16,495
RITE AID CORP USD1	16,920
ROBERT HALF INTL COM US\$1	10,578
ROBERT HALF INTL INC COM	214,113
ROCHE HLDGS AG CHF1 (BR)	130,221
ROCHE HLDGS AG GENUSSSCHEINE NPV	4,631,225
ROCHE HLDGS AG GENUSSSCHEINE, NPV	304,663
ROCKWELL AUTOMATION	817,136
ROCKWELL AUTOMATION COM USD1	21,353
ROGERS COMMS INC CLASS'B'COM CAD1.62478	452,766
ROGERS COMMUNICATIONS INC-B (CT)	32,028
ROHM COM Y50	13,547
ROLLS ROYCE ORD GBP1.50	34,000
ROPER INDUSTRIES INC USD0.01	20,422
ROPER TECHNOLOGIES , INC	409,076
ROSNEFT OIL COMPANY RUB0.01 (RX)	37,589

ROSS STORES INC COM	1,097,060
ROSS STORES,CMN US\$0.01	26,552
ROYAL BANK OF CANADA (CT)	225,160
ROYAL BANK OF SCOTLAND GROUP GBP1	40,174
ROYAL BK OF CANADA COM NPV	246,602
ROYAL CARIBBEAN CRUISES LTD (UN)	28,513
ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)	1,868,821
ROYAL DUTCH SHELL 'B'ORD EUR0.07	1,424,335
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	39,894
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	429,734
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	411,246
ROYAL MAIL PLC	24,228
RPM INTERNATIONAL INC USD0.01	15,269
RSA INSURANCE GROUP PLC GBP0.01	21,751
RUBIS EUR1.25(POST SPLIT)	299,342
RWE AG NPV	94,324
RYDER SYSTEM INC,COM US\$0.50	13,872
S&P GLOBAL INC COM	1,494,840
S&P GLOBAL INC USD1	23,743
SABANCI HOLDINGS TRY1	12,714
SABESP CIA SANEAME COM NPV	359,828
SABESP CIA SANEAME COMNPV	13,498
SAFRAN EUR0.20	44,754
SAFRAN SA EUR0.20	382,736
SAGE GROUP GBP0.01051948	311,873
SAGE GROUP PLC/THE GBP0.01	12,929
SAINSBURY (J) ORD GBP0.28571428	37,078
SAIPEM SPA	13,718
SALESFORCE COM INC COM STK	493,721
SALESFORCE.COM NPV	20,217
SALMAR ASA NOK0.25	252,513
SAMPO OYJ SER'A'NPV	49,602
SAMPO PLC SER'A'NPV	178,408
SAMSUNG C&T CORPORATION	15,083
SAMSUNG ELECT PFD KRW5000	76,179
SAMSUNG ELECTRO-MECH KRW5000	9,422
SAMSUNG ELECTRONIC GDR	835,771
SAMSUNG ELECTRONIC KRW100	4,335,655
SAMSUNG ELECTRONIC KRW5000	523,586
SAMSUNG ELECTRONIC PFD KRW100	476,336
SAMSUNG FIRE+MARINE KRW5000	19,538
SAMSUNG HEAVY INDS KRW5000	11,204
SAMSUNG LIFE INSURANCE CO KRW500	14,352
SAMSUNG SDI KRW5000, KRW5000	14,968
SANDS CHINA LTD USD0.01	513,581
SANDVIK AB NPV	445,072
SANLAM ZAR0.01	22,033
SANMINA CORP USD0.01	12,759
SANOFI EUR2	397,475
SANOFI EUR2 (FP)	246,985
SANTANDER CONSUMER USA HOLDI	10,904
SANTEN PHARMACEUTICAL,Y50	9,022
SANTOS,A\$0.25	14,853
SAP AG NPV	101,852
SAP SE	585,077
SAPUTO GROUP INC	9,860
SAPUTO INC COM NPV	167,816
SASOL NPV	49,663
SATS LTD NPV	142,369
SBA COMMUNICATIONS CORP           COM USD0.01 CL A	166,705
SBERBANK OF RUSSIA	475,815
SBERBANK RUB3 (RX)	116,754
SCENTRE GROUP	490,229
SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	184,745
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	11,865
SCHLUMBERGER LTD USD0.01 (UN)	155,883
SCHNEIDER ELECTRIC EUR4.00	2,186,097
SCHNEIDER SA ELECTRIC EUR8.0 (FP)	100,161

SCHRODERS VTG SHS GBP1	8,911
SCHWAB(Charles) Corp US\$0.01	37,319
SCOR SE EUR7.876972 (FP)	24,921
SEAGATE TECHNOLOGY PLC COM USD0.00001	278,152
SEAGATE TECHNOLOGY USD0.00001	41,179
SEALED AIR CORP COM USD0.01	12,472
SEALED AIR CORP NEW COM STK	216,677
SECOM CO NPV	400,942
SECOM CO,Y50	23,898
SECURITAS AB SWKR1 SER 'B'	16,813
SECURITAS SER'B'NPV	160,731
SEGRO PLC ORD GBP0.10	1,201,900
SEI INVTS CO COM	270,806
SEIKO EPSON CORP NPV	13,478
SEKISUI CHEMICAL CO LTD NPV	199,460
SEKISUI CHEMICAL, Y50	15,390
SEKISUI HOUSE NPV	463,029
SEKISUI HOUSE, ORD Y50	41,312
SEMICONDUCTOR MANUFACTURING USD0.0004	10,350
SEMPRA ENERGY CORP COM NPV	57,026
SEMPRA ENERGY INC COM STK	851,833
SENSATA TECHNOLOGIES HOLDING EURO.01	10,079
SERVICE CORP INT,COM US\$1	10,008
SERVICE PROPERTIES TRUST USD0.01	12,818
SERVICENOW INC COM USD0.001	210,339
SES (FP)	15,610
SEVEN & I HOLDINGS NPV	447,895
SEVERN TRENT ORD GBP0.9789	851,676
SEVERN TRENT PLC GBP0.9789	22,367
SEVERSTAL RUB0.01 (RX)	9,732
SG HOLDINGS CO LTD NPV	113,590
SGS HOLDING SWF20 (REGD)	18,149
SGS SA CHF1 (REGD)	372,205
SHARP CORP NPV	9,598
SHAW COMMUNICATION 'B'CNV NPV	142,675
SHAW COMMUNICATIONS 'B'	23,542
SHENZHOu INTERNATI HKD0.10	118,399
SHERWIN WILLIAMS,CMN US\$1	29,856
SHERWIN-WILLIAMS CO COM	967,201
SHIMANO INC Y50	10,410
SHIMAO PROPERTY HOLDINGS CNY0.1	16,545
SHIMIZU CONSTRUCTION CO,Y50	18,612
SHIN KONG FIN HLDG CO TWD10	12,243
SHIN-ETSU CHEMICAL NPV	1,220,657
SHINETSU CHEMICAL, Y50	57,850
SHINHAN FIN GROUP KRW5000	43,839
SHIONOGI & CO LTD NPV	149,719
SHIONOGI & CO,Y50	14,161
SHISEIDO CO,Y50	17,629
SHIZUOKA BANK,ORD Y50	12,049
SHOPRITE HLDGS LTD ZAR0.011	12,378
SHOWA DENKO KK,Y50	10,006
SIAM CEMENT CO THB1 (NVDR)	26,500
SIAM COMM BANK THB10 (ALIEN)	24,696
SIBANYE GOLD LTD (SJ)	14,037
SIDER NACIONAL CIA NPV	11,051
SIEMENS AG NPV(REGD)	2,724,514
SIEMENS AG-REG (GY)	256,861
SIGNATURE BANK USD0.01	8,721
SIGNET JEWELERS LTD USD0.18 (US)	14,745
SIGNIFY NV EURO.01	282,637
SIKA AG -ORDSHR VOTING BO	981,112
SIKA AG REG CHF0.01	17,729
SIMON PROPERTY COM USD0.0001	42,402
SIMON PROPERTY GROUP INC COM	610,172
SINGAPORE EXCHANGE NPV	298,273
SINGAPORE TECHNOLOGIES ENGINEERING	276,054
SINGAPORE TELECOM LTD (SP)	46,731



SINGAPORE TELECOMMUNICATIONS	NEW COM STK	535,065
SINO LAND CO NPV		133,031
SINOPHARM GROUP CO-H		14,318
SIRIUS XM HLDGS INC COM		134,427
SITE CENTERS CORP USD0.1		9,342
SK C&C CO LTD		19,329
SK ENERGY CO LTD NPV		33,256
SK HYNIX INC		1,360,348
SK HYNIX INC KRW5000 (KP)		79,238
SK INNOVATION CO.LTD KRW5000		171,834
SK TELECOM KRW500		14,921
SKAND ENSKILDA BKN SER'A'NPV		313,235
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10		43,584
SKANSKA AB SER 'B' SEK3 (SWEDEN)		34,742
SKANSKA AB SER'B'NPV		837,535
SKECHERS USA INC CL A USD0.001		9,216
SKF AB SER 'B' NPV		24,393
SKF AB SER'B'NPV		232,075
SKYWORKS SOLUTIONS INC COM		310,715
SKYWORKS SOLUTIONS USD0.25		14,959
SL GREEN REALTY CORP USD0.01		17,218
SMC CORP NPV		718,582
SMC CORP Y50		26,312
SMITH & NEPHEW ORD USD0.20		457,656
SMITHS GROUP ORD GBP 0.375		19,897
SMITHS GROUP ORD GBP0.375		145,205
SMUCKER (JM) CO COM NPV		24,382
SMUCKER J M CO COM NEW		269,570
SMURFIT KAPPA GROUP PLC EURO.001 UK LINE (LN)		26,315
SNAM SPA EUR1		24,005
SNAP-ON INC COM		214,534
SNAP-ON INC COM STK US\$1		10,520
SNC-LAVALIN GROUP INC NPV		18,465
SOC GENERALE ORD SHS EUR1.25		234,143
SODEXHO EUR4		293,744
SODEXO		25,564
SOFINA NPV		213,443
SOFTBANK CORP		40,916
SOFTBANK CORP. NPV		131,090
SOFTBANK GROUP CO NPV		155,438
SOFTBANK GROUP CORP		183,502
S-OIL CORP KRW2500		10,095
SOJITZ HOLDINGS CP NPV		19,646
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)		26,704
SONIC HEALTHCARE AUD0.20		14,289
SONIC HEALTHCARE NPV		128,707
SONOCO PRODUCTS CO COM NPV		10,662
SONOVA HOLDING AG COMMON STOCK		341,260
SONOVA HOLDING AG REG CHF0.05		9,133
SONY CORP NPV		1,183,045
SONY CORP, Y50		144,208
SONY FINANCIAL HLDGS INC		9,331
SOUTH32 LTD (AT)		11,043
SOUTHERN CO COM STK		1,325,014
SOUTHERN CO COM US\$5		122,942
SOUTHWEST AIRLINES COM US\$1		12,626
SPAR GROUP LIMITED ZAR		165,785
SPAR GROUP LTD NPV		9,732
SPARK NEW ZEALAND LTD COM		239,334
SPIRAX-SARCO ENGINEERING	ORD GBP0.269230769	287,470
SPIRIT REALTY CAPITAL INC USD0.05		12,003
SPOTIFY TECHNOLOGY S A COM EURO.025		298,495
SPRINT CORP W/I USD0.01		14,763
SSE PLC GBP 0.5		95,845
SSE PLC ORD GBP0.50		338,003
ST JAMES'S PLACE ORD 15P		17,293
STANDARD BK GR LTD ZAR0.1		154,907
STANDARD BK GR LTD ZAR0.10		44,924

STANDARD CHARTERED PLC USD0. (LN)	96,717
STANLEY BLACK & DECKER INC COM	327,214
STANLEY BLACK & DECKER INC USD2.5	34,468
STARBUCKS CORP	64,028
STARBUCKS CORP COM	3,758,673
STARWOOD PROPERTY TRUST INC USD0.01	16,186
STATE BANK OF INDIA INR1	26,541
STATE STREET CORP COM US\$1	66,100
STD LIFE ABERDEEN ORD GBP0.1396825396	48,648
STEEL DYNAMICS INC USD0.01	15,775
STERICYCLE INC USD0.01	10,183
STERIS PLC ORD USD0.001	380,424
STERIS PLC USD75	9,682
STIFEL FINANCIAL CORP USD0.15	8,942
STMICROELECTRONICS EUR1.04	234,615
STMICROELECTRONICS NV EUR1.0 (FP)	24,670
STOCKLAND NPV	26,626
STORA ENSO OYJ NPV SER 'R'	24,387
STORA ENSO OYJ SER'R'NPV	474,445
STORE CAPITAL CORPORATION COM USD0.01	261,001
STOREBRAND AS 'A' NWKR5	11,326
STRAUMANN HLDG CHF0.10 (REGD)	182,845
STRYKER CORP	707,659
STRYKER CORP COM US\$0.10	41,907
SUBARU CORPORATION NPV	192,236
SUBSEA 7 SA USD2	12,322
SUEZ ENVIRONNEMENT EUR4	28,758
SUEZ EUR4	891,709
SUMITOMO CHEMICAL CO,Y50	31,672
SUMITOMO CORP NPV	293,724
SUMITOMO CORP, Y50	63,075
SUMITOMO ELECTRICAL, ORD Y50	42,103
SUMITOMO FORESTRY,ORD Y50	9,193
SUMITOMO HEAVY INDS,Y50	9,549
SUMITOMO METAL MINING, Y50	21,782
SUMITOMO MITSUI FIN GRP NPV	210,255
SUMITOMO MITSUI TRUST HOLDINGS	53,567
SUMITOMO REALTY & DEV,ORD Y50	21,550
SUMITOMO RUBBER Y50	11,106
SUN HUNG KAI PROP NPV	842,446
SUN HUNG KAI PROPERTIES,HK\$0.5	58,940
SUN LIFE FINANCIAL INC (CT)	70,907
SUN LIFE FINL INC COM NPV	126,711
SUNAC CHINA HOLDINGS LTD HKD0.1	12,037
SUNCOR ENERGY INC (CT)	125,908
SUNCOR ENERGY INC COM NPV 'NEW'	130,712
SUNCORP GROUP LTD (AU)	29,383
SUNTORY BEVERAGE & FOOD LTD	10,859
SUNTORY BEVERAGE & NPV	109,188
SURGUTNEFTEGAS PJS RUB1 PRF(RUB)	328,594
SURGUTNEFTEGAS PJS RUB1(RUB)	393,531
SURGUTNEFTEGAS PJSC RUB1 (RX)	27,393
SUZUKEN CO LTD JPY50	9,031
SUZUKEN CO LTD NPV	202,164
SUZUKI MOTOR CORP Y50	39,861
SVB FINANCIAL GROUP USD.001	11,495
SVENSKA HANDELSBANKEN A SHS	54,255
SWATCH GRP AG-B CHF2.25	15,422
SWEDBANK AB A SHARES	61,749
SWEDISH MATCH SEK1.20	13,704
SWIRE PACIFIC 'A' ORD HK\$0.60	12,899
SWIRE PROPERTIES LTD HKD1	171,227
SWISS LIFE HOLDING AG	47,546
SWISS LIFE HOLDINGS AG	149,539
SWISS PRIME SITE CHF25.6	18,489
SWISS RE AG CHF0.10	123,485
SWISS RE AG ORD SHS CHF0.1	135,266
SWISSCOM AG CHF1(REGD)	660,800

SWISSCOM AG CHF9 (REGD)		31,544
SYDNEY AIRPORT CORPORATION LTD	NPV (STAPLED SECURITY)	185,400
SYMRISE AG		11,088
SYMRISE AG NPV (BR)		214,265
SYNCHRONY FINANCIAL USD0.001		65,113
SYNCHRONY FINL COM		346,751
SYNNEX CORP USD0.001		16,837
SYNOPSIS COM STK US\$0.01		12,710
SYNOPSIS INC COM		445,869
SYSCO CORP COM		1,373,137
SYSCO CP,US\$1		70,246
T & D HOLDINGS NPV		32,345
T GARANTI BANKASI TRY1		20,835
T IS BANKASI SER'C'TRY1		14,890
T MOBILE US INC USD0.0001		39,743
T ROWE PRICE GROUP INC		916,740
T ROWE PRICE GROUP INCUSD0.2		32,447
TABCORP HOLDINGS LTD NPV		154,976
TAIHEIYO CEMENT CORP		13,192
TAISEI CORP,ORD Y50		23,359
TAIWAN CEMENT TWD10		15,913
TAIWAN HI SPD RAIL TWD10		190,543
TAIWAN MOBILE CO TWD10		183,264
TAIWAN SEMICON MAN TWD10		3,153,554
TAIWAN SEMICONDUCTOR TWD10		288,634
TAKASHIMAYA CO LTD		9,624
TAKEDA PHARMACEUTICAL NPV		73,330
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01		166,424
TAPESTRY INC USD0.01		13,016
TARGA RESOURCES CORP USD0.001		22,248
TARGET CORP COM STK		3,137,607
TARGET CORP USD0.1669		165,079
TATA CON SVS INR1		19,172
TATA CONSULTANCY S INR1		331,028
TATA MOTORS LTD INR2		25,975
TATE & LYLE ORD 25P		13,279
TATNEFT CLS RUB1 (RX)		35,155
TAYLOR WIMPEY GBPO.01		23,317
TAYLOR WIMPEY ORD GBP0.01		416,666
TC ENERGY CORP (CN)		76,385
TCF FINANCIAL CORP USD1		10,891
TD AMERITRADE HLDG USD0.01		9,954
TDK CORP (JT)		31,041
TE CONNECTIVITY LTD		1,179,960
TE CONNECTIVITY LTD CHF1.37		42,907
TECH DATA CORP USD0.0015		44,088
TECH MAHINDRA		140,102
TECHNI CN COM USD1		768,375
TECHNIPFMC PLC USD1 (FP)		26,238
TECHTRONIC INDUSTR NPV		324,246
TECHTRONIC INDUSTRIES HKD0.1		10,028
TECK RESOURCES LTD-CLS B (CT)		29,758
TEIJIN LTD NPV		170,876
TEIJIN, Y50		13,339
TELE2 AB B SHS		12,713
TELECOM CORP OF NEW ZEALAND (NZ)		14,113
TELECOM ITALIA DI RISP EUR.55		27,594
TELECOM ITALIA SPA NPV		49,862
TELEDYNE TECHNOLOG COM USD0.01		9,118
TELEF BRASIL		19,096
TELEFLEX INC COM		231,283
TELEFONICA BRASIL PRF NPV		531,829
TELEFONICA DEUTSCHLAND HOLDI		9,010
TELEFONICA SA EUR1		943,209
TELEKOMUNIKASI INDONESIA PER IDR50		24,985
TELEKOMUNIKASI SER'B'IDR50		586,804
TELENOR ASA ORD NOK6		509,730
TELEPERFORMANCE EUR2.5		11,332

TELEPERFORMANCE SOCIETE EUROPEENNE	122,567
TELEPHONE AND DATA SYSTEMS USD0.01	12,313
TELIA CO AB (SS)	41,714
TELIA COMPANY AB NPV	411,609
TELSTRA CORP LTD NPV	414,721
TELUS CORPORATION COM NPV (NON CANADIAN)	18,977
TELUS CORPORATION COM NPV(NON CANADIAN)	224,695
TENAGA NASIONAL BHD. MY\$1	20,584
TENAGA NASIONL BHD MYR1	335,308
TENARIS SA USD1 (IM)	12,724
TENCENT HLDGS LIMITED COMMON STOCK	4,233,393
TENCENT HOLDINGS LTD HKD0.00002	68,201
TENET HEALTHCARE CORP USD0.05	33,751
TERADYNE INC,CMN US\$0.125	10,163
TERNA SPA	19,348
TERNA SPA ORD EURO.22	246,463
TERUMO,ORD Y50	18,365
TESCO ORD 5P	113,747
TESCO ORD GBP0.05	1,442,012
TESLA MOTORS INC USD0.001	11,615
TEVA PHARMA ILS0.1 UTS	42,481
TEXAS INSTRUMENTS INC COM	2,690,200
TEXAS INSTRUMENTS INC USD1 (US)	84,954
TEXTRON INC, COM STK US\$0.125	17,803
THAI OIL PCL-FRGN NPV	10,348
THALES EUR3	13,425
THALES SA EUR3	112,218
THANACHART CAPITAL FOREIGN THB10	9,714
THERMO ELECTRON COM US\$1	70,951
THERMO FISHER CORP	2,125,364
THOMSON-REUTERS COM NPV	321,324
THOMSON-REUTERS CP COM NPV(POST REV S (CN)	28,783
THOR INDUSTRIES INC USD0.1	10,107
THYSSEN KRUPP AG NPV	37,200
TIFFANY & CO USD0.01	16,903
TIM PARTICIPACOES SA	198,596
TIS INC	114,625
TJX CO COM US\$1	71,759
TJX COS INC COM NEW	1,588,586
T-MOBILE US INC COM	854,257
TOBU RAILWAY CO Y50	169,481
TOBU RAILWAY,Y50	18,190
TOHO CO LTD NPV	131,025
TOHO GAS CO LTD NPV	146,017
TOHOKU ELECTRIC POWER,ORD Y500	15,266
TOKIO MARINE HLDG NPV	103,242
TOKIO MARINE HOLDINGS INC NPV	266,627
TOKYO ELEC POWER CO,Y500	94,363
TOKYO ELEC POWER H NPV	208,926
TOKYO ELECTRON NPV	1,419,973
TOKYO ELECTRON,Y50	33,790
TOKYO GAS CO LTD NPV	616,465
TOKYO GAS CO,Y50	35,876
TOKYO TATEMONO CO Y50	9,492
TOKYU CORP NPV	132,613
TOKYU CORP, Y50	17,029
TOKYU FUDOSAN HOLDINGS CORP	13,296
TOLL BROS INC COM	298,113
TOLL BROTHERS INC USD0.01	11,235
TOPPAN PRINTING CO NPV	149,564
TOPPAN PRINTING,ORD Y50	17,128
TORAY INDS INC NPV	382,845
TORAY INDUSTRIES, Y50	32,945
TORONTO-DOMINION BANK (CT)	190,823
TOSHIBA CORP NPV	371,768
TOSHIBA CORP, Y50	46,597
TOSOH CORP,ORD Y50	14,987
TOTAL EUR2.5	3,252,399

TOTAL SA EUR2.5 (FP)	462,627
TOTO,Y50	10,780
TOYOTA INDUSTRIES CORP JPY50	26,534
TOYOTA MOTOR CO,Y50	488,865
TOYOTA MOTOR CORP NPV	3,830,768
TOYOTA TSUSHO CORP Y50	26,339
TRACTOR SUPPLY CO COM	682,698
TRACTOR SUPPLY CO US\$0.008	12,156
TRANSALTA CORP,COM NPV	8,743
TRANSDIGM GROUP INC COM	344,179
TRANSDIGM GROUP INC USD0.01	27,523
TRANSMISSORA ALIAN UNITS (1 COM & 2 PRF)	217,160
TRANSNEFT PJSC RUB1 PRF(RUB)	179,901
TRANSOCEAN LTD CHF15 (UN)	30,082
TRANSUNION COM	129,151
TRANSURBAN GROUP	21,938
TRANSURBAN GROUP STAPLED UNITS NPV	289,247
TRAVELERS CO INC COM NPV	94,973
TRAVELERS COS INC COM STK	362,189
TRAVIS PERKINS ORD 10P	17,572
TRAVIS PERKINS ORD GBP0.10	206,588
TRELLEBORG AB 'B' SWKR25	10,320
TRINITY INDUSTRIESCOM STK US\$1	10,303
TRIP.COM GROUP LTD USD0.01	11,909
TRUIST FINL CORP COM USD5	121,491
TUI AG DI (LN)	19,125
TUPRAS (T PETR RAF) TRY1	12,767
TURK HAVA YOLLARI AO TRY 1	10,668
TURKCELL ILETISIM TRY1	11,738
TURKIYE GARANTI BK TRY1	207,556
TURKIYE VAKIFLAR BANKASI TRY1	11,362
TWO HARBORS INVESTMENT CORP	9,664
TYSON FOODS INC CL A COM (DELAWARE)	864,616
TYSON FOODS INC CL 'A' COMUS\$0.10	50,967
UBE INDUSTRIES, Y50	9,605
UBI BANCA SCPA EUR2.50	25,982
UBS GROUP AG 0.1 (SE)	141,848
UCB NPV	166,189
UDR INC COM USD0.01	15,644
UGI CORP COMMON NPV	15,408
ULTA BEAUTY INC COM STK USD0.01	565,800
ULTRAPAR PARTICIPA COM NPV	250,041
ULTRAPAR PARTICIPACOES SA	24,854
UMICORE	18,464
UMICORE NPV	315,592
UMPQUA HOLDINGS CORP NPV	9,102
UNI CHARM CORP. Y50	9,730
UNIBAIL RODAMCO WESTFIELD EURO.5 (NA)	55,057
UNICREDIT SPA	185,951
UNILEVER NV EURO.16	2,493,815
UNILEVER PLC ORD GBP0.031111	2,749,776
UNION PAC CORP COM	1,770,614
UNION PACIFIC CORP COM US\$2.50	132,003
UNIPER SE	42,290
UNIPER SE NPV	449,431
UNIPOL GRUPPO FINANZIARIO SP	20,830
UNI-PRESIDENT ENT TWD10	488,420
UNI-PRESIDENT ENTERPRISESTWD10	17,966
UNITED CONTINENTAL HOLDINGS USD0.01	20,016
UNITED MICROELECTRONICS CORPTWD10	25,293
UNITED OVERSEAS BK,SIN\$1	42,669
UNITED PARCEL SERVICE - CL BUSD0.01	121,321
UNITED PARCEL SVC INC CL B	1,787,849
UNITED RENTALS INC USD0.01	30,549
UNITED STATES STEEL CORP USD1	10,015
UNITED TECHNOLOGIES CORP COM	1,087,368
UNITED TECHNOLOGIES CORP USD (UN)	175,503
UNITED UTILITIES G ORD GBP5.00	27,177

UNITED UTILITIES GROUP ORD GBP0.05	997,953
UNITEDHEALTH GROUP INC COM	3,488,285
UNITEDHEALTH GROUP INC USD0.01US\$0.01	295,923
UNIVAR INC USD0.01	11,822
UNIVERSAL HEALTH SVCS B USD.01	19,660
UNUM GROUP COM USDO.10	20,926
UNVL HEALTH SERVICES INC CL B COM	408,800
UPM KYMMENE OY EURNPV	46,294
UPM-KYMMENE CORP NPV	1,026,865
US BANCORP	213,177
US BANCORP COM USD0.01	145,616
US FOODS HOLDING CORP	34,763
UTD O/S BANK NPV	193,726
V F CORP COM	917,414
VAIL RESORTS INC COM	120,636
VALE RIO DOCIE (CIA) COM NPV	119,025
VALEO SA EUR1	39,786
VALERO ENERGY CORP COM STK NEW	535,448
VALERO ENERGY CORP USD0.01	164,601
VANGUARD FTSE ALL-WORLD UCIT	4,887,299
VARIAN MEDICAL SYSTEMS INC	354,464
VARIAN MEDICAL SYSTEMS INC USD1	8,918
VEDANTA LTD ORD INR10	17,792
VEEVA SYS INC CL A COM CL A COM	159,821
VENTAS INC COM. USD 0.25	31,374
VEOLIA ENVIRONMENT EUR5	51,986
VEOLIA ENVIRONNEME EUR5	1,930,625
VEREIT INC USD0.01	22,260
VERISIGN INC COM	542,058
VERISK ANALYTICS INC COM STK	1,012,844
VERISK ANALYTICS INC-CLASS A USD 0.001	9,331
VERIZON COMMS COM USD0.10 (UN)	543,391
VERIZON COMMUNICATIONS COM	2,768,367
VERTEX PHARMACEUTICALS INC COM	1,153,252
VESTAS WIND SYSTEM DKK1	2,230,115
VESTAS WIND SYSTEM DKK10	28,412
VF CORP,COM STK NPV	32,520
VIACOMCBS INC COM USD0.001 CLB	54,772
VIACOMCBS INC NPV	155,599
VICINITY CENTRES	12,205
VIFOR PHARMA AG CHF0.01	11,212
VINCI EUR 2.50	99,473
VINCI EUR2.50	1,910,627
VIPSHOP HOLDINGS LTD ADS USD0.0001	8,721
VISA INC COM CL A STK	6,961,235
VISA INC-CLASS A SHRS	97,149
VISTEON CORP	16,798
VISTRA ENERGY CORP	19,757
VIVENDI SA EUR5.50	326,465
VMWARE INC CL A COM CL A COM	310,967
VODACOM GROUP (PTY) LTD	13,122
VODACOM GROUP LIMU ZAR0.01	128,239
VODAFONE GROUP ORD USD0.2095238	342,108
VODAFONE GROUP PLC USD0.2095	304,177
VOESTALPINE AG NPV	19,034
VOLKSWAGEN AG NON VTG PRF NPV	345,404
VOLKSWAGEN AG ORD NPV	32,633
VOLVO AB SER'B' NPV (POST SPLT)	62,805
VOLVO AB SER'B'NPV	459,092
VONOVIA SE	37,158
VONOVIA SE NPV	565,658
VORNADO REALTY TST COM US\$0.04	19,106
VOYA FINANCIAL INC USD0.01	33,558
VTB BANK PJSC RUB0.01( (RX)	17,958
VULCAN MATERIALS CO COM	1,318,829
VULCAN MATERIALS,COM US\$1	15,124
W P CAREY INC COM	162,446
WALGREENS BOOTS ALLIANCE INC COM	699,499

WALGREENS BOOTS ALLIANCE INC USD0.01	132,770
WAL-MART DE MEX COM NPV	303,788
WALMART DE MEXICO SER V	25,139
WALMART INC COM	3,906,766
WAL-MART STORES,COM US\$0.10	366,802
WALT DISNEY CO	3,245,414
WASTE CONNECTIONS INC (CT)	14,221
WASTE MANAGEMENT INC USD0.01	51,908
WASTE MGMT INC DEL COM STK	326,845
WATERS CORP COM	526,743
WATERS CORP COM US\$0.01	11,165
WEC ENERGY GROUP INC USD0.01	39,422
WEIR GROUP ORD 12.5P	9,068
WELLCARE HEALTH PLANS INC USD0.01	23,966
WELLS FARGO & CO COM USD1 2/3	556,183
WELLS FARGO & CO NEW COM STK	191,363
WELLTOWER INC COM REIT	1,595,890
WELLTOWER INC USD1	51,659
WESCO INTERNATIONAL INC USD0.01	15,316
WESFARMERS LTD NPV	971,421
WEST JAPAN RAILWAY JPY50000	36,326
WEST JAPAN RAILWAY NPV	684,893
WESTERN DIGITAL CORP USD.01	54,634
WESTERN UNION CO	948,501
WESTERN UNION COMP COM STK USD0.01	25,077
WESTN DIGITAL CORP COM	2,052,043
WESTON(GEORGE),COM NPV	21,606
WESTPAC BANKING CORP (AU)	116,050
WESTPAC BKG CORP NPV	305,477
WESTROCK CO COM USD0.01	32,271
WEYERHAUSER CO,COM US\$1.25	38,852
WH GROUP LIMITED COMSTK	182,331
WH GROUP LTD USD0.0001	21,166
WHARF HDGS,HK\$1	11,902
WHARF REAL ESTATE HKD0.1	227,356
WHARF REAL ESTATE INVESTMENT	16,345
WHEATON PRECIOUS METALS CORP (CT)	13,558
WHIRLPOOL CORP COM	393,029
WHIRLPOOL CORP, COM STK US\$1	32,984
WHITBREAD ORD GBP 0.76797385	16,916
WILLIAMS COMPANIES COM US\$1	50,116
WILLIAMS SONOMA USD.01	11,359
WILLIS TOWERS WATSON PLC COM USD0.000115	556,514
WILLIS TOWERS WATSON PLC USD0.000304635	30,827
WILMAR INTERNATIONAL LTD SGD0.5	15,634
WIPRO INR2	172,622
WM MORRISON SUPERMARKETS ORD GBP0.10	134,522
WOLTERS KLUWER CVA EURO.12	18,810
WOLTERS KLUWER EURO.12	476,723
WOOD GROUP (JOHN) PLC GBP0.042857	11,278
WOODSIDE PETROLEUM,ORD A\$0.50	59,850
WOOLWORTHS A\$0.25	63,669
WOOLWORTHS GRP LTD NPV	2,244,195
WOORI FINANCIAL GROUP INC	14,053
WORLD FUEL SERVICES USD0.01	17,441
WORLEY PARSONS LTD NPV	10,141
WP CAREY INC	10,792
WPP PLC GBP0.1	63,891
WPP PLC ORD GBP0.10	3,099,691
WPX ENERGY INC W/I	8,884
WSP GLOBAL INC	8,769
WYNN RESORTS LTD USD0.01	21,724
XCEL ENERGY INC COM	1,076,075
XCEL ENERGY USD2.5	47,976
XEROX HLDGS CORP COM NEW COM NEW	239,730
XEROX HOLDINGS CORP USD1	28,597
XILINX INC COM	426,107
XILINX INC COM US\$0.01	15,893

XPO LOGISTICS INC 0.001	15,247
XYLEM INC COM	312,599
XYLEM INC W/I	11,674
YAHOO JAPAN CORP JY50000	20,889
YAMADA DENKI CO Y50	17,670
YAMAHA CORP,Y50	10,283
YAMAHA MOTOR,Y50	21,339
YAMANA GOLD INC (CT)	13,066
YAMATO HOLDINGS CO NPV	15,767
YARA INTERNATIONAL ASA	25,750
YUANTA FINANCIAL HOLDING CO LT TWD10	12,651
YUANTA FINL HOLDS TWD10	141,515
YUM BRANDS INC COM	1,101,277
YUM BRANDS NPV	31,106
YUM CHINA HLDGS INC COM	362,089
YUM CHINA HOLDINGS INC USD0.01	16,373
ZEBRA TECH CP CL-A USD0.01	8,841
ZEBRA TECHNOLOGIES CORP CL A	1,224,416
ZIMMER BIOMET HLDGS INC COM	808,856
ZIMMER HLDGS INC COM USD0.01 (UN)	32,964
ZIONS BANKCORPORATION NPV	12,719
ZOETIS INC COM USD0.01 CL 'A'	788,721
ZOETIS INC USD0.01	18,324
ZURICH FINANCIAL SERVICES AG CHF0.1	194,647
ZURICH INSURANCE GROUP AG CHF0.10	198,787

**Grand Total**

**981,254,017.16**



<b>Property Name</b>	<b>Sector</b>	<b>Town/City</b>
60 Queen Street	Retail	Cardiff
House of Fraser, 11-29 Victoria Street West	Retail	Grimsby
11-12 North Street	Retail	Guildford
1,3 & 5a/2/4 Haymarket and Humberstone Gate	Retail	Leicester
154-162 Tottenham Court Road	Retail	London
Marmion House, 91-94 High Street	Retail	Worcester
Asda, Spring Street	Supermarket	Bury
Sainsbury's, Engaine Drive	Supermarket	Milton Keynes
Waitrose, 110-120 Botley Road	Supermarket	Oxford
Tweedbank Retail Park	Retail Warehousing	Berwick
Maybrook Retail Park	Retail Warehousing	Canterbury
London House, London Road	Office	Bracknell
90 St Vincent Street	Office	Glasgow
Mott MacDonald House	Office	Croydon
Bath and Clayton Street	Office	London
Network 401	Industrial	Brackley
South Liberty Lane	Industrial	Bristol
St Catherine's Industrial Park, Pengam Road	Industrial	Cardiff
Lansdown Industrial Estate, Gloucester Rd	Industrial	Cheltenham
Haddenham Business Park	Industrial	Haddenham
BNS Nuclear, Plot 30	Industrial	Irlam
Brooks Automation, Gilchrist Road	Industrial	Irlam
Tristram Centre, Brown Lane	Industrial	Leeds
Jaggard Way Industrial Estate	Industrial	London
Transigo, Gables Way	Industrial	Thatcham
Travelodge Development, Streetsbrook Road	Other	Solihull
Motorline Limited, Unit 8, Dowding Way	Other	Tunbridge Wells
Shand House, 20 Newport Road	Other	Cardiff
City Gateway, Parkville Road	Other	Southampton
Q Park, Charlwood Road,	Other	Horley

<b>Private Equity Fund Name</b>	<b>Inception Year</b>
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Adam Street Partners Direct	2006
Adam Street Partners Direct	2007
Adam Street Partners Direct	2009
Adam Street Partners Direct Co (2006)	2006
Adam Street Partners Direct Co II	2007
Adam Street Partners Non US	2006
Adam Street Partners Non-US	2007
Adam Street Partners Non-US Developed Mkts	2009
Adam Street Partners Non-US Emerging Mkts	2009
Adam Street Partners Non-US Fund	2004
Adam Street Partners Non-US Fund	2005
Adam Street Partners US	2006
Adam Street Partners US	2007
Adam Street Partners US	2009
Adam Street Partners US Fund	2004
Adam Street Partners US Fund	2005
Adams Street Global Fund	2017
Adams Street Global Secondary Fund VI	2017
Lexington Fund	2006
LGPS Central Co-Investments Partnership 2018 LP	2018
LGPS Central Co-Investments Partnership 2018 LP II	2018
Pantheon Access	2016
Pantheon Global Asia Fund V	2007
Pantheon Global Europe Fund IV	2004
Pantheon Global Europe VI	2008
Pantheon Global Global Secondary Fund II	2004
Pantheon Global Secondary Fund III	2006
Pantheon Global Secondary Fund V	2014
Pantheon Global USA Fund VI	2004
Pantheon Global USA Fund VIII	2007
Pantheon Multi- Strategy Program	2014
Pantheon Access II	2018
Pantheon Global Secondary Fund VI	2018