

Unitised Equity Funds

As at 30 June 2020 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.

Internal Asset Name	Estimated Market Value (£)
3I GROUP ORD GBP 0.738636	34,684
3I GROUP ORD GBP0.738636	668,957
3M CO COM	2,223,369
3M CO USD0.01 (US)	260,487
A2A SPA EUR0.52	186,125
AALBERTS NV EUR0.25	153,146
ABB LTD CHF0.12 (REGD)	654,470
ABB LTD-REG CHF1.03 (SE)	183,815
ABBOTT LAB COM	1,520,186
ABBOTT LABS COM NPV	225,937
ABBVIE INC	425,593
ABBVIE INC COM USD0.01	2,019,356
ABN AMRO GROUP NV GDR W/I	46,761
ABSA GROUP LTD ZAR200	32,127
ACCENTURE PLC SHS CL A NEW	3,724,024
ACCENTURE PLC-CL A USD0.00002	199,726
ACCOR EUR 3	19,868
ACCRUALS	840,623
ACS ACTIVIDADES CONS Y SERV EUR0.5	70,190
ACTIVISION BLIZZARD INC COM STK	2,697,142
ACTIVISION INC	75,457
ACUITY BRANDS INC COM	99,461
ADECCO GROUP AG CHF0.1 (REGD)	391,684
ADECCO SA CHF1 (REGD)	63,385
ADIDAS AG	1,492,138
ADIDAS AG NPV (GY)	81,482
ADIANT PLC USD0.001	35,000
ADMIRAL GROUP ORD GBP0.001	184,512
ADMIRAL GROUP PLC GBP0.001	21,389
ADOBE INC USD0.0001	77,903
ADOBE SYS INC COM	3,335,933
ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS	4,644,836
ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	697,792
ADR HDFC BK LTD ADR REPSTG 3 SHS	633,771
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR	371,513
ADR JD COM INC SPONSORED ADR REPSTG COM CL A	1,573,831
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001	265,994
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	174,278
ADR SEA LTD ADR	976,533
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	1,180,215
ADR TAL ED GROUP ADS REPSTG COM SHS ADR	157,049
ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	130,705
ADR ZTO EXPRESS CAYMAN INC SPONSORED ADR	261,092
ADVANCE AUTO PARTS USD0.0001	31,027
ADVANCE INFO SERVICES THB1(ALIEN MKT)	37,758
ADVANCED INFO SERV THB1(ALIEN MKT)	192,616
ADVANCED MICRO DEV COM USD0.01	17,364
ADYEN NV EUR0.01	290,502
AECOM TECHNOLOGY CORP USD0.01	46,819
AEGON NV EUR0.12	105,668
AENA AEROPUERTOS SHARES	25,185
AENA SME S.A. EUR10	287,940
AEON CO LTD JPY50	121,078
AEON CO LTD NPV	314,638
AERCAP HOLDINGS N.V. EUR0.01	282,407
AERCAP HOLDINGS NV	29,680
AES CORP COM	101,258
AES CORP COM US\$0.01	60,951

AFFILIATED MANAGERS GROUP	19,033
AFLAC INC COM	242,480
AFLAC INC COM US\$0.10	119,846
AGCO CORP COM US\$0.01	19,336
AGEAS	51,601
AGILE PROPERTY HOLDINGS LTD HKD0.1	16,865
AGILENT TECHNOLOGIES INC COM	2,093,088
AGILENT TECHNOLOGIES USD0.01	36,198
AGL ENERGY LTD	42,251
AGNC INVESTMENT CORP USD0.01	30,259
AGNICO EAGLE MINES LTD COM NPV	168,116
AGNICO EAGLE MINES LTD (CT)	28,851
AGRICULTURAL BANK OF CHINA	113,756
AGRICULTURAL BANK OF CHINA-A (C1)	21,558
AIA GROUP LTD NPV	2,772,689
AIA GROUP LTD USD1	224,885
AIR FRANCE KLM EUR1	23,617
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	183,826
AIR LIQUIDE(L') EUR5.50	333,859
AIR PRODUCTS & CHEMS COM US\$1	92,846
AIRBUS SE	110,938
AIRBUS SE EUR1	236,629
AIRPORTS OF THB10(ALIEN MKT)	204,268
AISIN SEIKI CO NPV	145,328
AISIN SEIKI CO, Y50	45,571
AJINOMOTO CO., Y50	39,624
AKAMAI TECHNOLOGIES INCUSD \$0.01	27,214
AKBANK TRY1	31,088
AKZO NOBEL EUR2	86,169
AKZO NOBEL NV EUR0.50(POST REV SPLIT)	522,715
AL RAJHI BANK SAR10	172,904
ALBEMARLE CORP COM	118,727
ALBEMARLE CORP COM STK NPV	27,000
ALCOA CORP USD0.01	29,176
ALCON INC	339,742
ALCON INC CHF0.04	69,552
ALEXANDRIA REAL ESTATE EQUIT USD0.01	31,824
ALEXION PHARMACEUTICALS INC USD0.0001	40,684
ALFA LAVAL AB NPV	253,712
ALFA LAVAL AB SEK10	24,063
ALFRESA HOLDINGS CORP	25,853
ALIBABA GROUP HOLDING SP ADR USD0.000025	206,650
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	1,405,617
ALIMENTATION COUCHE-TARD -B (CT)	80,525
ALLEGHANY CORP DEL COM	166,356
ALLEGHANY CORP USD1	27,666
ALLEGION PLC COMMON STOCK	379,687
ALLIANT ENERGY CORP COM	129,867
ALLIANT ENERGY CORP USD0.01	32,083
ALLIANZ SE NPV(REGD)(VINKULIERT)	3,941,387
ALLIANZ SE-REG (GY)	595,792
ALLSTATE CORP COM	1,222,292
ALLSTATE CORP COM STK US\$0.01	149,097
ALLY FINANCIAL INC USD0.1	65,971
ALPHABET INC CAP STK USD0.001 CL C	3,360,879
ALPHABET INC CAPITAL STOCK USD0.001 CL A	13,299,887
ALPHABET INC/CA CL C	551,862
ALPHABET INC-CL A	342,034
ALPS ELECTRIC CO., Y50	16,372
ALROSA PJSC RUB0.5 (RX)	15,803
ALSTOM EUR7.0	457,311
ALSTOM RGPT EUR14	17,346
ALTAGAS LTD	20,065
ALTICE USA INC A	34,125
ALTRIA GROUP INC COM	281,397
ALTRIA GROUP INC COM USD0.3333	317,617
AMADEUS IT GROUP EUR0.01	1,229,923
AMADEUS IT HOLDING SA A SHS EUR0.01	37,979

AMAZON COM INC COM	10,753,723
AMAZON.COM INC	595,936
AMBEV SA	44,590
AMBEV SA COM NPV	180,133
AMCOR PLC CDI 1:1	46,974
AMDOCS ORD GBP0.01	588,098
AMER FINL GROUP COM NPV	21,231
AMER. ELECTRIC POWER U\$6.50	138,602
AMEREN CORP COM USD0.01	58,015
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	349,638
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	113,120
AMERICAN AIRLINES GROUP INC	21,117
AMERICAN AXLE & MFG HLDGS USD.01	20,345
AMERICAN CAMPUS COMMUNITIES USD0.01	15,846
AMERICAN EXPRESS CO	1,955,196
AMERICAN EXPRESS COM US\$0.60	167,971
AMERICAN INTERNATIONAL GROUP INC COM	1,877,115
AMERICAN INTL GP,COM US\$2.50	244,522
AMERICAN TOWER CORP	495,446
AMERICAN TOWER CORP CL A USD0.01	95,145
AMERICAN WATER WORKS CO INC USD0.01	43,342
AMERICAN WTR WKS CO INC NEW COM	1,340,921
AMERIPRISE FINANCI COM STK USD0.01	79,222
AMERISOURCEBERGEN CORP COM	1,285,139
AMERISOURCEBERGEN CORP USD0.01	191,466
AMETEK INC COM US0.01	28,372
AMETEK INC NEW COM	392,454
AMGEN INC	319,540
AMGEN INC COM	2,779,347
AMP LTD	47,997
AMPHENOL CORP NEW CL A	407,193
AMPHENOL CORP-CL A USD0.001	36,646
AMPOL LTD	48,858
AMPOL LTD NPV	267,132
AMUNDI	16,873
ANALOG DEVICES INC COM	352,811
ANALOG DEVICES INC USD0.167	73,511
ANDRITZ AG	16,072
ANGLO AMERICAN PLC USD0.5494 (LN)	121,511
ANGLOGOLD ZAR0.25 (SJ)	34,605
ANHEUSER-BUSCH IN NPV	174,977
ANHEUSER-BUSCH INB NPV	120,028
ANHUI CONCH CEMENT'H' CNY1	30,838
ANNALY MORTGAGE MGMT USD0.01	49,948
ANSYS INC COM	501,422
ANSYS INC USD0.01	18,235
ANTERO RESOURCES CORP USD0.01	36,227
ANTHEM INC COM	1,560,231
ANTHEM INC USD0.01	257,259
ANTOFAGASTA HLDGS ORD 5P	21,942
AON PLC	2,640,915
AON PLC/IRELAND A	57,990
AOZORA BANK LTD NPV	15,634
AP MOLLER - MAERSK A/S B DKK1000	89,565
APA GROUP NPV	34,126
APACHE CORP COM USD0.625	32,504
APPLE INC COM NPV	2,494,699
APPLE INC COM STK	30,646,382
APPLIED MATERIALS INC COM	2,559,021
APPLIED MATERIALSCOM STK NPV	89,797
APTIV PLC COM USD	320,451
APTIV PLC COM USD0.01	53,656
ARAMARK	24,248
ARAMARK COM	621,670
ARC RESOURCES LTD	16,560
ARCELORMITTAL (NA)	110,001
ARCH CAPITAL GROUP COM STK	491,626
ARCH CAPITAL GROUP COM USD0.01	30,449

ARCHER-DANIELS-MID COM NPV	197,850
ARCONIC CORPORATION COM USD0.01	20,944
ARISTOCRAT LEISURE NPV	434,988
ARKEMA EUR10	133,646
ARKEMA EUR10 (FP)	40,676
AROUNDTOWN SA EUR0.01	301,530
ARROW ELECTR INC COM	160,552
ARROW ELECTRONICS COM US\$1	69,453
ARTHUR J GALLAGHER USD1	37,185
ASAHI GLASS, ORD Y50	48,301
ASAHI GROUP HOLDINGS LTD	48,451
ASAHI GROUP HOLDINGS LTD NPV	230,475
ASAHI KASEI CORP NPV	323,684
ASAHI KASEI CORPORATION ORDY50	65,301
ASCENDAS R/EST INV NPV (REIT)	236,483
ASCENDAS REAL ESTATE INV TRT NPV	18,017
ASE INDUSTRIAL HOLDING CO LT TWD10	20,647
ASE TECHNOLOGY HOLDING CO LTD	130,059
ASHTREAD GROUP ORD GBP0.10	378,841
ASHTREAD GROUP PLC GBP0.1	42,626
ASIAN PAINTS LTD COM STK	196,471
ASM INTL NV EUR0.04	419,031
ASML HOLDING NV EUR0.09	3,359,114
ASPEN PHARMACARE ZAR0.1390607	20,705
ASR NEDERLAND NV	37,646
ASSA ABLOY AB B SEK1	43,267
ASSA ABLOY SER'B'NPV (POST SPLIT)	563,582
ASSIC GENERALI SPA EUR1	158,881
ASSICURAZ GENERALI, EUR1	195,595
ASSOCD BRIT FOODS ORD GBP0.0568	235,855
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	33,357
ASSURANT INC NPV	26,674
ASSURED GUARANTY LTD USD0.01	15,574
ASTELLAS PHARMA NPV	644,328
ASTRAZENECA ORD USD0.25	2,758,027
ASTRAZENECA PLC USD0.25 (LN)	324,052
ASUSTEK COMPUTER TWD10	169,750
AT&T INC COM	3,234,931
AT&T INC USD1	1,298,119
ATCO LTD-CL 'I' NPV	16,317
ATHENE HOLDING LTD-CLASS A	26,983
ATLANTIA SPA EUR1 (IM)	44,653
ATLAS COPCO AB A SHS	60,587
ATLAS COPCO AB B SHS	35,410
ATLAS COPCO AB SER'A'NPV	678,283
ATLAS COPCO AB SER'B'NPV	391,762
ATMOS ENERGY CORP COM	350,064
ATMOS ENERGY CORP NPV	26,837
ATOS EUR1	44,123
AU OPTRONICS CORP TWD10	28,841
AUCKLAND INTL NPV	178,900
AURIZON HOLDINGS LTD	34,544
AURIZON HOLDINGS NPV	287,223
AUST & NEW ZEALAND BK GRP NPV	184,086
AUST & NZ BANK GRP NPV	178,706
AUSTRALIAN STOCK EX NPV	17,536
AUTO.DATA PROCESS,COM US\$0.10	81,798
AUTODESK INC COM	401,161
AUTOLIV INC COM USD0.01	25,858
AUTOMATIC DATA PROCESSING INC COM	1,085,351
AUTONATION INC COM US\$0.10	30,585
AUTOZONE COM US\$0.01	50,397
AUTOZONE INC COM	789,100
AVALONBAY CMNTYS REIT	194,639
AVALONBAY COMM COM USD0.01	44,245
AVERY DENNISON CORP COM	205,093
AVERY DENNISON,COM US\$1	24,218
AVIS BUDGET GROUP COM STK USD0.01	37,063

AVIVA ORD 25P	118,837
AVNET INC COM USD1.00	39,145
AXA SA	417,013
AXALTA COATING SYSTEMS LTD USD1	16,470
AXIS BANK LTD INR2	27,226
AXIS CAPITAL HLDGS LTD USD0.10	17,647
AZBIL CORP NPV	230,058
B3 SA BRASIL BOLSA BALCAO (BS)	30,272
B3 SA COM NPV	277,542
BAE SYSTEMS ORD GBP0.025	1,060,395
BAIDU COM ADR	94,381
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	1,482,347
BAKER HUGHES, A GE CO, LLC	102,982
BALL CORP COM	578,636
BALL CORP COM NPV (UN)	34,684
BALOISE - HDLSG CHF0.1 (REGD)	44,805
BANCO ACTINVER SA CBF1 (FIBRA UNO ADMINISTR)	160,713
BANCO BILBAO VIZCAYA ARGENTA	264,390
BANCO BPM SPA	49,198
BANCO DO BRASIL NPV	64,968
BANCO SANTANDER SA EUR0.5 (SQ)	576,478
BANDAI NAMCO HOLDINGS INC	319,790
BANK CENTRAL ASIA IDR125	22,771
BANK HAPOALIM BM ILS1	25,065
BANK LEUMI LE ISRAEL ILS1	30,033
BANK MANDIRI	26,162
BANK OF AMERICA CORP	3,031,712
BANK OF AMERICA CORP USD0.01 (UN)	762,692
BANK OF CHINA LTD - H CNY1	280,252
BANK OF COMMUNICATIONS-H CNY1	52,983
BANK OF IRELAND GROUP PLC IRISH LINE EURO (ID)	23,363
BANK OF MONTREAL (CT)	195,465
BANK OF MONTREAL COM NPV	98,384
BANK OF NEW YORK MELLON CORP USD7.5	157,082
BANK OF NOVA SCOTIA (CT)	289,800
BANK OF QUEENSLAND A\$1.00	16,219
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	17,660
BANK RAKYAT INDONESIA IDR500	32,701
BANKIA SA EUR1	21,006
BANKINTER SA EUR 1.5 (REGD)	19,131
BARCLAYS BK ORD GBP0.25	245,616
BARRATT DEVELOPMENTS ORD GBP0.10	319,137
BARRATT DEVELOPMENTS PLC GBP0.1	34,754
BARRICK GOLD CORP (CT)	68,572
BARRICK GOLD CORP COM NPV	308,233
BARRY CALLEBAUT AG CHF62.2000 (REGD)	114,298
BASF - ORD SHS COMSTK	2,769,748
BASF AG NPV	401,128
BAUSCH HEALTH COS INC (CT)	52,153
BAXTER INTERNATIONAL,CMN US\$1	65,077
BAXTER INTL INC COM	929,854
BAYER AG NPV	373,033
BAYER AG NPV (REGD)	3,384,266
BAYER MOTOREN WERK EUR1	289,276
BAYER MOTOREN WERK NON VTG, PRF EUR1	28,264
BAYERISCHE MOTOREN WERKE A G COM	432,180
BB SEGURIDADE PART COM NPV	167,757
BCE INC (CT)	60,772
BCE INC COM NPV	388,511
BCO BRADESCO SA COM NPV	26,762
BCO BRADESCO SA PRF NPV	112,283
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	40,068
BECTON DICKINSON & CO COM	320,268
BECTON DICKINSON & CO,COM US\$1	90,072
BED BATH & BEYOND COM US\$0.01	35,734
BEIERSDORF AG EUR1	204,619
BEIERSDORF AS NPV (VAR)	19,091
BELLWAY GBP0.125	307,935

BELLWAY ORD 12.5P	18,017
BENDIGO AND ADELAIDE AUD1	16,985
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	31,507
BERKLEY (WR) CORP,US\$0.20	25,875
BERKLEY GP HOLDINGS	432,937
BERKLEY W R CORP COM	123,546
BERKSHIRE HATHAWAY CL 'B' COM	852,768
BERKSHIRE HATHAWAY CL'A' US\$5	429,221
BERKSHIRE HATHAWAY INC DEL CL A CL A	1,551,500
BERKSHIRE HATHAWAY INC-CL B	5,926,602
BERRY PLASTICS GROUP INC USD0.01	28,378
BEST BUY CO INC COM US\$0.10	107,553
BEST BUY INC COM STK	944,563
BEZEQ ISRAEL TELCM ILS1	19,478
BHARAT PETROL CORP INR10	194,834
BHARAT PETROLEUM CORP INR10	47,995
BHARTI AIRTEL LTD	40,377
BHP BILLITON LIMITED	389,880
BHP GROUP LIMITED	1,883,252
BHP GROUP PLC	202,938
BHP GROUP PLC ORD USD0.50	360,491
BID CORP LTD	20,225
BID CORP LTD NPV	143,732
BIG LOTS INC COM USD0.01	28,342
BILLERUDKORSNAS AB NPV	15,928
BIM BIRLESIK MAGAZALAR AS	19,497
BIOGEN IDEC INC COM USD0.0005	115,273
BIOGEN INC COMMON STOCK	646,171
BIOMARIN PHARMACEUTICAL INC USD0.001	16,530
BJ'S WHOLESALE CLUB HOLDINGS USD0.01	41,677
BK CENTRAL ASIA IDR62.50	907,764
BK MANDIRI IDR250	559,763
BLACKROCK INC COM STK	1,021,686
BLACKROCK INC USD0.01	173,471
BLUESCOPE STEEL LTD	23,928
BNP PARIBAS EUR2	4,682,213
BNP PARIBAS EUR2 (FP)	483,897
BOC AVIATION LTD NPV	103,655
BOC HONG KONG HLDGS LTD HKD5	62,305
BOEING CO,CMN US\$5	236,216
BOLIDEN AB NPV (POST SPLIT)	34,559
BOLIDEN AK	218,854
BOLLORE EUR16	228,625
BOOKING HLDGS INC COM	4,744,864
BOOKING HOLDINGS INC USD0.008	83,997
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	23,543
BORAL LIMITED NEW NPV	19,770
BORAL LIMITED NPV	62,624
BORG WARNER INC COM	128,372
BORGWARNER INC USD 0.01	37,828
BOSTON PROPERTIES COM USD0.01	40,660
BOSTON SCIENTIFIC COM US\$0.01	42,928
BOSTON SCIENTIFIC CORP COM	1,570,010
BOUYGUES EUR1	787,115
BP ORD US0.25	770,279
BP ORD USD0.25	401,242
BPER BANCA NPV	16,553
BRAMBLES LTD (AU)	40,963
BRAMBLES LTD NPV	656,650
BRENNTAG AG	47,383
BRENNTAG AG NPV	367,524
BRF-BRASIL FOODS S COM NPV	16,673
BRIDGESTONE CORP	134,559
BRIDGESTONE CORP NPV	429,770
BRIGHTHOUSE FINANCIAL INC WI USD0.01	41,848
BRISTOL MYERS SQUIBB CO COM	694,276
BRISTOL MYERS SQUIBB,US\$0.10	231,001
BRITISH AMERICAN TOBACCO ORD GBP0.25	803,750

BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	509,962
BRITISH LAND CO. ORD 25P	30,482
BRIXMOR PROPERTY GROUP INC USD0.01	17,323
BROADBRIDGE FIN SOL COM STK USD0.01	20,227
BROADCOM INC	150,942
BROADCOM INC COM	340,262
BROADRIDGE FINL SOLUTIONS INC COM STK	340,197
BROOKFIELD ASSET LIMITED VTG SHARES CLASS A	249,633
BROOKFIELD ASSET MANAGE CL A (CT)	135,720
BROTHER INDS,Y50	26,509
BROWN & BROWN INC COM	301,178
BROWN & BROWN INC USD0.1	16,268
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	27,420
BROWN-FORMAN INC CL B NON-VTG COM	374,967
BRUNSWICK CORP,COM STK US\$0.75	21,010
BT GROUP ORD GBP0.05	257,488
BUNGE LTD USD.01	83,216
BUNZL ORD GBP0.3214857	37,062
BUNZL PLC ORD GBP0.32142857	447,386
BURBERRY GROUP GBP0.05	24,187
BURBERRY GROUP ORD GBP0.0005	510,622
BUREAU VERITAS EUR0.12	110,768
BUREAU VERITAS SA EUR0.12	19,413
BURLINGTON STORES INC COM	464,490
BURLINGTON STORES INC USD0.0001	17,458
BYD CO LTD-H	17,119
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	219,420
C.H. ROBINSON WORLDWIDE INC, USD.1	45,026
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	23,849
CABOT OIL & GAS CORP COM	465,946
CACI INTERNATIONAL INC CL A USD0.1	16,025
CADENCE DESIGN SYS COM US\$0.01	16,793
CADENCE DESIGN SYS INC COM	890,987
CAESARS ENTERTAINMENT CORP	24,030
CAIXABANK EUR1	63,041
CAMDEN PROP TST BEN US\$0.01	19,936
CAMECO CORP (CT)	22,962
CAMPBELL SOUP CO CAP US\$0.0375	30,416
CAMPBELL SOUP CO COM	171,470
CAN IMPERIAL BK OF COMMERCE (CT)	161,180
CANADIAN NATL RAILWAY CO (CT)	130,277
CANADIAN NATURAL RESOURCES (CT)	113,329
CANADIAN PACIFIC R COM NPV	558,127
CANADIAN PACIFIC RAILWAY LTD (CT)	56,644
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	113,664
CANADIAN TIRE,'A'CUM NON V.NPV	32,713
CANON INC	128,543
CANON INC NPV	187,154
CAP GEMINI ORD EUR8	63,079
CAPGEMINI EUR8	274,036
CAPITAL ONE FINANCIAL US\$0.01	209,962
CAPITAL ONE FINL CORP COM	199,969
CAPITALAND MALL TRUST	140,664
CAPITALAND SGD1	31,520
CARDINAL HEALTH CORP COM NPV	224,800
CARDINAL HLTH INC	1,153,479
CARLISLE COS INC COM US\$1	16,001
CARLSBERG 'B' DKK20	38,292
CARLSBERG SER'B'DKK20	534,415
CARMAX INC COM	330,905
CARMAX INC USD0.5	56,930
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	49,916
CARREFOUR EUR2.5	138,571
CARREFOUR SA EUR2.50	153,999
CARRIER GLOBAL CORP W/I USD0.01	26,220
CARRIER GLOBAL CORPORATION COM USD0.01 WI	233,385
CASEY'S GENERAL STORES INC NPV	19,759
CASH	3,863,372

CASH	2,404,625
CASINO GUICHARD PERRACHON, EUR1.53	49,059
CASTELLUM AB NPV	309,756
CATALENT INC USD0.01	15,835
CATCHER TECHNOLOGY CO TWD10	33,762
CATCHER TECHNOLOGY TWD10	203,109
CATERPILLAR INC COM	2,224,435
CATERPILLAR INC,US\$1	241,857
CATHAY FINANCIAL HLDG TWD10	52,578
CBOE GLOBAL MARKETS INC	315,738
CBRE GROUP INC - A	41,869
CBRE GROUP INC CL A CL A	848,796
CDN NATL RAILWAYS COM NPV	580,060
CDW CORP COM	561,815
CDW CORP/DE	33,683
CELANESE CORP DEL COM SER A STK	432,965
CELANESE CORP-SERIES A USD0.0001	28,579
CEMEX S.A CPO	62,215
CENOVUS ENERGY INC (CN)	44,999
CENTENE CORP DEL COM	1,462,260
CENTENE CORP USD0.001	133,944
CENTERPOINT ENERGY COM NPV	51,438
CENTRAL JAPAN RAILWAY Y50000	102,043
CENTRAL JAPAN RLWY NPV	293,711
CENTRICA ORD GBP0.061728395	55,553
CENTURYLINK INC COM	168,392
CENTURYTEL INC COM NPV	151,730
CERNER CORP COM	691,114
CERNER CORP USD0.01	35,625
CESP-COMPANHIA ENE PRF NPV 'B'	110,035
CF INDUSTRIES HOLDINGS INC USD.01	28,326
CGI INC	392,579
CGI INC COM NPV SUB VTG SHS CL A	35,794
CHAROEN POKPHAND FOOD FORGN THB1	30,569
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	174,093
CHARTER COMMUNICATIONS INC NEW CL A CL A	4,053,727
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	266,004
CHEMICAL WORKS HUF100	127,048
CHEMOURS CO/THE W/I	19,306
CHEVRON CORP COM	769,903
CHEVRON CORP COM USD0.75	954,232
CHIBA BANK,Y50	22,863
CHICONY ELECTRONI TWD10	231,144
CHINA CINDA ASSET MANAGEME H CNY1	15,628
CHINA CITIC BANK NPV - H	43,032
CHINA COMMUNICATIONS CONST - H CNY1	30,676
CHINA CONCH VENTUR HKD0.01	371,758
CHINA CONCH VENTURE HOLDINGS HKD0.01	15,673
CHINA CONSTRUCTION BANK HCN1	196,483
CHINA CONSTRUCTION BANK H CNY1	636,654
CHINA DEV FIN HLDG TWD10	16,924
CHINA EVERGRANDE GROUP USD0.01	32,498
CHINA INSURANCE INT'L HLDGS, HKD 0.05	17,360
CHINA LIFE INSURANCE 'H' CNY1	62,372
CHINA MENGNIU DAIR HKD0.1	517,756
CHINA MENGNIU DAIRY HKD0.1	19,812
CHINA MERCHANT BANK-H CNY1	79,311
CHINA MERCHANTS BANK-A (C1)	15,859
CHINA MINSHENG BANKING	48,598
CHINA MOBILE LTD HKD0.10 (HK)	291,334
CHINA MOBILE LTD NPV	239,674
CHINA NATL BDG-H HKD1	45,967
CHINA O/SEAS LAND HK\$0.10	64,836
CHINA OVERSEAS LAND & INVESTMNT HKD0.10	245,610
CHINA PACIFIC INSURANCE	32,176
CHINA PETROLEUM & CHEMICAL 'H', CNY1	178,806
CHINA RAILWAY GROUP CNY1	30,005
CHINA RAILWAYS CONSTRUCTIO-H CNY1	22,523

CHINA RES GAS GP L HKD0.10	181,303
CHINA RESOURCES HK\$1	15,910
CHINA RESOURCES LAND HKD0.10	177,287
CHINA RESOURCES LAND LTD HKD0.1	47,136
CHINA RESOURCES POWER HKD1	22,686
CHINA SHENHUA ENERGY CO-H CNY1	52,543
CHINA STEEL CO TWD10	20,820
CHINA TELECOM CORP LTD CNY1	39,669
CHINA TOWER CORP LTD H CNY1	17,081
CHINA UNICOM HKD0.1	38,105
CHINA VANKE CO LTD H CNY1	23,062
CHIPOTLE MEXICAN GRILL INC COM STK	2,277,184
CHIPOTLE MEXICAN GRILL INC USD0.01	25,726
CHUBB LTD CHF24.77	200,348
CHUBB LTD ORD CHF24.15	867,266
CHUBU ELECTRIC POWER CO INC NPV	246,885
CHUBU ELECTRIC POWER CO., Y500	47,654
CHUGAI PHARMACEUTICAL, Y50	27,179
CHUGAI PHARMACY CO. LTD NPV	1,730,497
CHUGOKU ELEC POWER, Y500	34,001
CHUGOKU ELECTRIC POWER CO INC NPV	189,274
CHUNGHWA TELECOM CO LTD TWD10	65,237
CHUNGHWA TELECOM TWD10	237,100
CHURCH & DWIGHT CO INC USD1	26,765
CHURCH & DWIGHT INC COM	379,825
CI FINANCIAL CORP	19,137
CIA BRASILEIRA DE DIS PREF	19,407
CIA DE CONCESSOES RODOVIARIASON NPV	15,562
CIA DE SANEAMENTO UNITS (1 COM & 4 PRF)	80,411
CIA ENERGETICA MINAS GER PRF BRL5	19,611
CIE DE ST-GOBAIN EUR4	569,330
CIE FINANCIERE RICHEMON REG CHF1	106,204
CIENA CORP USD0.01	18,274
CIGNA CORP NEW COM	3,558,622
CIGNA CORP USD0.01	150,139
CIMB GROUP HOLDINGS BHD MYR1	15,641
CIN FNCL CORP COM	966,595
CINCINNATI FINL CORP, COM US\$	29,777
CINTAS CORP COM	638,086
CINTAS CORP COM NPV	26,231
CISCO SYSTEMS INC	1,465,924
CISCO SYSTEMS NPV, US\$	551,065
CIT GROUP INC USD0.01	16,501
CITIC PACIFIC LTD HK\$0.40	32,060
CITIC SECURITIES CO LTD	20,128
CITIGROUP COM USD0.01	678,448
CITIGROUP INC COM NEW COM NEW	1,956,527
CITIZENS FINANCIAL GROUP USD0.01	69,115
CITRIX SYS INC COM	620,066
CITRIX SYSTEMS INCCOM USD0.001	18,572
CJ CHEILJEDANG KRW500	20,805
CK ASSET HOLDINGS LTD	246,643
CK ASSET HOLDINGS LTD (HK)	73,012
CK HUTCHISON HLDGS HKD1	265,893
CK HUTCHISON HOLDINGS LTD HKD1	73,901
CLARIANT AG CHF4.50	16,566
CLEVELAND CLIFFS INC USD0.125	24,095
CLICKS GROUP LTD ZAR0.01	112,403
CLOROX CO COM	617,771
CLOROX CO. COM US\$1	55,788
CLP HOLDINGS HKD5	67,019
CLP HOLDINGS LTD NPV	123,184
CME GROUP INC COM STK	184,993
CME GROUP INC USD0.01 (UW)	95,464
CMS ENERGY CORP COM	500,522
CMS ENERGY US\$0.01	47,882
CNH INDUSTRIAL NV (IM)	56,592
CNH INDUSTRIAL NV COM EUR0.01	3,097,641

CNOOC LTD HKD0.02	276,535
CNOOC LTD HKD0.1	132,270
CNP ASSURANCES EUR1.00	18,464
CNX RESOURCES CORP USD0.01	18,832
COAL INDIA LTD INR10	22,621
COCA COLA CO COM	1,985,412
COCA COLA CO COM US\$0.25	358,855
COCA COLA EUROPEAN PARTNERS (US)	26,129
COCA-COLA AMATIL AUD0.50(POSTRECON)	16,266
COCA-COLA AMATIL NPV	59,578
COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01	248,911
COCA-COLA HBC AG ORD (CDI)	119,173
COCHLEAR LTD NPV	179,274
COGNIZANT TECH SOLUTIONS CORP CL A	621,575
COGNIZANT TECH SOLUTIONS-A	62,417
COLES GROUP LTD	1,900,264
COLFAX CORP USD0.001	16,303
COLGATE-PALMOLIVE CO COM	1,937,227
COLGATE-PALMOLIVE COM US\$1	126,842
COLOPLAST B DKK1	23,728
COLOPLAST SER'B'DKK1	597,593
COMCAST CORP NEW-CL A	4,314,784
COMCAST CORP-CLASS A USD1 (US)	557,119
COMERICA INC COM US\$5	24,355
COMMERCIAL INTL BK EGP10	159,969
COMMERCIAL METALS CO USD5	20,734
COMMERZBANK AG	94,256
COMMONWEALTH BANK OF AUSTRALIA NPV	356,098
COMMONWEALTH BK OF AUSTRALIAORD A\$2	317,225
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	168,505
COMPASS GROUP ORD GBP0.1105	1,387,428
COMPASS GROUP PLC GBP0.1105	80,017
COMPUTERSHARE LTD NPV	182,137
CONAGRA INC, COM STK US\$5	60,598
CONCHO RESOURCES INC USD0.001	42,643
CONCORDIA FINANCIAL GROUP LT	26,250
CONOCOPHILLIPS COM	344,056
CONOCOPHILLIPS COM USD1.25	249,540
CONS EDISON INC COM	534,286
CONSD EDISON INC COM USD0.10	105,778
CONSECO INC USD 0.01	21,788
CONSTELLATION BRANDS INC CL A CL A	2,194,184
CONSTELLATION BRANDS INC-A USD0.01	47,146
CONSTELLATION SOFT COM STK NPV	449,766
CONTACT ENERGY NPV	247,914
CONTINENTAL AG	94,809
CONTINENTAL AG ORD NPV	424,225
COOPER COS INC COM NEW COM NEW	249,269
COPART INC COM	630,369
CORE MARK HOLDING CO INC USD0.01	16,031
CORELOGIC INC USD1	16,048
CORNING INC COM US\$0.50	86,470
CORTEVA INC COM USD0.01 WI	120,904
CORTEVA INC USD0.01	111,574
COSAN SA COM NPV	151,257
COSMO ENERGY HOLDINGS CO LTD	18,633
COSTAR GROUP INC COM	540,023
COSTCO INC COM STK US\$0.01	354,829
COSTCO WHOLESALE CORP NEW COM	4,566,049
COUNTRY GARDEN HOLDINGS CO	44,006
COVESTRO AG	55,339
COVESTRO AG NPV	955,563
COVIVIO EUR3 (FP)	15,908
CP ALL PCL THB1(ALIEN MKT)	236,899
CREDIT AGRICOLE SA EUR3	109,452
CREDIT SAISON CO. Y50	17,948
CREDIT SUISSE AG CHF0.04(REGD)	4,732,026
CREDIT SUISSE GROUP CHF1	191,476

CRESCENT POINT ENERGY CORP NPV	32,048
CRH PLC EQUITY	751,959
CRH PLC EUR0.32 UK LINE (LN)	126,934
CRODA INTL ORD GBP0.10609756	260,101
CROWN CASTLE INTL CORP NEW COM	220,491
CROWN CASTLE INTL CORP USD0.01	108,886
CROWN HOLDINGS INC COM USD5	32,357
CROWN RESORTS LTD	18,310
CSL LTD NPV	1,307,053
CSL LTD ORD A\$1	75,125
CSX CORP COM STK	571,380
CSX,COM STK US\$1	117,816
CTBC FINANCIAL HOLDING CO	147,306
CTBC FINANCIAL HOLDING CO LT	40,441
CUMMINS INC	1,362,967
CUMMINS INC USD2.5	101,706
CVS HEALTH CORP COM	5,638,604
CVS HEALTH CORP USD0.01	511,863
D R HORTON INC COM	763,622
DAELIM INDUSTRIAL, KRW5000	18,256
DAI ICHI MUTUAL LIFE INSURAN	119,576
DAI NIPPON PRINTING ORD Y50	41,802
DAICEL CHEMICAL INDS ORD Y50	18,131
DAIICHI SANKYO COM NPV	71,517
DAIKIN INDUSTRIES NPV	680,165
DAIKIN INDUSTRIES Y50	99,994
DAIMLER AG ORD NPV(REGD)	4,889,074
DAIMLER AG-REGISTERED SHARES (GY)	532,067
DAITO TRUST CONS Y50	36,687
DAITO TRUST CONST NPV	241,918
DAIWA HOUSE INDS NPV	322,295
DAIWA HOUSE INDUSTRY CO LTD	85,658
DAIWA SECURITIES Y50	54,604
DANAHER CORP COM	2,355,077
DANAHER CORP US\$0.01	127,424
DANONE EUR 0.25	137,364
DANONE EUR0.25	939,394
DANSKE BANK A/S DKK10	105,666
DARDEN RESTAURANTS COM \$0.01	25,810
DARDEN RESTAURANTS INC COM	446,467
DARLING INGREDIENTS INC USD0.01	20,414
DASSAULT SYSTEMES EUR0.50	18,089
DAVITA INC COM	666,868
DAVITA INC USD0.001	53,797
DBS GROUP HLDGS NPV	204,037
DBS GROUP HOLDINGS SGD1	119,166
DCC PLC EUR0.25 (LN)	43,178
DEERE & CO COM	1,359,534
DEERE & CO,COM US\$1	163,294
DELL TECHNOLOGIES C	45,339
DELPHI TECHNOLOGIES PLC USD0.01	17,177
DELTA AIR LINES INC DEL COM NEW COM NEW	72,792
DELTA AIRLINES INC	28,419
DELTA ELECTRONIC TWD10	264,589
DELTA ELECTRONICS INC TWD10	51,157
DENSO CORP NPV	461,976
DENSO CORP Y50	111,348
DENTSPLY SIRONA INC COM	192,634
DENTSPLY SIRONA INC USD0.01	18,339
DENTSU INC NPV	32,837
DERWENT LONDON ORD GBP0.05	68,532
DEUTSCHE BANK AG REG	358,684
DEUTSCHE BOERSE AG	62,475
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	46,450
DEUTSCHE POST AG (GY)	216,736
DEUTSCHE POST AG NPV(REGD)	343,138
DEUTSCHE TELEKOM AG-REG (GY)	390,594
DEUTSCHE TELEKOM NPV(REGD)	1,095,214

DEUTSCHE WOHNEN AG BR NPV	46,862
DEUTSCHE WOHNEN SE NPV (BR)	217,826
DEVON ENERGY (NEW) COM USD0.1	29,763
DEXUS PROPERTY GROUP	23,170
DEXUS PROPERTY GROUP NPV	250,124
DIAGEO ORD 28.935P	164,707
DIAGEO ORD PLC	991,758
DIAMONDBACK ENERGY INC	16,662
DIC CORP	19,560
DICKS SPORTING GOODS INC USD0.01	20,746
DIGITAL REALTY TRUST INC USD0.01	63,414
DIRECT LINE INSURANCE GROUP GBP0.1090909	49,225
DIRECT LINE INSURANCE PLC ORD GBP	140,754
DISCOVER FINANCIAL SERVICES USD0.01	75,964
DISCOVER FINL SVCS COM STK	1,431,996
DISCOVERY COMMUNIC COM CL C USD0.01	20,604
DISCOVERY INC COM USD0.01 SERIES C	158,790
DISH NETWORK CORP CL A COM STK	206,750
DISH NETWORK CORP-A USD0.01	42,194
DISNEY(WALT) HLDGS USD0.01	348,921
DNB ASA NOK10	227,838
DNB HOLDING ASA NOK10	80,204
DOLLAR GEN CORP NEW COM	2,687,454
DOLLAR GENERAL CORP USD0.875	88,628
DOLLAR TREE INC COM USD0.01	72,927
DOLLARAMA INC COM STK NPV	252,349
DOMINION ENERGY INC COM NPV	175,329
DOMINION ENERGY INC COM STK NPV	546,008
DOMINOS PIZZA INC COM	442,793
DOVER CORP COM USD1.00	445,687
DOVER CORP,COM STK US\$1	33,505
DOW INC COM USD0.01 WI	413,408
DOW INC USD0.01	111,650
DOWNER EDI LTD NPV	150,689
DR HORTON INC USD.01	48,463
DS SMITH PLC GBP0.10	28,545
DSV DC DKK1 (DC)	34,968
DTE ENERGY CO COM	431,524
DTE ENERGY INC COM US\$0.01	73,866
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	274,992
DUKE REALTY INVEST COM US\$0.01	28,450
DUKE RLTY CORP COM NEW REIT	237,532
DUPONT DE NEMOURS INC COMMON STOCK	278,847
DUPONT DE NEMOURS INC WI	271,532
DXC TECHNOLOGY CO COM USD0.01	46,368
E.ON SE NPV	1,054,577
E.SUN FINANCIAL HLGS CO LTD TWD10	26,045
EAST JAPAN RAILWAY CO NPV	269,924
EAST JAPAN RAILWAY,Y50000	123,719
EAST WEST BANCORP INC USD0.001	18,600
EASTMAN CHEM CO COM	208,757
EASTMAN CHEMICAL COM US\$0.01	58,740
EASYJET PLC GBP0.2728571	15,779
EATON CORP PLC COM USD0.50	1,192,607
EATON CORP PLC USD0.5	141,709
EBARA MANUFACTURING,Y50	16,311
EBAY INC COM USD0.001	1,143,520
EBAY INC USD0.001	87,667
ECOLAB INC COM STK USD1	2,869,742
ECOLAB INV COM US\$1.00	70,011
EDENRED EUR2	15,985
EDF EUR0.5	104,781
EDISON INTL COM	287,427
EDISON INTL CORP COM STK NPV	81,710
EDP ENERGIAS BR COM NPV	141,439
EDP ENERGIAS PORTU EUR1	83,695
EDWARDS LIFESCIENCES CORP	24,765
EDWARDS LIFESCIENCES CORP COM	1,048,921

EIFFAGE EUR4	476,823
EIFFAGE EUR4 (POST SUBDIVISION)	46,519
EISAI,ORD YEN 50	52,816
ELECTR ARTS COM	477,229
ELECTRIC POWER DEV C NPV	19,877
ELECTRICITE DE FRANCE	68,835
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	26,598
ELECTRONIC ARTS COM NPV	47,608
ELI LILLY & CO COM	3,172,674
ELIA GROUP NPV	160,108
ELISA OYJ	25,711
ELISA OYJ NPV	429,114
EMART KRW5000	24,939
EMERA INC	22,559
EMERSON ELEC,CMN \$1	132,515
EMERSON ELECTRIC CO COM	1,060,173
EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP	238,477
EMPIRE CO LTD A	27,326
EMS-CHEMIE HLDG AG CHF0.01 (REGD)	247,461
ENAGAS ORD	29,791
ENBRIDGE INC COM NPV	326,031
ENBRIDGE INC ORD NPV (CT)	211,038
ENDESA EUR 1.20202420	69,751
ENDESA SA EUR1.2	245,917
ENEL AMERICAS SA	25,349
ENEL AMERICAS SA COM NPV	269,898
ENEL CHILE SA COM NPV	112,197
ENEL EUR 1	402,566
ENEL SPA EUR1	3,875,236
ENEOS HOLDINGS INC	202,605
ENERGIAS DE PORTUGAL SA EUR1(REGD)	648,625
ENGIE BRASIL COM NPV	160,373
ENGIE COMSTK	937,681
ENGIE EUR1 (FP)	225,928
ENI SPA EUR1 (IM)	299,850
ENN ENERGY COMSTK	280,395
ENN ENERGY HOLDINGS LTD	22,623
ENSCO ROWAN PLC USD0.1	17,068
ENTERGY CORP COM US\$5	73,985
ENTERGY CORP NEW COM	650,194
EOG RESOURCES INC COM	242,767
EOG RESOURCES INC COM USD0.01	83,094
EPIROC AB SER'A'NPV	320,560
EPIROC AB SER'B'NPV	212,423
EQT CORP	36,582
EQTY LIFESTYLE PPTYS INC REIT	303,217
EQTY RESDNTL EFF 5/15/02	260,763
EQUATORIAL ENERGIA COM NPV	167,165
EQUIFAX INC COM US\$2.50	30,603
EQUINIX INC COM PAR \$0.001	391,469
EQUINIX INC USD0.001 (UW)	68,960
EQUINOR ASA NOK2.50	134,330
EQUINOR ASA NOK2.50	508,348
EQUITABLE HOLDINGS INC USD0.01	34,631
EQUITY RES PROPS TST BEN \$0.01	51,534
EREGLI DEMIR CELIK TRY1	20,713
ERICSSON LM B SHS SEK5 (SS)	124,076
ERICSSON SER'B'NPV	182,873
ERSTE GROUP BANK AG (AV)	45,660
ERSTE GROUP BANK AG NPV	513,950
ESSEX PPTY TR REIT	118,916
ESSEX PROPERTY TRUST INC USD0.0001	28,896
ESSILORLUXOTTICA EUR0.35 (FP)	58,600
ESSITY AB SER'B'NPV	330,395
ESSITY AKTIEBOLAG B	62,774
ESTEE LAUDER COMPANIES CL A USD0.01	38,207
ESTEE LAUDER COMPANIES INC CL A USD0.01	1,634,933
E-TRADE GROUP COM US\$0.01	34,224

EURAZEO EUR0.00	18,404
EURONEXT EUR1.60	240,185
EUTELSAT COMMUNICATIONS EUR1 (FP)	15,693
EVEREST RE GROUP COM	341,588
EVEREST RE GRP USD.01	35,483
EVERGY INC	30,818
EVERSOURCE ENERGY COM	611,633
EVERSOURCE ENERGY USD5	84,672
EVONIK INDUSTRIES AG	33,894
EVONIK INDUSTRIES NPV	304,926
EXELON CORP COM	758,054
EXELON CORP COM NPV	197,674
EXPEDIA GROUP INC COM USD0.001	177,301
EXPEDIA INC W/I	25,654
EXPEDITORS INTL WASH INC COM	532,902
EXPEDITORS INTL WASH USD.01	28,390
EXPERIAN ORD USD0.10	743,126
EXPERIAN PLC USD0.1	49,420
EXTRA SPACE STORAGE INC COM	149,380
EXTRA SPACE STORAGE INC USD0.01	17,451
EXXON MOBIL CORP CAP NPV	1,313,058
EXXON MOBIL CORP COM	376,630
FACEBOOK INC COM USD0.000006 CL 'A'	5,138,880
FACEBOOK INC A 0.0000006	404,038
FAIRFAX FINANCIAL HLDGS LTD (CT)	28,489
FANUC CO., Y50	97,419
FANUC CORP NPV	338,955
FAR EAST TEXTILE TWD10	19,006
FAST RETAILING CO LTD JPY50	34,993
FAST RETAILING CO LTD NPV	228,249
FASTENAL CO COM	769,446
FASTENAL, COM STK US\$0.01	45,253
FASTIGHETS AB BALD SER'B'NPV	329,625
FAURECIA EUR7	29,858
FEDEX CORP COM	419,761
FEDEX CORP COM USD0.10	173,918
FERGUSON PLC GBP0.1	83,788
FERGUSON PLC ORD GBP0.10	875,011
FERRARI NV COM EUR0.01	838,109
FERROVIAL SA EUR0.2	209,140
FERROVIAL SA EUR0.20	44,560
FIAT CHRYSLER AUTOMOBILES NV	231,897
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	233,151
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	786,766
FIDELITY NATL INF COM USD0.0 (UN)	67,455
FIDELITY NATL INFORMATION SVCS INC COM STK	1,038,182
FIFTH THIRD BANCORP COM STKNPV	66,441
FINNING INTL COM NPV	16,293
FIRST AMERICAN FINANCIAL W/I USD0.00001	20,586
FIRST ENERGY CORP COM NPV	68,835
FIRST FINANCIAL HLDGS CO TWD10	20,585
FIRST QUANTUM MINERALS LTD (CT)	37,451
FIRST REP BK SAN FRANCISCO CALIF NEW COM	397,188
FIRST REPUBLIC BANK/CA USD0.01	30,406
FIRST SOLAR INC COM	274,207
FIRST SOLAR INC USD0.001	18,353
FIRSTENERGY CORP COM	548,452
FIRSTSTRAND ZAR0.01	42,105
FISCHER(GEORG) AG CHF100, (REGD)	17,119
FISERV INC COM	1,812,539
FISERV INC COM US\$0.01	32,554
FISHER & PAYKEL ORD DEFD DELIVERY	353,615
FLEETCOR TECHNOLOGIES INC	22,311
FLEETCOR TECHNOLOGIES INC COM	427,361
FLEXTRONICS INTL LTD (US)	72,874
FLUOR CORP COM NPV	40,026
FLUTTER ENTERTAINMENT PLC ORD EUR0.09	231,324
FLUTTER ENTERTAINMENT PLC ORDEUR0.09 UK LINE (LN)	32,445

FMC CORP COM (NEW)	463,530
FMC CORP,COM US\$0.10	19,088
FNF GROUP	26,177
FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)	240,766
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	47,754
FOOT LOCKER INC COM USD0.01	21,656
FORD MOTOR CO USD0.01	427,639
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	520,778
FORMOSA CHEM & FIBRE TWD10	32,402
FORMOSA CHEM&FIBRE TWD10	144,927
FORMOSA PLASTIC TWD10	39,086
FORTESCUE METALS GROUP LTD	66,939
FORTESCUE METALS GRP LTD NPV	390,294
FORTINET INC COM	298,756
FORTIS INC COM (CT)	60,075
FORTIS INC COM NPV	675,446
FORTIVE CORP COM MON STOCK	612,998
FORTIVE CORP USD0.01	27,442
FORTUM OYJ EUR3.40	369,029
FORTUNE BRANDS HOME & SEC INC COM	408,598
FORTUNE BRANDS HOME & SECURI	25,390
FOSUN INTERNATIONAL	22,868
FOX CORP CL A CL A	138,178
FOX CORP CLASS A USD0.01	24,183
FOXCONN TECH CO TWD10	152,472
FRANCO NEVADA CORP COM NPV	378,300
FRANCO-NEVADA CORP	27,535
FRANKLIN RESOURCES COM US\$0.10	45,992
FRANSHION PROPERTIES HKD1	20,089
FREENET AG	19,922
FREEMPORT MCMORAN C&G COM US\$CLASS 'B'	101,129
FRESENIUS MEDICAL CARE E0.00	76,092
FRESENIUS SE & CO KGAA	113,138
FRESENIUS SE&KGAA NPV	247,011
FSK EES PJSC RUB0.50(RUB)	109,563
FUBON GRP CO TWD10	39,970
FUJI ELECTRIC HLDG NPV	19,358
FUJI FILM HLD CORP NPV	72,830
FUJI HEAVY INDS,ORD Y50	101,171
FUJIFILM HOLDINGS CORP NPV	181,924
FUJITSU, Y50	136,111
FUKUOKA FINANCIAL NPV	23,515
FURUKAWA ELECTRIC,Y50	18,953
G4S PLC GBp0.25 (LN)	18,387
GALAXY ENTERTAINMENT GROUP L HKD0.10	26,382
GALLAGHER ARTHUR J & CO COM	389,352
GALP ENERGIA SGPS EUR1	124,649
GALP ENERGIA SGPS SA-B SHRS EUR1	35,749
GAMESTOP CORP-CLASS A USD0.001	18,199
GAP INCCOM STK US\$0.05	33,432
GARMIN LTD COMMON STOCK	476,931
GARMIN LTD USD0.005	27,188
GAZPROM PJSC RUB5 (RX)	257,256
GEA GROUP AG NPV	104,765
GEBERIT AG CHF0.10 (REGD)	729,511
GEBERIT CHF0.10 (REGD) (POST SUBD)	34,435
GECINA EUR7.50	502,993
GEELY AUTOMOBILE HOLDINGS HKD0.02	20,146
GEN MILLS INC COM US\$0.10	134,468
GEN MTRS CO COM	1,988,614
GENERAL DYNAMICS CORP COM	736,987
GENERAL DYNAMICS,COM STK US\$1	117,760
GENERAL ELECTRIC CO	2,356,167
GENERAL ELECTRIC CO USD0.06 (UN)	516,733
GENERAL MILLS INC COM	969,265
GENERAL MOTORS CO	367,233
GENMAB AS DKK1	226,054
GENTEX CORP COM	448,907

GENTEX CORP USD.06	16,016
GENUINE PARTS CO COM	126,782
GENUINE PARTS,COM US\$1	53,983
GENWORTH FINANCIAL INC-CL A USD0.001	21,710
GEORGE WESTON COM NPV	240,462
GERDAU SA SIDERURG PREF NPV	26,844
GETLINK SE	169,774
GIBSON ENERGY INC	15,596
GILEAD SCIENCES INC	937,518
GILEAD SCIENCES USD0.001	318,328
GIVAUDAN AG CHF10	66,122
GIVAUDAN SA CHF10	1,077,984
GJENSIDIGE FORSIKRING ASA NOK2	16,273
GLAXOSMITHKLINE ORD GBP0.25	274,611
GLAXOSMITHKLINE PLC GBp0.25 (LN)	426,431
GLENCORE PLC ORD USD0.01	4,688,130
GLENCORE PLC USD0.01	280,223
GLOBAL PAYMENTS INC NPV	23,184
GLOBE LIFE INC COM	105,321
GLOBE LIFE INC USD1	25,695
GN STORE NORD DKK4	74,488
GOLD FIELDS LTD	38,525
GOLDMAN SACHS GROUP INC COM	236,673
GOLDMAN SACHS GROUP INCPAR USD .01	329,110
GOODMAN GROUP NPV	796,269
GOODMAN GROUP NPV (STAPLED UNITS).	38,636
GOODYEAR TIRE & RUBBER,NPV	43,544
GPO AERO CENT NORT SER'B' NPV	126,886
GPO AERO PACIFICO COM NPV SER'B'	145,655
GPO AERO SURESTE SER'B'NPV	129,063
GPO MEXICO SA SER'B'COM NPV	289,346
GPT GROUP NPV (STAPLED SECURITIES)	142,496
GPT UNITS A\$1	19,754
GRAINGER W W INC COM	326,273
GRAINGER(WW)INC,COM US\$1	41,637
GRAPHIC PACKAGING HOLDING CO USD0.01	17,539
GRASIM INDUSTRIES LTD	17,368
GREAT WALL AUTO-H CNY1	17,556
GREAT WEST LIFECO INC	35,345
GRIFOLS SA EUR0.25	19,597
GROUP 1 AUTOMOTIVE INC USD0.01	17,185
GRUPO FINANCIERO BANORTE S A B DE C V	368,878
GRUPO FINANCIERO BANORTE-O	47,808
GRUPO MEXICO SER 'B'COM NPV	36,916
GRUPO TELEVISIA SAB SER CPO	17,591
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	16,144
HAIER ELECTRONICS GROUP CO HKD0.1	17,476
HAKON INVEST AB	19,608
HAKUHODO DY HOLDINGS NPV	16,887
HALLIBURTON CO COM	1,137,813
HALLIBURTON CO COM US\$2.50	72,564
HALMA ORD GBP0.10	421,236
HANA FINANCIAL GROUP KRW5000 (KR)	50,861
HANESBRANDS INC COM USD0.01	20,184
HANG LUNG PROPERTIES HKD1	19,752
HANG SENG BANK,HK\$5	47,388
HANKYU HANSHIN HLD NPV	27,852
HANNOVER RUECK SE	49,428
HANNOVER RUECK SE ORD NPV(REGD)	158,500
HANOVER INSURANCE GROUP INC USD0.01	16,929
HANWHA CHEMICALKRW5000	17,170
HARLEY DAVIDSON,CMN US\$0.01	27,339
HARTFORD FINL SERV COM US\$1	72,919
HARTFORD FINL SVCS GROUP INC COM	354,627
HASBRO INC COM	89,818
HASBRO INC,COM US\$0.50	22,463
HASEKO CORP,Y50	23,217
HASEKO CORPORATION NPV	175,856

HAWAIIAN ELECTRIC INDS	16,083
HCA HEALTHCARE INC COM	2,846,979
HCA HOLDINGS INC	100,068
HCL TECHNOLOGIES INR2	259,268
HCL TECHNOLOGY LTD INR2	21,793
HD SUPPLY HOLDINGS INC	21,504
HEALTHPEAK PROPERTIES INC USD1	40,093
HEALTHSOUTH CORP	16,958
HEICO CORP NEW CL A CL A	136,307
HEICO CORP NEW COM	83,588
HEIDELBERG CEMENT NPV (GY)	64,917
HEINEKEN HOLDING EUR1.6	33,633
HEINEKEN HOLDING EUR1.6 A	191,662
HEINEKEN NV EUR1.60	281,081
HELMERICH & PAYNE COM US\$0.10	17,047
HELVETIA HOLDINGS AG CHF10	17,727
HENDERSON LAND DEVELOPMENT	27,544
HENDERSON LAND DEVELOPMENT HKD2	124,798
HENGAN INTL GROUP HKD0.10	20,577
HENKEL AG & CO KGAA	57,536
HENKEL AG & CO KGAA NON-VTG PRF NPV	947,828
HENKEL AG & CO KGAA NPV(BR)	611,379
HENKELAG & CO KGAA	32,357
HENNES & MAURITZ SER'B'NPV	722,348
HENNES MAURITZ AB	74,742
HENRY (JACK) & ASSOC USD.01	16,637
HENRY SCHEIN CORP COM USD0.001	36,095
HENRY SCHEIN INC COMMON STOCK	467,653
HERA EUR1	370,754
HERMES INTL FRF10	27,771
HERMES INTL NPV	283,536
HERSHEY CO (THE) COM USD1	31,289
HERSHEY COMPANY COM STK USD1	753,279
HERTZ GLOBAL HOLDINGS INC USD0.01	21,068
HESS CORP COM STK	1,281,502
HESS CORPORATION USD1	51,017
HEWLETT PACKARD ENTERPRIS WI USD0.01	109,020
HEWLETT PACKARD ENTERPRISE CO COM	152,244
HEXAGON AB B SHS EUR0.22	29,950
HEXAGON AB SER'B'NPV	433,862
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	2,930,209
HILTON WORLDWIDE HOLDINGS IN USD0.01	17,470
HINDALCO INDS INR1 (POST SUBDIVISION)	19,529
HINDUSTAN PETROLEUM CORP INR10	28,565
HINDUSTAN UNILEVER INR1	349,672
HINO MOTORS, Y50	19,784
HITACHI CONS MACH, Y50	19,425
HITACHI METALS, Y50	18,225
HITACHI NPV	1,341,313
HITACHI, Y50	196,967
HOLCIM CHF2 (REGD)	105,022
HOLDINGS LESS THAN 0.01%	12,873,007
HOLLYFRONTIER CORP USD0.01	42,025
HOLOGIC INC 0.01	26,470
HOME DEPOT INC COM	3,965,008
HOME DEPOT INC COM US\$0.05	476,300
HOMESERVE ORD GBP0.0269230769	131,147
HON HAI PRECISION INDS TWD10	169,429
HON HAI PRECISION TWD10	1,829,615
HONAM PETROCHEM CP, KRW5000	23,888
HONDA MOTOR CO NPV	395,243
HONDA MOTOR CO., Y50	257,526
HONEYWELL INTL INC COM STK	1,253,991
HONEYWELL INTL INC COM USD1 (UN)	211,191
HONG KONG & CHINA GAS HKD0.25	234,952
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	51,531
HONG KONG LAND US\$0.10(SP)	18,348
HORMEL FOODS CORP COM	361,572

HORMEL FOODS USD0.0586	30,149
HOST HOTELS & RESO COM US\$1	41,712
HOST HOTELS & RESORTS INC REIT	206,336
HOUSING DEVEL FIN INR2	198,365
HOWDEN JOINERY GR ORD GBP0.10	206,383
HOWMET AEROSPACE INC COM USD1.00 WI	95,258
HOWMET AEROSPACE INC WI	27,131
HOYA CORP NPV	1,545,661
HOYA CORP,Y50	49,248
HP INC COM	1,449,884
HP INC USD0.01	118,912
HSBC HOLDINGS PLC USD0.5 (LN)	630,034
HUANENG POWER INTL 'H'	20,274
HUBBELL INC CL B USD0.01	19,730
HUGO BOSS AG ORD	16,169
HUHTAMAKI OYJ SER'I'NPV	127,047
HUMANA INC COM	2,795,149
HUMANA INC COM US\$0.166	161,235
HUNT (JB) TRANSPORT SVS USD0.01	23,780
HUNT J B TRANS SVCS INC COM	490,403
HUNTINGTON BANCSHRS COM NPV	39,014
HUNTINGTON INGALLS INDS INC COM	352,073
HUNTINGTON INGALLS INDUST WI	19,333
HUNTSMAN CORP USD0.01	28,347
HUSKY ENERGY INC COM NPV	16,639
HUSQVARNA AB SER'B' NPV	16,875
HYDRO ONE LTD	30,660
HYDRO ONE LTD COM NPV	285,748
HYUNDAI ENG & CONSKRW5000	23,770
HYUNDAI HEAVY INDUSTRIESKRW5000	24,370
HYUNDAI MOBIS KRW5000	494,732
HYUNDAI MOTOR CO KRW5000	236,289
IAC INTERACTIVECOR COM STK USD0.001	21,167
IBERDROLA SA EUR0.75	1,775,676
IBERDROLA SA EUR0.75 (SQ)	311,772
IBIDEN CO Y50	18,265
IDEMITSU KOSAN CO LTD	48,912
IDEX CORP COM	350,240
IDEX CORP USD0.01	17,264
IDEXX LABS INC COM	547,074
IG GROUP HOLDINGS	16,782
IHS MARKIT LTD COM	138,723
IHS MARKIT LTD USD0.01	34,679
IIDA GROUP HOLDINGS CO LTD	17,046
ILIAD SA NPV	22,788
ILL TOOL WKS INC COM	1,496,424
ILLINOIS TOOL WKSCOM STK NPV	106,641
ILLUMINA INC COM	221,789
ILLUMINA INC USD0.01	26,646
IMI ORD GBP0.28571428	159,405
IMPERIAL BRANDS PL GBP0.10	168,191
IMPERIAL BRANDS PLC GBP0.10	199,016
IMPERIAL OIL LTD (CT)	26,850
INCHCAPE ORD GBP0.10	299,229
INCHCAPE PLC GBP0.1	18,086
IND & COMM BK OF CHINA H CNY1	385,993
IND & COMM BK OF CHINA-A (C1)	15,533
INDIAN OIL CORPORATION LTD INR10	28,192
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	433,655
INDITEX EUR0.03	63,116
INDUSTRIAL BANK OF KOREA KRW5000	17,179
INDUSTRIVARDEN AB SER'A'NPV	719,109
INDUSTRIVARDEN AB SER'C'NPV	573,385
INFINEON TECHNOLOG ORD NPV (REGD)	172,795
INFINEON TECHNOLOGIES AG	62,267
INFORMA PLC GBP4.35	16,442
INFOSYS LIMITED	810,857
INFOSYS LTD INR5	88,133

ING GROEP NV CVA EUR0.01	293,626
INGENICO GROUP EUR1	25,958
INGREDION INC USD0.01	30,047
INM COLONIAL SOCIM EUR2.5	245,457
INNOLUX CORP	35,946
INPEX CORPORATION INC	57,287
INS AUSTRALIA NPV	181,781
INSIGHT ENTERPRISES INC USD0.01	16,158
INSURANCE AUSTRALIA GROUP	49,644
INTACT FINL CORP COM NPV	147,879
INTACT FINL CORP COM NPV (CT)	39,552
INTEL CORP COM	3,906,927
INTEL CORP,COM STK NPV	735,954
INTER PIPELINE LTD	19,462
INTERCONTINENTAL EXCHANGE INC COM	202,943
INTERCONTINENTALEXCHANGE W/I USD0.01	71,961
INTERCONTL HOTELS ORD GBP0.208521303	28,375
INTERMEDIATE CAPITAL GROUP GBP0.2625	15,562
INTERNATIONAL BUSINESS MACHS CORP COM	441,218
INTERNATIONAL PAPER,COM US\$1	93,216
INTERPUBLIC GROUP COMPANIES INC COM	310,085
INTERPUBLIC GROUP OF COS INC USD0.1	27,675
INTERTEK GROUP ORD GBP0.01	389,017
INTESA SANPAOLO EUR0.52	291,201
INTL BUSINESS MACH COM US\$0.5	517,305
INTL CONSOLIDATED AIRLINE-DI (LN)	22,192
INTL FLAV & FRAG,COM US\$0.12 (UN)	23,289
INTL FLAVORS & FRAGRANCES INC COM	300,438
INTL PAPER CO COM	341,826
INTOUCH HOLDINGS INTOUCH HOLDINGS PCL	206,269
INTUIT COM	1,636,197
INTUIT COM US\$0.01	37,907
INTUITIVE SURGICAL INC COM NEW STK	591,639
INTUITIVE SURGICAL INC USD0.001	33,282
INVESCO LTD COM STK USD0.10	42,547
INVESTOR AB SER'A'NPV	733,213
INVESTOR AB SER'B'NPV	2,551,145
INVITATION HOMES INC USD0.01	20,826
IQVIA HLDGS INC COM USD0.01	314,514
IQVIA HOLDINGS INC USD0.01	39,659
IRON MOUNTAIN INC	39,039
ISETAN MITSUKOSHI HOLDINGS	21,275
ISHIKAWAJIMA HARIMA,Y50	19,116
ISS A/S DKK1	27,297
ISUZU MOTORS,Y50	38,445
ITALGAS SPA NPV	188,718
ITAU UNIBANCO HOLDING SA	167,320
ITAUSA INV ITAU SA PRF NPV	228,427
ITC LTD	19,270
ITOCHU CORP NPV	2,389,161
ITOCHU CORP Y50	170,703
ITV ORD GBP0.10	123,519
ITV PLC ORD 0.10	27,073
J FRONT RETAILING NPC	16,086
JABIL CIRCUIT INC USD0.001	44,552
JABIL INC	505,852
JACOBS ENGINEERING GROUP USD1	37,778
JACOBS ENGR GROUP INC COM	179,522
JAMES HARDIE INDUSTRIES CDI EUR0.59	20,374
JANUS HENDERSON GROUP PLC (US)	23,197
JAPAN EXCHANGE GROUP INC	31,051
JAPAN POST BANK CO LTD (JT)	25,343
JAPAN POST HOLDINGS CO LTD	112,560
JAPAN POST INSURANCE CO LTD	23,128
JAPAN TOBACCO INC	124,665
JAPAN TOBACCO INC NPV	228,681
JARDINE MATHESON HLDGS LTD USD0.25	22,784
JARDINE MATHESON HLDGS USD0.25(SING QUOTE)	142,557

JAZZ PHARMACEUTICALS PLC COM USD0.0001	136,605
JB HI-FI NPV	328,367
JBS SA-ON	30,433
JD SPORTS FASHION ORD GBP0.0025	134,905
JD.COM INC ADR USD0.00002	85,046
JEFFERIES FINANCIAL GROUP IN USD1	33,419
JERONIMO MARTINS EUR1	239,964
JFE HOLDINGS INC NPV	52,554
JGC CP,Y50	16,726
JIANGXI COPPER IND 'H' CNY1	16,181
JOHNSON & JOHNSON COM US\$1	872,502
JOHNSON & JOHNSON COM USD1	4,064,239
JOHNSON CONTROLS INTERNATION CHF0.5	113,837
JOHNSON CTLS INTL PLC COM USD0.01	1,426,746
JOHNSON MATTHEY PLC	38,946
JONES LAND LASALLE INC	18,976
JPMORGAN CHASE & CO COM	4,077,316
JPMORGAN CHASE COM USD1	1,082,675
JSR CORP JPY50	19,993
JSR CORP NPV	136,668
JSW STEEL LTD INR1	16,974
JTEKT CORP NPV	18,634
JULIUS BAER GROUP LTD CHF0.02	32,889
JUNIPER NETWORKS INC \$.00001	25,704
JX HOLDINGS INC	108,531
JYSKE BANK A/S DKK10	17,137
K+S AG	17,342
KAJIMA CORP,Y50	42,841
KANSAI ELEC POWER,Y500	57,126
KANSAI PAINT CO NPV	121,926
KANSAS CITY SOUTHERN INDSUSD0.01	33,010
KAO CORP	73,940
KAO CORP NPV	322,208
KASIKORNBANK PCL THB10 (NVDR)	185,162
KAWASAKI HEAVY IND,Y50	25,300
KB FINANCIAL GROUP KRW5000	90,293
KBC GROUP NV NPV	81,231
KDDI CORP NPV	1,552,342
KDDI CORP Y5000	250,085
KEIO CORP NPV	19,324
KELLOGG CO COM USD0.25	399,690
KELLOGG CO,COM US\$0.25	60,719
KEPCO (KOREA ELEC PWR) KW5000	60,984
KEPPEL CORP NPV	25,506
KERING	238,936
KERING EUR4	59,402
KERRY GROUP 'A'ORD EUR0.125	185,489
KERRY GROUP PLC IRISH LINE EURO (ID)	29,017
KESKO OYJ SER'B'EUR2	154,577
KEYCORP COM US\$0.01	49,434
KEYENCE CORP NPV	2,363,039
KEYENCE CORP,Y50	50,157
KEYSIGHT TECHNOLOGIES IN	20,506
KEYSIGHT TECHNOLOGIES INC COM	382,407
KGHM POLSKA MIEDZ, PLN10 BR	29,351
KIA MOTORS CORP KRW5000	599,168
KIA MOTORS CORP, KRW5000	52,004
KIKKOMAN SHOYU,Y50	16,287
KIMBERLY-CLARK CORP COM	784,341
KIMBERLY-CLARK CP,COM US\$1.25	126,997
KIMCO REALTY COM US\$0.01	20,431
KINDER MORGAN INC DEL COM	185,004
KINDER MORGAN INC USD0.01	158,444
KINGFISHER ORD GBP0.157142857	323,713
KINGSPAN GROUP ORD EUR0.13	833,138
KINGSPAN GROUP PLC IRISH LINEEURO (ID)	16,441
KINNEVIK AB SER'B'NPV (POST SPLIT)	859,098
KINROSS GOLD CORP (CT)	28,994

KINTETSU CORP NPV	32,154
KINTETSU GROUP HOLDINGS CO LTD NPV	202,818
KION GROUP AG	21,595
KIRIN HOLDINGS CO LTD	78,745
KLABIN SA UNITS (1 COM & 4 PRF) COM UNIT	119,622
KLA-TENCOR CORPORATION USD0.001	70,876
KLEPIERRE EUR4	23,351
KNIGHT SWIFT TRANSPORTATION USD0.001	16,577
KOBE STEEL NPV	31,672
KOC HLDG TRY1	23,293
KOHL'S CORP COM STK US\$0.01	45,109
KOITO MANUFACTURING, Y50	20,493
KOMATSU LTD (JT)	108,965
KOMATSU NPV	182,507
KON AHOLD DELHAIZE EUR0.01	571,851
KONE CORP NPV ORD 'B'	66,485
KONE CORPORATION NPV ORD 'B'	863,779
KONICA MINOLTA HOL NPV	15,598
KONINKLIJKE AHOLD NV EUR0.01	187,330
KONINKLIJKE DSM NV EUR1.50	879,920
KONINKLIJKE KPN	183,825
KONINKLIJKE KPN EUR0.04	56,978
KONINKLIJKE PHILIP EUR0.20	833,290
KONINKLIJKE PHILIPS NV EUR0.2	131,971
KRAFT HEINZ CO/THE USD0.01	166,913
KROGER CO COM	969,359
KROGER CO, COM US\$1	304,823
KS CY SOUTHN	345,872
K'S DENKI CORP JPY50	17,186
K'S HOLDINGS CORP NPV	172,282
KT&G CORPORATION KRW5000	32,344
KUBOTA CORPORATION Y50	75,396
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	37,550
KUEHNE&NAGEL INTL CHF1 (REGD)	1,077,115
KUNLUN ENERGY CO LTD HKD0.01	15,585
KURARAY CO., ORD Y50	27,368
KWG PPTY HLDG HKD0.1	17,373
KYOCERA CORP NPV	460,338
KYOCERA CORP, Y50	71,889
KYOWA HAKKO KIRIN CO. LTD	16,843
KYUSHU ELECTRIC POWER, Y500	35,368
KYUSHU RAILWAY COR NPV	162,709
L BRANDS INC USD0.5	51,496
L E LUNDBERGFORETA SER'B'NPV	182,314
L3HARRIS TECHNOLOGIES INC COM	487,973
L3HARRIS TECHNOLOGIES INC USD1	30,392
LAB CORP AMER HLDGS COM NEW	401,574
LABORATORY AMER HLDGS USD0.01	50,198
LAFARGEHOLCIM LTD	1,422,239
LAFARGEHOLCIM LTD REG CHF2 (FP)	27,535
LAGARDERE S.C.A. EUR6.1 (FP)	19,612
LAM RESEARCH CORP COM NPV	58,088
LAM RESH CORP COM	974,651
LAMB WESTON HLDGS INC COM USD5	241,215
LAND & HOUSES THB1(ALIEN MKT)	96,562
LAND SECURITIES GROUP PLC GBP0.1066667	33,553
LANXESS AG NPV	210,395
LANXESS NPV	31,667
LARGAN PRECISION CO LTD TWD10	19,910
LARSEN & TOUBRO INR2	131,229
LAS VEGAS SANDS CORP	60,756
LAS VEGAS SANDS CORP COM STK	214,610
LEAR CORP	52,471
LEG IMMOBILIEN AG	24,629
LEG IMMOBILIEN AG NPV	309,310
LEGAL & GENERAL GROUP PLC GBP0.025	156,974
LEGG MASON INC USD0.10	24,981
LEGGETT & PLATT COM US\$0.01	20,303

LEGRAND SA	48,595
LEGRAND SA EUR4	855,529
LEIDOS HLDGS INC COM	454,595
LEIDOS HOLDINGS INC USD0.0001	41,653
LEND LEASE CORP ORD A\$0.50	31,530
LENDLEASE CORP LTD NPV (STAPLED)	198,601
LENNAR CORP CL A CL A	724,606
LENNAR CORP-A	45,362
LENOVO GROUP LRD HKD0.025	49,626
LEONARDO SPA EUR4.40	19,190
LG CHEM LTD KRW5000	88,642
LG CHEMICAL KRW5000	179,089
LG CORP KRW5000	29,436
LG DISPLAY CO LTD KRW5000	42,919
LG ELECTRONICS INC KRW5000	68,452
LG INNOTEK CO LTD KRW 5000	20,152
LG TELECOM KRW 5000	17,548
LGIM EUR LIQUIDITY FD CLS'1'SH	25,245
LIBERTY BROADBAND C	17,822
LIBERTY GLOBAL PLC A USD0.01 (US)	32,829
LIBERTY GLOBAL PLC -SERIES C COM	509,857
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	84,991
LIBERTY GLOBAL PLC USD0.01 A	1,745,110
LIBERTY MEDIA CORP DEL COM SER C	SIRIUSXM GROUP COM SER C SIRIUSXM GROU
LIBERTY SIRIUS GROUP C	146,043
LILLY(ELI) & CO,CMN NPV	31,164
LILLY(ELI) & CO,CMN NPV	231,101
LINCOLN NATL CORP,COM US\$1.25	56,754
LINDE PLC COM USD0.001 (US)	261,976
LINDE PLC COMMON STOCK	748,594
LINDT & SPRUENGLI CHF10 (PTG CERT)	213,188
LINDT & SPRUENGLI CHF100 (REGD)	170,525
LINK REAL ESTATE INVESTMENT	441,425
LINK REIT NPV	59,551
LITE-ON TECHNOLOGY CORP TWD10	25,357
LITE-ON TECHNOLOGY TWD10	338,106
LITHIA MOTORS INC-CL A NPV	20,796
LIXIL GROUP CORPORATION	174,819
LKQ CORP COM LKQ CORP	274,675
LKQ CORP USD0.01	33,520
LLOYDS BANKING GP ORD GBP0.1	3,042,110
LLOYDS BANKING GROUP ORD 25P	241,051
LOBLAW COMPANIES COM NPV (CT)	40,001
LOBLAWS COS LTD COM NPV	134,959
LOCKHEED MARTIN COM STK US\$.01	182,912
LOCKHEED MARTIN CORP COM	3,097,320
LOEWS CORP,COM STK US\$1	55,150
LOGITECH INTERNATIONAL-REG CHF0.25	16,264
LOGITECH INTL CHF0.25 (REGD)	239,881
LOJAS RENNER SA COM NPV	134,899
LONDON STOCK EXCH ORD GBP0.06918604	32,963
LONGFOR GROUP HOLDINGS LTD	257,998
LONGFOR PROPERTIES HKD0.1	28,885
LONZA GROUP AG CHF1 (REGD)	400,571
LONZA GRP AG REGD CHF1	52,276
L'OREAL EUR0.2	128,934
L'OREAL EUR0.20	602,339
LOWES COS INC COM	1,197,752
LOWES,COM US\$0.50	250,948
LPL FINANCIAL HOLDINGS INC	17,371
LUKOIL PJSC	1,618,415
LULELEMON ATHLETICA INC	18,141
LULULEMON ATHLETICA INC COM	685,415
LUNDIN ENERGY AB	109,854
LUNDIN MINING CORP NPV (CT)	16,509
LVMH MOET HENNESSY LOUIS VUI EUR0.3	180,171
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	1,023,560
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	498,492
LYONDELLBASELL INDU CL A	137,656

M & T BANK CORP USD0.5	54,384
M&G PRUDENTIAL PLC	52,105
MACQUARIE GP LTD NPV	628,721
MACQUARIE INFRASTRUCTURE CO	17,743
MACY'S INC USD0.01	57,629
MAGELLAN FINANCIAL NPV	307,094
MAGELLAN HEALTH SERVICES INC USD0.01	17,988
MAGNA INTERNATIONAL INC (CT)	112,562
MAGNA INTL INC COM NPV	920,757
MAGNIT RUB0.01 (RX)	45,134
MAHINDRA & MAHINDRA LTD INR5	19,911
MAKITA CORP NPV	229,553
MAKITA ELECTRIC WORKS,Y50	26,047
MALAYAN BANKING BERHAD,M\$1	28,646
MALLINCKRODT PLC W/I USD0.2	18,102
MANPOWERGROUP INC	223,805
MANPOWERGROUP USD0.01	38,665
MANULIFE FINANCIAL CORP (CT)	172,144
MANULIFE FINL CORP COM NPV	97,367
MAPFRE SA EUR0.1	23,467
MAPLETREE COMMERCIAL TRUST	250,482
MAPLETREE IND TST NPV (REIT)	175,618
MAPLETREE LOGISTIC NPV (REIT)	243,156
MARATHON OIL CORP USD1	47,784
MARATHON PETE CORP COM	369,412
MARATHON PETROLEUM COM USD0.01	186,539
MARINE HARVEST ASA NOK7.50	32,728
MARKEL CORP HOLDING CO COM	572,070
MARKEL CORP NPV	36,418
MARKETAXESS HLDGS INC COM STK	520,511
MARKS & SPENCER GP GBP0.25	33,916
MARRIOTT INTERNATIONAL CL A USD0.01	36,474
MARRIOTT INTL INC NEW COM STK CL A	265,341
MARSH & MCLENNAN COM US\$1	98,547
MARSH & MCLENNAN CO'S INC COM	1,103,898
MARTIN MARIETTA MATLS INC COM	354,776
MARTIN MARIETTA MATS US\$0.01 COM STK	23,714
MARUBENI CORP NPV	174,638
MARUBENI CORP,Y50	70,614
MARUTI SUZUKI IND INR5	132,172
MARVELL TECH GRP LTD USD0.002	30,336
MASCO CORP COM	714,882
MASCO CORP,CMN STK US\$1	31,924
MASTERCARD INC CL A	2,750,840
MASTERCARD INC-CLASS A USD0.0001	104,695
MATTEL INC,COM US\$1	34,571
MAXIM INTEGRATED PRODS INC COM	677,633
MAXIM INTERGRATE PROD US\$0.001	33,143
MAZDA MOTOR CORP,Y50	54,508
MC CORMICK & CO INC COM NON-VTG	472,948
MC DONALDS CORP COM	1,255,223
MCCORMICK & CO-NON VTG SHS NPV	30,542
MCDONALD'S CORP COM NPV	256,827
MCKESSON CORP	1,939,097
MCKESSON CORPORATION \$0.01	363,339
MDU RES GROUP INC COM	250,238
MEBUKI FINANCIAL GROUP INC	17,616
MEDIATEK INC TWD10	347,383
MEDIBANK PRIVATE L NPV	291,685
MEDIBANK PRIVATE LTD	24,799
MEDICAL PROPERTIES TRUST USD0.001	16,805
MEDIOBANCA SPA EUR0.5	31,474
MEDIPAL HLDG CORP NPV	27,988
MEDNAX INC USD.01	16,608
MEDTRONIC PLC COMMON STOCK	1,158,148
MEDTRONIC PLC USD0.1	271,282
MEGA FINANCIAL HLDGS TWD10	34,955
MEGGITT ORD GBP0.05	62,948

MEIJI HOLDINGS CO LTD	44,777
MEITUAN DIANPING CLASS B USD0.00001	18,126
MERCADOLIBRE INC COM STK	615,602
MERCK & CO INC NEW COM	2,134,705
MERCK & CO. INC. USD0.5	450,621
MERCK KGAA NPV	227,424
MERCK KGAA NPV ORD SHS	38,963
MERCURY NZ LTD NPV	270,925
MERIDIAN ENERGY LT NPV	193,688
METALURGICA GERDAU PRF NPV	27,272
METCASH LTD NPV	16,843
METLIFE INC COM STK USD0.01	97,728
METLIFE INC COM USD0.01	232,601
METRO AG	28,955
METRO INC CLASS A SUB VTG NP (CT)	31,619
METRO INC COM NPV	493,032
METSO OYJ EUR1.7	17,878
METTLER-TOLEDO INTL INC COM	418,313
MGM RESORTS INTERNATIONAL COM	217,963
MGM RESORTS INTERNATIONAL USD0.01	32,619
MICHELIN (CGDE) EUR2	673,568
MICROCHIP TECHNOLOGY USD0.001	41,529
MICRON TECH INC COM	312,665
MICRON TECHNOLOGY,US\$0.10	197,651
MICROSOFT CORP COM	20,359,490
MICROSOFT CORP COM USD0.00001	1,445,051
MID AMERICA APARTMENT COMM USD0.01	27,730
MID-AMER APT CMNTYS INC COM	121,391
MINEBEA CO,Y50	28,235
MINEBEA MITSUMI INC	133,280
MIRVAC GROUP	28,984
MIRVAC GROUP STAPLED SECURITIES	365,400
MINIBISHI CHEM HL NPV	188,591
MINIBISHI CHEMICAL HOLDINGS (JT)	71,374
MINIBISHI CORP NPV	576,708
MINIBISHI CORP,Y50	191,219
MINIBISHI ELEC CP NPV	772,214
MINIBISHI ELECTRIC, Y50	130,482
MINIBISHI ESTATE CO LTD	114,741
MINIBISHI ESTATES, Y50	55,563
MINIBISHI GAS CHEMICAL,Y50	19,953
MINIBISHI GAS CHM NPV	302,134
MINIBISHI HEAVY INDS,Y50	60,941
MINIBISHI HVY IND NPV	141,112
MINIBISHI MATERIALS, Y50	24,134
MINIBISHI UFJ FINANCIAL	414,194
MITSUI & CO LTD NPV	634,265
MITSUI & CO LTD,ORD Y50	150,439
MITSUI CHEMICALS NPV	133,740
MITSUI CHEMICALS Y50	34,375
MITSUI FUDOSAN CO LTD NPV	97,011
MITSUI FUDOSAN CO Y50	70,391
MITSUI O.S.K.LINES,Y50	33,620
MIZUHO FINANCIAL G NPV	256,258
MMC NORILSK NICKEL PJSC	752,568
MMC NORILSK NICKEL PJSC RUB1 (RX)	55,470
MOBILE TEL SYSTEMS KWD0.1	209,357
MOBILE TELESYSTEMS PJSC	130,570
MOHAWK INDS INC COM	132,102
MOHAWK INDUSTRIES INC USD0.01	35,761
MOLINA HEALTHCARE INC USD0.001	46,166
MOLSON COORS BREWING CO -B USD0.01 (UN)	36,395
MONDELEZ INTL INC COM	1,000,399
MONDELEZ INTL INC COM USD0.01	186,135
MONDI PLC EUR0.2 (LN)	34,803
MONDI PLC GBP	248,220
MONSTER BEVERAGE CORP	23,055
MONSTER BEVERAGE CORP NEW COM	392,892

MOODYS CORP COM	3,591,624
MOODY'S CORP USD1	34,950
MORGAN STANLEY COM STK USD0.01	188,134
MORGAN STANLEY COM USD0.01	267,699
MORRISON (WM) SUPERMKT ORD 10P (UK)	61,290
MOSAIC CO/THE WI	40,000
MOTOROLA SOLUTIONS INC	251,910
MOTOROLA SOLUTIONS INC USD0.01	26,579
MOWI ASA	451,770
MS AND AD INSURANCE GROUP HOLDINGS	70,315
MS&AD INS GP HLDGS NPV	111,743
MSCI INC COMMON	1,258,280
MTN GROUP LTD ZAR0.0001	34,138
MTR CORPORATION HKD1	31,269
MTS PJSC OJSC RUB0.1 (RX)	49,934
MTU AERO ENGINES A NPV (REGD)	169,276
MTU AERO ENGINES GMBH	17,212
MUENCHENER RUECKVE NPV(REGD)	2,516,354
MUNCHENER RUCKVERS NPV VINK, (REGD)	280,814
MURATA MANUFACTURING CO. NPV	562,973
MURATA MANUFACTURING, Y50	85,557
MURPHY OIL CORP COM US\$1	25,226
MURPHY USA INC	35,163
MYLAN NV EUR0.01	75,840
N V R INC COM	843,921
NABTESCO CORP NPV	516,834
NAGOYA RAILROAD CO,Y50	19,768
NAMCO BANDAI HLDGS NPV	25,861
NAN YA PLASTIC TWD10	328,375
NASDAQ INC	1,190,419
NASDAQ STOCK MARKET INC USD0.01	24,149
NASPERS LIMITED 'N' ZAR0.02	68,008
NASPERS N ZAR0.02	3,353,909
NATIONAL AUSTRALIA BANK, A\$1	178,739
NATIONAL GRID ORD GBP0.12431289	1,393,261
NATIONAL GRID PLC GBP0.1139535	316,399
NATIONAL-OILWELL VARCO COM USD0.01	48,053
NATIXIS	31,351
NATL AUSTRALIA BK NPV	137,589
NATL BANK OF CANADA COM NPV	68,122
NATL BK OF KUWAIT KWD0.1	240,279
NATURA &CO HOLDING SA	21,888
NATURGY ENERGY GRO EUR1	41,283
NATURGY ENERGY GROUP SA	277,786
NAVER CORP KRW500	37,357
NAVER CORPORATION KRW500	1,859,293
NAVIENT CORP USD0.01	23,841
NCC 'B' SWKR25	17,296
NCSOFT CORPORATION KRW500	23,665
NEC CORP, Y50	83,085
NEDBANK GROUP LTD ZAR1	26,646
NESTE OIL OYJ EUR3.4	39,887
NESTE OYJ NPV	397,771
NESTLE INDIA INR10	131,755
NESTLE SA CHF0.10(REGD)	7,191,645
NESTLE SA CHF1 (REGD)	799,571
NETEASE COM INC ADR USD0.0001	41,564
NETFLIX INC COM STK	221,954
NETFLIX INC USD0.001	45,673
NETWORK APPLIANCE NPV	27,870
NEW RESIDENTIAL INVESTMENT USD0.01	21,278
NEW WORLD DEVELOPMENT	35,659
NEW YORK COMMUNITY BANCORP USD.01	35,908
NEWCREST MINING A\$ 0.50	26,056
NEWCREST MINING LTD NPV	281,916
NEWELL BRANDS INC COM USD1	44,411
NEWMONT CORPORATION	378,509
NEWMONT GOLDCORP CORP USD1.6 (CT)	54,137

NEWMONT GOLDCORP CORP USD1.6 (US)	18,495
NEWS CORP CLASS A	23,613
NEWS CORP COM CL A	204,103
NEXANS SA EUR1	17,964
NEXT GROUP ORD GBP0.10	34,311
NEXT ORD GBP0.10	789,303
NEXTERA ENERGY INC COM	4,722,326
NEXTERA ENERGY INC USD 0.01	228,878
NGK INSULATORS,Y50	19,205
NGK SPARK PLUG CO,Y50	16,407
NH FOODS LTD	32,302
NIBE INDUSTRIER AB SER'B'NPV	208,024
NICE LTD ILS1	230,958
NIDEC CORP Y50	47,817
NIDEC CORPORATION NPV	2,282,981
NIELSEN HOLDINGS PLC EUR0.07	35,957
NIKE INC CL B	2,190,500
NIKE INC CL 'B' COM NPV (UN)	139,386
NIKON CORP,ORD YEN50	20,409
NINTENDO CO LTD NPV	177,689
NINTENDO CO, Y50	55,673
NIPPON EXPRESS CO NPV	147,988
NIPPON EXPRESS CO., Y50	35,889
NIPPON PAINT,Y50	18,592
NIPPON PAPER INDUSTRIES CO L	17,177
NIPPON STEEL & SUMITOMO META	79,956
NIPPON TEL&TEL,ORD Y50000	211,917
NIPPON TELEGRAPH & TELEPHONE CORP NPV	906,098
NIPPON YUSEN KK,Y50	45,733
NISOURCE INC COM	101,305
NISOURCE INC NPV	27,780
NISSAN MOTOR CO,Y50	121,361
NISSIN FOODS HOLDINGS CO LTD	17,562
NITORI CO Y50	22,751
NITORI HOLDINGS NPV	242,246
NITTO DENKO CORP NPV	428,079
NITTO DENKO CORP Y50	47,400
NKSJ HOLDINGS INC	75,008
NN GROUP NV	112,835
NOBLE ENERGY INC USD3.333	28,212
NOKIA OYJ (FH)	104,584
NOKIA OYJ (FP)	44,996
NOMURA HOLDINGS INC NPV	120,738
NOMURA REAL ESTATE HOLDINGS	16,681
NOMURA RESEARCH INSTITUTE IN	16,063
NORDDEUTSCHE AFFINERIE AG	32,967
NORDEA BANK ABP (FH)	224,186
NORDSON,US\$ CMN STK NPV	16,273
NORDSTROM INC,COM STK NPV	22,296
NORFOLK SOUTHERN CORP,COM US\$1	117,991
NORFOLK SOUTHN CORP COM	631,483
NORSK HYDRO ASA NOK3.6666	40,809
NORTHERN TRUST CP COM US\$1.666	48,962
NORTHROP GRUMMAN CORP COM	1,111,407
NORTHROP GRUMMAN CORP COM NP (UN)	98,809
NORTONLIFELOCK INC USD0.01	57,560
NORWEGIAN CRUISE L COM USD0.001	19,358
NOVARTIS AG CHF0.5 (REGD)	474,241
NOVARTIS AG CHF0.50 (REGD)	1,925,031
NOVATEK MICROELECTRONICS CORP TWD10	225,835
NOVATEK MICROELECTRONICS TWD10	16,483
NOVATEK OAO STD RUB0.1 (RX)	30,216
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	180,656
NOVO-NORDISK AS DKK0.2 SERIES'B'	1,846,294
NOVOZYMES A/S B SHARES DKK2	17,054
NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	185,472
NRG ENERGY INC USD0.01	29,380
NSK Y50	28,268

NTPC LTD INR10	20,127
NTT DATA JPY5000	27,862
NTT DOCOMO NPV	930,326
NUANCE COMMUNICATI COM USD0.001	17,644
NUCOR CORP COM	262,089
NUCOR CORPCOM STK US\$0.40	76,735
NUTRIEN LTD (CT)	80,778
NUTRIEN LTD COM NPV	128,005
NVIDIA CORP COM	1,589,162
NVIDIA CORP USD0.001	89,695
NVR INC USD0.01	18,432
NXP SEMICONDUCTORS N V COM STK	692,375
NXP SEMICONDUCTORS NV	73,503
O I GLASS INC	22,282
O REILLY AUTOMOTIVE INC NEW COM USD0.01	361,887
OBAYASHI CORP NPV	301,862
OBAYASHI CORP Y50	44,733
OCADO GROUP PLC ORD GBP0.02	277,482
OCCIDENTAL PETROL,COM US\$0.20	131,022
ODAKYU ELECTRIC RAILWAY CO,Y50	26,438
OFFICE DEPOT INC COM US\$0.01	30,687
OGE ENERGY CORP, COM USD2.50	21,452
OIL & NATURAL GAS CORP INR10	24,606
OIL CO. LUKOIL PJSC RUB0.025 (RM)	263,267
OJI PAPER,Y50	36,174
OLD DOMINION FREIGHT LINE INC COM	721,241
OLD DOMINION FREIGHT LINE USD0.1	19,603
OLD MUTUAL LTD NPV (LN)	27,487
OLD REP INTL CORP COM	329,566
OLD REPUBLIC INTL COM US\$1	26,641
OLYMPUS CORP NPV	32,598
OMEGA HEALTHCARE INV USD0.1	16,417
OMNICOM GROUP COM US\$0.15	53,534
OMNICOM GROUP INC COM	369,517
OMRON CORP JPY50	38,446
OMRON CORP NPV	295,809
OMV AG NPV (VAR)	40,170
ON SEMICONDUCTOR COM USD0.01	24,284
ONEOK INC COM NPV	40,476
ONEX CORP NPV	24,039
ONO PHARMACEUTICAL CO LTD	27,875
OPEN TEXT CORP (CT)	21,290
ORACLE CORP COM	1,189,791
ORACLE CORP COM STK NPV	274,292
ORANGE EUR4	453,603
ORANGE EUR4 (FP)	214,188
ORBIA ADVANCE CORP COM NPV SERIE UNICA	87,984
O'REILLY AUTOMOTIVE INC USD0.01	41,334
ORICA LIMITED AUD1.00	21,878
ORICA LIMITED NPV	109,181
ORIENTAL LAND CO LTD NPV	289,786
ORIENTAL LAND CO Y50	22,675
ORIGIN ENERGY NPV(POSTRECON DFD)	47,728
ORION CORPORATION SER'B'NPV	183,789
ORION OYJ-CLASS B EUR0.65	15,837
ORIX CORP NPV	368,037
ORIX CORP,Y50	99,931
ORKLA ASA NOK1.25	387,940
ORKLA ASA NOK6.25	27,862
ORSTED A/S	652,629
ORSTED A/S DKK10	32,796
OSAKA GAS CO., ORD Y50	41,068
OSHKOSH TRUCK CORP USD0.01	22,373
OSRAM LICHT AG	22,927
OTIS WORLDWIDE CORP COM USD0.01 WI	751,877
OTIS WORLDWIDE CORP W/I USD0.01	38,762
OTP BANK NYRT HUF100	181,586
OTSUKA HOLDINGS CO LTD	70,410

OUTOKUMPU OYJ SER A NPV	15,991
OVERSEA-CHINESE BANKING CORPORATION SGD0.5	103,197
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	70,858
OWENS CORNING USD0.001	29,697
P G & E CORP (UN)	101,936
P.T. ASTRA INTL IDR50	24,632
PACCAR INC COM	1,004,420
PACCAR INCCOM STK US\$12	109,451
PACKAGING CORP AMER COM ISIN US6951561090	239,183
PACKAGING CORP OF AMERICA USD0.01	33,733
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	21,462
PANASONIC CORP	315,108
PANASONIC CORPORATION	159,132
PANDORA A/S DKK1	31,728
PARKER HANNIFEN,COM NPV	64,186
PARKER-HANNIFIN CORP COM	856,869
PARTNERS GROUP HLG CHF0.01 (REGD)	452,818
PARTNERS GROUP -REG CHF0.01	15,977
PATTERSON COS INC COM USD0.01	17,187
PAYCHEX INC COM	710,991
PAYCHEX INC COM US\$0.01	40,826
PAYPAL HLDGS INC COM	1,891,434
PAYPAL HOLDINGS INC W/I USD0.0001	136,850
PBF ENERGY INC CLASS A USD0.001	22,810
PEARSON ORD 25P	35,999
PEGATRON CORP TWD10	23,567
PEMBINA PIPELINE CORP (CT)	46,005
PEMBINA PIPELINE CORPORATION COMMON STOCK	105,872
PENN NATIONAL GAMING USD0.01	17,445
PENNON GROUP ORD GBP0.407	571,618
PENTAIR PLC USD0.167	22,771
PEOPLES UTD FINL COM STK USD0.01	20,612
PEPSICO INC CAP US\$0.01 2/3	420,068
PEPSICO INC COM	1,732,442
PERFORMANCE FOOD GROUP CO USD0.01	20,628
PERKINELMER INC COM USD1	16,320
PERNOD RICARD EUR1.55	73,672
PERNOD RICARD NPV EUR 1.55	226,161
PERRIGO CO PLC	28,602
PERSIMMON ORD 10P	44,883
PERSIMMON ORD GBP0.10	531,098
PETROBRAS DISTR COM NPV	-
PETROBRAS DISTRIBUIDORA SA	18,512
PETROCHINA CC1	80,815
PETROL BRASILEIROS PREF NPV	103,429
PETROLEO BRASILEIRO SA N/PV	76,081
PETRONET LNG INR10	175,003
PEUGEOT SA EUR1	216,370
PEUGEOT SA EURI EUR 1	100,838
PFIZER INC COM	876,998
PFIZER INC COM US\$0.05	668,984
PHILIP MORRIS INTERNAT -W/I (UN)	416,023
PHILIP MORRIS INTL COM STK NPV	1,464,296
PHILIPS LIGHTING NEWCO BV	25,011
PHILLIPS 66	229,031
PHILLIPS 66 COM	242,558
PHOENIX GROUP HOLDINGS PLC GBP0.1	19,625
PICC PROPERTY CA 'H' CNY1	37,767
PING AN INSURANCE GROUP H CNY1	682,601
PING AN INSURANCE (H) CO NPV	156,308
PINNACLE W. CAP CORP COM	206,412
PINNACLE WEST, COM US\$2.50	33,996
PIONEER NAT RES CO COM	195,125
PIONEER NATURAL RES US\$0.01	34,814
PJSC ALROSA	115,460
PKO BANK PLOSKI SA PLN1	24,739
PNC FINANCIAL SERVICES GROUP COM STK	113,435
PNC FINANCIAL SVCS COM USD5	183,194

POLARIS INC	138,652
POLARIS INDUSTRIES INC USD0.01	21,935
POLISH OIL & GAS PLN1	15,842
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	35,610
POLYMETAL INTERNATIONAL PLC (LN)	17,076
POLYMETAL INTL PLC SHS	306,301
POLYUS PJSC RUB1(RUB)	182,171
PORSCHE AUTO HL SE NON ATG PRF NPV	34,075
PORSCHE AUTO HL SE NON VTG PRF NPV	643,815
POSCO KRW5000	226,169
POST HOLDINGS INC	16,989
POSTAL SAVINGS BANK OF CHI H CNY1	25,333
POSTE ITALIANE SPA	30,801
POWER ASSETS HLDGS NPV	259,911
POWER ASSETS HOLDINGS LTD HKD1	15,906
POWER CORP CANADA,COM NPVSUBORD VOTING	86,709
POWER GRID CORP INR10	124,683
POWERTECH TECHNOLOGY TWD10	16,436
POWSZECHNY ZAKLAD UBEZPIECZE	29,967
PPG IND INC COM	762,633
PPG INDS,COM STK US\$1.666	69,646
PPL CORP COM ISIN US69351T1060	570,180
PPL CORP COM USD0.01	94,903
PRESIDENT CHAIN CORP TWD10	19,509
PRINCIPAL FINANCIAL GP USD0.01	69,675
PROCTER & GAMBLE CO/THE USD1 (UN)	690,943
PROCTER & GAMBLE COM NPV	5,082,081
PROGRESSIVE CORP OH COM	2,294,895
PROGRESSIVE CORP(OHIO) COM \$1	105,151
PROLOGIS INC COM	544,105
PROLOGIS INC USD0.01	98,361
PROSIEBEN SAT.1 MEDIA AG REG	31,174
PROSUS EUR0.05	28,602
PROXIMUS	134,323
PROXIMUS SA NPV	22,518
PRUDENTIAL CORP ORD 5P	231,810
PRUDENTIAL FIN INC USD 0.01	236,864
PRYSMIAN SPA EUR0.1 (IM)	27,265
PRYSMIAN SPA EUR0.10	246,936
PSP SWISS PROPERTY CHF0.10 (REGD)	128,137
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	27,175
PTT GLOBAL CHEMICAL PCL FOR	36,368
PTT PCL/FOREIGN THB1	125,884
PTT PUBLIC COMPANY THB1(ALIEN)	374,531
PUB SERVICE ENTERPRISE GROUP INC COM	656,669
PUB STORAGE COM	593,914
PUBLIC BANK NHD MYR1 (MALAYSIA)	34,342
PUBLIC JOINT STOCK COMPANY MAGNIT RUB0.01(RUB)	169,433
PUBLIC JOINT STOCK COMPANY TATNEFT	198,966
PUBLIC SERVICE ENTCOM STK NPV	100,332
PUBLIC STORAGE INC USD.1	42,379
PUBLICIS GROUPE SA EUR0.4	47,937
PUBLICIS GROUPE SA EUR0.40	146,034
PULTE GROUP INC	541,783
PULTE GROUP INC USD0.01	29,108
PVH CORP USD1	19,453
QATAR FUEL - WOQOD QAR1.00	119,295
QBE INS GROUP NPV	122,584
QBE INSURANCE GROUP LTD (AU)	57,164
QORVO INC COM	150,056
QORVO INC COM USD0.0001	33,894
QUAL COMM INC STK US\$0.0001	308,440
QUALCOMM INC COM	559,148
QUANTA COMPUTER INC TWD10	38,789
QUANTA SERVICES INC USD00001	33,288
QUEST DIAGNOSTICS COM US\$0.01	51,175
QUEST DIAGNOSTICS INC COM	576,185
QUILTER PLC GBP0.01	18,828

QURATE RETAIL GROUP INC USD0.01	62,519
RAIA DROGASIL SA COM NPV	528,549
RAIFFEISEN INTL BK INTL NPV	20,502
RAKUTEN INC COM STK	23,454
RALPH LAUREN CORP USD0.01	15,823
RAMSAY HEALTHCARE NPV	18,602
RANDSTAD HLDGS NV EUR0.10	38,699
RANDSTAD N.V. EUR0.10	419,874
RANGE RESOURCES CORP USD0.01	25,950
RAYMOND JAMES FINANCIAL USD.01	23,849
RAYTHEON TECHNOLOGIES CORP	2,318,801
RAYTHEON TECHNOLOGIES CORP USD1	232,291
REALOGY HOLDINGS CORP USD0.01	20,782
REALTY INCOME CORP USD1	28,161
RECKITT BENCK GRP ORD GBP0.10	1,357,457
RECKITT BENCKISER ORD GBP0	173,645
RECRUIT HLDGS CO L NPV	1,179,536
RECRUIT HOLDINGS CO LTD	53,863
RED ELECTRICA CORP EUR0.5	255,941
RED ELECTRICA CORPORACION SA EUR0.5	32,232
REGAL BELOIT CORP USD0.01	17,966
REGENCY CENTERS CORP USD0.01	18,186
REGENERON PHARMACEUTICALS	60,325
REGENERON PHARMACEUTICALS INC COM	847,637
REGIONS FINANCIAL CORP	58,611
REINSURANCE GRP OF AM US\$0.01	28,650
RELIANCE INDS INR10 (PPD INR314.25 UPD IN	9,181
RELIANCE INDS INR10(100%DEMAT)	294,041
RELIANCE INDUSTRIES LTD INR10	164,504
RELIANCE STEEL AND ALUMINUM	34,287
RELX PLC	788,327
RELX PLC GBP0.1444 (LN)	84,001
RENAISSANCE RE HLDGS LTD COM	293,318
RENAISSANCERE HLDGS LTD USD1	16,564
RENAULT ORD EUR3.81	117,715
RENGO CO Y50	16,982
RENTOKIL INITIAL ORD GBP0.01	385,913
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	19,173
REPSOL SA (RG) EUR1	160,056
REPUBLIC SERVICES INC USD0.01	45,824
RESIDEO TECHNOLOGIES INC USD0.001	18,293
RESMED INC COM	348,776
RESMED INC USD0.004	28,079
RESONA HLDGS INC NPV	65,916
RESTAURANT BRANDS INTERN-W/I COMMON STOCK	160,800
REXEL EUR5	68,425
REXEL SA EUR5	41,310
RHEINMETALL AG DEM5	19,345
RICHEMONT(CIE FIN) CHF1 (REGD)	2,208,751
RICOH CO., Y50	48,643
RIGHTMOVE COM STCK	184,937
RIO TINTO LIMITED NPV	1,193,575
RIO TINTO NPV	132,379
RIO TINTO ORD GBP0.10	1,569,345
RIO TINTO PLC GBp0.1 (LN)	340,933
RIOCAN REAL ESTATE INV TST NPV	19,945
RIOCAN REAL ESTATE UNIT	113,865
RITE AID CORP USD1	30,683
ROBERT HALF INTL COM US\$1	19,579
ROBERT HALF INTL INC COM	192,004
ROCHE HLDGS AG CHF1 (BR)	150,665
ROCHE HLDGS AG GENUSSSCHEINE NPV	4,842,707
ROCHE HLDGS AG GENUSSSCHEINE, NPV	619,004
ROCKWELL AUTOMATION	752,892
ROCKWELL AUTOMATION COM USD1	54,811
ROGERS COMMS INC CLASS'B'COM CAD1.62478	188,297
ROGERS COMMUNICATIONS INC-B (CT)	62,668
ROHM COM Y50	24,552

ROLLS ROYCE ORD GBP1.50	35,250
ROPER INDUSTRIES INC USD0.01	40,794
ROPER TECHNOLOGIES , INC	480,796
ROSNEFT OIL COMPANY RUB0.01 (RX)	58,163
ROSS STORES INC COM	935,985
ROSS STORES,CMN US\$0.01	43,012
ROYAL BANK OF CANADA (CT)	417,429
ROYAL BANK OF SCOTLAND GROUP GBP1	48,057
ROYAL CARIBBEAN CRUISES LTD (UN)	33,325
ROYAL CARIBBEAN GROUP COM STK	90,408
ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)	347,840
ROYAL DUTCH SHELL 'B'ORD EUR0.07	263,206
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	154,033
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	546,180
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	579,069
ROYAL MAIL PLC	40,266
RPM INTERNATIONAL INC USD0.01	26,437
RSA INSURANCE GROUP PLC GBP0.01	29,276
RUBIS EUR1.25(POST SPLIT)	250,414
RWE AG NPV	172,367
RYDER SYSTEM INC,COM US\$0.50	29,187
S&P GLOBAL INC COM	2,110,568
S&P GLOBAL INC USD1	60,424
SABANCI HOLDINGS TRY1	23,653
SABESP CIA SANEAME COM NPV	269,236
SABESP CIA SANEAME COMNPV	18,932
SAFRAN EUR0.20	70,079
SAFRAN SA EUR0.20	575,442
SAGE GROUP GBP0.01051948	279,771
SAGE GROUP PLC/THE GBP0.01	21,957
SAINSBURY (J) ORD GBP0.28571428	72,837
SALESFORCE COM INC COM STK	1,796,205
SALESFORCE.COM INC COM USD0.001	61,890
SALMAR ASA NOK0.25	133,086
SAMPO OYJ SER'A'NPV	92,953
SAMPO PLC SER'A'NPV	150,035
SAMSUNG C&T CORPORATION	34,302
SAMSUNG ELECT PFD KRW5000	153,021
SAMSUNG ELECTRO-MECH KRW5000	20,683
SAMSUNG ELECTRONIC GDR	950,990
SAMSUNG ELECTRONIC KRW100	2,382,379
SAMSUNG ELECTRONIC KRW5000	995,568
SAMSUNG ELECTRONIC PFD KRW100	292,174
SAMSUNG FIRE+MARINE KRW5000	30,039
SAMSUNG HEAVY INDS KRW5000	19,506
SAMSUNG LIFE INSURANCE CO KRW500	18,318
SAMSUNG SDI KRW5000, KRW5000	39,400
SANDS CHINA LTD USD0.01	36,699
SANDVIK AB NPV	623,309
SANLAM ZAR0.01	29,234
SANMINA CORP USD0.01	18,208
SANOFI EUR2	431,081
SANOFI EUR2 (FP)	486,490
SANTEN PHARMACEUTICAL,Y50	19,114
SANTOS,A\$0.25	20,856
SAP AG NPV	224,140
SAP SE	530,003
SAPUTO GROUP INC	16,726
SASOL NPV	46,519
SAUDI BASIC INDUSTRIES CORP SAR10	44,863
SAUDI TELECOM CO SAR10	16,990
SAUDI TELECOM SAR10	195,077
SBA COMMUNICATIONS CORP COM USD0.01 CL A	213,305
SBA COMMUNICATIONS CORP USD0.01	15,651
SBERBANK OF RUSSIA	355,505
SBERBANK RUB3 (RX)	179,254
SBI HOLDINGS INC NPV	23,619
SCENTRE GROUP	47,845

SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	328,961
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	21,287
SCHLUMBERGER LTD USD0.01 (UN)	201,501
SCHNEIDER ELECTRIC EUR4.00	3,284,081
SCHNEIDER SA ELECTRIC EUR8.0 (FP)	205,521
SCHRODERS VTG SHS GBP1	16,266
SCHWAB(Charles) CORP US\$0.01	65,557
SCOR SE EUR7.876972 (FP)	35,975
SEAGATE TECHNOLOGY PLC COM USD0.00001	309,276
SEAGATE TECHNOLOGY USD0.00001	71,419
SEALED AIR CORP COM USD0.01	20,178
SECOM CO NPV	416,735
SECOM CO,Y50	51,332
SECURITAS AB SWKR1 SER 'B'	25,869
SECURITAS SER'B'NPV	135,276
SEGRO PLC ORD GBP0.10	858,957
SEI INVTS CO COM	412,814
SEIKO EPSON CORP NPV	22,379
SEKISUI CHEMICAL CO LTD NPV	228,822
SEKISUI CHEMICAL, Y50	27,778
SEKISUI HOUSE NPV	1,466,262
SEKISUI HOUSE, ORD Y50	67,945
SEMICONDUCTOR MANUFACTURING USD0.004	52,057
SEMPRA ENERGY CORP COM NPV	89,222
SEMPRA ENERGY INC COM STK	882,378
SERVICENOW INC COM USD0.001	412,556
SES (FP)	22,264
SEVEN & I HOLDINGS NPV	494,531
SEVERN TRENT ORD GBP0.9789	703,689
SEVERN TRENT PLC GBP0.9789	35,656
SEVERSTAL RUB0.01 (RX)	17,300
SG HOLDINGS CO LTD	22,755
SGS HOLDING SWF20 (REGD)	33,434
SGS SA CHF1 (REGD)	297,595
SHAW COMMUNICATION 'B'CNV NPV	122,373
SHAW COMMUNICATIONS 'B'	38,689
SHERWIN WILLIAMS,CMN US\$1	55,646
SHERWIN-WILLIAMS CO COM	2,384,655
SHIMANO INC Y50	27,091
SHIMAO PROPERTY HOLDINGS CNY0.1	39,970
SHIMIZU CONSTRUCTION CO,Y50	32,895
SHIMIZU CORP NPV	163,749
SHIN KONG FIN HLDG CO TWD10	23,437
SHIN-ETSU CHEMICAL NPV	1,375,175
SHINETSU CHEMICAL, Y50	116,183
SHINHAN FIN GROUP KRW5000	65,381
SHIONOGI & CO LTD NPV	161,060
SHIONOGI & CO,Y50	35,531
SHISEIDO CO LTD NPV	1,957,344
SHISEIDO CO,Y50	29,498
SHIZUOKA BANK,ORD Y50	22,750
SHOPRITE HLDGS LTD ZAR0.011	23,796
SHOWA DENKO KK,Y50	25,133
SIAM CEMENT CO THB1 (NVDR)	53,349
SIAM COMM BANK THB10 (ALIEN)	38,728
SIBANYE STILLWATER LTD	26,255
SIEMENS AG NPV(REGD)	1,740,580
SIEMENS AG-REG (GY)	490,070
SIGNIFY NV EUR0.01	249,963
SIKA AG -ORDSHR VOTING BO	551,268
SIKA AG REG CHF0.01	40,195
SIMON PROPERTY COM USD0.0001	66,294
SIMON PROPERTY GROUP INC COM	256,742
SINGAPORE AIRLINES SG\$1 (SINGAPORE)	23,384
SINGAPORE EXCHANGE NPV	317,233
SINGAPORE TECHNOLOGIES ENGINEERING	105,105
SINGAPORE TELECOM LTD (SP)	66,239
SINGAPORE TELECOMMUNICATIONS NEW COM STK	358,737

SINOPHARM GROUP CO-H	25,596
SK C&C CO LTD	64,817
SK ENERGY CO LTD NPV	71,174
SK HYNIX INC KRW5000 (KP)	152,432
SK TELECOM KRW500	32,103
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	95,131
SKANSKA AB SER 'B' SEK3 (SWEDEN)	49,399
SKANSKA AB SER'B'NPV	415,833
SKF AB SER 'B' NPV	44,948
SKF AB SER'B'NPV	229,449
SKYWORKS SOLUTIONS INC COM	571,500
SKYWORKS SOLUTIONS USD0.25	38,957
SL GREEN REALTY CORP USD0.01	20,436
SMC CORP NPV	850,510
SMC CORP Y50	50,859
SMITH & NEPHEW ORD USD0.20	391,539
SMITHS GROUP ORD GBP 0.375	29,718
SMUCKER (JM) CO COM NPV	50,799
SMUCKER J M CO COM NEW	293,712
SMURFIT KAPPA GROUP PLC EUR0.001 UK LINE (LN)	45,309
SMURFIT KAPPA GRP ORD EUR0.001	290,564
SNAM SPA EUR1	49,151
SNAP-ON INC COM	326,240
SNAP-ON INC COM STK US\$1	23,729
SNC-LAVALIN GROUP INC NPV	33,207
SOC GENERALE ORD SHS EUR1.25	256,395
SODEXHO EUR4	179,728
SODEXO	29,046
SOFINA NPV	279,100
SOFTBANK CORP	85,910
SOFTBANK CORP NPV	302,282
SOFTBANK GROUP CO NPV	409,689
SOFTBANK GROUP CORP	226,851
S-OIL CORP KRW2500	18,498
SOJITZ HOLDINGS CP NPV	29,231
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	40,783
SONIC HEALTHCARE AUD0.20	32,774
SONOCO PRODUCTS CO COM NPV	19,985
SONOVA HOLDING AG COMMON STOCK	321,497
SONY CORP NPV	2,482,008
SONY CORP, Y50	265,051
SONY FINANCIAL HLDGS INC	20,536
SOUTH32 LTD (AT)	32,865
SOUTHERN CO COM STK	1,156,425
SOUTHERN CO COM US\$5	203,058
SOUTHWEST AIRLINES COM US\$1	17,688
SPARK NEW ZEALAND LTD COM	256,696
SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	322,577
SPOTIFY TECHNOLOGY S A COM EUR0.025	601,024
SPROUTS FARMERS MARKET INC	17,514
SSAB (SVENSKT STAL) SER'B' NPV	16,416
SSE PLC GBP 0.5	161,248
SSE PLC ORD GBP0.50	320,634
ST JAMES'S PLACE ORD 15P	29,199
STANDARD BK GR LTD ZAR0.10	49,663
STANDARD CHARTERED PLC USD0. (LN)	116,535
STANLEY BLACK & DECKER INC COM	545,531
STANLEY BLACK & DECKER INC USD2.5	64,130
STANLEY ELECTRIC,ORD Y50	15,957
STARBUCKS CORP	112,415
STARBUCKS CORP COM	1,995,454
STARWOOD PROPERTY TRUST INC USD0.01	18,455
STATE BANK OF INDIA INR1	29,682
STATE STREET CORP COM US\$1	108,347
STD LIFE ABERDEEN ORD GBP0.1396825396	71,185
STEEL DYNAMICS INC USD0.01	30,589
STERICYCLE INC USD0.01	19,765
STERIS PLC ORD USD0.001	410,609

STERIS PLC USD75	17,611
STMICROELECTRONICS EUR1.04	254,115
STMICROELECTRONICS NV EUR1.0 (FP)	38,373
STOCKLAND NPV	33,418
STORA ENSO OYJ NPV SER 'R'	44,265
STOREBRAND AS 'A' NWKR5	19,929
STRAUMANN HLDG CHF0.10 (REGD)	412,450
STRYKER CORP	575,763
STRYKER CORP COM US\$0.10	69,261
SUBARU CORPORATION NPV	343,973
SUEZ EUR4	738,946
SUEZ SA	38,892
SUMITOMO CHEMICAL CO,Y50	45,642
SUMITOMO CORP NPV	458,546
SUMITOMO CORP, Y50	98,852
SUMITOMO ELECTRIC NPV	191,682
SUMITOMO ELECTRICAL, ORD Y50	56,581
SUMITOMO FORESTRY,ORD Y50	17,165
SUMITOMO HEAVY INDS,Y50	20,581
SUMITOMO METAL MINING, Y50	41,217
SUMITOMO MITSUI FIN GRP NPV	304,773
SUMITOMO MITSUI TRUST HOLDINGS	66,874
SUMITOMO REALTY & DEV,ORD Y50	37,331
SUMITOMO RUBBER Y50	19,662
SUN ART RETAIL GROUP LTD	19,693
SUN HUNG KAI PROP NPV	244,856
SUN HUNG KAI PROPERTIES,HK\$0.5	104,759
SUN LIFE FINANCIAL INC (CT)	108,677
SUN LIFE FINL INC COM NPV	109,031
SUN PHARMACEUTICAL INR5	16,214
SUNAC CHINA HOLDINGS LTD HKD0.1	18,664
SUNCOR ENERGY INC (CT)	165,057
SUNCOR ENERGY INC COM NPV 'NEW'	71,880
SUNCORP GROUP LTD (AU)	45,349
SUNTORY BEVERAGE & FOOD LTD	22,391
SURGUTNEFTEGAS PJS RUB1 PRF(RUB)	285,451
SURGUTNEFTEGAS PJS RUB1(RUB)	431,558
SURGUTNEFTEGAS PJSC RUB1 (RX)	44,710
SUZANO SA COM NPV	495,358
SUZUKEN CO LTD JPY50	21,962
SUZUKI MOTOR CORP NPV	836,989
SUZUKI MOTOR CORP Y50	81,699
SVB FINANCIAL GROUP USD.001	27,233
SVENSKA CELLULOZA AB B SHS	21,533
SVENSKA CELLULOZA SER'B'NPV	374,080
SVENSKA HANDELSBANKEN A SHS	105,717
SWATCH GRP AG-B CHF2.25	31,543
SWEDBANK AB A SHARES	125,590
SWEDISH MATCH NPV	943,999
SWEDISH MATCH SEK1.20	35,699
SWIRE PACIFIC 'A' ORD HK\$0.60	16,287
SWISS LIFE HOLDING AG	73,464
SWISS PRIME SITE CHF18.80 (REGD)	280,584
SWISS PRIME SITE CHF25.6	26,047
SWISS RE AG ORD SHS CHF0.1	187,144
SWISSCOM AG CHF1(REGD)	522,535
SWISSCOM AG CHF9 (REGD)	68,998
SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)	127,291
SYMRISE AG	23,108
SYMRISE AG NPV (BR)	252,951
SYNCHRONY FINANCIAL USD0.001	94,042
SYNCHRONY FINL COM	228,772
SYNNEX CORP USD0.001	30,367
SYNOPSIS COM STK US\$0.01	28,868
SYNOPSIS INC COM	669,908
SYSCO CORP COM	1,164,331
SYSCO CP,US\$1	97,231
SYSMEX CORP NPV	19,014

T & D HOLDINGS NPV	47,593
T GARANTI BANKASI TRY1	30,392
T IS BANKASI SER'C'TRY1	24,898
T MOBILE US INC USD0.0001	147,396
T ROWE PRICE GROUP INC	1,414,079
T ROWE PRICE GROUP INCUSD0.2	70,336
TAB CORP HLDGS A\$1	17,888
TAIHEIYO CEMENT CORP	22,790
TAISEI CORP,ORD Y50	50,214
TAISHIN FINANCIAL TWD10	16,868
TAIWAN CEMENT TWD10	34,994
TAIWAN MOBILE CO TWD10	22,791
TAIWAN SEMICON MAN TWD10	3,625,896
TAIWAN SEMICONDUCTOR TWD10	545,411
TAIYO YUDEN CO LTD	16,113
TAKASHIMAYA CO LTD	15,721
TAKEDA PHARMACEUTICAL NPV	167,141
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	342,607
TAPESTRY INC USD0.01	25,845
TARGA RESOURCES CORP USD0.001	33,160
TARGET CORP COM STK	2,825,217
TARGET CORP USD0.1669	268,628
TATA CON SVS INR1	41,575
TATA CONSULTANCY S INR1	323,250
TATA MOTORS LTD INR2	32,347
TATE & LYLE ORD 25P	20,556
TATNEFT CLS RUB1 (RX)	54,185
TAYLOR WIMPEY GBP0.01	35,479
TAYLOR WIMPEY ORD GBP0.01	306,215
TC ENERGY CORP (CN)	125,338
TD AMERITRADE HLDG USD0.01	21,679
TDK CORP (JT)	53,940
TDK CORP NPV	175,889
TE CONNECTIVITY LTD	1,014,736
TE CONNECTIVITY LTD CHF1.37	77,909
TECH DATA CORP USD0.0015	92,532
TECH MAHINDRA	101,275
TECHNIPFMC PLC USD1 (FP)	24,634
TECHTRONIC INDUSTR NPV	415,381
TECHTRONIC INDUSTRIES HKD0.1	22,385
TECK RESOURCES LTD-CLS B (CT)	56,996
TEIJIN LTD NPV	253,556
TEIJIN, Y50	24,917
TELE2 AB B SHS	25,703
TELE2 AB SER'B'NPV	242,478
TELECOM CORP OF NEW ZEALAND (NZ)	31,378
TELECOM ITALIA DI RISP EUR.55	35,062
TELECOM ITALIA SPA NPV	69,379
TELEDYNE TECHNOLOGIES INC COM	310,349
TELEF BRASIL	25,642
TELEFLEX INC COM	239,891
TELEFLEX INC USD1	17,394
TELEFONICA BRASIL PRF NPV	227,984
TELEFONICA DEUTSCHLAND HOLDI	20,279
TELEFONICA SA EUR1	535,917
TELEFONICA SA RTS	10,398
TELEKOMUNIKASI INDONESIA PER IDR50	39,145
TELEKOMUNIKASI SER'B'IDR50	254,419
TELENOR ASA ORD NOK6	61,772
TELEPERFORMANCE EUR2.5	22,420
TELEPERFORMANCE SOCIETE EUROPEENNE	358,918
TELEPHONE AND DATA SYSTEMS USD0.01	21,297
TELIA CO AB (SS)	80,175
TELIA COMPANY AB NPV	228,027
TELSTRA CORP LTD NPV	401,354
TELUS CORPORATION COM NPV (NON CANADIAN)	20,123
TELUS CORPORATION COM NPV(NON CANADIAN)	367,541
TENAGA NASIONAL BHD. MY\$1	26,439

TENAGA NASIONL BHD MYR1	433,141
TENARIS SA USD1 (IM)	16,111
TENCENT HLDGS LIMITED COMMON STOCK	2,716,162
TENCENT HOLDINGS LTD HKD0.00002	206,467
TENET HEALTHCARE CORP USD0.05	35,559
TERADYNE INC,CMN US\$0.125	18,290
TERNA SPA	36,044
TERUMO,ORD Y50	37,555
TESCO ORD 5P	192,324
TESCO ORD GBP0.05	1,448,373
TESLA MOTORS INC USD0.001	56,158
TEVA PHARMA ILS0.1 UTS	112,005
TEXAS INSTRUMENTS INC COM	2,716,855
TEXAS INSTRUMENTS INC USD1 (US)	185,902
TEXTRON INC COM	131,482
TEXTRON INC, COM STK US\$0.125	35,579
THALES EUR3	28,575
THERMO ELECTRON COM US\$1	160,230
THERMO FISHER CORP	4,551,688
THOMSON-REUTERS COM NPV	326,022
THOMSON-REUTERS CP COM NPV(POST REV S (CN)	46,749
THOR INDUSTRIES INC USD0.1	32,065
THYSSEN KRUPP AG NPV	54,630
TIFFANY & CO COM	382,091
TIFFANY & CO USD0.01	34,120
TIM PARTICIPACOES SA	141,384
TIS INC	152,297
TIS INC. NPV	17,606
TJX CO COM US\$1	117,362
TJX COS INC COM NEW	1,674,867
T-MOBILE REORGANISATION	1,648
T-MOBILE US INC COM	1,086,340
TMX GROUP LTD	15,613
TOBU RAILWAY CO Y50	164,998
TOBU RAILWAY,Y50	29,098
TOHO GAS LTD	18,887
TOHOKU ELECTRIC POWER,ORD Y500	32,263
TOKIO MARINE HLDG NPV	152,554
TOKIO MARINE HOLDINGS INC NPV	220,587
TOKYO ELEC POWER CO,Y500	104,774
TOKYO ELECTRON NPV	1,604,760
TOKYO ELECTRON,Y50	74,413
TOKYO GAS CO LTD NPV	230,133
TOKYO GAS CO,Y50	65,136
TOKYU CORP, Y50	28,516
TOKYU FUDOSAN HOLDINGS CORP	19,782
TOLL BROS INC COM	263,581
TOLL BROTHERS INC USD0.01	17,001
TOPPAN PRINTING CO NPV	128,558
TOPPAN PRINTING,ORD Y50	30,340
TORAY INDS INC NPV	282,853
TORAY INDUSTRIES, Y50	55,602
TORONTO-DOMINION BANK (CT)	352,396
TORONTO-DOMINION COM NPV	211,537
TOSHIBA CORP NPV	170,800
TOSHIBA CORP, Y50	102,998
TOSOH CORP,ORD Y50	28,968
TOTAL S.E	1,370,212
TOTAL SA EUR2.5 (FP)	769,125
TOTO,Y50	21,307
TOURMALINE OIL CORP	20,542
TOYO SEIKAN KAISHA, Y50	15,770
TOYO SUISAN KAISHA Y50	15,696
TOYOTA INDUSTRIES CORP JPY50	48,271
TOYOTA INDUSTRIES NPV	124,629
TOYOTA MOTOR CO,Y50	723,742
TOYOTA MOTOR CORP NPV	2,790,676
TOYOTA TSUSHO CORP NPV	171,587

TOYOTA TSUSHO CORP Y50	34,954
TRACTOR SUPPLY CO COM	2,204,666
TRACTOR SUPPLY CO US\$0.008	33,661
TRANE TECHNOLOGIES PLC COM USD1	1,477,565
TRANE TECHNOLOGIES PLC USD1	49,573
TRANSALTA CORP,COM NPV	15,976
TRANSDIGM GROUP INC COM	353,005
TRANSDIGM GROUP INC USD0.01	42,960
TRANSMISSORA ALIAN UNITS (1 COM & 2 PRF)	154,380
TRANSOCEAN LTD CHF15 (UN)	29,368
TRANSUNION COM	603,376
TRANSURBAN GROUP	38,648
TRANSURBAN GROUP STAPLED UNITS NPV	287,860
TRAVELERS CO INC COM NPV	184,829
TRAVELERS COS INC COM STK	323,449
TRAVIS PERKINS ORD 10P	25,475
TREEHOUSE FOODS IN COM USD0.01	16,486
TRELLEBORG AB 'B' SWKR25	18,464
TRIMBLE INC COM TRIMBLE INC	215,583
TRIMBLE NAVIGATION COM NPV	18,807
TRINITY INDUSTRIESCOM STK US\$1	21,909
TRIP.COM GROUP LTD USD0.01	24,706
TRUIST FINL CORP COM USD5	142,405
TSURUHA HOLDINGS INC NPV	15,835
TSURUHA HOLDINGS NPV	238,858
TUI AG DI (LN)	18,844
TUPRAS (T PETR RAF) TRY1	17,310
TURK HAVA YOLLARI AO TRY 1	17,742
TURKCELL ILETISIM TRY1	155,525
TURKIYE HALK BANKASI TRY 1	21,749
TURKIYE VAKIFLAR BANKASI TRY1	21,111
TURQUOISE HILL RESOURCES LTD (CT)	16,030
TWITTER INC USD0.000005	17,251
TYSON FOODS INC CL A COM (DELAWARE)	439,952
TYSON FOODS INC CL 'A' COMUS\$0.10	77,607
UBE INDUSTRIES, Y50	16,665
UBI BANCA SCPA EUR2.50	51,179
UBS GROUP AG 0.1 (SE)	305,535
UBS GROUP AG CHF0.10 (REGD)	2,008,454
UCB NPV	586,737
UDR INC COM USD0.01	19,116
UGI CORP COMMON NPV	29,175
ULTA BEAUTY INC COM STK USD0.01	105,588
ULTA SALON COSMETICS & FRAGR USD0.01	17,215
ULTRAPAR PARTICIPACOES SA	37,766
UMICORE	39,509
UMICORE NPV	863,829
UNIBAIL RODAMCO WESTFIELD EUR0.5 (NA)	60,412
UNICHARM CORP	25,905
UNICREDIT SPA	241,834
UNILEVER NV EUR0.16	1,352,668
UNILEVER PLC ORD GBP0.031111	1,590,575
UNION PAC CORP COM	1,708,262
UNION PACIFIC CORP COM US\$2.50	261,636
UNIPER SE	59,880
UNIPER SE NPV	468,053
UNIPOL GRUPPO FINANZIARIO SP	27,366
UNIPOLSAI ASSICURAZIONI SPA	15,588
UNI-PRESIDENT ENT TWD10	367,080
UNI-PRESIDENT ENTERPRISESTWD10	36,261
UNITED CONTINENTAL HOLDINGS USD0.01	24,539
UNITED INTERNET AG REG SHS NPV	23,805
UNITED MICROELECTRONICS CORPTWD10	46,741
UNITED NATURAL FOODS USD0.01	24,268
UNITED OVERSEAS BK,SIN\$1	69,701
UNITED PARCEL SERVICE - CL BUSD0.01	259,669
UNITED PARCEL SVC INC CL B	801,380
UNITED RENTALS INC COM	214,305

UNITED RENTALS INC USD0.01	64,992
UNITED STATES STEEL CORP USD1	21,654
UNITED UTILITIES G ORD GBP5.00	43,907
UNITED UTILITIES GROUP ORD GBP0.05	670,347
UNITEDHEALTH GROUP INC COM	4,022,498
UNITEDHEALTH GROUP INC USD0.01US\$0.01	651,136
UNITI GROUP INC USD0.0001	18,731
UNIVAR INC USD0.01	18,192
UNIVERSAL HEALTH SVCS B USD.01	25,698
UNUM GROUP COM USDO.10	38,464
UNVL HEALTH SERVICES INC CL B COM	283,965
UPM KYMMENE OY EURNPV	85,280
UPM-KYMMENE CORP NPV	1,502,664
US BANCORP	141,913
US BANCORP COM USD0.01	208,103
US FOODS HOLDING CORP	36,207
UTD MICRO ELECT TWD10	241,151
UTD O/S BANK NPV	86,868
UTD THERAPEUTIC COM USD0.01	24,841
V F CORP COM	333,444
VAIL RESORTS INC COM	145,614
VALE RIO DOCIE (CIA) COM NPV	202,419
VALEO EUR1	130,810
VALEO SA EUR1	65,507
VALERO ENERGY CORP COM STK NEW	238,465
VALERO ENERGY CORP USD0.01	225,783
VANGUARD FTSE ALL-WORLD UCIT	258,519
VARIAN MEDICAL SYSTEMS INC	188,564
VARIAN MEDICAL SYSTEMS INC USD1	17,022
VEDANTA LTD ORD INR10	36,900
VEEVA SYS INC CL A COM CL A COM	421,375
VENTAS INC COM. USD 0.25	56,180
VEOLIA ENVIRONMENT EUR5	88,808
VEOLIA ENVIRONNEME EUR5	1,748,808
VEREIT INC USD0.01	27,485
VERISIGN INC COM	454,179
VERISK ANALYTICS INC COM STK	866,076
VERISK ANALYTICS INC-CLASS A USD 0.001	23,528
VERIZON COMMS COM USD0.10 (UN)	1,073,620
VERIZON COMMUNICATIONS COM	3,495,612
VERTEX PHARMACEUTICALS INC COM	1,587,672
VESTAS WIND SYSTEM DKK1	2,270,494
VESTAS WIND SYSTEM DKK10	54,401
VF CORP,COM STK NPV	40,332
VIACOMCBS INC COM USD0.001 CLB	58,650
VINCI EUR 2.50	173,098
VINCI EUR2.50	959,182
VIPSHOP HOLDINGS LTD ADS USD0.0001	35,675
VIRGIN MONEY HLDGS ORD GBP0.0001	17,593
VISA INC COM CL A STK	6,606,743
VISA INC-CLASS A SHRS	192,861
VISTEON CORP	23,394
VISTRA ENERGY CORP	35,403
VIVENDI SA EUR5.50	353,189
VODACOM GROUP (PTY) LTD	24,916
VODAFONE GROUP ORD USD0.2095238	400,720
VODAFONE GROUP PLC USD0.2095	445,306
VODAFONE IDEA LTD	17,056
VOESTALPINE AG NPV	32,453
VOLKSWAGEN AG NON VTG PRF NPV	2,423,040
VOLKSWAGEN AG ORD NPV	59,756
VOLVO AB SER'B' NPV (POST SPLT)	126,981
VOLVO AB SER'B'NPV	1,386,333
VONOVIA SE	89,214
VONOVIA SE NPV	565,468
VORNADO REALTY TST COM US\$0.04	21,489
VORNADO RLTY TR COM	525,614
VOYA FINANCIAL INC USD0.01	41,759

VTB BANK PJSC RUB0.01 ((RX)	25,965
VULCAN MATERIALS CO COM	307,757
VULCAN MATERIALS,COM US\$1	22,645
WALGREENS BOOTS ALLIANCE INC COM	626,374
WALGREENS BOOTS ALLIANCE INC USD0.01	246,794
WAL-MART DE MEX COM NPV	300,660
WALMART DE MEXICO SER V	46,294
WALMART INC COM	2,840,055
WAL-MART STORES,COM US\$0.10	750,774
WALT DISNEY CO	377,197
WARTSILA OYJ ABP SER 'B' EUR3.50	20,395
WASTE CONNECTIONS INC (CT)	29,561
WASTE MANAGEMENT INC USD0.01	92,755
WASTE MGMT INC DEL COM STK	137,412
WATERS CORP COM	172,916
WATERS CORP COM US\$0.01	15,686
WEC ENERGY GROUP INC USD0.01	69,509
WEG SA COM NPV	165,861
WEICHAI POWER CO	16,834
WELLS FARGO & CO COM USD1 2/3	673,337
WELLS FARGO & CO NEW COM STK	97,564
WELLTOWER INC USD1	70,655
WESCO INTERNATIONAL INC USD0.01	21,993
WESFARMERS LTD NPV	1,748,133
WEST JAPAN RAILWAY JPY50000	51,847
WEST JAPAN RAILWAY NPV	299,750
WEST PHARMACEUTICAL SVCS INC COM	183,011
WESTERN DIGITAL CORP USD.01	84,080
WESTERN UNION CO	1,071,147
WESTERN UNION COMP COM STK USD0.01	32,094
WESTON(GEORGE),COM NPV	41,413
WESTPAC BANKING CORP (AU)	205,122
WESTROCK CO COM	127,472
WESTROCK CO COM USD0.01	52,982
WEYERHAUSER CO,COM US\$1.25	63,927
WH GROUP LTD USD0.0001	38,833
WHARF HDGS,HK\$1	15,885
WHARF REAL ESTATE INVESTMENT	40,417
WHEATON PRECIOUS METALS CORP (CT)	33,010
WHIRLPOOL CORP COM	369,811
WHIRLPOOL CORP, COM STK US\$1	66,102
WHITBREAD ORD GBP 0.76797385	22,015
WHITBREAD ORD GBP0.76797385	299,257
WILLIAMS COMPANIES COM US\$1	108,795
WILLIAMS SONOMA USD.01	28,063
WILLIS TOWERS WATSON PLC COM USD0.000115	208,389
WILLIS TOWERS WATSON PLC USD0.000304635	51,535
WILMAR INTERNATIONAL LTD NPV	158,489
WILMAR INTERNATIONAL LTD SGD0.5	25,783
WISTRON CORP TWD10	16,243
WM MORRISON SUPERMARKETS ORD GBP0.10	128,250
WOLTERS KLUWER CVA EUR0.12	40,850
WOLTERS KLUWER EUR0.12	336,709
WOODSIDE PETROLEUM,ORD A\$0.50	91,394
WOOLWORTHS A\$0.25	128,083
WOOLWORTHS GRP LTD NPV	2,255,358
WOORI FINANCIAL GROUP INC	22,704
WORKDAY INC CL A COM USD0.001	1,203,429
WORLD FUEL SERVICES USD0.01	17,661
WP CAREY INC	23,449
WPP PLC GBP0.1	85,876
WPP PLC ORD GBP0.10	2,240,617
WSP GLOBAL INC	17,345
WYNDHAM HOTELS & RESORTS INC COM	224,999
WYNN RESORTS LTD USD0.01	25,781
XCEL ENERGY INC COM	741,435
XCEL ENERGY USD2.5	104,488
XEROX HLDGS CORP COM NEW COM NEW	183,291

XEROX HOLDINGS CORP USD1	19,633
XILINX INC COM US\$0.01	35,385
XPO LOGISTICS INC 0.001	40,554
XYLEM INC COM	276,270
XYLEM INC W/I	18,723
YAMADA DENKI CO Y50	31,853
YAMAHA CORP,Y50	19,110
YAMAHA MOTOR,Y50	36,441
YAMANA GOLD INC (CT)	18,757
YAMATO HOLDINGS CO NPV	49,961
YARA INTERNATIONAL ASA	50,831
YUANTA FINANCIAL HOLDING CO LT TWD10	20,967
YUM BRANDS INC COM	416,579
YUM BRANDS NPV	53,450
YUM CHINA HLDGS INC COM	138,211
YUM CHINA HOLDINGS INC USD0.01	26,121
Z HOLDINGS CORP	46,939
Z HOLDINGS CORP NPV	161,552
ZEBRA TECH CP CL-A USD0.01	15,863
ZEBRA TECHNOLOGIES CORP CL A	1,721,871
ZHEN DING TECHNOLO TWD10	182,157
ZIJIN MINING GROUP H CNY0.1	16,253
ZIMMER BIOMET HLDGS INC COM	658,724
ZIMMER HLDGS INC COM USD0.01 (UN)	50,396
ZIONS BANKCORPORATION NPV	22,625
ZOETIS INC COM USD0.01 CL 'A'	1,024,567
ZOETIS INC USD0.01	37,268
ZURICH FINANCIAL SERVICES AG CHF0.1	327,814
ZURICH INSURANCE GROUP AG CHF0.10	648,184
Grand Total	965,366,921

Property Name	Sector	Town/City
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

Private Equity Fund Name	Inception Year
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
Pantheon Access III	2020