

Unitised Equity Funds

As at 30 September 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	41,042
3M CO COM	758,067
3M CO USD0.01 (US)	254,269
ABB LTD CHF0.12 (REGD)	862,463
ABB LTD-REG CHF1.03 (SE)	182,283
ABBOTT LAB COM	2,243,413
ABBOTT LABS COM NPV	244,293
ABBVIE INC	320,740
ABBVIE INC COM USD0.01	2,315,789
ABN AMRO GROUP NV GDR W/I	52,066
ABSA GROUP LTD ZAR200	37,055
ACCENTURE PLC SHS CL A NEW	3,612,065
ACCENTURE PLC-CL A USD0.00002	189,815
ACCOR EUR 3	19,429
ACCRUALS	863,274
ACS ACTIVIDADES CONS Y SERV EUR0.5	60,714
ACTIVISION BLIZZARD INC COM STK	2,955,206
ACTIVISION INC	67,996
ADECCO GROUP AG CHF0.1 (REGD)	337,880
ADECCO SA CHF1 (REGD)	67,627
ADIDAS AG	2,113,752
ADIDAS AG NPV (GY)	94,999
ADIENT PLC USD0.001	31,638
ADMIRAL GROUP ORD GBP0.001	405,812
ADMIRAL GROUP PLC GBP0.001	25,015
ADOBE INC USD0.0001	67,999
ADOBE SYS INC COM	4,117,944
ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS	5,337,891
ADR GRUPO TELEVISIA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPON	786,530
ADR HDFC BK LTD ADR REPSTG 3 SHS	784,146
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR	335,042
ADR JD COM INC SPONSORED ADR REPSTG COM CL A	666,548
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG	248,258
ADR SEA LTD ADR	1,252,288
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD 1	1,882,353
ADR TAL ED GROUP ADS REPSTG COM SHS ADR	284,427
ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	205,913
ADR ZTO EXPRESS CAYMAN INC SPONSORED ADR	402,975
ADVANCE AUTO PARTS USD0.0001	31,589
ADVANCE AUTO PTS INC COM	205,113
ADVANCE INFO SERVICES THB1(ALIEN MKT)	32,214
ADVANCED INFO SERV THB1(ALIEN MKT)	166,212
ADVANCED MICRO DEVICES INC COM	270,767
ADVANTECH CO LTD TWD10	197,190
ADYEN NV EUR0.01	246,447
AECOM TECHNOLOGY CORP USD0.01	46,478
AEGON NV EUR0.12	87,847
AENA AEROPUERTOS SHARES	26,796
AENA SME S.A. EUR10	197,675
AEON CO LTD JPY50	104,650
AEON CO LTD NPV	1,132,627
AERCAP HOLDINGS NV	30,268
AES CORP COM US\$0.01	71,975
AFFILIATED MANAGERS GROUP	16,492
AFLAC INC COM US\$0.10	124,810
AGC INC NPV	155,598
AGCO CORP COM US\$0.01	24,465
AGEAS	57,766
AGILE PROPERTY HOLDINGS LTD HKD0.1	17,682
AGILENT TECHNOLOGIES INC COM	2,285,211
AGILENT TECHNOLOGIES USD0.01	36,076
AGL ENERGY LTD	36,321

AGNC INVESTMENT CORP USD0.01	30,828
AGNICO EAGLE MINES LTD COM NPV	200,168
AGNICO EAGLE MINES LTD (CT)	30,880
AGRICULTURAL BANK OF CHINA	88,172
AGRICULTURAL BANK OF CHINA-A (C1)	30,844
AIA GROUP LTD NPV	3,288,215
AIA GROUP LTD USD1	224,403
AIR FRANCE KLM EUR1	26,380
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	178,458
AIR LIQUIDE(L') EUR5.50	270,214
AIR PRODUCTS & CHEMS COM US\$1	104,512
AIRBUS SE	121,907
AISIN SEIKI CO NPV	151,700
AISIN SEIKI CO,Y50	40,133
AJINOMOTO CO., Y50	46,112
AKAMAI TECHNOLOGIES INCUSD \$0.01	26,541
AKBANK TRY1	22,137
AKZO NOBEL EUR2	92,119
AKZO NOBEL NV EUR0.50(POST REV SPLIT)	725,426
AL RAJHI BANK SAR10	205,068
ALBEMARLE CORP COM	255,565
ALBEMARLE CORP COM STK NPV	29,499
ALCOA CORP USD0.01	32,397
ALCON INC	98,853
ALCON INC CHF0.04	68,724
ALEXANDRIA REAL ESTATE EQUIT USD0.01	29,652
ALEXION PHARMACEUTICALS INC COM	406,026
ALEXION PHARMACEUTICALS INC USD0.0001	41,187
ALFA LAVAL AB NPV	245,842
ALFA LAVAL AB SEK10	23,019
ALFRESA HOLDINGS CORP	25,493
ALFRESA HOLDINGS NPV	186,910
ALGONQUIN POWER & UTILITIES	15,932
ALIBABA GROUP HOLDING LTD	2,720,075
ALIBABA GROUP HOLDING SP ADR USD0.000025	275,361
ALIGN TECHNOLOGY INC COM	149,886
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	680,694
ALIMENTATION COUCHE-TARD -B (CT)	86,207
ALL NIPPON AIRWAYS, Y50	18,495
ALLEGHANY CORP USD1	27,813
ALLEGION PLC COMMON STOCK	254,577
ALLIANT ENERGY CORP USD0.01	32,727
ALLIANZ SE NPV(REGD)(VINKULIERT)	2,852,990
ALLIANZ SE-REG (GY)	534,882
ALLSTATE CORP COM	596,099
ALLSTATE CORP COM STK US\$0.01	133,861
ALLY FINANCIAL INC USD0.1	86,083
ALPHABET INC CAP STK USD0.001 CL C	4,485,662
ALPHABET INC CAPITAL STOCK USD0.001 CL A	11,311,009
ALPHABET INC/CA CL C	421,170
ALPHABET INC-CL A	409,934
ALPS ELECTRIC CO., Y50	17,948
ALROSA PJSC RUB0.5 (RX)	15,685
ALSTOM EUR7.0	221,205
ALSTOM RGPT EUR14	21,263
ALTAGAS LTD	19,861
ALTICE USA INC A	37,192
ALTRIA GROUP INC COM	980,504
ALTRIA GROUP INC COM USD0.3333	299,112
AMADA HOLDINGS CO LTD	17,222
AMADEUS IT GROUP EUR0.01	191,748
AMADEUS IT HOLDING SA A SHS EUR0.01	38,441
AMAZON COM INC COM	16,085,414
AMAZON.COM INC	605,347
AMBEV SA	44,121
AMCOR PLC CDI 1:1	834,818
AMDOCS ORD GBP0.01	331,362
AMER FINL GROUP COM NPV	23,943
AMEREN CORP COM USD0.01	61,608
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	438,225
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	105,274
AMERICAN AIRLINES GROUP INC	22,845

AMERICAN EAGLE OUTFITTERSUSD.01	15,600
AMERICAN ELECTRIC POWER USD6.5	142,739
AMERICAN EXPRESS CO	1,653,164
AMERICAN EXPRESS COM US\$0.60	180,514
AMERICAN INTERNATIONAL GROUP INC COM	1,355,958
AMERICAN INTL GP,COM US\$2.50	237,036
AMERICAN TOWER CORP	442,743
AMERICAN TOWER CORP CL A USD0.01	85,490
AMERICAN WATER WORKS CO INC USD0.01	46,114
AMERICAN WTR WKS CO INC NEW COM	1,442,973
AMERIPRISE FINANCI COM STK USD0.01	72,897
AMERISOURCEBERGEN CORP COM	1,331,842
AMERISOURCEBERGEN CORP USD0.01	173,991
AMETEK INC COM US0.01	29,815
AMETEK INC NEW COM	417,365
AMGEN INC	312,669
AMGEN INC COM	3,179,511
AMP LTD	33,212
AMPHENOL CORP NEW CL A	563,922
AMPHENOL CORP-CL A USD0.001	39,127
AMPOL LTD	39,254
AMPOL LTD NPV	217,047
ANALOG DEVICES INC COM	320,761
ANALOG DEVICES INC USD0.167	62,374
ANGLO AMERICAN PLC USD0.5494 (LN)	120,534
ANGLOGOLD ZAR0.25 (SJ)	23,514
ANHEUSER-BUSCH IN NPV	202,388
ANHUI CONCH CEMENT'H' CNY1	29,752
ANNALY MORTGAGE MGMT USD0.01	51,221
ANSELL NPV	141,077
ANSYS INC COM	536,943
ANSYS INC USD0.01	19,325
ANTERO RESOURCES CORP USD0.01	38,143
ANTHEM INC COM	2,501,220
ANTHEM INC USD0.01	250,794
ANTOFAGASTA HLDGS ORD 5P	23,679
AON PLC	2,494,350
AON PLC/IRELAND A	58,689
AOZORA BANK LTD NPV	15,863
AP MOLLER - MAERSK A/S B DKK1000	101,259
APA GROUP NPV	31,153
APACHE CORP COM USD0.625	21,543
APPLE INC COM NPV	2,460,084
APPLE INC COM STK	33,948,635
APPLIED MATERIALS INC COM	493,345
APPLIED MATERIALSCOM STK NPV	83,440
APTIV PLC COM USD0.01	58,391
ARAMARK	28,691
ARC RESOURCES LTD	23,425
ARCELORMITTAL (NA)	133,830
ARCH CAPITAL GROUP COM STK	158,525
ARCH CAPITAL GROUP COM USD0.01	30,784
ARCHER-DANIELS-MID COM NPV	204,811
ARISTOCRAT LEISURE NPV	232,509
ARKEMA EUR10	251,559
ARKEMA EUR10 (FP)	42,706
ARROW ELECTR INC COM	306,218
ARROW ELECTRONICS COM US\$1	75,146
ARTHUR J GALLAGHER USD1	38,050
ASAHI GLASS, ORD Y50	46,731
ASAHI GROUP HOLDINGS LTD	45,313
ASAHI KASEI CORP NPV	229,370
ASAHI KASEI CORPORATION ORDY50	55,764
ASBURY AUTOMOTIVE GROUP USD0.01	17,550
ASCENDAS R/EST INV NPV (REIT)	236,055
ASCENDAS REAL ESTATE INV TRT NPV	17,780
ASE INDUSTRIAL HOLDING CO LT TWD10	27,772
ASE TECHNOLOGY HOLDING CO LTD	156,188
ASHTREAD GROUP ORD GBP0.10	279,767
ASHTREAD GROUP PLC GBP0.1	43,394
ASIA CEMENT CORP TWD10	143,671
ASIAN PAINTS LTD COM STK	225,408

ASM INTL NV EUR0.04	153,195
ASML HOLDING NV EUR0.09	3,157,358
ASPEN PHARMACARE ZAR0.1390607	16,937
ASR NEDERLAND NV	38,982
ASSA ABLOY AB B SEK1	47,194
ASSA ABLOY SER'B'NPV (POST SPLIT)	541,318
ASSICURAZ GENERALI, EUR1	173,953
ASSOCD BRIT FOODS ORD GBP0.0568	229,913
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	34,132
ASSURANT INC NPV	29,599
ASTELLAS PHARMA NPV	337,426
ASTRAZENECA ORD USD0.25	2,817,639
ASTRAZENECA PLC USD0.25 (LN)	308,270
ASUSTEK COMPUTER TWD10	856,746
ASX LTD NPV	119,846
AT&T INC COM	1,768,909
AT&T INC USD1	1,246,537
ATHENE HOLDING LTD-CLASS A	32,020
ATLANTIA SPA EUR1 (IM)	43,372
ATLAS COPCO AB A SHS	55,914
ATLAS COPCO AB B SHS	34,456
ATLAS COPCO AB SER'A'NPV	732,732
ATLAS COPCO AB SER'B'NPV	423,897
ATMOS ENERGY CORP COM	248,105
ATMOS ENERGY CORP NPV	24,341
ATOS EUR1	39,453
ATOS SE	158,630
AU OPTRONICS CORP TWD10	50,766
AURIZON HOLDINGS LTD	29,350
AUST & NEW ZEALAND BK GRP NPV	178,214
AUSTRALIAN STOCK EX NPV	16,368
AUTO TRADER GROUP ORD GBP0.01	93,789
AUTO.DATA PROCESS,COM US\$0.10	79,169
AUTODESK INC COM	506,674
AUTOLIV INC COM USD0.01	27,602
AUTOMATIC DATA PROCESSING INC COM	1,790,665
AUTONATION INC COM US\$0.10	40,701
AUTOZONE COM US\$0.01	49,707
AUTOZONE INC COM	786,901
AVALONBAY COMM COM USD0.01	47,395
AVERY DENNISON CORP COM	219,603
AVERY DENNISON,COM US\$1	25,640
AVIS BUDGET GROUP COM STK USD0.01	37,039
AVIVA ORD 25P	127,273
AVNET INC COM USD1.00	37,183
AXA SA	351,787
AXIS BANK LTD INR2	29,187
AXIS CAPITAL HLDGS LTD USD0.10	19,916
AZBIL CORP NPV	408,898
B3 SA BRASIL BOLSA BALCAO (BS)	27,822
B3 SA COM NPV	258,114
BAE SYSTEMS ORD GBP0.025	799,135
BAIDU COM ADR	97,452
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	1,459,583
BAJAJ AUTO LTD INR10	106,410
BAKER HUGHES, A GE CO, LLC	95,173
BALL CORP COM	443,947
BALL CORP COM NPV (UN)	40,336
BALOISE - HDLSG CHF0.1 (REGD)	39,166
BANCO BILBAO VIZCAYA ARGENTA	240,951
BANCO BPM SPA	54,553
BANCO DE CHILE ORD NPV	15,625
BANCO DO BRASIL NPV	62,363
BANCO SANTANDER (BRASIL)	16,871
BANCO SANTANDER SA EUR0.5 (SQ)	467,919
BANDAI NAMCO HOLDINGS INC	300,013
BANK CENTRAL ASIA IDR125	19,657
BANK HAPOALIM BM ILS1	21,308
BANK LEUMI LE ISRAEL ILS1	25,014
BANK MANDIRI	23,779
BANK MANDIRI (PERS IDR250)	513,661
BANK OF AMERICA CORP	1,582,857

BANK OF AMERICA CORP USD0.01 (UN)	757,487
BANK OF CHINA LTD - H CNY1	221,442
BANK OF COMMUNICATIONS CO-A (C1)	16,121
BANK OF COMMUNICATIONS-H CNY1	38,962
BANK OF IRELAND GROUP PLC IRISH LINE EURO (ID)	20,003
BANK OF KYOTO Y50	17,462
BANK OF MONTREAL (CT)	211,769
BANK OF NEW YORK MELLON CORP USD7.5	135,744
BANK OF NOVA SCOTIA (CT)	298,870
BANK OF QUEENSLAND A\$1.00	16,283
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	15,955
BANK RAKYAT INDONESIA IDR500	31,196
BANKIA SA EUR1	27,124
BANKINTER SA EUR 1.5 (REGD)	16,346
BARCLAYS BK ORD GBP0.25	203,839
BARRATT DEVELOPMENTS PLC GBP0.1	32,965
BARRICK GOLD CORP (CT)	67,634
BARRICK GOLD CORP COM NPV	307,615
BARRY CALLEBAUT AG CHF62.2000 (REGD)	127,577
BASF - ORD SHS COMSTK	2,453,849
BASF AG NPV	418,536
BAUSCH HEALTH COS INC (CT)	41,870
BAXTER INTERNATIONAL,CMN US\$1	55,040
BAXTER INTL INC COM	431,293
BAYER AG NPV	301,869
BAYER AG NPV (REGD)	3,212,340
BAYER MOTOREN WERK EUR1	305,816
BAYER MOTOREN WERK NON VTG, PRF EUR1	30,153
BAYERISCHE MOTOREN WERKE A G COM	905,668
BB SEGURIDADE PART COM NPV	138,539
BCE INC (CT)	59,869
BCE INC COM NPV	236,734
BCO BRADESCO SA COM NPV	27,791
BCO BRADESCO SA PRF NPV	114,046
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	44,909
BECHTLE AG NPV	166,451
BECTON DICKINSON & CO COM	426,554
BECTON DICKINSON & CO,COM US\$1	89,888
BED BATH & BEYOND COM US\$0.01	50,240
BEIERSDORF AG EUR1	195,092
BEIERSDORF AS NPV (VAR)	18,068
BELLWAY ORD 12.5P	16,447
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	31,618
BERKLEY (WR) CORP,US\$0.20	26,095
BERKLEY GP HOLDINGS	205,475
BERKSHIRE HATHAWAY CL 'B' COM	955,528
BERKSHIRE HATHAWAY CL'A' US\$5	463,760
BERKSHIRE HATHAWAY INC DEL CL A CL A	1,099,321
BERKSHIRE HATHAWAY INC-CL B	5,637,708
BERRY PLASTICS GROUP INC USD0.01	29,232
BEST BUY CO INC COM US\$0.10	115,284
BEST BUY INC COM STK	911,056
BHARAT PETROLEUM CORP INR10	43,807
BHARTI AIRTEL LTD	29,354
BHP BILLITON LIMITED	386,401
BHP GROUP LIMITED	2,028,723
BHP GROUP PLC	203,664
BHP GROUP PLC ORD USD0.50	360,377
BID CORP LTD	21,725
BIG LOTS INC COM USD0.01	24,446
BILLERUDKORSNAS AB NPV	17,649
BIM BIRLESIK MAGAZALAR AS	16,776
BIO RAD LABS INC CL A	826,008
BIOGEN IDEC INC COM USD0.0005	115,480
BIOGEN INC COMMON STOCK	1,704,243
BIOMERIEUX NPV	98,714
BIO-RAD LABORATORIES CL A USD0.0001	16,668
BJ'S WHOLESALE CLUB HOLDINGS USD0.01	40,375
BK CENTRAL ASIA IDR62.50	867,465
BLACK KNIGHT INC WHEN ISSUED 0.0001	16,797
BLACKROCK INC COM STK	1,179,204
BLACKROCK INC USD0.01	155,981

BLUESCOPE STEEL LTD	27,174
BNP PARIBAS EUR2	3,849,277
BNP PARIBAS EUR2 (FP)	427,530
BOC HONG KONG HLDGS LTD HKD5	48,721
BOEING CO,CMN US\$5	249,599
BOLIDEN AB NPV (POST SPLIT)	42,760
BOLIDEN AK	406,282
BOLLORE EUR16	17,683
BOOKING HLDGS INC COM	5,151,231
BOOKING HOLDINGS INC USD0.008	85,261
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	23,728
BORAL LIMITED NEW NPV	25,247
BORG WARNER INC COM	234,334
BORGWARNER INC USD 0.01	41,128
BOSTON PROPERTIES COM USD0.01	39,938
BOSTON SCIENTIFIC COM US\$0.01	47,124
BOSTON SCIENTIFIC CORP COM	1,695,434
BOUYGUES EUR1	362,949
BP ORD US0.25	654,727
BRAMBLES LTD (AU)	38,883
BRAMBLES LTD NPV	536,603
BRENNTAG AG	51,652
BRENNTAG AG NPV	540,346
BRF-BRASIL FOODS S COM NPV	15,653
BRIDGESTONE CORP	128,406
BRIDGESTONE CORP NPV	562,209
BRIGHTHOUSE FINANCIAL INC WI USD0.01	38,246
BRISTOL MYERS SQUIBB CO COM	691,264
BRISTOL MYERS SQUIBB,US\$0.10	203,858
BRITISH AMERICAN TOBACCO ORD GBP0.25	837,427
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	460,983
BRITISH LAND CO. ORD 25P	31,421
BRIXMOR PROPERTY GROUP INC USD0.01	16,419
BROADBRIDGE FIN SOL COM STK USD0.01	19,991
BROADCOM INC	166,696
BROADCOM INC COM	375,296
BROADRIDGE FINL SOLUTIONS INC COM STK	811,314
BROOKFIELD ASSET MANAGE CL A (CT)	135,646
BROTHER INDS,Y50	21,966
BROWN & BROWN INC COM	319,664
BROWN & BROWN INC USD0.1	17,071
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	30,653
BROWN-FORMAN INC CL B NON-VTG COM	334,873
BRUNSWICK CORP,COM STK US\$0.75	15,889
BT GROUP ORD GBP0.05	111,647
BUILDERS FIRSTSOURCE INC	20,219
BUNGE LTD USD.01	82,813
BUNZL ORD GBP0.3214857	42,407
BUNZL PLC ORD GBP0.32142857	956,373
BURBERRY GROUP GBP0.05	23,231
BURBERRY GROUP ORD GBP0.0005	298,670
BUREAU VERITAS SA EUR0.12	19,639
BURLINGTON STORES INC USD0.0001	17,262
BYD CO LTD-H	32,811
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	680,545
C.H. ROBINSON WORLDWIDE INC, USD.1	54,988
C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	19,622
CABOT OIL & GAS CORP COM	608,768
CADENCE DESIGN SYS COM US\$0.01	17,631
CADENCE DESIGN SYS INC COM	1,177,584
CAIXABANK EUR1	59,322
CAMDEN PROP TST BEN US\$0.01	18,374
CAMECO CORP (CT)	21,374
CAMPBELL SOUP CO CAP US\$0.0375	28,008
CAMPBELL SOUP CO COM	263,091
CAN IMPERIAL BK OF COMMERCE (CT)	176,134
CANADIAN NATL RAILWAY CO (CT)	148,127
CANADIAN NATURAL RESOURCES (CT)	108,511
CANADIAN PACIFIC R COM NPV	764,054
CANADIAN PACIFIC RAILWAY LTD (CT)	60,871
CANADIAN SOLAR INC	19,682
CANADIAN TIRE,'A'CUM NON V.NPV	35,930

CANON INC	125,052
CANON INC NPV	190,187
CAP GEMINI ORD EUR8	66,983
CAPGEMINI EUR8	294,703
CAPITAL ONE FINANCIAL US\$0.01	248,232
CAPITALAND SGD1	29,471
CAPRI HOLDINGS LTD	18,699
CARDINAL HEALTH CORP COM NPV	180,913
CARDINAL HLTH INC	486,540
CARLISLE COS INC COM US\$1	15,459
CARLSBERG 'B' DKK20	36,933
CARLSBERG SER'B'DKK20	400,205
CARMAX INC USD0.5	51,983
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	58,025
CARNIVAL PLC USD1.66	18,322
CARREFOUR EUR2.5	122,358
CARRIER GLOBAL CORP W/I USD0.01	47,051
CARRIER GLOBAL CORPORATION COM USD0.01 WI	463,334
CASEY'S GENERAL STORES INC NPV	22,182
CASH	9,752,407
CASINO GUICHARD PERRACHON, EUR1.53	31,796
CASTELLUM	17,718
CASTELLUM AB NPV	258,109
CATALENT INC USD0.01	17,485
CATCHER TECHNOLOGY CO TWD10	26,569
CATERPILLAR INC COM	2,487,588
CATERPILLAR INC,US\$1	258,649
CATHAY FINANCIAL HLDG TWD10	36,144
CBRE GROUP INC - A	42,722
CBRE GROUP INC CL A CL A	336,151
CDN NATL RAILWAYS COM NPV	1,912,184
CDW CORP COM	283,039
CDW CORP/DE	32,743
CELANESE CORP DEL COM SER A STK	244,041
CELANESE CORP-SERIES A USD0.0001	33,604
CEMEX S.A CPO	79,570
CENOVUS ENERGY INC (CN)	41,253
CENTENE CORP DEL COM	1,662,908
CENTENE CORP USD0.001	112,923
CENTERPOINT ENERGY COM NPV	51,884
CENTRAL JAPAN RAILWAY Y50000	86,525
CENTRAL JAPAN RLWY NPV	360,499
CENTRICA ORD GBP0.061728395	57,126
CENTURYLINK INC COM	161,722
CERNER CORP COM	606,890
CERNER CORP USD0.01	35,496
CF INDUSTRIES HOLDINGS INC USD.01	30,821
CGI INC	403,686
CGI INC COM NPV SUB VTG SHS CL A	39,581
CHAROEN POKPHAND FOOD FORGN THB1	24,831
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	185,545
CHARTER COMMUNICATIONS INC NEW CL A CL A	3,834,077
CHECK POINT SOFTWARE ILS0.01	18,705
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	567,236
CHEMOURS CO/THE W/I	24,848
CHEVRON CORP COM	523,366
CHEVRON CORP COM USD0.75	794,795
CHIBA BANK,Y50	25,170
CHICONY ELECTRONI TWD10	222,514
CHIMERA INVESTMENT CORP USD0.01	16,922
CHINA CITIC BANK NPV - H	41,333
CHINA COMMUNICATIONS CONST - H CNY1	32,697
CHINA CONCH VENTUR HKD0.01	796,282
CHINA CONCH VENTURE HOLDINGS HKD0.01	16,259
CHINA CONSTRUCTION BANK HCNY1	296,116
CHINA CONSTRUCTION BANK H CNY1	484,602
CHINA EVERGRANDE GROUP USD0.01	32,894
CHINA INSURANCE INT'L HLDGS, HKD 0.05	20,164
CHINA LIFE INSURANCE 'H' CNY1	55,426
CHINA MENGNIU DAIR HKD0.1	474,777
CHINA MENGNIU DAIRY HKD0.1	22,958
CHINA MERCHANT BANK-H CNY1	76,832

CHINA MERCHANTS BANK-A (C1)	24,666
CHINA MINSHENG BANKING	35,044
CHINA MINSHENG BANKING-A (C1)	16,119
CHINA MOBILE LTD HKD0.10 (HK)	281,156
CHINA MOBILE LTD NPV	771,118
CHINA NATL BDG-H HKD1	51,488
CHINA O/SEAS LAND HK\$0.10	57,683
CHINA OVERSEAS LAND & INVESTMNT HKD0.10	308,806
CHINA PACIFIC INSURANCE	36,785
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS	96,662
CHINA PETROLEUM & CHEMICAL 'H', CNY1	147,409
CHINA RAILWAY GROUP CNY1	25,930
CHINA RAILWAYS CONSTRUCTIO-H CNY1	18,626
CHINA RES GAS GP L HKD0.10	158,381
CHINA RESOURCES HK\$1	16,495
CHINA RESOURCES LAND HKD0.10	201,270
CHINA RESOURCES LAND LTD HKD0.1	52,961
CHINA RESOURCES POWER HKD1	20,118
CHINA SHENHUA ENERGY CO-H CNY1	56,939
CHINA STATE CONSTRUCTION -A (C1)	22,123
CHINA STEEL CO TWD10	19,797
CHINA TELECOM CORP LTD CNY1	44,399
CHINA TOWER CORP LTD H CNY1	20,712
CHINA UNICOM HKD0.1	43,395
CHINA VANKE CO LTD H CNY1	21,035
CHIPOTLE MEXICAN GRILL INC COM STK	2,355,059
CHIPOTLE MEXICAN GRILL INC USD0.01	23,432
CHR. HANSEN HLDG DKK10	318,830
CHUBB LTD CHF24.77	188,399
CHUBB LTD ORD CHF24.15	473,369
CHUBU ELECTRIC POWER CO INC NPV	387,214
CHUBU ELECTRIC POWER CO., Y500	43,612
CHUGAI PHARMACEUTICAL, Y50	21,471
CHUGAI PHARMACY CO. LTD NPV	460,280
CHUGOKU ELEC POWER, Y500	30,061
CHUGOKU ELECTRIC POWER CO INC NPV	319,197
CHUNGHWA TELECOM CO LTD TWD10	57,426
CHUNGHWA TELECOM TWD10	351,281
CHURCH & DWIGHT CO INC USD1	30,657
CHURCH & DWIGHT INC COM	620,415
CI FINANCIAL CORP	18,030
CIA BRASILEIRA DE DIS PREF	17,551
CIA ENERGETICA MINAS GER PRF BRL5	19,561
CIE DE ST-GOBAIN EUR4	386,921
CIE FINANCIERE RICHEMON REG CHF1	112,041
CIGNA CORP NEW COM	2,934,860
CIGNA CORP USD0.01	140,834
CIN FNCL CORP COM	320,062
CINCINNATI FINL CORP, COM US\$	36,120
CINTAS CORP COM	648,170
CINTAS CORP COM NPV	30,969
CIPLA INR2	200,690
CISCO SYSTEMS INC	1,568,455
CISCO SYSTEMS NPV, US\$	452,057
CIT GROUP INC USD0.01	15,830
CITIC PACIFIC LTD HK\$0.40	23,677
CITIC SECURITIES CO LTD	22,340
CITIGROUP COM USD0.01	585,926
CITIGROUP INC COM NEW COM NEW	1,241,339
CITIZENS FINANCIAL GROUP USD0.01	70,832
CITRIX SYS INC COM	851,206
CITRIX SYSTEMS INCCOM USD0.001	16,337
CJ CHEILJEDANG KRW500	24,497
CK ASSET HOLDINGS LTD	466,391
CK ASSET HOLDINGS LTD (HK)	56,370
CK HUTCHISON HLDGS HKD1	436,813
CK HUTCHISON HOLDINGS LTD HKD1	65,342
CLARIANT AG CHF4.50	15,752
CLEVELAND CLIFFS INC USD0.125	26,478
CLOROX CO COM	1,359,715
CLOROX CO. COM US\$1	47,530
CLP HOLDINGS HKD5	59,992

CLP HOLDINGS LTD NPV	288,046
CME GROUP INC USD0.01 (UW)	102,316
CMS ENERGY CORP COM	414,893
CMS ENERGY US\$0.01	50,032
CNH INDUSTRIAL NV (IM)	61,107
CNH INDUSTRIAL NV COM EUR0.01	2,988,620
CNOOC LTD HKD0.02	227,727
CNOOC LTD HKD0.1	118,923
CNP ASSURANCES EUR1.00	18,978
CNX RESOURCES CORP USD0.01	19,418
COAL INDIA LTD INR10	19,098
COCA COLA CO COM	1,616,304
COCA COLA CO COM US\$0.25	389,560
COCA COLA EUROPEAN PARTNERS (US)	31,518
COCA-COLA AMATIL AUD0.50(POSTRECON)	17,551
COGNIZANT TECH SOLUTIONS CORP CL A	1,132,462
COGNIZANT TECH SOLUTIONS-A	75,637
COLES GROUP LTD	463,140
COLFAX CORP USD0.001	17,314
COLGATE-PALMOLIVE CO COM	2,113,005
COLGATE-PALMOLIVE COM US\$1	126,208
COLOPLAST B DKK1	22,878
COLOPLAST SER'B'DKK1	582,930
COLRUYT SA NPV	16,420
COMCAST CORP NEW-CL A	3,674,370
COMCAST CORP-CLASS A USD1 (US)	646,559
COMERICA INC COM US\$5	25,884
COMMERCIAL METALS CO USD5	16,552
COMMERZBANK AG	101,817
COMMONWEALTH BANK OF AUSTRALIA NPV	324,612
COMMONWEALTH BK OF AUSTRALIAORD A\$2	286,619
COMMSCOPE HOLDING CO INC	15,538
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	177,503
COMPAL ELECTRONIC TWD10	244,262
COMPASS GROUP ORD GBP0.1105	1,557,524
COMPASS GROUP PLC GBP0.1105	98,191
COMSYS HOLDINGS CORPORATION NPV	316,712
CONAGRA BRANDS INC COM USD5	605,500
CONAGRA INC, COM STK US\$5	58,134
CONCHO RESOURCES INC USD0.001	44,062
CONCORDIA FINANCIAL GROUP LT	19,298
CONOCOPHILLIPS COM USD1.25	202,499
CONS EDISON INC COM	415,730
CONSD EDISON INC COM USD0.10	117,173
CONSECO INC USD 0.01	21,207
CONSTELLATION BRANDS INC CL A CL A	1,399,001
CONSTELLATION BRANDS INC-A USD0.01	50,943
CONSTELLATION SOFT COM STK NPV	423,777
CONTINENTAL AG	104,980
CONTINENTAL AG ORD NPV	391,104
COOPER COS INC COM NEW COM NEW	283,071
COOPER COS INC COM USD0.10	15,871
COPART INC COM	652,231
CORE MARK HOLDING CO INC USD0.01	17,559
CORNING INC COM	509,646
CORNING INC COM US\$0.50	102,235
CORTEVA INC USD0.01	101,437
COSMO ENERGY HOLDINGS CO LTD	17,207
COSMOS PHARMACEUTI NPV	142,828
COSTAR GROUP INC COM	743,820
COSTAR GROUP INC USD0.01	16,255
COSTCO INC COM STK US\$0.01	378,562
COSTCO WHOLESALE CORP NEW COM	4,733,118
COUNTRY GARDEN HOLDINGS CO	42,835
COVESTRO AG	70,423
COVESTRO AG NPV	1,352,685
CP ALL PCL THB1(ALIEN MKT)	197,141
CREDICORP DEL PERU US\$5 (UN)	22,026
CREDIT AGRICOLE SA EUR3	101,990
CREDIT SAISON CO. Y50	15,648
CREDIT SUISSE AG CHF0.04(REGD)	3,984,985
CREDIT SUISSE GROUP CHF1	176,757

CRESCENT POINT ENERGY CORP NPV	22,595
CRH PLC EQUITY	653,713
CRH PLC EUR0.32 UK LINE (LN)	124,954
CRODA INTL ORD GBP0.10609756	595,515
CROWN CASTLE INTL CORP NEW COM	209,655
CROWN CASTLE INTL CORP USD0.01	103,857
CROWN HOLDINGS INC COM USD5	36,078
CROWN RESORTS LTD	16,371
CSL LTD NPV	1,877,463
CSL LTD ORD A\$1	67,505
CSX CORP COM STK	704,969
CSX,COM STK US\$1	114,125
CTBC FINANCIAL HOLDING CO LT	35,195
CUMMINS INC	2,216,630
CUMMINS INC USD2.5	110,092
CVS HEALTH CORP COM	4,598,121
CVS HEALTH CORP USD0.01	456,800
D R HORTON INC COM	411,376
DAELIM INDUSTRIAL, KRW5000	16,685
DAI ICHI MUTUAL LIFE INSURAN	121,366
DAI NIPPON PRINTING ORD Y50	34,768
DAI NIPPON PRINTNG NPV	227,795
DAICEL CHEMICAL INDS ORD Y50	15,915
DAIFUKU Y50	16,346
DAIICHI SANKYO COM NPV	493,451
DAIKIN INDUSTRIES NPV	1,132,007
DAIKIN INDUSTRIES Y50	101,737
DAIMLER AG ORD NPV(REGD)	4,270,455
DAIMLER AG-REGISTERED SHARES (GY)	661,418
DAITO TRUST CONS Y50	33,330
DAITO TRUST CONST NPV	222,686
DAIWA HOUSE INDS NPV	220,137
DAIWA HOUSE INDUSTRY CO LTD	87,800
DAIWA SECURITIES Y50	51,688
DANA INC	15,945
DANAHER CORP COM	3,631,543
DANAHER CORP US\$0.01	136,826
DANONE EUR 0.25	135,629
DANONE EUR0.25	272,003
DANSKE BANK A/S DKK10	101,792
DARDEN RESTAURANTS COM \$0.01	32,423
DARLING INGREDIENTS INC USD0.01	28,227
DASSAULT SYSTEMES EUR0.50	18,558
DAVITA INC COM	751,862
DAVITA INC USD0.001	46,371
DBS GROUP HLDGS NPV	190,641
DBS GROUP HOLDINGS SGD1	110,137
DCC ORD EUR0.25	121,544
DCC PLC EUR0.25 (LN)	38,105
DEERE & CO COM	3,543,055
DEERE & CO,COM US\$1	198,228
DELL TECHNOLOGIES C	55,164
DELPHI TECHNOLOGIES PLC USD0.01	19,085
DELTA AIRLINES INC	39,194
DELTA ELECTRONIC TWD10	722,129
DELTA ELECTRONICS INC TWD10	55,561
DENKI KAGAKU,ORD YEN50	16,577
DENSO CORP NPV	493,281
DENSO CORP Y50	111,069
DENTSPLY SIRONA INC USD0.01	17,198
DENTSU INC NPV	38,421
DEUTSCHE BANK AG REG	281,110
DEUTSCHE BOERSE AG	54,287
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	43,271
DEUTSCHE POST AG (GY)	241,358
DEUTSCHE POST AG NPV(REGD)	3,925,497
DEUTSCHE TELEKOM AG-REG (GY)	360,025
DEUTSCHE TELEKOM NPV(REGD)	1,223,474
DEUTSCHE WOHNEN AG BR NPV	51,012
DEUTSCHE WOHNEN SE NPV (BR)	549,096
DEVON ENERGY (NEW) COM USD0.1	35,133
DEXUS PROPERTY GROUP	22,022

DIAGEO ORD 28.935P	178,838
DIAGEO ORD PLC	807,940
DIALOG GROUP NPV	98,541
DIAMONDBACK ENERGY INC	16,916
DIC CORP	18,313
DICKS SPORTING GOODS INC USD0.01	27,498
DIGITAL REALTY TRUST INC USD0.01	61,876
DIRECT LINE INSURANCE GROUP GBP0.1090909	48,375
DIRECT LINE INSURANCE PLC ORD GBP	310,695
DISCOVER FINANCIAL SERVICES USD0.01	95,942
DISCOVER FINL SVCS COM STK	1,377,653
DISCOVERY COMMUNIC COM CL C USD0.01	19,811
DISH NETWORK CORP-A USD0.01	33,536
DISNEY(WALT) HLDGS USD0.01	380,479
DKSH HOLDING LTD CHF0.1	187,158
DNB ASA NOK10	253,858
DNB HOLDING ASA NOK10	79,484
DOLLAR GEN CORP NEW COM	1,825,986
DOLLAR GENERAL CORP USD0.875	92,139
DOLLAR TREE INC COM USD0.01	64,714
DOMINION ENERGY INC COM NPV	168,325
DOMINION ENERGY INC COM STK NPV	507,532
DOMINOS PIZZA INC COM	624,845
DOMTAR CORPORATION COM STK USD0.01	18,274
DOOSAN HEAVY IND KRW5000	20,551
DOVER CORP COM USD1.00	380,536
DOVER CORP,COM STK US\$1	35,519
DOW INC USD0.01	131,372
DOWNER GROUP NPV	15,892
DR HORTON INC USD.01	62,453
DR REDDYS LABS INR5	214,319
DS SMITH PLC GBP0.10	25,338
DSV DC DKK1 (DC)	30,101
DTE ENERGY CO COM	331,540
DTE ENERGY INC COM US\$0.01	76,168
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	303,536
DUKE REALTY INVEST COM US\$0.01	28,028
DUKE RLTY CORP COM NEW REIT	236,547
DUPONT DE NEMOURS INC COMMON STOCK	264,382
DUPONT DE NEMOURS INC WI	263,315
DXC TECHNOLOGY CO COM USD0.01	56,617
E.ON SE NPV	604,161
E.SUN FINANCIAL HLGS CO LTD TWD10	24,925
EAST JAPAN RAILWAY CO NPV	228,805
EAST JAPAN RAILWAY,Y50000	111,118
EAST WEST BANCORP INC USD0.001	15,877
EASTMAN CHEM CO COM	223,600
EASTMAN CHEMICAL COM US\$0.01	59,620
EATON CORP PLC COM USD0.50	1,329,950
EATON CORP PLC USD0.5	142,777
EBARA MANUFACTURING,Y50	17,740
EBAY INC COM USD0.001	1,670,454
EBAY INC USD0.001	78,659
ECOLAB INC COM STK USD1	2,126,650
ECOLAB INV COM US\$1.00	69,540
EDENRED EUR2	15,554
EDISON INTL CORP COM STK NPV	81,798
EDP ENERGIAS PORTU EUR1	88,420
EDWARDS LIFESCIENCES CORP	27,025
EDWARDS LIFESCIENCES CORP COM	1,019,087
EIFFAGE EUR4	170,652
EIFFAGE EUR4 (POST SUBDIVISION)	39,359
EISAI CO NPV	276,983
EISAI,ORD YEN 50	46,313
ELANCO ANIMAL HEALTH INC	20,451
ELECTR ARTS COM	1,306,019
ELECTRICITE DE FRANCE	76,151
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	35,160
ELECTRONIC ARTS COM NPV	44,423
ELI LILLY & CO COM	3,518,077
ELISA OYJ	23,554
ELISA OYJ NPV	315,661

EMART KRW5000	32,505
EMERA INC	30,401
EMERSON ELEC,CMN \$1	120,546
EMERSON ELECTRIC CO COM	1,071,048
EMIRATES NBD BANK AED1	183,913
EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP	352,395
EMPIRE CO LTD A	31,297
EMS-CHEMIE HLDG AG CHF0.01 (REGD)	498,086
ENAGAS ORD	26,610
ENBRIDGE INC COM NPV	407,748
ENBRIDGE INC ORD NPV (CT)	205,292
ENDESA EUR 1.20202420	71,627
ENDESA SA EUR1.2	255,546
ENEL AMERICAS SA	20,521
ENEL AMERICAS SA COM NPV	120,826
ENEL EUR 1	368,315
ENEL SPA EUR1	3,540,905
ENEOS HOLDINGS INC	194,540
ENERGIAS DE PORTUGAL SA EUR1(REGD)	571,522
ENGIE COMSTK	522,820
ENGIE EUR1 (FP)	237,891
ENI SPA EUR1 (IM)	264,048
ENN ENERGY COMSTK	489,049
ENN ENERGY HOLDINGS LTD	20,690
ENTERGY CORP COM US\$5	73,421
ENTERGY CORP NEW COM	409,930
EOG RESOURCES INC COM USD0.01	66,923
EPAM SYS INC COM STK	333,187
EPIROC AB SER'A'NPV	357,074
EPIROC AB SER'B'NPV	231,930
EQT CORP	37,556
EQTY LIFESTYLE PPTYS INC REIT	196,482
EQUATORIAL ENERGIA COM NPV	142,076
EQUIFAX INC COM US\$2.50	26,395
EQUINIX INC COM PAR \$0.001	450,221
EQUINIX INC USD0.001 (UW)	68,111
EQUINOR ASA NOK2.50	131,044
EQUINOR ASA NOK2.50	661,024
EQUITABLE HOLDINGS INC USD0.01	40,165
EQUITY RES PROPS TST BEN \$0.01	50,470
EREGLI DEMIR CELIK TRY1	19,198
ERICSSON LM B SHS SEK5 (SS)	122,633
ERICSSON SER'B'NPV	468,345
ERSTE GROUP BANK AG (AV)	48,859
ERSTE GROUP BANK AG NPV	529,469
ESSEX PROPERTY TRUST INC USD0.0001	27,831
ESSILORLUXOTTICA EUR 0.18	163,567
ESSILORLUXOTTICA EUR0.35 (FP)	75,219
ESSITY AB SER'B'NPV	486,729
ESSITY AKTIEBOLAG B	63,587
ESTEE LAUDER COMPANIES CL A USD0.01	41,756
ESTEE LAUDER COMPANIES INC CL A USD0.01	685,936
ETABLISSEMENTEN COLRUYT ORDSHR	205,536
ETERNAL MATERIALS TWD10	88,854
E-TRADE GROUP COM US\$0.01	28,972
EURAZEO EUR0.00	18,385
EURONEXT EUR1.60	286,981
EUTELSAT COMMUNICATIONS EUR1 (FP)	15,687
EVEREST RE GROUP COM	124,413
EVEREST RE GRP USD.01	32,117
EVERGY INC	36,755
EVERSOURCE ENERGY COM	478,263
EVERSOURCE ENERGY USD5	77,698
EVONIK INDUSTRIES AG	32,680
EVONIK INDUSTRIES NPV	195,153
EXELON CORP COM	713,635
EXELON CORP COM NPV	199,426
EXPEDIA INC W/I	31,916
EXPEDITORS INTL WASH INC COM	1,124,374
EXPEDITORS INTL WASH USD.01	31,931
EXPERIAN ORD USD0.10	480,666
EXPERIAN PLC USD0.1	50,605

EXTRA SPACE STORAGE INC COM	165,285
EXTRA SPACE STORAGE INC USD0.01	23,171
EXXON MOBIL CORP CAP NPV	1,102,203
EXXON MOBIL CORP COM	410,718
F5 NETWORKS INC COM STK	126,516
FACEBOOK INC COM USD0.000006 CL 'A'	9,108,536
FACEBOOK INC A 0.0000006	424,452
FACTSET RESH SYS INC COM STK	460,129
FAIR ISAAC CORPORATION COM	170,498
FAIRFAX FINANCIAL HLDGS LTD (CT)	35,701
FANUC CO., Y50	98,301
FANUC CORP NPV	261,714
FAR EAST TEXTILE TWD10	16,589
FAST RETAILING CO LTD JPY50	36,079
FAST RETAILING CO LTD NPV	154,629
FASTENAL CO COM	1,326,923
FASTENAL, COM STK US\$0.01	42,303
FASTIGHETS AB BALD SER'B'NPV	184,949
FAURECIA EUR7	31,274
FEDEX CORP COM	307,029
FEDEX CORP COM USD0.10	284,281
FERGUSON PLC GBP0.1	93,161
FERGUSON PLC ORD GBP0.10	886,594
FERRARI NV COM EUR0.01	988,886
FERROVIAL SA EUR0.20	35,352
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	294,226
FIBRA UNO ADMINISTRACION SA	17,954
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	261,708
FIDELITY NATL INF COM USD0.0 (UN)	69,970
FIDELITY NATL INFORMATION SVCS INC COM STK	1,089,467
FIFTH THIRD BANCORP COM STKNPV	79,975
FINNING INTL COM NPV	17,265
FIRST AMERICAN FINANCIAL W/I USD0.00001	20,621
FIRST ENERGY CORP COM NPV	61,616
FIRST FINANCIAL HLDGS CO TWD10	18,516
FIRST HORIZON NATL COM USD0.625	20,573
FIRST QUANTUM MINERALS LTD (CT)	39,580
FIRST REP BK SAN FRANCISCO CALIF NEW COM	602,478
FIRST REPUBLIC BANK/CA USD0.01	29,561
FIRST SOLAR INC COM	389,556
FIRST SOLAR INC USD0.001	23,190
FIRSTSTRAND ZAR0.01	49,274
FISCHER(GEORG) AG CHF100, (REGD)	19,665
FISERV INC COM	2,134,033
FISERV INC COM US\$0.01	32,468
FISHER & PAYKEL ORD DEFD DELIVERY	565,872
FLEETCOR TECHNOLOGIES INC	19,954
FLEETCOR TECHNOLOGIES INC COM	127,228
FLEXTRONICS INTL LTD (US)	69,775
FLOWERS FOODS INC USD0.01	15,832
FLUOR CORP COM NPV	34,422
FLUTTER ENTERTAINMENT PLC ORD EUR0.09	267,686
FLUTTER ENTERTAINMENT PLC ORDEUR0.09 UK LINE (LN)	37,084
FMC CORP COM (NEW)	388,066
FMC CORP,COM US\$0.10	19,174
FNF GROUP	26,635
FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)	210,183
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	51,267
FOOT LOCKER INC COM USD0.01	27,622
FORD MOTOR CO USD0.01	479,182
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	246,676
FORMOSA CHEM & FIBRE TWD10	17,464
FORMOSA CHEM&FIBRE TWD10	126,356
FORMOSA PLASTIC TWD10	33,757
FORTESCUE METALS GROUP LTD	61,836
FORTESCUE METALS GRP LTD NPV	609,021
FORTINET INC COM	244,920
FORTIS INC COM (CT)	61,025
FORTIS INC COM NPV	606,314
FORTIVE CORP COM MON STOCK	877,064
FORTIVE CORP USD0.01	32,264
FORTUM OYJ EUR3.40	376,582

FORTUNE BRANDS HOME & SEC INC COM	412,796
FORTUNE BRANDS HOME & SECURI	23,828
FOSUN INTERNATIONAL	19,723
FOX CORP CLASS A USD0.01	32,322
FRANCO NEVADA CORP COM NPV	600,155
FRANCO-NEVADA CORP	23,231
FRANKLIN RESOURCES COM US\$0.10	42,170
FREENET AG	23,699
FREEPORT MCMORAN C&G COM US\$CLASS 'B'	106,980
FRESENIUS MEDICAL CARE E0.00	70,849
FRESENIUS MEDICAL CARE NPV	1,159,759
FRESENIUS SE & CO KGAA	98,220
FRESENIUS SE&KGAA NPV	217,273
FUBON GRP CO TWD10	36,720
FUCHS PETROLUB SE	154,668
FUJI ELECTRIC HLDG NPV	25,142
FUJI FILM HLD CORP NPV	79,122
FUJI HEAVY INDS,ORD Y50	88,589
FUJIFILM HOLDINGS CORP NPV	203,361
FUJITSU Y50	776,296
FUJITSU, Y50	133,082
FUKUOKA FINANCIAL NPV	23,554
FURUKAWA ELECTRIC,Y50	17,556
G4S PLC GBp0.25 (LN)	37,054
GALAXY ENTERTAINME NPV	154,884
GALAXY ENTERTAINMENT GROUP L HKD0.10	24,550
GALLAGHER ARTHUR J & CO COM	277,895
GALP ENERGIA SGPS SA-B SHRS EUR1	28,501
GAP INCCOM STK US\$0.05	42,626
GARMIN LTD COMMON STOCK	599,168
GARMIN LTD USD0.005	24,993
GAZPROM PJSC RUB5 (RX)	263,471
GEA GROUP AG NPV	30,469
GEBERIT AG CHF0.10 (REGD)	1,020,675
GEBERIT CHF0.10 (REGD) (POST SUBD)	35,177
GECINA EUR7.50	327,185
GEELY AUTOMOBILE HOLDINGS HKD0.02	24,028
GEN MILLS INC COM US\$0.10	127,112
GEN MTRS CO COM	1,814,822
GENERAC HOLDINGS INC USD0.01	17,154
GENERAL DYNAMICS CORP COM	454,386
GENERAL DYNAMICS,COM STK US\$1	111,861
GENERAL ELECTRIC CO	158,617
GENERAL ELECTRIC CO USD0.06 (UN)	450,684
GENERAL MILLS INC COM	1,338,114
GENERAL MOTORS CO	431,038
GENMAB AS DKK1	235,952
GENTEX CORP COM	320,508
GENUINE PARTS CO COM	277,906
GENUINE PARTS,COM US\$1	55,821
GENWORTH FINANCIAL INC-CL A USD0.001	25,880
GEO GROUP INC/THE USD0.01	15,789
GEORGE WESTON COM NPV	230,913
GERDAU SA SIDERURG PREF NPV	32,100
GETINGE AB B SHS	16,885
GILEAD SCIENCES INC	1,039,151
GILEAD SCIENCES USD0.001	258,043
GIVAUDAN AG CHF10	66,926
GIVAUDAN SA CHF10	1,385,754
GJENSIDIGE FORSIKRING ASA NOK2	16,953
GLAXOSMITHKLINE ORD GBP0.25	243,650
GLAXOSMITHKLINE PLC GBp0.25 (LN)	370,375
GLENCORE PLC ORD USD0.01	3,867,374
GLENCORE PLC USD0.01	244,577
GLOBE LIFE INC USD1	26,132
GN STORE NORD DKK4	339,983
GOLD FIELDS LTD	32,867
GOLDMAN SACHS GROUP INCPAR USD .01	319,343
GOODMAN GROUP NPV	1,143,510
GOODMAN GROUP NPV (STAPLED UNITS).	37,098
GOODYEAR TIRE & RUBBER,NPV	38,263
GPO MEXICO SA SER'B'COM NPV	454,514

GPT UNITS A\$1	22,386
GRAINGER W W INC COM	544,725
GRAINGER(WW)INC,COM US\$1	44,676
GRAPHIC PACKAGING HOLDING CO USD0.01	16,690
GRASIM INDUSTRIES LTD	20,167
GREAT WALL AUTO-H CNY1	33,691
GREAT WEST LIFECO INC	39,851
GREENTOWN CHINA HLDGS HKD0.1	16,939
GRIFOLS SA EUR0.25	17,586
GROUP 1 AUTOMOTIVE INC USD0.01	21,755
GRUPO BIMBO SAB DE CV	106,158
GRUPO FINANCIERO BANORTE-O	54,001
GRUPO MEXICO SER 'B'COM NPV	28,436
GRUPO TELEVISIA SAB SER CPO	19,697
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	21,174
H&R REAL ESTATE INV REIT UTS	21,705
HAIER ELECTRONICS GROUP CO HKD0.1	19,717
HAIER ELECTRONICS HKD0.10	223,914
HAKON INVEST AB	21,391
HAKUHODO DY HOLDINGS NPV	17,254
HALLIBURTON CO COM	861,660
HALLIBURTON CO COM US\$2.50	66,757
HALMA ORD GBP0.10	291,569
HAMAMATSU PHOTONIC NPV	140,646
HANA FINANCIAL GROUP KRW5000 (KR)	51,440
HANESBRANDS INC COM USD0.01	26,604
HANG LUNG PROPERTIES HKD1	19,903
HANG SENG BANK, HK\$5	48,271
HANKYU HANSHIN HLD NPV	24,947
HANNOVER RUECK SE	39,986
HANWHA CHEMICALKRW5000	33,328
HARLEY DAVIDSON, CMN US\$0.01	26,668
HARTFORD FINL SERV COM US\$1	74,571
HASBRO INC, COM US\$0.50	23,424
HASEKO CORP, Y50	22,789
HCA HEALTHCARE INC COM	2,863,045
HCA HOLDINGS INC	107,927
HCL TECHNOLOGIES INR2	511,766
HCL TECHNOLOGY LTD INR2	30,712
HD SUPPLY HOLDINGS INC	24,182
HEALTHPEAK PROPERTIES INC USD1	42,424
HEALTHSOUTH CORP	16,811
HEIDELBERG CEMENT NPV (GY)	70,474
HEINEKEN HOLDING EUR1.6	30,262
HEINEKEN NV EUR1.60	54,723
HENDERSON LAND DEVELOPMENT	32,948
HENGAN INTL GROUP HKD0.10	18,017
HENKEL AG & CO KGAA	61,164
HENKEL AG & CO KGAA NON-VTG PRF NPV	1,015,244
HENKEL AG & CO KGAA NPV(BR)	636,413
HENKELAG & CO KGAA	34,393
HENNES & MAURITZ SER'B'NPV	197,866
HENNES MAURITZ AB	86,903
HENRY SCHEIN CORP COM USD0.001	34,332
HENRY SCHEIN INC COMMON STOCK	449,657
HERA EUR1	216,795
HERMES INTL FRF10	24,220
HERMES INTL NPV	197,624
HERO MOTOCORP LTD INR2	134,746
HERSHEY CO (THE) COM USD1	35,247
HERSHEY COMPANY COM STK USD1	508,802
HERTZ GLOBAL HOLDINGS INC USD0.01	24,515
HESS CORP COM STK	967,629
HESS CORPORATION USD1	35,343
HEWLETT PACKARD ENTERPRIS WI USD0.01	114,266
HEXAGON AB B SHS EUR0.22	33,569
HEXAGON AB SER'B'NPV	885,082
HIKMA PHARMACEUTIC ORD GBP0.10	64,020
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	2,626,983
HILTON WORLDWIDE HOLDINGS IN USD0.01	22,819
HINDALCO INDS INR1 (POST SUBDIVISION)	22,635
HINDUSTAN PETROLEUM CORP INR10	23,020

HINDUSTAN UNILEVER INR1	470,174
HINO MOTORS,Y50	17,824
HITACHI CONS MACH,Y50	23,926
HITACHI METALS, Y50	22,160
HITACHI NPV	377,752
HITACHI, Y50	199,982
HOLCIM CHF2 (REGD)	103,519
HOLDINGS LESS THAN 0.01%	12,299,110
HOLLYFRONTIER CORP USD0.01	35,355
HOLMEN AB SER'B'NPV	275,042
HOLOGIC INC 0.01	29,164
HOLOGIC INC COM	159,879
HOME DEPOT INC COM	4,068,444
HOME DEPOT INC COM US\$0.05	486,963
HON HAI PRECISION INDS TWD10	160,060
HON HAI PRECISION TWD10	2,247,860
HONAM PETROCHEM CP, KRW5000	27,314
HONDA MOTOR CO NPV	452,680
HONDA MOTOR CO., Y50	195,958
HONEYWELL INTL INC COM STK	1,246,897
HONEYWELL INTL INC COM USD1 (UN)	230,315
HONG KONG & CHINA GAS HKD0.25	209,745
HONG KONG EXCHANGES & CLEAR	623,554
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	53,383
HONG KONG LAND US\$0.10(SP)	15,573
HORMEL FOODS CORP COM	488,085
HORMEL FOODS USD0.0586	28,852
HOST HOTELS & RESO COM US\$1	46,972
HOUSING DEVEL FIN INR2	199,198
HOWMET AEROSPACE INC WI	29,264
HOYA CORP NPV	1,913,453
HOYA CORP,Y50	44,045
HP INC COM	1,106,646
HP INC USD0.01	126,067
HSBC HOLDINGS PLC USD0.5 (LN)	549,182
HUANENG POWER INTL 'H'	23,633
HUBBELL INC CL B USD0.01	20,349
HUHTAMAKI OY EUR NPV SER'I'	15,527
HUHTAMAKI OYJ SER'I'NPV	153,048
HUMANA INC COM	3,158,913
HUMANA INC COM US\$0.166	149,498
HUNT (JB) TRANSPORT SVS USD0.01	23,596
HUNT J B TRANS SVCS INC COM	660,646
HUNTINGTON BANCSHRS COM NPV	42,440
HUNTINGTON INGALLS INDS INC COM	161,192
HUNTINGTON INGALLS INDUST WI	16,229
HUNTSMAN CORP USD0.01	33,103
HUSKY ENERGY INC COM NPV	15,496
HUSQVARNA AB SER'B' NPV	21,475
HUSQVARNA AB SER'B'NPV	95,338
HYDRO ONE LTD	32,650
HYDRO ONE LTD COM NPV	307,309
HYUDAI GLOVIS CO LTD KRW500	18,240
HYUNDAI ENG & CONSKRW5000	21,282
HYUNDAI HEAVY INDUSTRIESKRW5000	22,408
HYUNDAI MOBIS KRW5000	328,423
HYUNDAI MOTOR CO 2ND PRF, KRW5000	32,516
HYUNDAI MOTOR CO KRW5000	222,459
HYUNDAI MOTOR CO PFD SHS	28,193
HYUNDAI STEEL KRW5000	20,000
IA FINANCIAL CORP INC	18,910
IBERDROLA SA EUR0.75	1,890,943
IBERDROLA SA EUR0.75 (SQ)	312,668
ICL-ISRAEL CHEMILS1	16,864
IDEMITSU KOSAN CO LTD	47,999
IDEX CORP COM	386,404
IDEX CORP USD0.01	18,827
IDEXX LABS INC COM	795,050
IG GROUP HOLDINGS	17,106
IHS MARKIT LTD COM	137,852
IHS MARKIT LTD USD0.01	34,072
IIDA GROUP HOLDINGS CO LTD	21,172

ILIAD NPV	140,626
ILIAD SA NPV	17,761
ILL TOOL WKS INC COM	1,679,471
ILLINOIS TOOL WKSCOM STK NPV	104,544
ILLUMINA INC COM	354,129
ILLUMINA INC USD0.01	21,011
IMCD NV EUR0.16	193,338
IMI ORD GBP0.28571428	181,276
IMI PLC GBP0.2857	16,776
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	15,860
IMPERIAL BRANDS PL GBP0.10	170,386
IMPERIAL BRANDS PLC GBP0.10	176,880
IMPERIAL OIL LTD (CT)	21,291
INCHCAPE PLC GBP0.1	16,077
INCITEC PIVOT LTD NPV	16,007
IND & COMM BK OF CHINA H CNY1	323,464
IND & COMM BK OF CHINA-A (C1)	22,728
INDIAN OIL CORPORATION LTD INR10	23,602
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	328,206
INDITEX EUR0.03	68,079
INDRAPRASTHA GAS INR2 (POST SUBDIVISION)	97,228
INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	107,290
INDUSTRIAL BANK CO LTD -A (C1)	21,665
INDUSTRIAL BANK OF KOREA KRW5000	16,550
INDUSTRIVARDEN AB SER'A'NPV	586,587
INDUSTRIVARDEN AB SER'C'NPV	500,434
INFINEON TECHNOLOG ORD NPV (REGD)	199,267
INFINEON TECHNOLOGIES AG	68,294
INFORMA PLC GBP4.35	23,149
INFOSYS LIMITED	1,412,159
INFOSYS LTD INR5	116,746
ING GROEP NV CVA EUR0.01	304,467
INGENICO GROUP EUR1	20,885
INGREDION INC USD0.01	25,886
INNOLUX CORP	48,202
INPEX CORPORATION INC	46,755
INSIGHT ENTERPRISES INC USD0.01	17,557
INSURANCE AUSTRALIA GROUP	37,066
INTACT FINL CORP COM NPV (CT)	39,519
INTEL CORP COM	3,097,739
INTEL CORP,COM STK NPV	609,266
INTER PIPELINE LTD	26,454
INTERCONTINENTAL EXCHANGE INC COM	125,953
INTERCONTINENTALEXCHANGE W/I USD0.01	74,263
INTERCONTL HOTELS ORD GBP0.208521303	32,196
INTERNATIONAL BUSINESS MACHS CORP COM	324,998
INTERNATIONAL PAPER,COM US\$1	104,621
INTERPUBLIC GROUP COMPANIES INC COM	199,753
INTERPUBLIC GROUP OF COS INC USD0.1	28,064
INTERTEK GROUP ORD GBP0.01	452,552
INTESA SANPAOLO EUR0.52	303,012
INTL BUSINESS MACH COM US\$0.5	505,705
INTL FLAV & FRAG,COM US\$0.12 (UN)	24,537
INTL FLAVORS & FRAGRANCES INC COM	411,289
INTL PAPER CO COM	376,007
INTUIT COM	2,071,954
INTUIT COM US\$0.01	41,942
INTUITIVE SURGICAL INC COM NEW STK	1,218,149
INTUITIVE SURGICAL INC USD0.001	39,156
INVENTEC CORP TWD10	235,423
INVESCO LTD COM STK USD0.10	42,628
INVESTMENT AB SER'B'NPV	114,921
INVESTOR AB SER'A'NPV	733,230
INVESTOR AB SER'B'NPV	2,561,238
INVITATION HOMES INC USD0.01	25,432
IQVIA HOLDINGS INC USD0.01	41,630
IRON MOUNTAIN INC	37,861
ISETAN MITSUKOSHI HOLDINGS	20,123
ISHIKAWAJIMA HARIMA,Y50	20,574
ISS A/S DKK1	21,544
ISUZU MOTORS,Y50	35,002
ITALGAS SPA NPV	196,309

ITAU UNIBANCO HOLDING SA	161,851
ITAUSA S.A. PRF NPV	194,939
ITC LTD	16,436
ITOCHU CORP NPV	787,971
ITOCHU CORP Y50	180,793
ITV PLC ORD 0.10	35,803
J FRONT RETAILING NPC	16,403
JABIL CIRCUIT INC USD0.001	42,232
JACK HENRY & ASSOC INC COM	437,551
JACOBS ENGINEERING GROUP USD1	36,046
JACOBS ENGR GROUP INC COM	187,650
JAMES HARDIE INDUSTRIES CDI EUR0.59	24,132
JAMES HARDIE INDUSTRIES PLC	278,283
JANUS HENDERSON GROUP PLC (US)	22,497
JAPAN AIRLINES CO LTD	17,760
JAPAN EXCHANGE GROUP INC	26,786
JAPAN POST BANK CO LTD (JT)	25,060
JAPAN POST HOLDINGS CO LTD	93,211
JAPAN POST INSURANCE CO LTD	35,526
JAPAN TOBACCO INC	118,232
JAPAN TOBACCO INC NPV	486,543
JARDINE MATHESON HLDGS LTD USD0.25	21,903
JARDINE MATHESON HLDGS USD0.25(SING QUOTE)	129,590
JAZZ PHARMACEUTICALS PLC	17,610
JAZZ PHARMACEUTICALS PLC COM USD0.0001	288,779
JB HI-FI LTD	16,346
JB HI-FI NPV	357,269
JBS SA-ON	33,619
JD.COM INC ADR USD0.00002	90,591
JD.COM INC USD0.00002 (A & B CLASS)	1,080,584
JEFFERIES FINANCIAL GROUP IN USD1	36,550
JERONIMO MARTINS EUR1	17,670
JFE HOLDINGS INC NPV	52,154
JGC CP,Y50	15,501
JIANGXI COPPER IND 'H' CNY1	16,934
JINKOSOLAR HOLDING CO ADR USD0.00002	18,343
JOHNSON & JOHNSON COM US\$1	842,078
JOHNSON & JOHNSON COM USD1	5,693,908
JOHNSON CONTROLS INTERNATION CHF0.5	130,282
JOHNSON CTLS INTL PLC COM USD0.01	1,018,679
JOHNSON MATTHEY	316,454
JOHNSON MATTHEY PLC	44,692
JONES LAND LASALLE INC	16,578
JPMORGAN CHASE & CO COM	4,286,177
JPMORGAN CHASE COM USD1	1,086,947
JSR CORP JPY50	23,109
JSR CORP NPV	276,066
JSW STEEL LTD INR1	24,075
JTEKT CORP NPV	17,634
JULIUS BAER GROUP LTD CHF0.02	34,077
JUNIPER NETWORKS INC \$.00001	26,142
JX HOLDINGS INC	93,657
JYSKE BANK A/S DKK10	15,577
K+S AG	21,244
KAJIMA CORP NPV	212,357
KAJIMA CORP,Y50	40,672
KANSAI ELEC POWER,Y500	53,859
KANSAI ELECTRIC POWER CO NPV	170,897
KANSAI PAINT CO NPV	136,949
KANSAS CITY SOUTHERN INDSUSD0.01	34,990
KAO CORP	65,959
KAO CORP NPV	432,469
KASIKORNBANK PCL THB10 (NVDR)	158,550
KAWASAKI HEAVY IND,Y50	22,341
KAWASAKI KISEN KAI NPV	16,201
KB FINANCIAL GROUP KRW5000	97,049
KBC GROUP NV NPV	69,754
KDDI CORP NPV	1,559,179
KDDI CORP Y5000	202,149
KEIO CORP NPV	19,695
KELLOGG CO COM USD0.25	373,511
KELLOGG CO,COM US\$0.25	53,564

KEPCO (KOREA ELEC PWR) KW5000	61,998
KEPPEL CORP NPV	18,388
KERING	279,512
KERING EUR4	66,269
KERRY GROUP 'A'ORD EUR0.125	183,728
KERRY GROUP PLC IRISH LINE EURO (ID)	28,416
KESKO OYJ SER'B'EUR2	222,960
KEURIG DR PEPPER INC COM	1,174,925
KEYCORP COM US\$0.01	54,223
KEYENCE CORP NPV	2,947,307
KEYENCE CORP,Y50	52,697
KEYSIGHT TECHNOLOGIES IN	18,991
KEYSIGHT TECHNOLOGIES INC COM	358,095
KGHM POLSKA MIEDZ PLN10.00	152,975
KGHM POLSKA MIEDZ, PLN10 BR	23,125
KIA MOTORS CORP KRW5000	364,912
KIA MOTORS CORP, KRW5000	73,952
KIKKOMAN CORP NPV	110,811
KIKKOMAN SHOYU,Y50	17,641
KIMBERLY-CLARK CORP COM	890,351
KIMBERLY-CLARK CP,COM US\$1.25	125,348
KIMCO REALTY COM US\$0.01	18,409
KINDEN CORP NPV	271,245
KINDER MORGAN INC USD0.01	136,587
KINGBOARD CHEMICALS HLDS HKD1	16,205
KINGDEE INTL SOFTW HKD0.025	194,410
KINGFISHER ORD GBP0.157142857	308,016
KINGSPAN GROUP ORD EUR0.13	1,219,815
KINGSPAN GROUP PLC IRISH LINEEURO (ID)	21,973
KINNEVIK AB SER'B'NPV	1,569,724
KINROSS GOLD CORP (CT)	33,491
KINTETSU CORP NPV	28,750
KION GROUP AG	28,446
KION GROUP AG NPV	111,408
KIRIN HOLDINGS CO LTD	67,562
KIRIN HOLDINGS CO NPV	129,260
KLA CORPORATION COM USD0.001	772,630
KLA-TENCOR CORPORATION USD0.001	66,711
KLEPIERRE EUR4	19,398
KNORR BREMSE AG	103,472
KOBE STEEL NPV	32,990
KOC HLDG TRY1	15,959
KOHL'S CORP COM STK US\$0.01	47,762
KOITO MANUFACTURING,Y50	24,401
KOJAMO OYJ NPV	511,577
KOMATSU LTD (JT)	113,560
KOMATSU NPV	323,097
KON AHOLD DELHAIZE EUR0.01	1,008,981
KONE CORP NPV ORD 'B'	77,172
KONE CORPORATION NPV ORD 'B'	1,418,969
KONICA MINOLTA HOL NPV	16,707
KONINKLIJKE AHOLD NV EUR0.01	190,756
KONINKLIJKE DSM NV EUR1.50	1,173,680
KONINKLIJKE KPN	259,980
KONINKLIJKE KPN EUR0.04	47,798
KONINKLIJKE PHILIP EUR0.20	852,094
KONINKLIJKE PHILIPS NV EUR0.2	128,597
KOREAN AIR LINES KRW5000	23,142
KRAFT HEINZ CO COM	311,390
KRAFT HEINZ CO/THE USD0.01	134,117
KROGER CO COM	414,103
KROGER CO,COM US\$1	268,539
KRUNGTHAI BANK THB5.15(ALIEN)	16,972
KS CY SOUTHN	745,407
K'S DENKI CORP JPY50	16,058
K'S HOLDINGS CORP NPV	293,864
KT&G CORPORATION KRW5000	170,360
KUBOTA CORP NPV	169,696
KUBOTA CORPORATION Y50	87,006
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	41,681
KUEHNE&NAGEL INTL CHF1 (REGD)	488,027
KURARAY CO., ORD Y50	23,921

KURITA WATER INDS NPV	162,706
KURITA WATER INDS., Y50	16,854
KWG PPTY HLDG HKD0.1	16,668
KYOCERA CORP NPV	345,973
KYOCERA CORP,Y50	71,002
KYOWA EXEO CORP NPV	183,662
KYOWA HAKKO KIRIN CO. LTD	17,172
KYUSHU ELEC POWER NPV	188,094
KYUSHU ELECTRIC POWER,Y500	36,125
L BRANDS INC USD0.5	95,842
L E LUNDBERGFORETA SER'B'NPV	190,449
L3HARRIS TECHNOLOGIES INC COM	356,416
L3HARRIS TECHNOLOGIES INC USD1	28,745
LAB CORP AMER HLDGS COM NEW	309,028
LABORATORY AMER HLDGS USD0.01	56,812
LAFARGEHOLCIM LTD	1,127,575
LAFARGEHOLCIM LTD REG CHF2 (FP)	27,490
LAGARDERE S.C.A. EUR6.1 (FP)	32,248
LAM RESEARCH CORP COM NPV	52,999
LAM RESH CORP COM	493,515
LAND SECURITIES GROUP PLC GBP0.1066667	31,340
LANXESS NPV	29,604
LARGAN PRECISION CO LTD TWD10	15,762
LARSEN & TOUBRO INR2	212,164
LAS VEGAS SANDS CORP	58,816
LEAR CORP	51,830
LEG IMMOBILIEN AG	26,187
LEG IMMOBILIEN AG NPV	444,941
LEGAL & GENERAL GROUP PLC GBP0.025	117,323
LEGGETT & PLATT COM US\$0.01	22,469
LEGRAND SA	48,332
LEGRAND SA EUR4	961,615
LEIDOS HLDGS INC COM	341,997
LEIDOS HOLDINGS INC USD0.0001	34,605
LEND LEASE CORP ORD A\$0.50	27,653
LENNAR CORP CL A CL A	289,867
LENNAR CORP-A	59,820
LENOVO GROUP LRD HKD0.025	44,656
LEONARDO SPA EUR4.40	17,467
LG CHEM LTD KRW5000	116,348
LG CHEMICAL KRW5000	127,984
LG CORP KRW5000	29,770
LG DISPLAY CO LTD KRW5000	56,407
LG ELECTRONICS INC KRW5000	353,621
LG INNOTEK CO LTD KRW 5000	17,395
LG TELECOM KRW 5000	16,074
LI NING CO LTD HKD0.1	201,843
LIBERTY BROADBAND C	19,408
LIBERTY GLOBAL PLC A USD0.01 (US)	29,812
LIBERTY GLOBAL PLC -SERIES C COM	216,270
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	76,662
LIBERTY GLOBAL PLC USD0.01 A	1,899,111
LIBERTY MEDIA GROUP C	15,944
LIBERTY SIRIUS GROUP C	23,135
LILLY(ELI) & CO,CMN NPV	184,344
LINCOLN NATL CORP,COM US\$1.25	52,536
LINDE PLC COM USD0.001 (US)	257,661
LINDE PLC COMMON STOCK	1,010,574
LINDT & SPRUENGLI CHF10 (PTG CERT)	210,046
LINDT & SPRUENGLI CHF100 (REGD)	170,455
LINK REIT NPV	62,695
LINTEC CORP NPV	123,403
LITE-ON TECHNOLOGY CORP TWD10	17,634
LITE-ON TECHNOLOGY TWD10	327,026
LITHIA MOTORS INC-CL A NPV	29,596
LIXIL GROUP CORPORATION	48,116
LKQ CORP COM LKQ CORP	160,341
LKQ CORP USD0.01	33,520
LLOYDS BANKING GP ORD GBP0.1	2,947,837
LLOYDS BANKING GROUP ORD 25P	241,817
LOBLAW COMPANIES COM NPV (CT)	44,113
LOBLAWS COS LTD COM NPV	138,665

LOCKHEED MARTIN COM STK US\$.01	190,195
LOCKHEED MARTIN CORP COM	2,077,581
LOEWS CORP,COM STK US\$1	55,952
LOGITECH INTERNATIONAL-REG CHF0.25	18,364
LOGITECH INTL CHF0.25 (REGD)	699,398
LONDON STOCK EXCH ORD GBP0.06918604	30,794
LONGFOR GROUP HOLDINGS LTD	201,291
LONGFOR PROPERTIES HKD0.1	32,218
LONZA GROUP AG CHF1 (REGD)	625,948
LONZA GRP AG REGD CHF1	53,365
L'OREAL EUR0.2	123,577
L'OREAL EUR0.20	584,569
LOWES COS INC COM	1,063,421
LOWES.COM US\$0.50	270,046
LPL FINANCIAL HOLDINGS INC	16,051
LUKOIL PJSC	1,057,818
LULELEMON ATHLETICA INC	18,094
LULULEMON ATHLETICA INC COM	264,004
LUMEN TECHNOLOGIES INC USD1	153,908
LUNDIN MINING CORP NPV (CT)	16,232
LVMH MOET HENNESSY LOUIS VUI EUR0.3	183,461
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	832,551
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	189,784
LYONDELLBASELL INDU CL A	141,690
M & T BANK CORP USD0.5	53,376
M&G PRUDENTIAL PLC	49,035
MACQUARIE GP LTD NPV	720,542
MACQUARIE INFRASTRUCTURE CO	17,207
MACY'S INC USD0.01	55,993
MAGELLAN FINANCIAL NPV	155,039
MAGELLAN HEALTH SERVICES INC USD0.01	17,647
MAGNA INTERNATIONAL INC (CT)	108,317
MAGNA INTL INC COM NPV	652,439
MAGNIT RUB0.01 (RX)	48,332
MAHINDRA & MAHINDRA LTD INR5	22,917
MAKITA CORP NPV	740,376
MAKITA ELECTRIC WORKS,Y50	36,246
MALAYAN BANKING BERHAD,M\$1	26,831
MANPOWERGROUP USD0.01	41,275
MANULIFE FINANCIAL CORP (CT)	175,975
MAPFRE SA EUR0.1	19,539
MAPLETREE IND TST NPV (REIT)	191,526
MAPLETREE LOGISTIC NPV (REIT)	147,997
MARATHON OIL CORP USD1	39,084
MARATHON PETROLEUM COM USD0.01	165,799
MARINE HARVEST ASA NOK7.50	28,950
MARKEL CORP HOLDING CO COM	297,970
MARKEL CORP NPV	36,292
MARKETAXESS HLDGS INC COM STK	478,214
MARKS & SPENCER GP GBP0.25	37,568
MARRIOTT INTERNATIONAL CL A USD0.01	38,794
MARSH & MCLENNAN COM US\$1	95,716
MARSH & MCLENNAN CO'S INC COM	1,126,965
MARTIN MARIETTA MATS US\$0.01 COM STK	25,529
MARUBENI CORP,Y50	74,401
MARUTI SUZUKI IND INR5	150,944
MARVELL TECH GROUP COM USD0.002	1,223,563
MARVELL TECH GRP LTD USD0.002	32,456
MASCO CORP COM	848,931
MASCO CORP,CMN STK US\$1	33,118
MASIMO CORP COM STK	319,971
MASTERCARD INC CL A	2,676,568
MASTERCARD INC-CLASS A USD0.0001	108,440
MATTEL INC,COM US\$1	29,511
MAXIM INTEGRATED PRODS INC COM	722,490
MAXIM INTERGRATE PROD US\$0.001	34,931
MAZDA MOTOR CORP,Y50	49,797
MC CORMICK & CO INC COM NON-VTG	622,135
MC DONALDS CORP COM	1,382,130
MCCORMICK & CO-NON VTG SHS NPV	31,220
MCDONALD'S CORP COM NPV	288,726
MCKESSON CORP	1,588,624

MCKESSON CORPORATION \$0.01	326,219
MEBUKI FINANCIAL GROUP INC	16,199
MEDIATEK INC TWD10	1,376,535
MEDIBANK PRIVATE L NPV	243,517
MEDIBANK PRIVATE LTD	20,476
MEDIOBANCA SPA EUR0.5	32,543
MEDIPAL HLDG CORP NPV	18,920
MEDTRONIC PLC COMMON STOCK	STOCK 720,529
MEDTRONIC PLC USD0.1	291,245
MEGA FINANCIAL HLDGS TWD10	30,269
MEIJI HOLDINGS CO LTD	40,529
MEIJI HOLDINGS CO NPV	450,787
MEITUAN DIANPING CLASS B USD0.00001	29,956
MERCADOLIBRE INC COM STK	785,603
MERCK & CO INC NEW COM	3,019,666
MERCK & CO. INC. USD0.5	447,902
MERCK KGAA NPV	178,411
MERCK KGAA NPV ORD SHS	46,340
MERITAGE HOMES CORP USD0.01	20,038
METALURGICA GERDAU PRF NPV	32,278
METCASH LTD NPV	16,810
METLIFE INC COM USD0.01	233,969
METRO AG	32,083
METRO INC CLASS A SUB VTG NP (CT)	34,753
METRO INC COM NPV	669,952
METTLER-TOLEDO INTL INC COM	846,395
METTLER-TOLEDO INTL USD0.01	17,539
MGM RESORTS INTERNATIONAL USD0.01	39,901
MICHAELS COS INC/THE	18,956
MICHELIN (CGDE) EUR2	595,268
MICROCHIP TECHNOLOGY USD0.001	38,288
MICRON TECHNOLOGY,US\$0.10	194,070
MICROSOFT CORP COM	27,763,661
MICROSOFT CORP COM USD0.00001	1,271,726
MICRO-STAR INTL TWD10	168,847
MID AMERICA APARTMENT COMM USD0.01	30,502
MINEBEA CO,Y50	27,789
MINERAL RES LTD NPV	90,951
MIRVAC GROUP	28,640
MINITUBISHI CHEM HL NPV	264,409
MINITUBISHI CHEMICAL HOLDINGS (JT)	66,556
MINITUBISHI CORP NPV	316,764
MINITUBISHI CORP,Y50	207,614
MINITUBISHI ELEC CP NPV	1,091,127
MINITUBISHI ELECTRIC, Y50	115,785
MINITUBISHI ESTATES, Y50	53,150
MINITUBISHI GAS CHEMICAL, Y50	23,009
MINITUBISHI GAS CHM NPV	484,673
MINITUBISHI HEAVY INDS, Y50	57,646
MINITUBISHI HVY IND NPV	126,329
MINITUBISHI MATERIALS, Y50	21,211
MINITUBISHI UFJ FINANCIAL	370,867
MINITSUBI & CO LTD NPV	619,484
MINITSUBI & CO LTD,ORD Y50	151,662
MINITSUBI CHEMICALS NPV	270,018
MINITSUBI CHEMICALS Y50	37,474
MINITSUBI FUDOSAN CO Y50	68,681
MINITSUBI MIN & SMELT JPY50	15,754
MINITSUBI O.S.K.LINES, Y50	35,027
MINIZUHO FINANCIAL G NPV	221,513
MINM NORILSK NICKEL PJSC	661,479
MINM NORILSK NICKEL PJSC RUB1 (RX)	48,401
MOBILE TEL SYSTEMS KWD0.1	207,138
MOBILE TELESYSTEMS PJSC	269,777
MOHAWK INDUSTRIES INC USD0.01	35,292
MOLINA HEALTHCARE INC USD0.001	47,487
MOLSON COORS BREWING CO -B USD0.01 (UN)	36,716
MONDELEZ INTL INC COM	1,074,316
MONDELEZ INTL INC COM USD0.01	199,615
MONDI PLC EUR0.2 (LN)	39,831
MONDI PLC GBP	268,985
MONSTER BEVERAGE CORP	25,202

MONSTER BEVERAGE CORP NEW COM	805,073
MOODYS CORP COM	2,677,299
MOODY'S CORP USD1	31,892
MORGAN STANLEY COM STK USD0.01	1,126,311
MORGAN STANLEY COM USD0.01	240,263
MORINAGA MILK,Y50	15,454
MORRISON (WM) SUPERMKT ORD 10P (UK)	45,161
MOSAIC CO/THE WI	59,157
MOTOROLA SOLUTIONS INC	119,685
MOTOROLA SOLUTIONS INC USD0.01	29,792
MOWI ASA	328,458
MS AND AD INSURANCE GROUP HOLDINGS	64,776
MSCI INC COMMON	1,503,887
MTN GROUP LTD ZAR0.0001	35,703
MTR CORP HKD1	93,669
MTR CORPORATION HKD1	37,041
MTS PJSC OJSC RUB0.1 (RX)	44,393
MTU AERO ENGINES GMBH	15,640
MUENCHENER RUECKVE NPV(REGD)	2,042,477
MUNCHENER RUCKVERS NPV VINK, (REGD)	246,418
MURATA MANUFACTURING CO. NPV	802,081
MURATA MANUFACTURING, Y50	80,627
MURPHY USA INC	34,751
MYLAN NV EUR0.01	67,771
N V R INC COM	888,027
NABTESCO CORP NPV	322,285
NAGOYA RAILROAD CO,Y50	18,072
NAMCO BANDAI HLDGS NPV	33,892
NAN YA PLASTIC TWD10	294,217
NASDAQ INC	1,262,663
NASDAQ STOCK MARKET INC USD0.01	23,436
NASPERS LIMITED 'N' ZAR0.02	62,635
NASPERS N ZAR0.02	2,722,693
NATIONAL AUSTRALIA BANK, A\$1	188,138
NATIONAL COMMERCIAL BANK SAR10	22,066
NATIONAL GRID ORD GBP0.12431289	1,077,138
NATIONAL GRID PLC GBP0.1139535	272,440
NATIONAL-OILWELL VARCO COM USD0.01	39,559
NATIXIS	32,887
NATL BANK OF CANADA COM NPV	70,556
NATL BK OF KUWAIT KWD0.1	244,243
NATURGY ENERGY GRO EUR1	47,687
NATURGY ENERGY GROUP SA	190,495
NAVER CORP KRW500	28,309
NAVER CORPORATION KRW500	1,325,222
NAVIENT CORP USD0.01	27,076
NAVISTAR INTL CORP COM US\$0.10	15,733
NCR CORP COM US\$1	17,255
NCSOFT CORPORATION KRW500	20,803
NEC CORP NPV	299,456
NEC CORP, Y50	95,310
NEDBANK GROUP LTD ZAR1	22,169
NESTE OIL OYJ EUR3.4	50,829
NESTE OYJ NPV	432,321
NESTLE INDIA INR10	119,446
NESTLE SA CHF0.10(REGD)	7,773,610
NESTLE SA CHF1 (REGD)	814,489
NETAPP INC COM STK	115,433
NETEASE COM INC ADR USD0.0001	29,240
NETFLIX INC COM STK	722,582
NETFLIX INC USD0.001	49,515
NETWORK APPLIANCE NPV	26,018
NEW RESIDENTIAL INVESTMENT USD0.01	27,648
NEW WORLD DEVEL CO NPV POST CON	197,507
NEW WORLD DEVELOPMENT	34,335
NEW YORK COMMUNITY BANCORP USD.01	27,507
NEWCREST MINING A\$ 0.50	28,741
NEWCREST MINING LTD NPV	277,882
NEWELL BRANDS INC COM USD1	36,011
NEWMONT CORPORATION	297,941
NEWMONT GOLDCORP CORP USD1.6 (CT)	52,425
NEWS CORP CLASS A	26,374

NEXANS SA EUR1	16,939
NEXON CO LTD NPV	142,241
NEXT GROUP ORD GBP0.10	41,238
NEXT ORD GBP0.10	810,489
NEXTERA ENERGY INC COM	5,323,133
NEXTERA ENERGY INC USD 0.01	239,334
NGK INSULATORS,Y50	18,638
NGK SPARK PLUG CO,Y50	18,783
NH FOODS LTD	33,834
NH FOODS LTD NPV	114,575
NIBE INDUSTRIER AB SER'B'NPV	388,935
NICE LTD ILS1	268,000
NIDEC CORP Y50	64,616
NIDEC CORPORATION NPV	2,543,541
NIELSEN HOLDINGS PLC EUR0.07	35,743
NIKE INC CL B	1,918,955
NIKE INC CL 'B' COM NPV (UN)	155,102
NIKON CORP,ORD YEN50	17,054
NINTENDO CO LTD NPV	216,006
NINTENDO CO, Y50	66,825
NIPPO CORPORATION NPV	262,615
NIPPON ELECTRIC GLASS,Y50	17,132
NIPPON EXPRESS CO NPV	159,061
NIPPON EXPRESS CO., Y50	31,820
NIPPON PAINT,Y50	17,107
NIPPON STEEL & SUMITOMO META	79,033
NIPPON TEL&TEL,ORD Y50000	177,028
NIPPON TELEGRAPH & TELEPHONE CORP NPV	880,089
NIPPON YUSEN KK,Y50	44,250
NISOURCE INC NPV	26,745
NISSAN CHEMICAL CORPORATION	231,546
NISSAN MOTOR CO,Y50	109,179
NISSHIN SEIFIN GRP JPY50	16,236
NISSIN FOODS HOLDINGS CO LTD	17,585
NISSIN FOODS HOLDINGS CO LTD NPV	173,772
NITORI CO Y50	22,730
NITORI HOLDINGS NPV	363,907
NITTO DENKO CORP NPV	742,810
NITTO DENKO CORP Y50	51,339
NKSJ HOLDINGS INC	62,440
NN GROUP NV	115,013
NOBLE ENERGY INC USD3.333	31,214
NOF CORP NPV	170,722
NOKIA OYJ (FH)	88,877
NOKIA OYJ (FP)	38,572
NOKIAN RENKAAT NPV	22,688
NOMAD FOODS LTD (US)	15,482
NOMURA HOLDINGS INC NPV	105,044
NOMURA REAL ESTATE HOLDINGS	16,064
NOMURA RESEARCH INSTITUTE IN	16,406
NOMURA RESEARCH INSTITUTE NPV	335,865
NORDDEUTSCHE AFFINERIE AG	34,451
NORDEA BANK ABP (FH)	219,731
NORDSON CORP COM	256,910
NORDSON,US\$ CMN STK NPV	15,546
NORDSTROM INC,COM STK NPV	16,211
NORFOLK SOUTHERN CORP,COM US\$1	123,691
NORFOLK SOUTHN CORP COM	735,165
NORSK HYDRO ASA NOK3.6666	38,512
NORTHERN TRUST CP COM US\$1.666	45,462
NORTHROP GRUMMAN CORP COM	668,063
NORTHROP GRUMMAN CORP COM NP (UN)	95,802
NORTONLIFE LOCK INC	737,146
NORTONLIFELOCK INC USD0.01	54,380
NORWEGIAN CRUISE L COM USD0.001	27,841
NOVARTIS AG CHF0.5 (REGD)	441,643
NOVARTIS AG CHF0.50 (REGD)	1,982,277
NOVATEK MICROELECTRONICS CORP TWD10	399,309
NOVATEK MICROELECTRONICS TWD10	18,475
NOVATEK OAO STD RUB0.1 (RX)	27,513
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	174,887
NOVO-NORDISK AS DKK0.2 SERIES'B'	2,077,474

NOVOZYMES A/S B SHARES DKK2		19,281
NOVOZYMES A/S SERIES'B'DKK2 (POST	CONSOLIDAT	421,062
NRG ENERGY INC USD0.01		26,208
NSK Y50		27,373
NTPC LTD INR10		19,294
NTT DATA JPY5000		30,122
NTT DOCOMO NPV		1,426,289
NU SKIN ENTERPRISES INC USD0.001		16,538
NUANCE COMMUNICATI COM USD0.001		17,594
NUCOR CORP COM		435,673
NUCOR CORPCOM STK US\$0.40		80,091
NUTRIEN LTD (CT)		108,090
NUTRIEN LTD COM NPV		149,321
NVIDIA CORP COM		2,065,008
NVIDIA CORP USD0.001		98,903
NVR INC USD0.01		21,821
NXP SEMICONDUCTORS N V COM STK		1,055,124
NXP SEMICONDUCTORS NV		64,046
O I GLASS INC		24,827
O REILLY AUTOMOTIVE INC NEW COM USD0.01		1,050,779
OBAYASHI CORP NPV		633,903
OBAYASHI CORP Y50		40,937
OBIC CO LTD NPV		233,776
OCADO GROUP PLC ORD GBP0.02		417,718
OCCIDENTAL PETROL,COM US\$0.20		96,880
ODAKYU ELECTRIC RAILWAY CO,Y50		25,469
ODP CORP/THE USD0.01		23,997
OGE ENERGY CORP, COM USD2.50		21,408
OIL & NATURAL GAS CORP INR10		20,253
OIL CO. LUKOIL PJSC RUB0.025 (RM)		210,939
OJI HOLDINGS CORP		174,353
OJI PAPER,Y50		24,866
OLD DOMINION FREIGHT LINE INC COM		821,373
OLD DOMINION FREIGHT LINE USD0.1		17,436
OLD MUTUAL LTD NPV (LN)		22,989
OLD REPUBLIC INTL COM US\$1		22,749
OLIN CORP COM US\$1		16,542
OLYMPUS CORP NPV		210,835
OMEGA HEALTHCARE INV USD0.1		15,621
OMNICOM GROUP COM US\$0.15		53,752
OMNICOM GROUP INC COM		247,509
OMRON CORP JPY50		42,073
OMRON CORP NPV		326,763
OMV AG NPV (VAR)		39,931
ON SEMICONDUCTOR COM USD0.01		27,315
ONEOK INC COM NPV		42,625
ONEX CORP NPV		22,430
ONO PHARMACEUTICAL CO LTD		28,359
ONO PHARMACEUTICAL NPV		298,426
OPEN TEXT CORP (CT)		20,023
ORACLE CORP COM		1,389,690
ORACLE CORP COM STK NPV		263,567
ORANGE EUR4		377,713
ORANGE EUR4 (FP)		192,219
O'REILLY AUTOMOTIVE INC USD0.01		42,703
ORICA LIMITED AUD1.00		19,954
ORIENTAL LAND CO Y50		22,672
ORIGIN ENERGY NPV(POSTRECON DFD)		34,566
ORION CORPORATION SER'B'NPV		165,312
ORIX CORP NPV		236,164
ORIX CORP,Y50		94,818
ORKLA ASA NOK1.25		428,123
ORKLA ASA NOK6.25		30,388
ORSTED A/S		867,892
ORSTED A/S DKK10		37,049
OSAKA GAS CO LTD NPV		581,479
OSAKA GAS CO., ORD Y50		38,214
OSHKOSH TRUCK CORP USD0.01		21,693
OSRAM LICHT AG		15,526
OTIS WORLDWIDE CORP COM USD0.01 WI		1,122,624
OTIS WORLDWIDE CORP W/I USD0.01		60,735
OTSUKA CORP NPV		194,791

OTSUKA HOLDINGS CO LTD	241,205
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	64,008
OWENS CORNING USD0.001	34,626
OZ MINERALS LIMITED	17,650
P G & E CORP (UN)	94,756
P.T. ASTRA INTL IDR50	20,760
PACCAR INC COM	1,400,157
PACCAR INCCOM STK US\$12	109,141
PACKAGING CORP AMER COM ISIN US6951561090	249,825
PACKAGING CORP OF AMERICA USD0.01	34,826
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	473,586
PANASONIC CORP	291,654
PANASONIC CORPORATION	131,514
PANDORA A/S DKK1	39,810
PARK HOTELS & RESORTS INC WI USD0.01	19,963
PARKER HANNIFEN,COM NPV	63,143
PARKER-HANNIFIN CORP COM	139,028
PARKLAND CORP	15,522
PARTNERS GROUP HLG CHF0.01 (REGD)	510,707
PATTERSON COS INC COM USD0.01	17,792
PAYCHEX INC COM	615,029
PAYCHEX INC COM US\$0.01	43,761
PAYPAL HLDGS INC COM	2,597,423
PAYPAL HOLDINGS INC W/I USD0.0001	130,552
PBF ENERGY INC CLASS A USD0.001	17,156
PEARSON ORD 25P	38,431
PEGATRON CORP TWD10	686,193
PEMBINA PIPELINE CORP (CT)	42,280
PENN NATIONAL GAMING USD0.01	26,040
PENNON GROUP ORD GBP0.407	411,308
PENSKE AUTOMATIVE COM STK USD0.0001	18,762
PENTAIR PLC COM USD0.01	140,633
PENTAIR PLC USD0.167	22,228
PEOPLES UTD FINL COM STK USD0.01	19,686
PEPSICO INC CAP US\$0.01 2/3	422,894
PEPSICO INC COM	1,548,876
PERFORMANCE FOOD GROUP CO USD0.01	25,225
PERKINELMER INC COM USD1	19,730
PERNOD RICARD EUR1.55	70,648
PERRIGO CO PLC	20,410
PERSIMMON ORD 10P	48,000
PERSIMMON ORD GBP0.10	329,584
PETROBRAS DISTRIBUIDORA SA	20,198
PETROCHINA CC1	73,285
PETROL BRASILEIROS PREF NPV	100,525
PETROLEO BRASILIERO SA N/PV	68,713
PEUGEOT SA EURI EUR 1	120,067
PFIZER INC COM	2,244,118
PFIZER INC COM US\$0.05	703,061
PHILIP MORRIS INTERNAT -W/I (UN)	411,205
PHILIP MORRIS INTL COM STK NPV	2,558,610
PHILIPS LIGHTING NEWCO BV	38,063
PHILLIPS 66	183,695
PHOENIX GROUP HOLDINGS PLC GBP0.1	20,732
PICC PROPERTY CA 'H' CNY1	30,101
PING AN INSURANCE (H) CO NPV	168,114
PING AN INSURANCE GROUP CO-A (C1)	20,387
PING AN INSURANCE GROUP H CNY1	622,673
PINNACLE W. CAP CORP COM	200,697
PINNACLE WEST, COM US\$2.50	32,672
PIONEER NATURAL RES US\$0.01	31,591
PITNEY BOWES INC,COM US\$2	27,241
PKO BANK PLOSKI SA PLN1	30,012
PNC FINANCIAL SVCS COM USD5	192,515
POLARIS INDUSTRIES INC USD0.01	21,126
POLISH OIL & GAS PLN1	17,009
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	25,204
POLYMETAL INTERNATIONAL PLC (LN)	17,654
POLYMETAL INTL PLC SHS	213,800
POLYUS PJSC RUB1(RUB)	216,864
POPULAR INC USD0.01	15,612
PORSCHE AUTO HL SE NON ATG PRF NPV	35,774

PORSCHE AUTO HL SE NON VTG PRF NPV	326,980
POSCO KRW5000	374,020
POST HOLDINGS INC	15,755
POSTAL SAVINGS BANK OF CHI H CNY1	17,482
POSTE ITALIANE SPA	29,707
POSTNL EUR0.48	19,866
POWER ASSETS HLDGS NPV	239,416
POWER CORP CANADA,COM NPVSUBORD VOTING	81,388
POWER GRID CORP INR10	201,330
POWSZECHNY ZAKLAD UBEZPIECZE	24,822
PPG IND INC COM	736,189
PPG INDS,COM STK US\$1.666	75,743
PPL CORP COM ISIN US69351T1060	459,018
PPL CORP COM USD0.01	95,943
PRESIDENT CHAIN CORP TWD10	16,656
PRINCIPAL FINANCIAL GP USD0.01	65,623
PROCTER & GAMBLE CO/THE USD1 (UN)	740,647
PROCTER & GAMBLE COM NPV	7,474,747
PROGRESSIVE CORP OH COM	3,068,007
PROGRESSIVE CORP(OHIO) COM \$1	121,703
PROLOGIS INC COM	499,279
PROLOGIS INC USD0.01	90,444
PROSIEBEN SAT.1 MEDIA AG REG	32,537
PROSUS EUR0.05	23,367
PROXIMUS SA NPV	19,071
PRUDENTIAL CORP ORD 5P	200,866
PRUDENTIAL FIN INC USD 0.01	247,961
PRYSMIAN SPA EUR0.1 (IM)	32,398
PRYSMIAN SPA EUR0.10	647,426
PSP SWISS PROPERTY CHF0.10 (REGD)	190,027
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	21,569
PTT GLOBAL CHEMICAL PCL FOR	28,457
PTT PCL/FOREIGN THB1	105,800
PTT PUBLIC COMPANY THB1(ALIEN)	298,070
PUB SERVICE ENTERPRISE GROUP INC COM	616,195
PUB STORAGE COM	658,664
PUBLIC BANK NHD MYR1 (MALAYSIA)	31,837
PUBLIC SERVICE ENTCOM STK NPV	108,350
PUBLIC STORAGE INC USD.1	53,061
PUBLICIS GROUPE SA EUR0.4	47,055
PULTE GROUP INC	258,899
PULTE GROUP INC USD0.01	37,411
PVH CORP USD1	25,598
QATAR NATIONAL BANK QAR 1.0000	104,353
QBE INSURANCE GROUP LTD (AU)	54,639
QIAGEN N.V. EUR0.01 (GY)	17,339
QORVO INC COM	167,272
QORVO INC COM USD0.0001	32,722
QUAL COMM INC STK US\$0.0001	325,614
QUALCOMM INC COM	464,788
QUANTA COMPUTER INC TWD10	39,755
QUANTA COMPUTER TWD10	547,681
QUANTA SERVICES INC USD00001	29,471
QUEST DIAGNOSTICS COM US\$0.01	46,054
QUEST DIAGNOSTICS INC COM	458,798
QUILTER PLC GBP0.01	17,148
QURATE RETAIL GROUP INC USD0.01	40,869
QURATE RETAIL INC 8 15/03/31	16,811
RAIA DROGASIL SA COM NPV	579,913
RAIFFEISEN INTL BK INTL NPV	17,863
RAKUTEN INC COM STK	27,052
RAMSAY HEALTHCARE NPV	18,176
RANDSTAD HLDGS NV EUR0.10	42,861
RANDSTAD N.V. EUR0.10	398,622
RANGE RESOURCES CORP USD0.01	19,109
RAYMOND JAMES FINANCIAL USD.01	25,983
RAYTHEON TECHNOLOGIES CORP	483,060
RAYTHEON TECHNOLOGIES CORP USD1	194,484
REALOGY HOLDINGS CORP USD0.01	16,528
REALTEK SEMICOND TWD10	208,709
REALTY INCOME CORP USD1	30,073
RECKITT BENCK GRP ORD GBP0.10	1,142,619

RECKITT BENCKISER ORD GBP0	159,643
RECRUIT HLDGS CO L NPV	1,181,165
RECRUIT HOLDINGS CO LTD	58,782
RED ELECTRICA CORP EUR0.5	246,214
RED ELECTRICA CORPORACION SA EUR0.5	33,480
REGAL BELOIT CORP USD0.01	18,249
REGENCY CENTERS CORP USD0.01	20,549
REGENERON PHARMACEUTICALS	39,840
REGENERON PHARMACEUTICALS INC COM	907,712
REGIONS FINANCIAL CORP	65,228
REINSURANCE GRP OF AM US\$0.01	44,305
RELIANCE INDS INR10 (PPD INR314.25 UPD IN	15,061
RELIANCE INDS INR10(100%DEMAT)	590,779
RELIANCE INDUSTRIES LTD INR10	191,077
RELIANCE STEEL AND ALUMINUM	34,821
RELX PLC	729,450
RELX PLC GBP0.1444 (LN)	76,646
REMGRO ZAR0.01	17,888
RENAISSANCERE HLDGS LTD USD1	15,532
RENAULT ORD EUR3.81	138,705
RENESAS ELECTRONICS CORP	21,225
RENTOKIL INITIAL ORD GBP0.01	304,026
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	19,921
REPSOL SA (RG) EUR1	141,807
REPUBLIC SERVICES INC USD0.01	49,259
RESIDEO TECHNOLOGIES INC USD0.001	19,022
RESMED INC COM	709,573
RESMED INC USD0.004	20,159
RESONA HLDGS INC NPV	53,924
REXEL SA EUR5	43,033
RHEINMETALL AG DEM5	18,974
RICHEMONT(CIE FIN) CHF1 (REGD)	1,940,180
RICHTER GEDEON CHE HUF100	124,899
RICOH CO., Y50	44,894
RIGHTMOVE COM STCK	212,388
RINNAI CORP NPV	146,526
RIO TINTO LIMITED NPV	539,301
RIO TINTO NPV	127,719
RIO TINTO ORD GBP0.10	725,973
RIO TINTO PLC GBp0.1 (LN)	337,777
RIOCAN REAL ESTATE INV TST NPV	22,697
RIYAD BANK SAR10	15,583
ROBERT HALF INTL COM US\$1	18,537
ROBERT HALF INTL INC COM	369,788
ROCHE HLDGS AG CHF1 (BR)	144,562
ROCHE HLDGS AG GENUSSSCHEINE NPV	5,199,440
ROCHE HLDGS AG GENUSSSCHEINE, NPV	550,799
ROCKWELL AUTOMATION	969,229
ROCKWELL AUTOMATION COM USD1	39,428
ROGERS COMMS INC CLASS'B'COM CAD1.62478	329,919
ROGERS COMMUNICATIONS INC-B (CT)	61,637
ROHM COM Y50	26,904
ROLLINS INC COM	248,210
ROLLS ROYCE ORD GBP1.50	21,703
ROPER INDUSTRIES INC USD0.01	39,224
ROPER TECHNOLOGIES , INC	369,730
ROSNEFT OIL COMPANY RUB0.01 (RX)	53,621
ROSS STORES INC COM	317,098
ROSS STORES,CMN US\$0.01	44,491
ROYAL BANK OF CANADA (CT)	418,432
ROYAL BANK OF SCOTLAND GROUP GBP1	45,313
ROYAL CARIBBEAN CRUISES LTD (UN)	48,497
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (LN)	307,612
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	403,371
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	456,657
ROYAL MAIL PLC	36,112
RPM INTERNATIONAL INC USD0.01	24,957
RSA INSURANCE GROUP PLC GBP0.01	31,900
RWE AG NPV	155,615
RYDER SYSTEM INC,COM US\$0.50	32,892
S&P GLOBAL INC COM	2,063,732
S&P GLOBAL INC USD1	57,894

SABANCI HOLDINGS TRY1	17,904
SAFRAN EURO.20	76,195
SAGE GROUP GBP0.01051948	300,184
SAGE GROUP PLC/THE GBP0.01	23,289
SAIC MOTOR CORP LTD-A (C1)	16,412
SAINSBURY (J) ORD GBP0.28571428	60,326
SALESFORCE.COM INC COM STK	2,359,386
SALESFORCE.COM INC COM USD0.001	82,184
SALMAR ASA NOK0.25	150,933
SALZGITTER AG NPV	17,167
SAMBA FINANCIAL GROUP SAR10	15,715
SAMPO OYJ SER'A'NPV	104,977
SAMSUNG C&T CORPORATION	30,173
SAMSUNG ELECT PFD KRW5000	158,127
SAMSUNG ELECTRO-MECH KRW5000	21,658
SAMSUNG ELECTRONIC GDR	1,159,627
SAMSUNG ELECTRONIC KRW100	2,448,821
SAMSUNG ELECTRONIC KRW5000	1,058,229
SAMSUNG ELECTRONIC PFD KRW100	311,847
SAMSUNG FIRE+MARINE KRW5000	30,186
SAMSUNG HEAVY INDS KRW5000	16,980
SAMSUNG LIFE INSURANCE CO KRW500	24,292
SAMSUNG SDI KRW5000, KRW5000	38,569
SANDS CHINA LTD USD0.01	34,049
SANDVIK AB NPV	724,144
SANLAM ZAR0.01	27,758
SANMINA CORP USD0.01	18,584
SANOFI EUR2	710,672
SANOFI EUR2 (FP)	437,944
SANTEN PHARMACEUTICAL, Y50	20,008
SANTOS,A\$0.25	18,888
SAP AG NPV	219,206
SAP SE	1,197,354
SAPPI R1	15,750
SAPUTO GROUP INC	18,830
SARTORIUS AG NON VTG PRF NPV	101,896
SARTORIUS STEDIM B EUR0.20	184,561
SAS AB RTS	19,997
SASOL NPV	47,744
SAUDI BASIC INDUSTRIES CORP SAR10	67,558
SAUDI TELECOM CO SAR10	27,431
SAUDI TELECOM SAR10	190,107
SBA COMMUNICATIONS CORP COM USD0.01 CL A	242,307
SBA COMMUNICATIONS CORP USD0.01	15,808
SBERBANK OF RUSSIA	349,843
SBERBANK RUB3 (RX)	190,923
SBI HOLDINGS INC NPV	26,587
SCENTRE GROUP	55,910
SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	365,663
SCHINDLER-HLDG AG CHF0.10 (REGD)	135,251
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	23,393
SCHLUMBERGER LTD USD0.01 (UN)	188,094
SCHNEIDER ELECTRIC EUR4.00	3,731,326
SCHNEIDER SA ELECTRIC EUR8.0 (FP)	198,257
SCHWAB(Charles) CORP US\$0.01	68,090
SCOR SE EUR7.876972 (FP)	34,410
SCOTTS MIRACLE GRO CO CLASS A, CMN STK US\$0.01	16,028
SEAGATE TECHNOLOGY USD0.00001	64,588
SEALED AIR CORP COM USD0.01	22,524
SECOM CO NPV	507,422
SECOM CO, Y50	50,546
SECURITAS AB SWKR1 SER 'B'	27,814
SECURITAS SER'B'NPV	147,068
SEGRO PLC ORD GBP0.10	894,687
SEI INVTS CO COM	193,481
SEIKO EPSON CORP NPV	22,625
SEINO HOLDINGS NPV	244,447
SEKISUI CHEMICAL CO LTD NPV	365,706
SEKISUI CHEMICAL, Y50	29,180
SEKISUI HOUSE NPV	1,176,732
SEKISUI HOUSE, ORD Y50	59,394
SEMICONDUCTOR MANUFACTURING USD0.004	21,998

SEMPRA ENERGY CORP COM NPV	95,260
SEMPRA ENERGY INC COM STK	578,303
SENSATA TECHNOLOGIES HOLDING EUR0.01	19,527
SERVICE CORP INT,COM US\$1	15,845
SERVICE PROPERTIES TRUST USD0.01	18,325
SERVICENOW INC COM USD0.001	638,477
SES (FP)	23,309
SEVEN & I HOLDINGS NPV	722,115
SEVERN TRENT ORD GBP0.9789	692,244
SEVERN TRENT PLC GBP0.9789	34,679
SEVERSTAL RUB0.01 (RX)	21,470
SG HOLDINGS CO LTD	34,031
SG HOLDINGS CO LTD NPV	278,226
SGS HOLDING SWF20 (REGD)	34,746
SGS SA CHF1 (REGD)	312,820
SHANGHAI PUDONG DEVEL BANK-A (C1)	19,038
SHARP CORP NPV	15,916
SHAW COMMUNICATION 'B'CNV NPV	225,557
SHAW COMMUNICATIONS 'B'	40,909
SHERWIN WILLIAMS,CMN US\$1	60,033
SHERWIN-WILLIAMS CO COM	2,695,653
SHIMADZU CORP NPV	182,936
SHIMAMURA CO Y50	15,467
SHIMANO INC NPV	375,022
SHIMANO INC Y50	26,129
SHIMAO PROPERTY HOLDINGS CNY0.1	36,846
SHIMIZU CONSTRUCTION CO,Y50	28,327
SHIMIZU CORP NPV	282,015
SHIN KONG FIN HLDG CO TWD10	21,090
SHIN-ETSU CHEMICAL NPV	1,116,895
SHINETSU CHEMICAL, Y50	121,935
SHINHAN FIN GROUP KRW5000	60,994
SHIONOGI & CO LTD NPV	295,376
SHIONOGI & CO,Y50	28,620
SHISEIDO CO LTD NPV	1,083,682
SHISEIDO CO,Y50	26,841
SHIZUOKA BANK,ORD Y50	23,021
SHOPRITE HLDGS LTD ZAR0.011	30,008
SHOWA DENKO KK,Y50	19,312
SIAM CEMENT CO THB1 (NVDR)	43,028
SIAM COMM BANK THB10 (ALIEN)	38,201
SIBANYE STILLWATER LTD	19,265
SIEMENS AG NPV(REGD)	2,238,082
SIEMENS AG-REG (GY)	458,757
SIEMENS ENERGY AG NA ON NPV	234,254
SIEMENS ENERGY AG NPV FRACTIONAL RTS	48,159
SIEMENS GAMESA RENEWABLE ENE EUR0.17	16,033
SIEMENS GAMESA RENEWABLE ENERGY	167,479
SIG COMBIBLOC GROU CHF0.01	119,814
SIGNET JEWELERS LTD USD0.18 (US)	17,523
SIGNIFY NV EUR0.01	262,938
SIKA AG -ORDSHR VOTING BO	733,345
SIKA AG REG CHF0.01	38,267
SIME DARBY BHD NPV	117,962
SIMON PROPERTY COM USD0.0001	74,578
SINGAPORE EXCHANGE NPV	268,514
SINGAPORE TECHNOLOGIES ENGINEERING	108,096
SINGAPORE TELECOM LTD (SP)	67,841
SINGAPORE TELECOMMUNICATIONS NEW COM STK	201,501
SINOPHARM GROUP CO-H	19,821
SK C&C CO LTD	52,944
SK ENERGY CO LTD NPV	73,389
SK HYNIX INC KRW5000 (KP)	175,795
SK TELECOM KRW500	35,189
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	89,141
SKANSKA AB SER 'B' SEK3 (SWEDEN)	50,184
SKANSKA AB SER'B'NPV	346,534
SKF AB SER 'B' NPV	44,783
SKF AB SER'B'NPV	244,803
SKYWORKS SOLUTIONS INC COM	622,050
SKYWORKS SOLUTIONS USD0.25	33,610
SL GREEN REALTY CORP USD0.01	24,983

SMC CORP NPV	2,171,594
SMC CORP Y50	52,046
SMITH & NEPHEW ORD USD0.20	261,387
SMITHS GROUP ORD GBP 0.375	28,608
SMUCKER (JM) CO COM NPV	53,947
SMUCKER J M CO COM NEW	480,645
SMURFIT KAPPA GROUP PLC EUR0.001 UK LINE (LN)	50,808
SMURFIT KAPPA GRP ORD EUR0.001	329,414
SNAM SPA EUR1	49,099
SNAP-ON INC COM	331,279
SNAP-ON INC COM STK US\$1	23,815
SNC-LAVALIN GROUP INC NPV	20,474
SOC GENERALE ORD SHS EUR1.25	222,318
SODEXO	35,740
SOFINA NPV	276,098
SOFTBANK CORP	82,180
SOFTBANK CORP NPV	253,595
SOFTBANK GROUP CO NPV	464,163
SOJITZ HOLDINGS CP NPV	28,595
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	43,832
SONIC HEALTHCARE AUD0.20	35,128
SONIC HEALTHCARE NPV	245,003
SONOCO PRODUCTS CO COM NPV	20,321
SONOVA HOLDING AG COMMON STOCK	390,891
SONOVA HOLDING AG REG CHF0.05	17,992
SONY CORP NPV	1,995,058
SONY CORP, Y50	271,247
SOUTH32 LTD (AT)	36,591
SOUTHERN CO COM STK	641,564
SOUTHERN CO COM US\$5	210,709
SOUTHWEST AIRLINES COM US\$1	20,040
SPAR GROUP LTD NPV	16,377
SPARK NEW ZEALAND LTD (NZ)	31,377
SPARK NEW ZEALAND LTD COM	257,684
SPECTRUM BRANDS HO COM USD0.01	16,787
SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	357,428
SPOTIFY TECHNOLOGY S A COM EUR0.025	762,910
SSAB (SVENSKT STAL) SER'B' NPV	18,702
SSE PLC GBP 0.5	131,914
SSE PLC ORD GBP0.50	283,827
ST JAMES'S PLACE ORD 15P	28,205
STANDARD BK GR LTD ZAR0.10	56,869
STANDARD CHARTERED PLC USD0. (LN)	103,361
STANLEY BLACK & DECKER INC COM	318,823
STANLEY BLACK & DECKER INC USD2.5	72,048
STANLEY ELECTRIC,ORD Y50	17,908
STARBUCKS CORP	135,062
STARBUCKS CORP COM	1,165,510
STARWOOD PROPERTY TRUST INC USD0.01	23,703
STATE BANK OF INDIA INR1	29,818
STATE STREET CORP COM US\$1	85,511
STD LIFE ABERDEEN ORD GBP0.1396825396	55,421
STEEL DYNAMICS INC COM	104,408
STEEL DYNAMICS INC USD0.01	31,715
STERICYCLE INC USD0.01	21,037
STERIS PLC ORD USD0.001	353,112
STERIS PLC USD75	19,107
STMICROELECTRONICS EUR1.04	1,034,926
STMICROELECTRONICS NV EUR1.0 (FP)	41,074
STOCKLAND NPV	37,537
STORA ENSO OYJ NPV SER 'R'	54,940
STORA ENSO OYJ SER'R'NPV	120,455
STOREBRAND AS 'A' NWKR5	19,152
STRAUMANN HLDG CHF0.10 (REGD)	193,120
STRYKER CORP	377,650
STRYKER CORP COM US\$0.10	84,219
SUBARU CORPORATION NPV	201,180
SUBSEA 7 SA USD2	18,567
SUEZ EUR4	435,885
SUEZ SA	58,107
SUGI HOLDINGS NPV	164,057
SUMITOMO CHEMICAL CO,Y50	49,139

SUMITOMO CORP NPV	226,339
SUMITOMO CORP, Y50	97,340
SUMITOMO ELECTRIC NPV	304,506
SUMITOMO ELECTRICAL, ORD Y50	51,985
SUMITOMO HEAVY INDS,Y50	20,702
SUMITOMO METAL MINING CO LTD NPV	159,884
SUMITOMO METAL MINING, Y50	42,934
SUMITOMO MITSUI FIN GRP NPV	263,987
SUMITOMO MITSUI FINANCIAL GROUP NPV	90,814
SUMITOMO MITSUI TRUST HOLDINGS	59,630
SUMITOMO REALTY & DEV,ORD Y50	41,811
SUMITOMO RUBBER Y50	17,400
SUN HUNG KAI PROP NPV	535,041
SUN HUNG KAI PROPERTIES,HK\$0.5	101,723
SUN LIFE FINANCIAL INC (CT)	113,869
SUN PHARMACEUTICAL INR5	16,588
SUN PHARMACEUTICAL EQ-INR 1	181,251
SUNAC CHINA HOLDINGS LTD HKD0.1	19,148
SUNCOR ENERGY INC (CT)	134,858
SUNCORP GROUP LTD (AU)	42,301
SUNDRUG CO LTD NPV	96,873
SUNRISE COMMUNICATIONS GROUP	18,590
SUNTORY BEVERAGE & FOOD LTD	20,317
SURGUTNEFTEGAS PJS RUB1 PRF(RUB)	279,018
SURGUTNEFTEGAS PJS RUB1(RUB)	141,032
SURGUTNEFTEGAS PJSC RUB1 (RX)	50,526
SUZANO SA COM NPV	570,947
SUZUKEN CO LTD JPY50	21,134
SUZUKI MOTOR CORP NPV	819,179
SUZUKI MOTOR CORP Y50	101,260
SVB FINANCIAL GROUP USD.001	28,726
SVENSKA CELLULOSA AB B SHS	23,520
SVENSKA CELLULOSA SER'B'NPV	415,173
SVENSKA HANDELSBANKEN A SHS	87,629
SWATCH GROUP CHF2.25(BR)	102,706
SWATCH GRP AG-B CHF2.25	38,892
SWECO AB SER'B'NPV	111,356
SWEDBANK AB A SHARES	133,155
SWEDISH MATCH NPV	1,212,249
SWEDISH MATCH SEK1.20	35,754
SWIRE PACIFIC 'A' ORD HK\$0.60	21,212
SWIRE PROPERTIES LTD HKD1	21,077
SWISS LIFE HOLDING AG	74,820
SWISS PRIME SITE CHF18.80 (REGD)	263,908
SWISS PRIME SITE CHF25.6	24,222
SWISS RE AG ORD SHS CHF0.1	168,000
SWISSCOM AG CHF1(REGD)	639,936
SWISSCOM AG CHF9 (REGD)	62,679
SYMRISE AG	25,987
SYMRISE AG NPV (BR)	652,631
SYNCHRONY FINANCIAL USD0.001	118,424
SYNNEX CORP USD0.001	33,552
SYNOPSIS COM STK US\$0.01	27,362
SYNOPSIS INC COM	796,038
SYSCO CP,US\$1	113,353
SYSMEX CORP NPV	22,383
T & D HOLDINGS NPV	51,512
T GARANTI BANKASI TRY1	21,442
T IS BANKASI SER'C'TRY1	20,068
T MOBILE US INC USD0.0001	132,368
T ROWE PRICE GROUP INC	1,196,210
T ROWE PRICE GROUP INCUSD0.2	66,135
TAB CORP HLDGS A\$1	18,967
TAIHEIYO CEMENT CORP	28,613
TAISEI CORP NPV	359,812
TAISEI CORP,ORD Y50	43,924
TAISHIN FINANCIAL TWD10	15,927
TAIWAN CEMENT TWD10	34,250
TAIWAN MOBILE CO TWD10	120,505
TAIWAN SEMICON MAN TWD10	5,956,670
TAIWAN SEMICONDUCTOR TWD10	664,627
TAKEDA PHARMACEUTICAL CO NPV	149,074

TAKEDA PHARMACEUTICAL NPV	176,201
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	387,727
TAPESTRY INC USD0.01	28,740
TARGA RESOURCES CORP USD0.001	28,575
TARGET CORP COM STK	2,685,274
TARGET CORP USD0.1669	309,547
TATA CON SVS INR1	48,117
TATA CONSULTANCY S INR1	569,007
TATA MOTORS LTD INR2	42,434
TATA STEEL LTD INR10 (IN)	18,095
TATE & LYLE ORD 25P	20,248
TATNEFT CLS RUB1 (RX)	46,990
TAYLOR MORRISON HOME CORP A USD0.00001	16,503
TAYLOR WIMPEY GBP0.01	26,674
TC ENERGY CORP (CN)	126,269
TD AMERITRADE HLDG USD0.01	22,043
TDK CORP (JT)	55,663
TDK CORP NPV	299,100
TE CONNECTIVITY LTD	841,223
TE CONNECTIVITY LTD CHF1.37	88,225
TECH MAHINDRA	283,381
TECHNIPFMC PLC USD1 (FP)	28,914
TECHTRONIC INDUSTR NPV	244,974
TECHTRONIC INDUSTRIES HKD0.1	28,350
TECK RESOURCES LTD-CLS B (CT)	79,409
TEIJIN LTD NPV	236,137
TEIJIN, Y50	22,874
TELE2 AB B SHS	25,945
TELE2 AB SER'B'NPV	134,886
TELECOM ITALIA DI RISP EUR.55	37,819
TELECOM ITALIA SPA NPV	66,930
TELEF BRASIL	25,226
TELEFLEX INC COM	214,347
TELEFONICA BRASIL PRF NPV	191,488
TELEFONICA DEUTSCHLAND HOLDI	16,668
TELEFONICA SA EUR1	350,931
TELEKOMUNIKASI INDONESIA PER IDR50	29,802
TELEKOMUNIKASI SER'B'IDR50	195,970
TELENOR ASA ORD NOK6	158,386
TELEPERFORMANCE EUR2.5	25,807
TELEPERFORMANCE SOCIETE EUROPEENNE	295,330
TELEPHONE AND DATA SYSTEMS USD0.01	18,664
TELIA CO AB (SS)	86,513
TELIA COMPANY AB NPV	240,118
TELSTRA CORP LTD NPV	275,910
TELUS CORPORATION COM NPV (NON CANADIAN)	20,191
TELUS CORPORATION COM NPV(NON CANADIAN)	167,396
TENAGA NASIONAL BHD. MY\$1	23,276
TENAGA NASIONL BHD MYR1	386,749
TENCENT HLDGS LIMITED COMMON STOCK	3,887,252
TENCENT HOLDINGS LTD HKD0.00002	200,136
TENET HEALTHCARE CORP USD0.05	46,708
TERADYNE INC COM	313,842
TERNA SPA	34,718
TERNA SPA ORD EUR0.22	214,907
TERUMO CORP NPV	143,694
TERUMO,ORD Y50	30,069
TESCO ORD 5P	172,798
TESCO ORD GBP0.05	1,348,737
TESLA MOTORS INC USD0.001	71,024
TEVA PHARMA ILS0.1 UTS	66,998
TEXAS INSTRUMENTS INC COM	3,141,784
TEXAS INSTRUMENTS INC USD1 (US)	188,355
TEXTRON INC, COM STK US\$0.125	38,673
TFI INTERNATIONAL INC	17,030
THALES EUR3	25,159
THERMO ELECTRON COM US\$1	166,826
THERMO FISHER CORP	5,569,842
THOMSON-REUTERS COM NPV	274,577
THOMSON-REUTERS CP COM NPV(POST REV S (CN)	47,735
THOR INDUSTRIES INC USD0.1	24,602
THYSSEN KRUPP AG NPV	36,802

TIFFANY & CO COM	347,081	
TIFFANY & CO USD0.01	30,628	
TIM PARTICIPACOES SA	121,170	
TIS INC. NPV	16,662	
TJX CO COM US\$1	122,051	
TJX COS INC COM NEW	1,086,308	
T-MOBILE US INC COM	1,406,278	
TOBU RAILWAY CO Y50	146,839	
TOBU RAILWAY, Y50	25,583	
TODA CORP NPV	186,477	
TOHO GAS CO LTD NPV	318,471	
TOHO GAS LTD	17,635	
TOHOKU ELEC POWER NPV	443,695	
TOHOKU ELECTRIC POWER, ORD Y500	25,866	
TOKIO MARINE HLDG NPV	145,662	
TOKIO MARINE HOLDINGS INC NPV	211,529	
TOKYO ELEC POWER CO, Y500	69,559	
TOKYO ELECTRON NPV	1,038,320	
TOKYO ELECTRON, Y50	74,296	
TOKYO GAS CO LTD NPV	536,284	
TOKYO GAS CO, Y50	49,948	
TOKYU CORP, Y50	26,766	
TOKYU FUDOSAN HOLDINGS CORP	17,098	
TOLL BROTHERS INC USD0.01	23,984	
TOMRA SYSTEMS ASA NOK1	203,447	
TOPPAN PRINTING CO NPV	277,663	
TOPPAN PRINTING, ORD Y50	26,863	
TORAY INDS INC NPV	146,452	
TORAY INDUSTRIES, Y50	52,152	
TORONTO-DOMINION BANK (CT)	363,307	
TORONTO-DOMINION COM NPV	130,429	
TOSHIBA CORP, Y50	77,360	
TOSOH CORP, ORD Y50	32,453	
TOTAL S.E	EUR2.5	637,642
TOTAL SA EUR2.5 (FP)	690,487	
TOTO LTD NPV	261,530	
TOTO, Y50	24,132	
TOURMALINE OIL CORP	27,126	
TOYO SUISAN KAISHA NPV	278,553	
TOYOTA INDUSTRIES CORP JPY50	46,810	
TOYOTA INDUSTRIES NPV	142,031	
TOYOTA MOTOR CO, Y50	645,253	
TOYOTA MOTOR CORP NPV	2,749,671	
TOYOTA TSUSHO CORP Y50	36,398	
TRACTOR SUPPLY CO COM	2,547,820	
TRACTOR SUPPLY CO US\$0.008	34,591	
TRANE TECHNOLOGIES PLC COM USD1	1,818,419	
TRANE TECHNOLOGIES PLC USD1	67,298	
TRANSALTA CORP, COM NPV	15,659	
TRANSDIGM GROUP INC USD0.01	43,627	
TRANSNEFT PJSC RUB1 PRF(RUB)	109,168	
TRANSOCEAN LTD CHF15 (UN)	17,644	
TRANSUNION COM	484,922	
TRANSURBAN GROUP	37,960	
TRANSURBAN GROUP STAPLED UNITS NPV	285,968	
TRAVELERS CO INC COM NPV	178,965	
TRAVIS PERKINS ORD 10P	25,077	
TRELLEBORG AB 'B' SWKR25	23,068	
TREND MICRO INC NPV	186,363	
TREND MICRO Y50	15,698	
TRIMBLE INC COM TRIMBLE INC	232,213	
TRIMBLE NAVIGATION COM NPV	20,036	
TRINITY INDUSTRIESCOM STK US\$1	18,960	
TRIP.COM GROUP LTD USD0.01	28,044	
TRUIST FINL CORP COM USD5	123,849	
TSURUHA HOLDINGS NPV	235,084	
TUI AG DI (LN)	23,631	
TUPRAS (T PETR RAF) TRY1	20,491	
TURKCELL ILETISIM TRY1	254,718	
TWITTER INC USD0.000005	24,348	
TYLER TECHNOLOGIES INC COM STK	245,883	
TYSON FOODS INC CL 'A' COMUS\$0.10	83,720	

UBS GROUP AG 0.1 (SE)	269,535
UBS GROUP AG CHF0.10 (REGD)	1,870,540
UCB NPV	838,088
UDR INC COM USD0.01	15,757
UGI CORP COMMON NPV	30,052
ULTA SALON COSMETICS & FRAGR USD0.01	17,909
ULTRAPAR PARTICIPACOES SA	39,324
UMICORE	25,451
UMICORE NPV	794,714
UNIBAIL RODAMCO WESTFIELD EUR0.5 (NA)	54,796
UNICHARM CORP	26,675
UNICHARM CORP NPV	229,445
UNICREDIT SPA	207,735
UNILEVER NV EUR0.16	1,473,779
UNILEVER PLC ORD GBP0.031111	1,744,611
UNIMICRON TECH CRP TWD10	16,346
UNION PAC CORP COM	2,611,676
UNION PACIFIC CORP COM US\$2.50	277,574
UNIPER SE	43,413
UNIPER SE NPV	363,981
UNIPOL GRUPPO FINANZIARIO SP	20,196
UNIPOLSAI ASSICURAZIONI SPA	16,085
UNI-PRESIDENT ENT TWD10	183,318
UNI-PRESIDENT ENTERPRISESTWD10	30,594
UNITED CONTINENTAL HOLDINGS USD0.01	29,398
UNITED INTERNET AG NPV(REGD)	89,692
UNITED INTERNET AG REG SHS NPV	20,343
UNITED MICROELECTRONICS CORPTWD10	67,502
UNITED OVERSEAS BK,SIN\$1	63,308
UNITED PARCEL SERVICE - CL BUSD0.01	352,345
UNITED PARCEL SVC INC CL B	1,848,092
UNITED RENTALS INC USD0.01	57,450
UNITED STATES STEEL CORP USD1	23,007
UNITED UTILITIES G ORD GBP5.00	40,811
UNITED UTILITIES GROUP ORD GBP0.05	520,448
UNITEDHEALTH GROUP INC COM	5,190,213
UNITEDHEALTH GROUP INC USD0.01US\$0.01	623,364
UNITI GROUP INC USD0.0001	19,941
UNIVAR INC USD0.01	19,891
UNIVERSAL HEALTH SVCS B USD.01	27,973
UNUM GROUP COM USDO.10	36,867
UPM KYMMENE OY EURNPV	82,865
UPM-KYMMENE CORP NPV	635,683
US BANCORP COM USD0.01	211,753
US FOODS HOLDING CORP	48,355
UTD MICRO ELECT TWD10	422,581
UTD THERAPEUTIC COM USD0.01	19,591
VAIL RESORTS INC COM	163,324
VALE RIO DOCIE (CIA) COM NPV	200,690
VALEO SA EUR1	74,317
VALERO ENERGY CORP USD0.01	176,301
VARIAN MEDICAL SYSTEMS INC	446,345
VARIAN MEDICAL SYSTEMS INC USD1	15,466
VEDANTA LTD ORD INR10	45,906
VEEVA SYS INC CL A COM CL A COM	397,134
VENTAS INC COM. USD 0.25	70,388
VENTURE CORP LTD NPV	194,377
VEOLIA ENVIRONMENT EUR5	80,601
VEOLIA ENVIRONNEME EUR5	762,813
VEREIT INC USD0.01	33,490
VERISIGN INC COM	508,584
VERISK ANALYTICS INC COM STK	951,384
VERISK ANALYTICS INC-CLASS A USD 0.001	24,204
VERIZON COMMS COM USD0.10 (UN)	1,096,208
VERIZON COMMUNICATIONS COM	4,235,031
VERTEX PHARMACEUTICALS INC COM	1,685,410
VESTAS WIND SYSTEM DKK1	3,812,825
VESTAS WIND SYSTEM DKK10	66,582
VF CORP,COM STK NPV	48,057
VIACOMCBS INC COM USD0.001 CLB	51,581
VICI PROPERTIES INC 0.01	18,163
VICINITY CENTRES	22,585

VINCI EUR 2.50	148,500
VINCI EUR2.50	403,616
VIPSHOP HOLDINGS LTD ADS USD0.0001	26,478
VISA INC COM CL A STK	6,683,334
VISA INC-CLASS A SHRS	183,909
VISTEON CORP	22,336
VISTRA ENERGY CORP	35,953
VIVENDI SA EUR5.50	353,334
VODACOM GROUP (PTY) LTD	24,586
VODACOM GROUP LIM1 ZAR0.01	91,170
VODAFONE GROUP ORD USD0.2095238	319,271
VODAFONE GROUP PLC USD0.2095	343,427
VODAFONE IDEA LTD	16,597
VOESTALPINE AG NPV	37,622
VOLKSWAGEN AG NON VTG PRF NPV	2,335,408
VOLKSWAGEN AG ORD NPV	61,371
VOLVO AB SER'A'NPV	103,039
VOLVO AB SER'B' NPV (POST SPLT)	144,400
VOLVO AB SER'B'NPV	1,302,388
VONOVIA SE	88,096
VONOVIA SE NPV	211,813
VORNADO REALTY TST COM US\$0.04	21,477
VORNADO RLTY TR COM	125,446
VOYA FINANCIAL INC USD0.01	40,538
VTB BANK PJSC RUB0.01((RX)	28,898
VULCAN MATERIALS CO COM	693,605
VULCAN MATERIALS,COM US\$1	26,914
WALGREENS BOOTS ALLIANCE INC COM	675,899
WALGREENS BOOTS ALLIANCE INC USD0.01	222,070
WAL-MART DE MEX COM NPV	288,929
WALMART DE MEXICO SER V	44,040
WALMART INC COM	3,172,603
WAL-MART STORES,COM US\$0.10	795,002
WALT DISNEY CO	577,492
WARTSILA OYJ ABP SER 'B' EUR3.50	21,038
WASTE CONNECTIONS INC (CT)	30,988
WASTE MANAGEMENT INC USD0.01	93,645
WATERS CORP COM	309,978
WATERS CORP COM US\$0.01	16,076
WATSCO INC USD0.50	19,375
WEC ENERGY GROUP INC USD0.01	72,605
WEICHAI POWER CO	17,096
WEICHAI POWER CO H CNY1	152,792
WEIR GROUP ORD 12.5P	18,762
WELCIA HOLDINGS CO LTD	157,432
WELLS FARGO & CO COM USD1 2/3	706,527
WELLTOWER INC USD1	80,987
WESCO INTERNATIONAL INC USD0.01	26,053
WESFARMERS LTD NPV	840,530
WEST FRASER TIMBER CO LTD (CT)	17,452
WEST JAPAN RAILWAY JPY50000	49,570
WEST PHARM SERVICES USD0.25	17,007
WEST PHARMACEUTICAL SVCS INC COM	917,079
WESTERN DIGITAL CORP USD.01	75,935
WESTERN UNION CO	541,328
WESTERN UNION COMP COM STK USD0.01	30,057
WESTON(GEORGE),COM NPV	36,768
WESTPAC BANKING CORP (AU)	208,639
WESTROCK CO COM USD0.01	64,740
WEYERHAUSER CO,COM US\$1.25	78,769
WH GROUP LTD USD0.0001	34,703
WHARF HDGS,HK\$1	22,988
WHARF REAL ESTATE INVESTMENT	29,225

WHEATON PRECIOUS M COM NPV	204,531
WHEATON PRECIOUS METALS CORP (CT)	29,534
WHIRLPOOL CORP COM	403,588
WHIRLPOOL CORP, COM STK US\$1	75,074
WHITBREAD ORD GBP 0.76797385	23,351
WHITBREAD ORD GBP0.76797385	267,105
WILLIAM HILL ORD 10P	25,463
WILLIAMS COMPANIES COM US\$1	113,531
WILLIAMS SONOMA USD.01	29,241
WILLIS TOWERS WATSON PLC COM USD0.000115	211,387
WILLIS TOWERS WATSON PLC USD0.000304635	51,627
WILMAR INTERNATIONAL LTD NPV	166,482
WILMAR INTERNATIONAL LTD SGD0.5	26,782
WIPRO INR2	279,510
WISTRON CORP TWD10	201,913
WM MORRISON SUPERMARKETS ORD GBP0.10	262,535
WOLTERS KLUWER CVA EUR0.12	42,220
WOLTERS KLUWER EUR0.12	491,192
WOOD GROUP (JOHN) PLC GBP0.042857	17,652
WOODSIDE PETROLEUM,ORD A\$0.50	83,813
WOOLWORTHS A\$0.25	123,108
WOOLWORTHS GRP LTD NPV	341,838
WOORI FINANCIAL GROUP INC	30,896
WORKDAY INC CL A COM USD0.001	1,449,012
WP CAREY INC	25,134
WPP PLC GBP0.1	98,894
WPP PLC ORD GBP0.10	1,819,560
WSP GLOBAL INC	17,549
WYNDHAM HOTELS & RESORTS INC COM	352,747
WYNN RESORTS LTD USD0.01	23,482
XCEL ENERGY INC COM	672,878
XCEL ENERGY USD2.5	104,597
XEROX HOLDINGS CORP USD1	24,939
XIAOMI CORP	26,255
XILINX INC COM	465,743
XILINX INC COM US\$0.01	35,421
XINYI GLASS HLDGS HKD0.1	287,592
XINYI GLASS HOLDING CO LTD HKD0.1	17,299
XPO LOGISTICS INC 0.001	37,682
XYLEM INC COM	766,961
XYLEM INC W/I	22,908
YAGEO CORPORATION TWD10	15,940
YAMADA DENKI CO Y50	21,927
YAMADA HOLDINGS CO LTD	182,485
YAMAHA CORP,Y50	18,277
YAMAHA MOTOR,Y50	35,787
YAMANA GOLD INC (CT)	18,536
YAMATO HOLDINGS CO NPV	50,490
YAMATO HOLDINGS NPV	599,457
YANBU NATIONAL PETROCHEMICAL SAR10	15,497
YANDEX N.V. COM USD0.01 CL 'A	95,859
YANDEX NV A EUR0.01 (UW)	15,978
YARA INTERNATIONAL ASA	53,314
YASKAWA ELECTRIC, Y50	15,449
YUANTA FINANCIAL HOLDING CO LT TWD10	21,410
YUM BRANDS INC COM	418,249
YUM BRANDS NPV	50,567
YUM CHINA HLDGS INC COM	317,310
YUM CHINA HOLDINGS INC USD0.01	27,185
Z HOLDINGS CORP	51,402
ZALANDO SE	16,313
ZEBRA TECHNOLOGIES CORP CL A	2,240,735
ZIJIN MINING GROUP H CNY0.1	20,846
ZIMMER BIOMET HLDGS INC COM	513,145
ZIMMER HLDGS INC COM USD0.01 (UN)	50,626
ZIONS BANKCORPORATION NPV	18,371
ZOETIS INC COM USD0.01 CL 'A'	1,395,913
ZOETIS INC USD0.01	42,491
ZURICH FINANCIAL SERVICES AG CHF0.1	308,708
ZURICH INSURANCE GROUP AG CHF0.10	326,509
Grand Total	1,000,959,884

Property Name	Sector	Town/City
60 Queen Street	Retail	Cardiff
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	2009
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	2018
Lexington Fund	2006
LGPS Central PE Primary Partnership 2018 LP	2018
LGPS Central Co-Investments Partnership 2018 LP	2018
Pantheon Access	2016
Pantheon Global Asia Fund V	2007
Pantheon Global Europe Fund IV	2004
Pantheon Global Europe VI	2007
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 - Cheshire West and Cheshire Council	2018
Pantheon Global Secondary Fund VI	2018
Cheshire Pension Fund 2019	2020