

Unitised Equity Funds

As at 31 December 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	55,196
3M CO COM	798,302
3M CO USD0.01 (US)	266,551
ABB LTD CHF0.12 (REGD)	885,021
ABB LTD-REG CHF1.03 (SE)	178,545
ABBOTT LAB COM	2,375,092
ABBOTT LABS COM NPV	231,834
ABBVIE INC	349,489
ABBVIE INC COM USD0.01	2,743,403
ABN AMRO GROUP NV GDR W/I	65,728
ABSA GROUP LTD ZAR200	54,248
ACADIA HEALTHCARE CO INC	22,171
ACCENTURE PLC SHS CL A NEW	3,990,848
ACCENTURE PLC-CL A USD0.00002	216,327
ACCIONA SA EUR1	18,368
ACCOR EUR 3	24,021
ACCRUALS	768,949
ACS ACTIVIDADES CONS Y SERV EUR0.5	91,673
ACTIVISION BLIZZARD INC COM STK	3,241,286
ACTIVISION INC	79,079
ADECCO GROUP AG CHF0.1 (REGD)	402,359
ADECCO SA CHF1 (REGD)	82,069
ADIDAS AG	2,224,096
ADIDAS AG NPV (GY)	102,751
ADIANT PLC USD0.001	51,711
ADMIRAL GROUP ORD GBP0.001	467,615
ADMIRAL GROUP PLC GBP0.001	28,281
ADOBE INC USD0.0001	66,997
ADOBE SYS INC COM	3,956,905
ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS	4,301,421
ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPON	991,562
ADR HDFC BK LTD ADR REPSTG 3 SHS	1,051,087
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR	537,163
ADR JD COM INC SPONSORED ADR REPSTG COM CL A	713,673
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG	289,530
ADR SEA LTD ADR	1,597,716
ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD 1	2,347,347
ADR TAL ED GROUP ADS REPSTG COM SHS ADR	243,631
ADR ZTO EXPRESS CAYMAN INC SPONSORED ADR	374,703
ADVANCE AUTO PARTS USD0.0001	31,140
ADVANCE AUTO PTS INC COM	195,764
ADVANCE INFO SERVICES THB1(ALIEN MKT)	23,030
ADVANCED INFO SERV THB1(ALIEN MKT)	164,866
ADVANCED MICRO DEV COM USD0.01	20,880
ADVANCED MICRO DEVICES INC COM	280,992
ADVANCED PETROCHEM SAR10	213,711
ADVANTECH CO LTD TWD10	229,252
ADYEN NV EUR0.01	225,049
AECOM TECHNOLOGY CORP USD0.01	53,123
AEGON NV EUR0.12	112,314
AENA AEROPUERTOS SHARES	32,018
AENA SME S.A. EUR10	216,199
AEON CO LTD JPY50	89,996
AEON CO LTD NPV	1,328,696
AERCAP HOLDINGS NV	61,940
AES CORP COM US\$0.01	89,724
AFFILIATED MANAGERS GROUP	23,564
AFLAC INC COM US\$0.10	146,686
AGC INC NPV	177,567
AGCO CORP COM US\$0.01	32,623
AGEAS	76,816

AGILENT TECHNOLOGIES INC COM	2,546,593
AGILENT TECHNOLOGIES USD0.01	40,683
AGL ENERGY LTD	32,960
AGNC INVESTMENT CORP USD0.01	33,214
AGNICO EAGLE MINES LTD COM NPV	174,102
AGNICO EAGLE MINES LTD (CT)	26,406
AGRICULTURAL BANK OF CHINA	99,361
AGRICULTURAL BANK OF CHINA-A (C1)	43,122
AIA GROUP LTD NPV	3,872,081
AIA GROUP LTD USD1	270,718
AIB GROUP PLC IRISH LINE EURO (ID)	21,562
AIR CANADA	21,721
AIR FRANCE KLM EUR1	45,711
AIR LIQUIDE (L) EUR 5.5 (POSTSUBDIVISION)	181,343
AIR LIQUIDE(L') EUR5.50	251,070
AIR PRODUCTS & CHEMS COM US\$1	92,096
AIRBUS SE	188,099
AIRBUS SE EUR1	227,627
AISIN SEIKI CO NPV	138,138
AISIN SEIKI CO,Y50	36,409
AJINOMOTO CO., Y50	49,024
AKAMAI TECHNOLOGIES INCUSD \$0.01	24,217
AKBANK TRY1	33,563
AKZO NOBEL EUR2	93,883
AKZO NOBEL NV EUR0.50(POST REV SPLIT)	739,506
AL RAJHI BANK SAR10	350,813
ALBEMARLE CORP COM	380,299
ALBEMARLE CORP COM STK NPV	34,566
ALCOA CORP USD0.01	70,331
ALCON INC	120,503
ALCON INC CHF0.04	88,784
ALEXANDRIA REAL ESTATE EQUIT USD0.01	31,729
ALEXION PHARMACEUTICALS INC COM	540,638
ALEXION PHARMACEUTICALS INC USD0.0001	54,025
ALFA LAVAL AB NPV	296,718
ALFA LAVAL AB SEK10	27,434
ALFRESA HOLDINGS CORP	20,578
ALFRESA HOLDINGS NPV	148,564
ALIBABA GROUP HOLDING LTD	2,785,799
ALIBABA GROUP HOLDING SP ADR USD0.000025	224,358
ALIGN TECHNOLOGY INC COM	303,152
ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	634,605
ALIMENTATION COUCHE-TARD -B (CT)	81,237
ALLEGHANY CORP USD1	30,993
ALLEGION PLC COMMON STOCK	281,698
ALLIANCE DATA SYSTEMS CORP USD0.01	27,921
ALLIANT ENERGY CORP USD0.01	31,367
ALLIANZ SE NPV(REGD)(VINKULIERT)	3,942,013
ALLIANZ SE-REG (GY)	661,957
ALLSTATE CORP COM	658,006
ALLSTATE CORP COM STK US\$0.01	154,514
ALLY FINANCIAL INC USD0.1	117,630
ALPHABET INC CAP STK USD0.001 CL C	5,123,737
ALPHABET INC CAPITAL STOCK USD0.001 CL A	13,275,582
ALPHABET INC/CA CL C	482,325
ALPHABET INC-CL A	447,038
ALROSA PJSC RUB0.5	21,073
ALSTOM EUR7.0	288,051
ALSTOM RGPT EUR14	30,770
ALTAGAS LTD	23,291
ALTICE USA INC A	52,041
ALTRIA GROUP INC COM	985,978
ALTRIA GROUP INC COM USD0.3333	335,123
ALUMINUM CORP OF CHINA CNY1	18,942
AMADA HOLDINGS CO LTD	19,512
AMADEUS IT GROUP EUR0.01	222,396
AMADEUS IT HOLDING SA A SHS EUR0.01	52,677
AMAZON COM INC COM	15,777,177
AMAZON.COM INC	571,486
AMBEV SA	57,404
AMCOR PLC CDI 1:1	873,027
AMDOCS ORD GBP0.01	387,106

AMER FINL GROUP COM NPV	36,128
AMEREN CORP COM USD0.01	58,422
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	465,605
AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)	116,976
AMERICAN AIRLINES GROUP INC	32,487
AMERICAN AXLE & MFG HLDGS USD.01	20,265
AMERICAN CAMPUS COMMUNITIES USD0.01	21,671
AMERICAN EAGLE OUTFITTERSUSD.01	20,310
AMERICAN ELECTRIC POWER USD6.5	139,710
AMERICAN EXPRESS CO	2,732,851
AMERICAN EXPRESS COM US\$0.60	215,711
AMERICAN INTERNATIONAL GROUP INC COM	1,763,583
AMERICAN INTL GP,COM US\$2.50	323,887
AMERICAN TOWER CORP	379,571
AMERICAN TOWER CORP CL A USD0.01	76,261
AMERICAN WATER WORKS CO INC USD0.01	46,927
AMERICAN WTR WKS CO INC NEW COM	1,440,729
AMERIPRISE FINANCI COM STK USD0.01	88,307
AMERISOURCEBERGEN CORP COM	1,345,981
AMERISOURCEBERGEN CORP USD0.01	168,598
AMETEK INC COM US0.01	34,849
AMETEK INC NEW COM	823,463
AMGEN INC	276,868
AMGEN INC COM	2,637,384
AMP LTD	27,735
AMPHENOL CORP NEW CL A	725,330
AMPHENOL CORP-CL A USD0.001	45,400
AMPOL LTD	48,177
AMPOL LTD NPV	249,081
ANALOG DEVICES INC COM	376,860
ANALOG DEVICES INC USD0.167	75,828
ANDRITZ AG	18,385
ANGLO AMERICAN PLC USD0.5494 (LN)	170,722
ANGLOGOLD ZAR0.25 (SJ)	20,287
ANHEUSER-BUSCH IN NPV	260,120
ANHUI CONCH CEMENT'H' CNY1	26,023
ANNALY MORTGAGE MGMT USD0.01	58,399
ANSELL NPV	143,885
ANSYS INC COM	548,252
ANSYS INC USD0.01	20,640
ANTA SPORTS PROD HKD0.1	22,289
ANTERO RESOURCES CORP USD0.01	77,374
ANTHEM INC COM	2,704,228
ANTHEM INC USD0.01	288,026
ANTOFAGASTA HLDGS ORD 5P	25,947
AON PLC	2,413,240
AON PLC/IRELAND A	57,739
AP MOLLER - MAERSK A/S B DKK1000	136,904
APA GROUP NPV	30,100
APACHE CORP COM USD0.625	37,342
APPLE HOSPITALITY REIT INC	21,442
APPLE INC COM NPV	2,339,116
APPLE INC COM STK	37,051,780
APPLIED MATERIALS INC COM	657,631
APPLIED MATERIALSCOM STK NPV	104,911
APTIV PLC COM USD0.01	79,718
ARAMARK	45,326
ARC RESOURCES LTD	23,795
ARCELORMITTAL (NA)	228,795
ARCH CAPITAL GROUP COM STK	188,149
ARCH CAPITAL GROUP COM USD0.01	36,469
ARCHER-DANIELS-MID COM NPV	211,285
ARISTOCRAT LEISURE NPV	248,420
ARKEMA EUR10 (FP)	44,171
ARKEMA SA EUR10	241,564
AROUNDTOWN SA	20,763
ARROW ELECTR INC COM	341,326
ARROW ELECTRONICS COM US\$1	89,298
ARTHUR J GALLAGHER USD1	42,830
ASAHI GLASS, ORD Y50	53,810
ASAHI GROUP HOLDINGS LTD	61,399
ASAHI KASEI CORP NPV	242,607

ASAHI KASEI CORPORATION ORDY50	68,794
ASBURY AUTOMOTIVE GROUP USD0.01	25,214
ASCENDAS R/EST INV NPV (REIT)	209,626
ASE INDUSTRIAL HOLDING CO LT TWD10	51,238
ASE TECHNOLOGY HOLDING CO LTD	205,875
ASHTREAD GROUP ORD GBP0.10	328,890
ASHTREAD GROUP PLC GBP0.1	54,124
ASIA CEMENT CORP TWD10	154,350
ASIAN PAINTS LTD COM STK	376,641
ASICS CORP, Y50	18,019
ASM INTL NV EUR0.04	216,279
ASML HOLDING NV EUR0.09	3,762,526
ASPEN PHARMACARE ZAR0.1390607	19,421
ASR NEDERLAND NV	44,728
ASSA ABLOY AB B SEK1	47,624
ASSA ABLOY SER'B'NPV (POST SPLIT)	535,174
ASSICURAZ GENERALI, EUR1	196,709
ASSOCD BRIT FOODS ORD GBP0.0568	264,069
ASSOCIATED BRITISH FOODS PLC GBp0.0568 (LN)	42,034
ASSURANT INC NPV	31,930
ASSURED GUARANTY LTD USD0.01	26,885
ASTELLAS PHARMA NPV	324,042
ASTRAZENECA ORD USD0.25	2,528,585
ASTRAZENECA PLC USD0.25 (LN)	262,567
ASUSTEK COMPUTER TWD10	821,081
ASX LTD NPV	118,103
AT&T INC COM	1,698,209
AT&T INC USD1	1,348,128
ATHENE HOLDING LTD-CLASS A	38,939
ATLANTIA SPA EUR1 (IM)	51,003
ATLAS COPCO AB A SHS	57,490
ATLAS COPCO AB B SHS	35,411
ATLAS COPCO AB SER'A'NPV	738,062
ATLAS COPCO AB SER'B'NPV	423,076
ATMOS ENERGY CORP COM	234,167
ATMOS ENERGY CORP NPV	23,344
ATOS EUR1	42,987
ATOS SE	178,614
AU OPTRONICS CORP TWD10	62,839
AURIZON HOLDINGS LTD	27,856
AUST & NEW ZEALAND BK GRP NPV	232,615
AUTO TRADER GROUP ORD GBP0.01	110,127
AUTO.DATA PROCESS.COM US\$0.10	96,072
AUTODESK INC COM	688,306
AUTOLIV INC COM USD0.01	33,509
AUTOMATIC DATA PROCESSING INC COM	2,125,655
AUTONATION INC COM US\$0.10	51,555
AUTOZONE COM US\$0.01	48,069
AUTOZONE INC COM	738,724
AVALONBAY COMM COM USD0.01	53,037
AVERY DENNISON CORP COM	246,969
AVERY DENNISON.COM US\$1	29,886
AVIS BUDGET GROUP COM STK USD0.01	42,127
AVIVA ORD 25P	147,160
AVNET INC COM USD1.00	53,294
AXA SA	452,251
AXALTA COATING SYSTEMS LTD USD1	18,927
AXIS BANK LTD INR2	47,736
AXIS CAPITAL HLDGS LTD USD0.10	21,892
AZBIL CORP	19,968
AZBIL CORP NPV	542,361
B3 SA BRASIL BOLSA BALCAO (BS)	32,680
B3 SA COM NPV	308,544
BAE SYSTEMS ORD GBP0.025	822,244
BAIDU COM ADR	159,920
BAIDU INC SPONS ADR REPR 0.10 ORD CLS A	375,286
BAJAJ AUTO LTD INR10	130,710
BAKER HUGHES, A GE CO, LLC	143,440
BALL CORP COM	471,886
BALL CORP COM NPV (UN)	43,439
BALOISE - HDLSG CHF0.1 (REGD)	45,461
BANCO BILBAO VIZCAYA ARGENTA	427,922

BANCO BPM SPA	68,425
BANCO DE CHILE ORD NPV	20,143
BANCO DO BRASIL NPV	90,900
BANCO SANTANDER (BRASIL)	28,200
BANCO SANTANDER SA EUR0.5 (SQ)	786,744
BANDAI NAMCO HOLDINGS INC	318,384
BANK CENTRAL ASIA IDR125	24,983
BANK HAPOALIM BM ILS1	26,204
BANK LEUMI LE ISRAEL ILS1	32,085
BANK MANDIRI	30,852
BANK MANDIRI (PERS IDR250	655,412
BANK OF AMERICA CORP	3,425,328
BANK OF AMERICA CORP USD0.01 (UN)	963,546
BANK OF CHINA LTD - H CNY1	224,184
BANK OF CHINA LTD-A (C1)	21,311
BANK OF COMMUNICATIONS CO-A (C1)	21,584
BANK OF COMMUNICATIONS-H CNY1	44,628
BANK OF IRELAND GROUP PLC IRISH LINE EURO (ID)	52,123
BANK OF KYOTO Y50	18,162
BANK OF MONTREAL (CT)	265,219
BANK OF NEW YORK MELLON CORP USD7.5	167,861
BANK OF NOVA SCOTIA (CT)	384,951
BANK OF QUEENSLAND A\$1.00	22,749
BANK POLSKA KASA OPIEKI GRUPAPEKAO SA	19,313
BANK RAKYAT INDONESIA IDR500	43,539
BANKIA SA EUR1	31,735
BANKINTER SA EUR 1.5 (REGD)	19,715
BANPU PUBLIC CO LTD FOR REG THB1	20,346
BARCLAYS BK ORD GBP0.25	319,522
BARRATT DEVELOPMENTS PLC GBP0.1	52,841
BARRICK GOLD CORP (CT)	52,827
BARRICK GOLD CORP COM NPV	222,808
BARRY CALLEBAUT AG CHF62.2000 (REGD)	138,187
BASF - ORD SHS COMSTK	2,624,087
BASF AG NPV	533,757
BAUSCH HEALTH COS INC (CT)	57,837
BAWAG GROUP AG	17,866
BAXTER INTERNATIONAL,CMN US\$1	52,757
BAXTER INTL INC COM	408,725
BAYER AG NPV	310,851
BAYER AG NPV (REGD)	4,773,995
BAYER MOTOREN WERK EUR1	359,073
BAYER MOTOREN WERK NON VTG, PRF EUR1	35,728
BAYERISCHE MOTOREN WERKE A G COM	1,281,945
BB SEGURIDADE PART COM NPV	164,833
BCE INC (CT)	59,443
BCE INC COM NPV	242,264
BCO BRADESCO SA COM NPV	42,973
BCO BRADESCO SA PRF NPV	179,293
BCO DE SABADELL NEW EUR0.125 (POST SPLIT 20)	63,356
BEACON ROOFING SUPPLY INC	18,836
BECHTLE AG NPV	178,001
BECTON DICKINSON & CO COM	440,178
BECTON DICKINSON & CO,COM US\$1	101,746
BED BATH & BEYOND COM US\$0.01	49,529
BEIERSDORF AG EUR1	183,754
BEIERSDORF AS NPV (VAR)	17,634
BELLWAY ORD 12.5P	20,999
BENDIGO AND ADELAIDE AUD1	22,973
BERKELEY GP HLDGS UTS (COMP NEW ORD & B SHS)	36,023
BERKLEY (WR) CORP,US\$0.20	27,229
BERKLEY GP HOLDINGS	232,491
BERKSHIRE HATHAWAY CL 'B' COM	1,005,909
BERKSHIRE HATHAWAY CL'A' US\$5	484,247
BERKSHIRE HATHAWAY INC DEL CL A CL A	1,100,520
BERKSHIRE HATHAWAY INC-CL B	6,392,228
BERRY PLASTICS GROUP INC USD0.01	32,656
BEST BUY CO INC COM US\$0.10	99,307
BEST BUY INC COM STK	804,046
BHARAT PETROLEUM CORP INR10	45,873
BHARTI AIRTEL LTD	34,480
BHP BILLITON LIMITED	464,303

BHP GROUP LIMITED	2,201,994
BHP GROUP PLC	240,811
BHP GROUP PLC ORD USD0.50	430,089
BID CORP LTD	24,138
BIDVEST GROUP, ZAR0.05	19,850
BILLERUDKORSNAS AB NPV	17,889
BIM BIRLESIK MAGAZALAR AS	18,122
BIO RAD LABS INC CL A	897,122
BIOGEN IDEC INC COM USD0.0005	95,758
BIOGEN INC COMMON STOCK	1,407,295
BIOMERIEUX NPV	89,931
BIO-RAD LABORATORIES CL A USD0.0001	18,109
BJ'S WHOLESALE CLUB HOLDINGS USD0.01	27,311
BK CENTRAL ASIA IDR62.50	1,118,440
BLACKROCK INC COM STK	1,586,845
BLACKROCK INC USD0.01	180,869
BLUESCOPE STEEL LTD	38,684
BNP PARIBAS EUR2	4,517,544
BNP PARIBAS EUR2 (FP)	606,001
BOC HONG KONG HLDGS LTD HKD5	53,893
BOEING CO,CMN US\$5	350,618
BOLIDEN AB NPV (POST SPLIT)	48,915
BOLIDEN AK	443,082
BOLLORE EUR16	18,805
BOOKING HLDGS INC COM	6,584,264
BOOKING HOLDINGS INC USD0.008	106,643
BOOZ ALLEN HAMILTON HOLDINGS USD0.01	23,949
BORAL LIMITED NEW NPV	28,345
BORG WARNER INC COM	231,034
BORGWARNER INC USD 0.01	57,668
BOSKALIS WESTMINSTER-CVA EUR0.80	18,596
BOSTON PROPERTIES COM USD0.01	45,167
BOSTON SCIENTIFIC COM US\$0.01	52,356
BOSTON SCIENTIFIC CORP COM	1,801,732
BOUYGUES EUR1	407,954
BP ORD US0.25	855,568
BRAMBLES LTD (AU)	40,637
BRAMBLES LTD NPV	554,858
BRENNTAG AG	60,399
BRENNTAG AG NPV	604,184
BRF-BRASIL FOODS S COM NPV	19,567
BRIDGESTONE CORP	128,639
BRIDGESTONE CORP NPV	549,140
BRIGHTHOUSE FINANCIAL INC WI USD0.01	49,433
BRISTOL MYERS SQUIBB CO COM	822,373
BRISTOL MYERS SQUIBB,US\$0.10	201,494
BRITISH AMERICAN TOBACCO ORD GBP0.25	836,565
BRITISH AMERICAN TOBACCO PLC GBp0.25 (LN)	486,228
BRITISH LAND CO. ORD 25P	46,259
BRIXMOR PROPERTY GROUP INC USD0.01	27,348
BROADBRIDGE FIN SOL COM STK USD0.01	22,289
BROADCOM INC	204,863
BROADCOM INC COM	411,822
BROADRIDGE FINL SOLUTIONS INC COM STK	880,487
BROOKFIELD ASSET MANAGE CL A (CT)	163,182
BROTHER INDS,Y50	27,526
BROWN & BROWN INC COM	314,806
BROWN FORMAN CORPCOM STK CLASS'B'US\$0.15	31,054
BROWN-FORMAN INC CL B NON-VTG COM	322,364
BRUNSWICK CORP,COM STK US\$0.75	19,755
BT GROUP ORD GBP0.05	152,458
BUILDERS FIRSTSOURCE INC	24,300
BUNGE LTD USD.01	97,752
BUNZL ORD GBP0.3214857	41,977
BUNZL PLC ORD GBP0.32142857	983,473
BURBERRY GROUP GBP0.05	27,174
BURBERRY GROUP ORD GBP0.0005	337,991
BUREAU VERITAS SA EUR0.12	22,242
BURLINGTON STORES INC USD0.0001	21,046
BYD CO LTD-H	29,076
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	591,297
C.H. ROBINSON WORLDWIDE INC, USD.1	48,525

C.P. SEVEN ELEVEN THB1 (ALIENMARKET)	24,958
CABOT OIL & GAS CORP COM	382,963
CADENCE DESIGN SYS COM US\$0.01	21,672
CADENCE DESIGN SYS INC COM	1,349,270
CAIXABANK EUR1	68,914
CAMDEN PROP TST BEN US\$0.01	19,822
CAMECO CORP (CT)	27,293
CAMPBELL SOUP CO CAP US\$0.0375	26,896
CAMPBELL SOUP CO COM	293,964
CAN IMPERIAL BK OF COMMERCE (CT)	200,330
CANADIAN NATL RAILWAY CO (CT)	137,600
CANADIAN NATURAL RESOURCES (CT)	163,187
CANADIAN PACIFIC R COM NPV	814,157
CANADIAN PACIFIC RAILWAY LTD (CT)	66,838
CANADIAN SOLAR INC	27,603
CANADIAN TIRE,'A'CUM NON V.NPV	45,154
CANON INC	152,704
CANON INC NPV	211,132
CAP GEMINI ORD EUR8	77,578
CAPGEMINI EUR8	336,332
CAPITAL ONE FINANCIAL US\$0.01	340,534
CAPITALAND INTEGRATED COMMER	18,413
CAPITALAND SGD1	35,395
CAPRI HOLDINGS LTD	49,077
CARDINAL HEALTH CORP COM NPV	206,787
CARDINAL HLTH INC	522,098
CARLISLE COS INC COM US\$1	18,955
CARLSBERG 'B' DKK20	42,180
CARLSBERG SER'B'DKK20	433,477
CARMAX INC USD0.5	51,325
CARNIVAL CORP COM USD0.01(PAIRED STOCK)	94,006
CARNIVAL PLC USD1.66	25,468
CARREFOUR EUR2.5	119,009
CARRIER GLOBAL CORP W/I USD0.01	69,636
CARRIER GLOBAL CORPORATION COM USD0.01 WI	600,884
CASEY'S GENERAL STORES INC NPV	21,426
CASH	7,263,191
CASINO GUICHARD PERRACHON, EUR1.53	38,694
CASTELLUM	18,978
CASTELLUM AB NPV	259,393
CATALENT INC USD0.01	20,407
CATCHER TECHNOLOGY CO TWD10	29,861
CATERPILLAR INC COM	2,182,448
CATERPILLAR INC,US\$1	292,852
CATHAY FINANCIAL HLDG TWD10	39,177
CBRE GROUP INC - A	59,801
CBRE GROUP INC CL A CL A	424,213
CDN NATL RAILWAYS COM NPV	1,900,080
CDW CORP COM	295,382
CDW CORP/DE	34,682
CECONOMY AG ORD NPV	17,674
CELANESE CORP DEL COM SER A STK	280,823
CELANESE CORP-SERIES A USD0.0001	39,040
CEMEX S.A CPO	92,778
CENOVUS ENERGY INC (CN)	66,917
CENTENE CORP DEL COM	1,635,079
CENTENE CORP USD0.001	111,645
CENTERPOINT ENERGY COM NPV	59,947
CENTRAL JAPAN RAILWAY Y50000	87,684
CENTRAL JAPAN RLWY NPV	330,414
CENTRICA ORD GBP0.061728395	67,453
CENTURYLINK INC NAME CHANGE LUMEN TECH INC 2N1MA53 01-22-2021	140,955
CERNER CORP COM	625,078
CERNER CORP USD0.01	37,020
CF INDUSTRIES HOLDINGS INC USD.01	37,322
CGI INC	428,087
CGI INC COM NPV SUB VTG SHS CL A	44,551
CHAILEASE HOLDING CO LTD	18,920
CHAROEN POKPHAND FOOD FORGN THB1	24,326
CHARTER COMMUN INC COM USD0.001 CLASS 'A'	179,230
CHARTER COMMUNICATIONS INC NEW CL A CL A	3,680,329
CHECK POINT SOFTWARE ILS0.01	19,846

CHECK PT SOFTWARE TECHNOLOGIES	ORDILS.01	607,062
CHEMOURS CO/THE W/I		28,300
CHEVRON CORP COM		574,153
CHEVRON CORP COM USD0.75		1,001,446
CHIBA BANK,Y50		24,247
CHICONY ELECTRONI TWD10		213,655
CHIMERA INVESTMENT CORP USD0.01		20,321
CHINA CITIC BANK NPV - H		43,672
CHINA COMMUNICATIONS CONST - H CNY1		25,970
CHINA CONCH VENTUR HKD0.01		785,172
CHINA CONSTRUCTION BANK	HCNY1	337,098
CHINA CONSTRUCTION BANK H CNY1		528,180
CHINA EVERGRANDE GROUP USD0.01		23,890
CHINA INSURANCE INT'L HLDGS, HKD 0.05		22,978
CHINA LIFE INSURANCE 'H' CNY1		52,485
CHINA LONGYUAN POWER GROUP - H CNY 1		22,672
CHINA MENGNIU DAIR HKD0.1		567,640
CHINA MENGNIU DAIRY HKD0.1		28,421
CHINA MERCHANT BANK-H CNY1		98,908
CHINA MERCHANTS BANK-A (C1)		37,745
CHINA MINSHENG BANKING		36,634
CHINA MINSHENG BANKING-A (C1)		21,494
CHINA MOBILE LTD HKD0.10 (HK)		257,125
CHINA MOBILE LTD NPV		667,092
CHINA NATL BDG-H HKD1		47,116
CHINA O/SEAS LAND HK\$0.10		54,003
CHINA OVERSEAS LAND & INVESTMNT HKD0.10		258,359
CHINA PACIFIC INSURANCE		48,951
CHINA PETROLEUM & CHEMICAL CORP	CNY1'H'SHS	112,847
CHINA PETROLEUM & CHEMICAL 'H', CNY1		151,526
CHINA RAILWAY GROUP CNY1		23,394
CHINA RES GAS GP L HKD0.10		184,149
CHINA RESOURCES LAND HKD0.10		185,615
CHINA RESOURCES LAND LTD HKD0.1		46,629
CHINA RESOURCES POWER HKD1		18,866
CHINA SHENHUA ENERGY CO-H CNY1		57,428
CHINA STATE CONSTRUCTION -A (C1)		28,355
CHINA STEEL CO TWD10		23,727
CHINA TELECOM CORP LTD CNY1		39,510
CHINA UNICOM HKD0.1		39,415
CHINA VANKE CO LTD H CNY1		22,846
CHIPOTLE MEXICAN GRILL INC COM STK		1,257,065
CHIPOTLE MEXICAN GRILL INC USD0.01		25,098
CHR. HANSEN HLDG DKK10		276,197
CHUBB LTD CHF24.77		239,908
CHUBB LTD ORD CHF24.15		592,541
CHUBU ELECTRIC POWER CO INC NPV		356,528
CHUBU ELECTRIC POWER CO., Y500		41,556
CHUGAI PHARMACEUTICAL, Y50		24,608
CHUGAI PHARMACY CO. LTD NPV		493,491
CHUGOKU ELEC POWER,Y500		27,058
CHUGOKU ELECTRIC POWER CO INC NPV		276,158
CHUNGHWA TELECOM CO LTD TWD10		57,929
CHUNGHWA TELECOM TWD10		355,915
CHURCH & DWIGHT CO INC USD1		27,415
CHURCH & DWIGHT INC COM		555,785
CIA BRASILEIRA DE DIS PREF		19,690
CIA ENERGETICA MINAS GER PRF BRL5		29,398
CIE DE ST-GOBAIN EUR4		399,660
CIE FINANCIERE RICHEMON REG CHF1		145,211
CIGNA CORP NEW COM		3,401,541
CIGNA CORP USD0.01		178,641
CIMB GROUP HOLDINGS BHD MYR1		18,268
CIN FNCL CORP COM		339,873
CINCINNATI FINL CORP, COM US\$		38,883
CINEMARK HLDGS INC		17,889
CINTAS CORP COM		633,801
CINTAS CORP COM NPV		31,595
CIPLA LTD INR2		198,747
CISCO SYSTEMS INC		1,741,885
CISCO SYSTEMS NPV,US\$		493,375
CIT GROUP INC USD0.01		37,595

CITIC PACIFIC LTD HK\$0.40	21,937
CITIGROUP COM USD0.01	871,911
CITIGROUP INC COM NEW COM NEW	1,681,081
CITIZENS FINANCIAL GROUP USD0.01	96,256
CITRIX SYS INC COM	769,840
CK ASSET HOLDINGS LTD	456,518
CK ASSET HOLDINGS LTD (HK)	57,068
CK HUTCHISON HLDGS HKD1	478,268
CK HUTCHISON HOLDINGS LTD HKD1	72,842
CLEVELAND CLIFFS INC USD0.125	57,688
CLOROX CO COM	1,255,444
CLOROX CO. COM US\$1	43,869
CLP HOLDINGS HKD5	57,367
CLP HOLDINGS LTD NPV	261,089
CME GROUP INC USD0.01 (UW)	116,231
CMS ENERGY CORP COM	391,133
CMS ENERGY US\$0.01	47,752
CNH INDUSTRIAL NV (IM)	100,133
CNH INDUSTRIAL NV COM EUR0.01	3,901,902
CNOOC LTD HKD0.02	214,369
CNOOC LTD HKD0.1	121,719
CNP ASSURANCES EUR1.00	23,477
CNX RESOURCES CORP USD0.01	21,342
COAL INDIA LTD INR10	29,040
COCA COLA CO COM	4,016,053
COCA COLA CO COM US\$0.25	422,565
COCA COLA EUROPEAN PARTNERS (US)	38,876
COCA-COLA AMATIL AUD0.50(POSTRECON)	24,706
COGNIZANT TECH SOLUTIONS CORP CL A	1,279,310
COGNIZANT TECH SOLUTIONS-A	85,778
COLES GROUP LTD	505,888
COLFAX CORP USD0.001	20,283
COLGATE-PALMOLIVE CO COM	2,226,691
COLGATE-PALMOLIVE COM US\$1	134,383
COLONY CAPITAL INC USD0.01	24,551
COLOPLAST B DKK1	21,246
COLOPLAST SER'B'DKK1	544,000
COMCAST CORP NEW-CL A	4,027,821
COMCAST CORP-CLASS A USD1 (US)	692,830
COMERICA INC COM US\$5	41,289
COMFORTDELGRO CORP	19,780
COMMERZBANK AG	119,290
COMMONWEALTH BANK OF AUSTRALIA NPV	411,011
COMMONWEALTH BK OF AUSTRALIAORD A\$2	369,294
COMMSCOPE HOLDING CO INC	22,225
COMPAGNIE DE SAINT-GOBAIN EUR4 (FP)	190,131
COMPAGNIE FINANCIERE RICHEMONT SA (CIE FINANCI-REG) WRT 22/11/2023	9,711
COMPAL ELECTRONIC TWD10	255,980
COMPASS GROUP ORD GBP0.1105	1,886,446
COMPASS GROUP PLC GBP0.1105	126,960
COMSYS HOLDINGS CORPORATION NPV	339,888
CONAGRA BRANDS INC COM USD5	592,811
CONAGRA INC, COM STK US\$5	56,708
CONCENTRIX CORP WI	22,714
CONCHO RESOURCES INC USD0.001	68,504
CONCORDIA FINANCIAL GROUP LT	22,143
CONOCOPHILLIPS COM	784,025
CONOCOPHILLIPS COM USD1.25	260,110
CONS EDISON INC COM	368,886
CONSD EDISON INC COM USD0.10	104,564
CONSECO INC USD 0.01	28,236
CONSTELLATION BRANDS INC CL A CL A	1,148,610
CONSTELLATION BRANDS INC-A USD0.01	61,824
CONSTELLATION SOFT COM STK NPV	468,711
CONTINENTAL AG	142,675
CONTINENTAL AG ORD NPV	497,601
COOPER COS INC COM NEW COM NEW	277,472
COPART INC COM	730,240
CORNING INC COM	546,475
CORNING INC COM US\$0.50	98,115
CORTEVA INC USD0.01	106,949
COSMOS PHARMACEUTI NPV	133,310

COSTAR GROUP INC COM	744,244
COSTCO INC COM STK US\$0.01	364,185
COSTCO WHOLESALE CORP NEW COM	4,977,561
COUNTRY GARDEN HOLDINGS CO	54,361
COVESTRO AG	84,148
COVESTRO AG NPV	1,332,824
COVIVIO EUR3 (FP)	18,376
CP ALL PCL THB1(ALIEN MKT)	174,659
CREDICORP DEL PERU US\$5 (UN)	35,110
CREDIT AGRICOLE SA EUR3	146,461
CREDIT SUISSE AG CHF0.04(REGD)	4,781,979
CREDIT SUISSE GROUP CHF1	221,236
CREE INC USD0.00125	23,461
CRESCENT POINT ENERGY CORP NPV	49,433
CRH PLC EQUITY	702,344
CRH PLC EUR0.32 UK LINE (LN)	138,824
CRODA INTL ORD GBP0.10609756	645,142
CROWN CASTLE INTL CORP NEW COM	183,682
CROWN CASTLE INTL CORP USD0.01	95,392
CROWN HOLDINGS INC COM USD5	45,184
CROWN RESORTS LTD	18,550
CSL LTD NPV	1,815,852
CSL LTD ORD A\$1	68,890
CSX CORP COM STK	871,703
CSX,COM STK US\$1	125,115
CTBC FINANCIAL HOLDING CO LT	37,315
CUMMINS INC	2,269,215
CUMMINS INC USD2.5	113,746
CVS HEALTH CORP COM	4,011,715
CVS HEALTH CORP USD0.01	544,828
D R HORTON INC COM	361,433
DAELIM INDUSTRIAL, KRW5000	18,505
DAI ICHI MUTUAL LIFE INSURAN	113,980
DAI NIPPON PRINTING ORD Y50	38,115
DAI NIPPON PRINTNG NPV	203,455
DAIFUKU CO LTD NPV	297,706
DAIFUKU Y50	19,358
DAIICHI SANKYO COM NPV	506,368
DAIKIN INDUSTRIES NPV	1,292,770
DAIKIN INDUSTRIES Y50	107,533
DAIMLER AG ORD NPV(REGD)	4,554,600
DAIMLER AG-REGISTERED SHARES (GY)	793,596
DAITO TRUST CONS Y50	33,853
DAITO TRUST CONST NPV	223,760
DAIWA HOUSE INDS NPV	231,614
DAIWA HOUSE INDUSTRY CO LTD	97,932
DAIWA SECURITIES Y50	54,130
DAIWABO HOLDINGS CO LTD	18,956
DANA INC	24,270
DANAHER CORP COM	3,371,134
DANAHER CORP US\$0.01	127,861
DANONE EUR 0.25	143,326
DANONE EUR0.25	247,183
DANSKE BANK A/S DKK10	103,984
DARDEN RESTAURANTS COM \$0.01	41,702
DARLING INGREDIENTS INC USD0.01	31,864
DASSAULT SYSTEMES EUR0.50	19,349
DAVITA INC COM	973,109
DAVITA INC USD0.001	58,145
DBS GROUP HLDGS NPV	231,514
DBS GROUP HOLDINGS SGD1	137,450
DC CHEMICAL CO	18,269
DCC ORD EUR0.25	112,049
DCC PLC EUR0.25 (LN)	33,360
DEERE & CO COM	3,567,247
DEERE & CO,COM US\$1	211,173
DELEK US HOLDINGS INC USD0.01	19,002
DELL TECHNOLOGIES C	49,463
DELTA AIRLINES INC	49,510
DELTA ELECTRONIC TWD10	1,044,334
DELTA ELECTRONICS INC TWD10	61,493
DENKI KAGAKU,ORD YEN50	20,533

DENSO CORP NPV	624,530
DENSO CORP Y50	139,588
DENTSPLY SIRONA INC USD0.01	19,782
DENTSU INC NPV	37,363
DEUTSCHE BANK AG REG	305,367
DEUTSCHE BOERSE AG	50,587
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	71,599
DEUTSCHE POST AG (GY)	241,533
DEUTSCHE POST AG NPV(REGD)	3,473,683
DEUTSCHE TELEKOM AG-REG (GY)	383,436
DEUTSCHE TELEKOM NPV(REGD)	1,262,968
DEUTSCHE WOHNEN AG BR NPV	52,335
DEUTSCHE WOHNEN SE NPV (BR)	562,926
DEVON ENERGY (NEW) COM USD0.1	47,155
DEXUS PROPERTY GROUP	24,083
DIAGEO ORD 28.935P	197,296
DIAGEO ORD PLC	1,106,720
DIALOG GROUP NPV	95,726
DIAMONDBACK ENERGY INC	33,801
DIC CORP	17,887
DICKS SPORTING GOODS INC USD0.01	25,654
DIGITAL REALTY TRUST INC USD0.01	56,507
DIRECT LINE INSURANCE GROUP GBP0.1090909	58,187
DIRECT LINE INSURANCE PLC ORD GBP	356,042
DISCOVER FINANCIAL SERVICES USD0.01	144,411
DISCOVER FINL SVCS COM STK	2,041,613
DISCOVERY COMMUNIC COM CL C USD0.01	30,115
DISH NETWORK CORP-A USD0.01	35,890
DISNEY(WALT) HLDGS USD0.01	539,170
DIXONS CARPHONE PLC GBP0.001	19,402
DKSH HOLDING LTD CHF0.1	203,358
DNB ASA NOK10	337,606
DNB HOLDING ASA NOK10	108,424
DOLLAR GEN CORP NEW COM	1,658,957
DOLLAR GENERAL CORP USD0.875	81,606
DOLLAR TREE INC COM USD0.01	73,536
DOMINION ENERGY INC COM NPV	162,141
DOMINION ENERGY INC COM STK NPV	455,771
DOMINOS PIZZA INC COM	540,658
DOMTAR CORPORATION COM STK USD0.01	21,150
DONGFENG MOTOR GRP CO LTD-H	26,885
DOVER CORP COM USD1.00	405,646
DOVER CORP,COM STK US\$1	39,763
DOW INC USD0.01	157,245
DOWNER GROUP NPV	19,910
DR HORTON INC USD.01	54,674
DR REDDYS LABS INR5	201,923
DRAX GROUP ORD GBP0.1155172	19,549
DS SMITH PLC GBP0.10	32,717
DSV DC DKK1 (DC)	34,283
DTE ENERGY CO COM	334,120
DTE ENERGY INC COM US\$0.01	77,225
DUFRY AG CHF5 (REGD)	21,602
DUKE ENERGY CORP COM NPV (POST REV SPLIT)	301,478
DUKE REALTY INVEST COM US\$0.01	29,166
DUKE RLTY CORP COM NEW REIT	247,847
DUPONT DE NEMOURS INC WI	320,125
DXC TECHNOLOGY CO COM USD0.01	88,946
E.ON SE NPV	555,433
E.SUN FINANCIAL HLGS CO LTD TWD10	24,633
EAST JAPAN RAILWAY CO NPV	225,670
EAST JAPAN RAILWAY,Y50000	122,463
EAST WEST BANCORP INC USD0.001	23,624
EASTMAN CHEM CO COM	251,070
EASTMAN CHEMICAL COM US\$0.01	73,523
EASYJET PLC GBP0.2728571	19,340
EATON CORP PLC COM USD0.50	1,492,867
EATON CORP PLC USD0.5	157,561
EATON VANCE CORP USD0.0039	21,048
EBARA MANUFACTURING,Y50	20,649
EBAY INC COM USD0.001	1,526,031
EBAY INC USD0.001	63,943

ECOLAB INC COM STK USD1	2,162,853
ECOLAB INV COM US\$1.00	72,328
EDENRED EUR2	18,844
EDISON INTL CORP COM STK NPV	96,690
EDP ENERGIAS PORTU EUR1	108,941
EDWARDS LIFESCIENCES CORP	29,674
EDWARDS LIFESCIENCES CORP COM	1,052,971
EIFFAGE EUR4	189,923
EIFFAGE EUR4 (POST SUBDIVISION)	44,666
EISAI CO NPV	204,268
EISAI,ORD YEN 50	34,982
ELANCO ANIMAL HEALTH INC	20,678
ELECTR ARTS COM	1,368,933
ELECTRICITE DE FRANCE	97,360
ELECTROLUX AB SER'B'NPV (POSTSPLIT)	33,639
ELECTRONIC ARTS COM NPV	46,992
ELEMENT SOLUTIONS INC USD0.01	20,717
ELI LILLY & CO COM	3,819,498
ELISA OYJ	21,071
ELISA OYJ NPV	281,202
EMART KRW5000	35,477
EMBRAER EMP AER BR NEW COM NPV	20,607
EMCOR GROUP INC USD0.01	18,267
EMERA INC	38,414
EMERSON ELEC,CMN \$1	147,237
EMERSON ELECTRIC CO COM	1,241,689
EMIRATES NBD BANK AED1	157,150
EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP	324,416
EMPIRE CO LTD A	28,377
EMS-CHEMIE HLDG AG CHF0.01 (REGD)	482,274
ENAGAS ORD	24,332
ENBRIDGE INC COM NPV	407,240
ENBRIDGE INC ORD NPV (CT)	236,456
ENDESA EUR 1.20202420	70,293
ENDESA SA EUR1.2	259,961
ENEL AMERICAS SA	24,863
ENEL AMERICAS SA COM NPV	143,861
ENEL EUR 1	385,261
ENEL SPA EUR1	3,893,962
ENEOS HOLDINGS INC	179,310
ENERGIAS DE PORTUGAL SA EUR1(REGD)	684,192
ENGIE COMSTK	566,206
ENGIE EUR1 (FP)	264,797
ENI SPA EUR1 (IM)	369,756
ENN ENERGY COMSTK	621,169
ENN ENERGY HOLDINGS LTD	26,788
ENTERGY CORP COM US\$5	71,471
ENTERGY CORP NEW COM	395,473
EOG RESOURCES INC COM USD0.01	101,624
EPAM SYS INC COM STK	359,351
EPIROC AB A	17,727
EPIROC AB SER'A'NPV	420,696
EPIROC AB SER'B'NPV	260,671
EQT CORP	35,465
EQTY LIFESTYLE PPTYS INC REIT	193,158
EQUATORIAL ENERGIA COM NPV	152,446
EQUIFAX INC COM US\$2.50	31,165
EQUINIX INC COM PAR \$0.001	289,304
EQUINIX INC USD0.001 (UW)	61,477
EQUINOR ASA NOK2.50	156,179
EQUINOR ASA NOK2.50	1,059,301
EQUITABLE HOLDINGS INC USD0.01	62,333
EQUITY RES PROPS TST BEN \$0.01	61,546
EREGLI DEMIR CELIK TRY1	30,173
ERICSSON LM B SHS SEK5 (SS)	112,249
ERICSSON SER'B'NPV	540,299
ERSTE GROUP BANK AG (AV)	68,337
ERSTE GROUP BANK AG NPV	895,499
ESSEX PROPERTY TRUST INC USD0.0001	31,614
ESSILORLUXOTTICA EUR 0.18	185,534
ESSILORLUXOTTICA EUR0.35 (FP)	94,527
ESSITY AB SER'B'NPV	427,956

ESSITY AKTIEBOLAG B	58,154
ESTEE LAUDER COMPANIES CL A USD0.01	48,926
ESTEE LAUDER COMPANIES INC CL A USD0.01	782,295
ETABLISSEMENTEN COLRUYT ORDSHR	186,648
ETERNAL MATERIALS TWD10	106,094
EURAZEO EUR0.00	22,140
EURONEXT EUR1.60	222,745
EVEREST RE GROUP COM	137,478
EVEREST RE GRP USD.01	36,563
EVERGY INC	51,102
EVERSOURCE ENERGY COM	476,416
EVERSOURCE ENERGY USD5	77,287
EVONIK INDUSTRIES AG	39,549
EVONIK INDUSTRIES NPV	216,523
EVRAZ PLC USD1	20,229
EXELON CORP COM	787,270
EXELON CORP COM NPV	234,350
EXPEDIA INC W/I	44,275
EXPEDITORS INTL WASH INC COM	1,117,511
EXPEDITORS INTL WASH USD.01	32,231
EXPERIAN ORD USD0.10	467,561
EXPERIAN PLC USD0.1	48,888
EXTRA SPACE STORAGE INC COM	164,301
EXTRA SPACE STORAGE INC USD0.01	24,105
EXXON MOBIL CORP CAP NPV	1,473,339
EXXON MOBIL CORP COM	454,548
F5 NETWORK INC COM STK NPV	17,728
F5 NETWORKS INC COM STK	184,618
FACEBOOK INC COM USD0.000006 CL 'A'	9,061,509
FACEBOOK INC A 0.0000006	416,877
FACTSET RESH SYS INC COM STK	435,718
FAIR ISAAC CORPORATION COM	201,512
FAIRFAX FINANCIAL HLDGS LTD (CT)	44,606
FANUC CO., Y50	121,669
FANUC CORP NPV	297,090
FAR EAST TEXTILE TWD10	18,797
FAST RETAILING CO LTD JPY50	49,744
FAST RETAILING CO LTD NPV	196,853
FASTENAL CO COM	1,438,265
FASTENAL, COM STK US\$0.01	44,010
FASTIGHETS AB BALD SER'B'NPV	183,892
FAURECIA EUR7	35,588
FEDEX CORP COM	298,912
FEDEX CORP COM USD0.10	250,829
FERGUSON PLC GBP0.1	99,198
FERGUSON PLC ORD GBP0.10	1,010,486
FERRARI NV COM EUR0.01	1,159,138
FERRARI NV EUR0.01 (IM)	17,641
FERROVIAL SA EUR0.20	38,984
FIAT CHRYSLER AUTOMOBILES NV EUR0.01 (IM)	421,584
FIBRA UNO ADMINISTRACION SA	24,584
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	310,679
FIDELITY NATL INF COM USD0.0 (UN)	64,593
FIDELITY NATL INFORMATION SVCS INC COM STK	989,852
FIFTH THIRD BANCORP COM STKNPV	98,895
FINNING INTL COM NPV	23,089
FIRST AMERICAN FINANCIAL W/I USD0.00001	20,090
FIRST ENERGY CORP COM NPV	80,487
FIRST FINANCIAL HLDGS CO TWD10	19,049
FIRST HORIZON NATL COM USD0.625	26,743
FIRST QUANTUM MINERALS LTD (CT)	64,669
FIRST REP BK SAN FRANCISCO CALIF NEW COM	752,349
FIRST REPUBLIC BANK/CA USD0.01	38,260
FIRST SOLAR INC COM	530,222
FIRST SOLAR INC USD0.001	33,290
FIRSTSTRAND ZAR0.01	72,034
FISCHER(GEORG) AG CHF100, (REGD)	23,343
FISERV INC COM	2,229,836
FISERV INC COM US\$0.01	34,464
FISHER & PAYKEL ORD DEFD DELIVERY	582,848
FLEETCOR TECHNOLOGIES INC	21,966
FLEETCOR TECHNOLOGIES INC COM	135,293

FLEXTRONICS INTL LTD (US)	97,643
FLUOR CORP COM NPV	59,944
FLUTTER ENTERTAINMENT PLC ORD EUR0.09	308,758
FLUTTER ENTERTAINMENT PLC ORDEUR0.09 UK LINE (LN)	36,365
FMC CORP COM (NEW)	397,958
FMC CORP,COM US\$0.10	19,989
FNB CORP USD0.01	21,674
FNF GROUP	31,946
FOMENTO ECON MEXIC UNITS (REP 1'B' & 4'D'SHS)	245,881
FOMENTO ECON MEXICAN UNITS NPV, (REP 1B &4D SHS)	65,840
FOOT LOCKER INC COM USD0.01	32,488
FORD MOTOR CO USD0.01	607,564
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	306,457
FORMOSA CHEM & FIBRE TWD10	32,523
FORMOSA CHEM&FIBRE TWD10	220,133
FORMOSA PLASTIC TWD10	31,146
FORTESCUE METALS GROUP LTD	80,010
FORTESCUE METALS GRP LTD NPV	902,223
FORTINET INC COM	287,587
FORTIS INC COM (CT)	58,715
FORTIS INC COM NPV	579,505
FORTIVE CORP COM MON STOCK	592,792
FORTIVE CORP USD0.01	28,803
FORTUM OYJ EUR3.40	405,199
FORTUNE BRANDS HOME & SEC INC COM	379,286
FORTUNE BRANDS HOME & SECURI	26,176
FOSUN INTERNATIONAL	25,630
FOX CORP CLASS A USD0.01	32,490
FRANCO NEVADA CORP COM NPV	517,429
FRANCO-NEVADA CORP	20,072
FRANKLIN RESOURCES COM US\$0.10	49,748
FREENET AG	23,654
FREEPORT MCMORAN C&G COM US\$CLASS 'B'	133,335
FRESENIUS MEDICAL CARE E0.00	67,255
FRESENIUS MEDICAL CARE NPV	2,004,285
FRESENIUS SE & CO KGAA	109,084
FRESENIUS SE&KGAA NPV	196,951
FUBON GRP CO TWD10	40,571
FUCHS PETROLUB SE	176,322
FUJI ELECTRIC HLDG NPV	27,710
FUJI FILM HLD CORP NPV	81,487
FUJI HEAVY INDS,ORD Y50	103,726
FUJIFILM HOLDINGS CORP NPV	207,959
FUJIKURA	21,213
FUJITSU Y50	775,012
FUJITSU, Y50	120,443
FUKUOKA FINANCIAL NPV	24,034
FURUKAWA ELECTRIC, Y50	19,169
G4S PLC GBp0.25 (LN)	47,694
GALAXY ENTERTAINME NPV	180,789
GALAXY ENTERTAINMENT GROUP L HKD0.10	27,340
GALLAGHER ARTHUR J & CO COM	306,606
GALP ENERGIA SGPS SA-B SHRS EUR1	34,954
GAP INCCOM STK US\$0.05	48,548
GARMIN LTD COMMON STOCK	697,046
GARMIN LTD USD0.005	30,287
GAZPROM PJSC RUB5 (RX)	416,714
GCL POLY ENERGY HOLDINGS LTD	45,978
GEA GROUP AG NPV	29,801
GEBERIT AG CHF0.10 (REGD)	1,008,495
GEBERIT CHF0.10 (REGD) (POST SUBD)	35,667
GECINA EUR7.50	27,816
GECINA SA EUR7.50	398,389
GEELY AUTOMOBILE HOLDINGS HKD0.02	39,703
GEN MILLS INC COM US\$0.10	116,411
GEN MTRS CO COM	2,039,060
GENERAC HOLDINGS INC USD0.01	19,353
GENERAL DYNAMICS CORP COM	462,351
GENERAL DYNAMICS,COM STK US\$1	123,268
GENERAL ELECTRIC CO	260,036
GENERAL ELECTRIC CO USD0.06 (UN)	717,911
GENERAL MILLS INC COM	1,264,264

GENERAL MOTORS CO	560,743
GENMAB AS DKK1	256,258
GENTEX CORP COM	383,109
GENTEX CORP USD.06	19,140
GENUINE PARTS CO COM	263,385
GENUINE PARTS,COM US\$1	56,589
GENWORTH FINANCIAL INC-CL A USD0.001	28,054
GEORGE WESTON COM NPV	210,633
GERDAU SA SIDERURG PREF NPV	39,337
GILEAD SCIENCES INC	914,522
GILEAD SCIENCES USD0.001	247,133
GIVAUDAN AG CHF10	53,427
GIVAUDAN SA CHF10	1,276,859
GJENSIDIGE FORSIKRING ASA NOK2	17,987
GLAXOSMITHKLINE ORD GBP0.25	221,660
GLAXOSMITHKLINE PLC GBp0.25 (LN)	375,111
GLENCORE PLC ORD USD0.01	5,150,932
GLENCORE PLC USD0.01	317,115
GLOBAL PAYMENTS INC NPV	21,238
GLOBE LIFE INC USD1	29,836
GN STORE NORD DKK4	324,387
GOLD FIELDS LTD	24,266
GOLDMAN SACHS GROUP INCPAR USD .01	402,559
GOODMAN GROUP NPV	1,236,194
GOODMAN GROUP NPV (STAPLED UNITS).	40,445
GOODYEAR TIRE & RUBBER,NPV	60,966
GPO MEXICO SA SER'B'COM NPV	684,448
GPT UNITS A\$1	26,715
GRAINGER W W INC COM	602,033
GRAINGER(WW)INC,COM US\$1	49,123
GRAPHIC PACKAGING HOLDING CO USD0.01	19,277
GRASIM INDUSTRIES LTD	24,392
GREAT WALL AUTO-H CNY1	64,369
GREAT WEST LIFECO INC	46,822
GROUP 1 AUTOMOTIVE INC USD0.01	31,007
GRUPO BIMBO SAB DE CV	128,218
GRUPO FINANCIERO BANORTE-O	82,466
GRUPO MEXICO SER 'B'COM NPV	43,298
GRUPO TELEVISIA SAB SER CPO	28,074
GUAMGZHOU R&P PROP 'H' CNY0.25 (POST SUBD)	20,353
H&R BLOCK INC	18,113
H&R REAL ESTATE INV REIT UTS	30,048
HAIER SMART HOME CO LTD-H	75,845
HAIER SMART HOME CO LTD H CNY1	30,401
HAKON INVEST AB	20,212
HAKUHODO DY HOLDINGS NPV	17,693
HALLIBURTON CO COM	1,278,967
HALLIBURTON CO COM US\$2.50	113,191
HALMA ORD GBP0.10	292,559
HAMAMATSU PHOTONIC NPV	161,799
HANA FINANCIAL GROUP KRW5000 (KR)	51,186
HANESBRANDS INC COM USD0.01	23,659
HANG LUNG PROPERTIES HKD1	19,961
HANG SENG BANK,HK\$5	54,314
HANKOOK TIRE CO LTD KRW500	19,545
HANKYU HANSHIN HLD NPV	24,860
HANNOVER RUECK SE	39,508
HANOVER INSURANCE GROUP INC USD0.01	17,731
HANWHA CHEMICALKRW5000	30,899
HARLEY DAVIDSON,CMN US\$0.01	38,314
HARTFORD FINL SERV COM US\$1	103,926
HASBRO INC,COM US\$0.50	25,446
HASEKO CORP,Y50	19,184
HCA HEALTHCARE INC COM	3,561,227
HCA HOLDINGS INC	136,763
HCL TECHNOLOGIES INR2	550,991
HCL TECHNOLOGY LTD INR2	34,732
HEALTHPEAK PROPERTIES INC USD1	45,379
HEALTHSOUTH CORP	20,552
HEIDELBERG CEMENT NPV (GY)	82,664
HEINEKEN HOLDING EUR1.6	35,175
HEINEKEN NV EUR1.60	70,466

HELMERICH & PAYNE COM US\$0.10	27,841
HELVETIA HOLDINGS AG CHF10	18,235
HENDERSON LAND DEVELOPMENT	33,522
HENKEL AG & CO KGAA	63,360
HENKEL AG & CO KGAA NON-VTG PRF NPV	398,572
HENKEL AG & CO KGAA NPV(BR)	159,686
HENKELAG & CO KGAA	34,024
HENNES & MAURITZ SER'B'NPV	224,689
HENNES MAURITZ AB	101,129
HENRY SCHEIN CORP COM USD0.001	37,515
HENRY SCHEIN INC COMMON STOCK	487,017
HERA EUR1	190,531
HERMES INTL FRF10	29,009
HERMES INTL NPV	209,494
HERO MOTOCORP LTD INR2	118,685
HERSHEY CO (THE) COM USD1	39,142
HERSHEY COMPANY COM STK USD1	510,130
HESS CORP COM STK	1,065,619
HESS CORPORATION USD1	43,792
HEWLETT PACKARD ENTERPRIS WI USD0.01	147,973
HEXAGON AB B SHS EURO.22	38,880
HEXAGON AB SER'B'NPV	1,052,731
HIKMA PHARMACEUTIC ORD GBP0.10	146,050
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	3,011,690
HILTON WORLDWIDE HOLDINGS IN USD0.01	28,587
HINDALCO INDS INR1 (POST SUBDIVISION)	30,139
HINDUSTAN PETROLEUM CORP INR10	26,936
HINDUSTAN UNILEVER INR1	502,489
HINO MOTORS,Y50	22,658
HITACHI CONS MACH,Y50	18,116
HITACHI METALS, Y50	17,668
HITACHI NPV	422,177
HITACHI, Y50	225,309
HOLCIM CHF2 (REGD)	125,757
HOLDINGS LESS THAN 0.01%	13,698,265
HOLLYFRONTIER CORP USD0.01	44,546
HOLMEN AB SER'B'NPV	353,287
HOLMEN AB SER'B'NPV (POST SPLIT)	18,066
HOLOGIC INC 0.01	30,698
HOLOGIC INC COM	177,249
HOME DEPOT INC COM	3,669,873
HOME DEPOT INC COM US\$0.05	434,753
HON HAI PRECISION INDS TWD10	206,205
HON HAI PRECISION TWD10	2,648,315
HONAM PETROCHEM CP, KRW5000	39,681
HONDA MOTOR CO NPV	528,659
HONDA MOTOR CO., Y50	191,477
HONEYWELL INTL INC COM STK	1,879,225
HONEYWELL INTL INC COM USD1 (UN)	285,898
HONG KONG & CHINA GAS HKD0.25	211,780
HONG KONG EXCHANGES & CLEAR	682,696
HONG KONG EXCHANGES & CLEARING, LTD HKD1.00	50,556
HORMEL FOODS CORP COM	458,511
HORMEL FOODS USD0.0586	26,425
HOST HOTELS & RESO COM US\$1	61,184
HOUSING DEVEL FIN INR2	294,769
HOWMET AEROSPACE INC WI	57,030
HOYA CORP NPV	1,869,829
HOYA CORP,Y50	52,039
HP INC COM	1,349,140
HP INC USD0.01	156,823
HSBC HOLDINGS PLC USD0.5 (LN)	709,472
HUANENG POWER INTL 'H'	21,479
HUBBELL INC CL B USD0.01	22,399
HUHTAMAKI OYJ SER'I'NPV	149,113
HUMANA INC COM	2,959,693
HUMANA INC COM US\$0.166	142,363
HUNT (JB) TRANSPORT SVS USD0.01	24,510
HUNT J B TRANS SVCS INC COM	680,372
HUNTINGTON BANCSHRS COM NPV	56,155
HUNTINGTON INGALLS INDS INC COM	183,223
HUNTINGTON INGALLS INDUST WI	18,884

HUNTSMAN CORP USD0.01	35,996
HUSKY ENERGY INC COM NPV	31,928
HUSQVARNA AB SER'B' NPV	24,255
HUSQVARNA AB SER'B'NPV	119,300
HYDRO ONE LTD	33,389
HYDRO ONE LTD COM NPV	305,166
HYUDAI GLOVIS CO LTD KRW500	24,106
HYUNDAI ENG & CONSKRW5000	27,072
HYUNDAI HEAVY INDUSTRIESKRW5000	30,407
HYUNDAI MOBIS KRW5000	368,038
HYUNDAI MOTOR CO 2ND PRF, KRW5000	34,165
HYUNDAI MOTOR CO KRW5000	227,371
HYUNDAI MOTOR CO PFD SHS	19,131
HYUNDAI STEEL KRW5000	33,299
IA FINANCIAL CORP INC	31,804
IBERDROLA SA EUR0.75	1,972,878
IBERDROLA SA EUR0.75 (SQ)	326,383
ICL-ISRAEL CHEMILS1	23,297
IDEMITSU KOSAN CO LTD	47,722
IDEX CORP COM	395,313
IDEX CORP USD0.01	19,752
IDEXX LABS INC COM	942,690
IG GROUP HOLDINGS	18,924
IHS MARKIT LTD COM	152,581
IHS MARKIT LTD USD0.01	37,451
IIDA GROUP HOLDINGS CO LTD	20,409
ILIAD SA NPV	176,303
ILL TOOL WKS INC COM	1,691,750
ILLINOIS TOOL WKSCOM STK NPV	105,979
ILLUMINA INC COM	385,073
ILLUMINA INC USD0.01	24,163
IMCD NV EUR0.16	204,787
IMI ORD GBP0.28571428	206,563
IMI PLC GBP0.2857	18,908
IMPALA PLATINUM ZAR0.025 (POST SUBDIV)	24,015
IMPERIAL BRANDS PL GBP0.10	206,103
IMPERIAL BRANDS PLC GBP0.10	218,529
IMPERIAL OIL LTD (CT)	32,506
INCHCAPE PLC GBP0.1	23,852
INCITEC PIVOT LTD NPV	18,594
IND & COMM BK OF CHINA H CNY1	388,639
IND & COMM BK OF CHINA-A (C1)	31,141
INDIAN OIL CORPORATION LTD INR10	28,179
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	353,571
INDITEX EUR0.03	78,059
INDORAMA VENTURES FOREIGN THB1	19,287
INDRAPRASTHA GAS INR2 (POST SUBDIVISION)	131,593
INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	134,856
INDUSTRIAL BANK CO LTD -A (C1)	35,408
INDUSTRIAL BANK OF KOREA KRW5000	18,891
INDUSTRIVARDEN AB SER'A'NPV	689,265
INDUSTRIVARDEN AB SER'C'NPV	574,123
INFINEON TECHNOLOG ORD NPV (REGD)	562,836
INFINEON TECHNOLOGIES AG	77,845
INFORMA PLC GBP4.35	34,288
INFOSYS LIMITED	1,664,764
INFOSYS LTD INR5	130,516
ING GROEP NV CVA EUR0.01	399,468
INGREDION INC USD0.01	25,850
INNOLUX CORP	71,828
INPEX CORPORATION INC	56,478
INSIGHT ENTERPRISES INC USD0.01	22,682
INSURANCE AUSTRALIA GROUP	44,846
INTACT FINL CORP COM NPV (CT)	42,080
INTEL CORP COM	2,777,979
INTEL CORP,COM STK NPV	596,326
INTER PIPELINE LTD	27,495
INTER RAO UES PJSC RUB2.80977	18,325
INTERCONTINENTAL EXCHANGE INC COM	135,475
INTERCONTINENTALEXCHANGE W/I USD0.01	82,210
INTERCONTL HOTELS ORD GBP0.208521303	37,466
INTERMEDIATE CAPITAL GROUP GBP0.2625	20,926

INTERNATIONAL BUSINESS MACHS CORP COM	321,566
INTERNATIONAL PAPER,COM US\$1	123,265
INTERPUBLIC GROUP COMPANIES INC COM	265,557
INTERPUBLIC GROUP OF COS INC USD0.1	38,038
INTERTEK GROUP ORD GBP0.01	390,931
INTESA SANPAOLO EUR0.52	362,778
INTL BUSINESS MACH COM US\$0.5	511,378
INTL CONSOLIDATED AIRLINE-DI (LN)	24,162
INTL FLAV & FRAG,COM US\$0.12 (UN)	28,446
INTL FLAVORS & FRAGRANCES INC COM	334,011
INTL PAPER CO COM	496,224
INTUIT COM	2,236,255
INTUIT COM US\$0.01	46,919
INTUITIVE SURGICAL INC COM NEW STK	1,308,701
INTUITIVE SURGICAL INC USD0.001	43,371
INVENTEC CORP TWD10	243,347
INVESCO LTD COM STK USD0.10	67,404
INVESTMENT AB SER'B'NPV	157,115
INVESTOR AB SER'A'NPV	779,408
INVESTOR AB SER'B'NPV	2,728,541
INVITATION HOMES INC USD0.01	25,924
IQVIA HOLDINGS INC USD0.01	45,458
IRB BRASIL RESSEGUROS SA	19,092
IRON MOUNTAIN INC	45,870
ISETAN MITSUKOSHI HOLDINGS	21,679
ISHIKAWAJIMA HARIMA,Y50	29,645
ISRAEL DISCOUNT BK 'A' ILS0.1	17,691
ISS A/S DKK1	32,423
ISUZU MOTORS,Y50	36,717
ITALGAS SPA NPV	174,810
ITAU UNIBANCO HOLDING SA	284,927
ITAUSA S.A. PRF NPV	252,608
ITC LTD	19,408
ITOCHU CORP NPV	845,831
ITOCHU CORP Y50	185,489
ITV PLC ORD 0.10	52,623
JABIL CIRCUIT INC USD0.001	50,365
JACK HENRY & ASSOC INC COM	422,315
JACOBS ENGINEERING GROUP USD1	40,672
JACOBS ENGR GROUP INC COM	192,074
JAMES HARDIE INDUSTRIES CDI EUR0.59	21,607
JAMES HARDIE INDUSTRIES PLC	392,688
JANUS HENDERSON GROUP PLC (US)	32,349
JAPAN AIRLINES CO LTD	17,697
JAPAN EXCHANGE GROUP INC	27,008
JAPAN POST BANK CO LTD (JT)	25,387
JAPAN POST HOLDINGS CO LTD	91,965
JAPAN POST INSURANCE CO LTD	65,320
JAPAN TOBACCO INC	131,934
JAPAN TOBACCO INC NPV	518,082
JARDINE MATHESON HLDGS LTD USD0.25	29,695
JARDINE MATHESON HLDGS USD0.25(SING QUOTE)	174,812
JAZZ PHARMACEUTICALS PLC	19,583
JAZZ PHARMACEUTICALS PLC COM USD0.0001	301,935
JB HI-FI NPV	375,633
JBS SA-ON	40,118
JD.COM INC ADR USD0.00002	82,447
JD.COM INC USD0.00002 A CLASS	1,189,723
JEFFERIES FINANCIAL GROUP IN USD1	47,987
JERONIMO MARTINS EUR1	17,862
JFE HOLDINGS INC NPV	69,124
JIANGXI COPPER IND 'H' CNY1	22,896
JINDAL STEEL & POWER LTD INR5	19,413
JINKOSOLAR HOLDING CO ADR USD0.00002	27,420
JOHNSON & JOHNSON COM US\$1	863,484
JOHNSON & JOHNSON COM USD1	5,747,195
JOHNSON CONTROLS INTERNATION CHF0.5	146,894
JOHNSON CTLS INTL PLC COM USD0.01	1,100,940
JOHNSON MATTHEY	336,022
JOHNSON MATTHEY PLC	46,709
JONES LAND LASALLE INC	30,078
JPMORGAN CHASE & CO COM	4,999,302

JPMORGAN CHASE COM USD1	1,448,424
JSR CORP JPY50	26,203
JSR CORP NPV	318,594
JSW STEEL LTD INR1	32,558
JULIUS BAER GROUP LTD CHF0.02	44,193
JUNIPER NETWORKS INC \$.00001	26,294
JX HOLDINGS INC	94,618
JYSKE BANK A/S DKK10	20,335
K+S AG	33,677
KAJIMA CORP NPV	225,004
KAJIMA CORP,Y50	43,737
KANSAI ELEC POWER,Y500	50,488
KANSAI ELECTRIC POWER CO NPV	169,807
KANSAI PAINT CO NPV	163,279
KANSAS CITY SOUTHERN INDSUSD0.01	37,945
KAO CORP	65,451
KAO CORP NPV	434,302
KASIKORNBANK PCL THB10 (NVDR)	227,371
KAWASAKI HEAVY IND,Y50	35,980
KAWASAKI KISEN KAI NPV	28,767
KB FINANCIAL GROUP KRW5000	94,213
KBC GROUP NV NPV	93,603
KDDI CORP NPV	1,770,760
KDDI CORP Y5000	243,296
KEIO CORP NPV	23,804
KELLOGG CO COM USD0.25	339,395
KELLOGG CO,COM US\$0.25	49,577
KEPCO (KOREA ELEC PWR) KW5000	65,386
KEPPEL CORP NPV	22,060
KERING	272,714
KERING EUR4	69,568
KERRY GROUP 'A'ORD EUR0.125	233,304
KERRY GROUP PLC IRISH LINE EURO (ID)	30,826
KESKO OYJ SER'B'EUR2	214,073
KEURIG DR PEPPER INC COM	2,947,368
KEYCORP COM US\$0.01	76,726
KEYENCE CORP NPV	3,367,944
KEYENCE CORP,Y50	61,277
KEYERA CORP	19,519
KEYSIGHT TECHNOLOGIES IN	24,396
KEYSIGHT TECHNOLOGIES INC COM	447,944
KGHM POLSKA MIEDZ PLN10.00	243,681
KGHM POLSKA MIEDZ, PLN10 BR	35,408
KIA MOTORS CORP KRW5000	491,472
KIA MOTORS CORP, KRW5000	101,767
KIKKOMAN CORP NPV	143,474
KIKKOMAN SHOYU,Y50	21,341
KIMBERLY-CLARK CORP COM	782,083
KIMBERLY-CLARK CP,COM US\$1.25	109,956
KIMCO REALTY COM US\$0.01	29,631
KINDEN CORP NPV	241,317
KINDER MORGAN INC USD0.01	159,556
KINGBOARD CHEMICALS HLDS HKD1	19,955
KINGDEE INTL SOFTW HKD0.025	316,189
KINGFISHER ORD GBP0.157142857	258,409
KINGSPAN GROUP ORD EUR0.13	600,375
KINNEVIK AB SER'B'NPV	1,868,723
KINROSS GOLD CORP (CT)	26,816
KINTETSU CORP NPV	28,452
KION GROUP AG	30,808
KION GROUP AG NPV	125,031
KIRIN HOLDINGS CO LTD	81,825
KIRIN HOLDINGS CO NPV	166,241
KLA CORPORATION COM USD0.001	1,044,357
KLA-TENCOR CORPORATION USD0.001	73,124
KLEPIERRE EUR4	29,838
KNORR BREMSE AG	124,287
KOBE STEEL NPV	44,737
KOC HLDG TRY1	22,879
KOHL'S CORP COM STK US\$0.01	100,757
KOITO MANUFACTURING,Y50	31,440
KOJAMO OYJ NPV	511,048

KOMATSU LTD (JT)	136,012
KOMATSU NPV	365,779
KON AHOLD DELHAIZE EUR0.01	921,714
KONE CORP NPV ORD 'B'	68,497
KONE CORPORATION NPV ORD 'B'	1,266,742
KONICA MINOLTA HOL NPV	27,599
KONINKLIJKE AHOLD NV EUR0.01	175,016
KONINKLIJKE DSM NV EUR1.50	1,180,667
KONINKLIJKE KPN	305,212
KONINKLIJKE KPN EUR0.04	59,374
KONINKLIJKE PHILIP EUR0.20	1,045,570
KONINKLIJKE PHILIPS NV EUR0.2	140,392
KOREAN AIR LINES KRW5000	26,382
KRAFT HEINZ CO COM	352,528
KRAFT HEINZ CO/THE USD0.01	152,858
KROGER CO COM	369,244
KROGER CO,COM US\$1	241,622
KRUNGTHAI BANK THB5.15(ALIEN)	21,789
KS CY SOUTHN	790,588
K'S HOLDINGS CORP NPV	302,511
KT&G CORPORATION KRW5000	184,276
KUBOTA CORP NPV	198,976
KUBOTA CORPORATION Y50	95,842
KUEHNE & NAGEL AG CHF1(REGD)(POST-SUBD)	46,612
KUEHNE&NAGEL INTL CHF1 (REGD)	533,437
KUNLUN ENERGY CO LTD HKD0.01	18,873
KURARAY CO., ORD Y50	25,312
KURITA WATER INDS NPV	175,297
KYOCERA CORP NPV	352,099
KYOCERA CORP,Y50	73,547
KYOWA EXEO CORP NPV	189,499
KYUSHU ELEC POWER NPV	183,305
KYUSHU ELECTRIC POWER,Y500	29,473
L BRANDS INC USD0.5	92,108
L E LUNDBERGFORETA SER'B'NPV	196,212
L3HARRIS TECHNOLOGIES INC COM	359,978
L3HARRIS TECHNOLOGIES INC USD1	30,733
LAB CORP AMER HLDGS COM NEW	299,292
LABORATORY AMER HLDGS USD0.01	59,008
LAFARGEHOLCIM LTD	1,048,355
LAFARGEHOLCIM LTD REG CHF2 (FP)	31,617
LAGARDERE S.C.A. EUR6.1 (FP)	31,347
LAM RESEARCH CORP COM NPV	64,755
LAM RESH CORP COM	659,530
LAND SECURITIES GROUP PLC GBP0.1066667	45,315
LANXESS NPV	38,048
LARSEN & TOUBRO INR2	396,727
LAS VEGAS SANDS CORP	72,173
LEAR CORP	72,612
LEG IMMOBILIEN AG	27,385
LEG IMMOBILIEN AG NPV	441,156
LEGAL & GENERAL GROUP PLC GBP0.025	168,441
LEGGETT & PLATT COM US\$0.01	23,226
LEGRAND SA	51,875
LEGRAND SA EUR4	1,192,633
LEIDOS HLDGS INC COM	367,516
LEIDOS HOLDINGS INC USD0.0001	39,200
LEND LEASE CORP ORD A\$0.50	33,969
LENNAR CORP CL A CL A	259,345
LENNAR CORP-A	53,633
LENOVO GROUP LRD HKD0.025	61,425
LEONARDO SPA EUR4.40	24,775
LG CHEM LTD KRW5000	105,876
LG CHEMICAL KRW5000	146,048
LG CORP KRW5000	36,359
LG DISPLAY CO LTD KRW5000	62,354
LG ELECTRONICS INC KRW5000	521,953
LI NING CO LTD HKD0.1	265,361
LIBERTY BROADBAND C	32,615
LIBERTY GLOBAL PLC A USD0.01 (US)	33,015
LIBERTY GLOBAL PLC -SERIES C COM	235,602
LIBERTY GLOBAL PLC SERIES C USD0.01 (US)	84,820

LIBERTY GLOBAL PLC USD0.01 A	2,694,357
LIBERTY MEDIA GROUP C	17,990
LIBERTY SIRIUS GROUP C	29,232
LILLY(ELI) & CO,CMN NPV	190,571
LINAMAR CORP	22,089
LINCOLN NATL CORP,COM US\$1.25	81,046
LINDE PLC COM USD0.001 (US)	258,949
LINDE PLC COMMON STOCK	944,613
LINDT & SPRUENGLI CHF10 (PTG CERT)	189,258
LINDT & SPRUENGLI CHF100 (REGD)	178,788
LINK REIT NPV	67,464
LINTEC CORP NPV	120,116
LITE-ON TECHNOLOGY CORP TWD10	18,863
LITE-ON TECHNOLOGY TWD10	334,389
LITHIA MOTORS INC CL A	36,507
LIXIL GROUP CORPORATION	42,776
LKQ CORP COM LKQ CORP	179,471
LKQ CORP USD0.01	40,923
LLOYDS BANKING GP ORD GBP0.1	3,919,827
LLOYDS BANKING GROUP ORD 25P	376,583
LOBLAW COMPANIES COM NPV (CT)	43,933
LOBLAWS COS LTD COM NPV	125,669
LOCKHEED MARTIN COM STK US\$.01	177,434
LOCKHEED MARTIN CORP COM	1,826,051
LOEWS CORP,COM STK US\$1	74,448
LOGITECH INTERNATIONAL-REG CHF0.25	21,981
LOGITECH INTL CHF0.25 (REGD)	885,636
LONDON STOCK EXCH ORD GBP0.06918604	31,746
LONGFOR GROUP HOLDINGS LTD	197,717
LONGFOR PROPERTIES HKD0.1	32,289
LONZA GROUP AG CHF1 (REGD)	621,766
LONZA GRP AG REGD CHF1	42,360
L'OREAL EUR0.2	128,478
L'OREAL EUR0.20	698,664
LOUISIANA PACIFIC CORP COM \$1	17,614
LOWES COS INC COM	978,535
LOWES,COM US\$0.50	237,448
LPL FINANCIAL HOLDINGS INC	20,960
LUKOIL PJSC	1,200,688
LULELEMON ATHLETICA INC	18,367
LULULEMON ATHLETICA INC COM	258,189
LUMEN TECHNOLOGIES INC USD1	160,652
LUNDIN MINING CORP NPV (CT)	24,867
LVMH MOET HENNESSY LOUIS VUI EUR0.3	223,298
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	1,263,200
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	233,671
LYONDELLBASELL INDU CL A	185,022
M & T BANK CORP USD0.5	76,668
M&G PRUDENTIAL PLC	77,398
MACERICH CO/THE USD0.01	28,856
MACQUARIE GP LTD NPV	854,781
MACQUARIE INFRASTRUCTURE CO	23,083
MACY'S INC USD0.01	115,970
MAGELLAN FINANCIAL NPV	151,080
MAGELLAN HEALTH SERVICES INC USD0.01	18,533
MAGNA INTERNATIONAL INC (CT)	161,360
MAGNA INTL INC COM NPV	1,040,522
MAGNIT RUB0.01 (RX)	44,577
MAHINDRA & MAHINDRA LTD INR5	26,353
MAKITA CORP NPV	736,199
MAKITA ELECTRIC WORKS,Y50	33,170
MALAYAN BANKING BERHAD,M\$1	28,169
MANDO CORP KRW5000	18,240
MANPOWERGROUP USD0.01	48,764
MANULIFE FINANCIAL CORP (CT)	225,011
MAPFRE SA EUR0.1	23,337
MAPLETREE IND TST NPV (REIT)	184,004
MAPLETREE LOGISTIC NPV (REIT)	142,932
MARATHON OIL CORP USD1	67,951
MARATHON PETROLEUM COM USD0.01	260,894
MARINE HARVEST ASA NOK7.50	35,003
MARKEL CORP HOLDING CO COM	288,248

MARKEL CORP NPV	36,999
MARKETAXESS HLDGS INC COM STK	528,152
MARKS & SPENCER GP GBP0.25	58,851
MARRIOTT INTERNATIONAL CL A USD0.01	60,851
MARSH & MCLENNAN COM US\$1	93,796
MARSH & MCLENNAN CO'S INC COM	1,095,933
MARTIN MARIETTA MATS US\$0.01 COM STK	29,590
MARUBENI CORP,Y50	84,317
MARUTI SUZUKI IND INR5	169,540
MARVELL TECH GROUP COM USD0.002	1,396,802
MARVELL TECH GRP LTD USD0.002	37,337
MASCO CORP COM	818,751
MASCO CORP,CMN STK US\$1	31,701
MASIMO CORP COM STK	353,512
MASTERCARD INC CL A	2,669,383
MASTERCARD INC-CLASS A USD0.0001	109,958
MATTEL INC,COM US\$1	48,405
MAXIM INTEGRATED PRODS INC COM	895,262
MAXIM INTERGRATE PROD US\$0.001	44,000
MAZDA MOTOR CORP,Y50	55,382
MC CORMICK & CO INC COM NON-VTG	564,725
MC DONALDS CORP COM	1,275,383
MCCORMICK & CO-NON VTG SHS NPV	29,544
MCDONALD'S CORP COM NPV	274,127
MCKESSON CORP	1,746,595
MCKESSON CORPORATION \$0.01	358,864
MEDIATEK INC TWD10	1,639,867
MEDIBANK PRIVATE L NPV	280,870
MEDIBANK PRIVATE LTD	25,397
MEDICAL PROPERTIES TRUST USD0.001	17,680
MEDIOBANCA SPA EUR0.5	42,389
MEDIPAL HLDG CORP NPV	20,535
MEDNAX INC USD.01	21,634
MEDTRONIC PLC COMMON STOCK STOCK	1,154,127
MEDTRONIC PLC USD0.1	329,630
MEGA FINANCIAL HLDGS TWD10	32,131
MEGGITT PLC GBP0.05	28,562
MEIJI HOLDINGS CO LTD	35,937
MEIJI HOLDINGS CO NPV	409,666
MEITUAN DIANPING CLASS B USD0.00001	41,658
MERCADOLIBRE INC COM STK	855,036
MERCK & CO INC NEW COM	2,754,025
MERCK & CO. INC. USD0.5	438,283
MERCK KGAA NPV	703,855
MERCK KGAA NPV ORD SHS	52,347
METALURGICA GERDAU PRF NPV	40,309
METCASH LTD NPV	21,292
METHANEX CORP (CT)	25,976
METLIFE INC COM USD0.01	283,909
METRO AG	34,713
METRO INC CLASS A SUB VTG NP (CT)	31,122
METRO INC COM NPV	583,975
METTLER-TOLEDO INTL INC COM	987,339
METTLER-TOLEDO INTL USD0.01	19,884
MFA FINANCIAL INC USD0.01	19,535
MGM RESORTS INTERNATIONAL USD0.01	62,470
MICHAELS COS INC/THE	24,539
MICHELIN (CGDE) EUR2	681,723
MICRO FOCUS INTL ORD GBP0.10 (LN)	26,532
MICROCHIP TECHNOLOGY USD0.001	49,435
MICRON TECHNOLOGY,US\$0.10	298,475
MICROSOFT CORP COM	27,844,007
MICROSOFT CORP COM USD0.00001	1,211,198
MICRO-STAR INTL TWD10	162,989
MID AMERICA APARTMENT COMM USD0.01	32,017
MINEBEA CO,Y50	28,084
MINERAL RES LTD NPV	152,835
MIRVAC GROUP	35,872
MITSUBISHI CHEM HL NPV	274,984
MITSUBISHI CHEMICAL HOLDINGS (JT)	67,353
MITSUBISHI CORP NPV	313,914
MITSUBISHI CORP,Y50	206,184

MITSUBISHI ELEC CP NPV	1,166,646
MITSUBISHI ELECTRIC, Y50	109,772
MITSUBISHI ESTATES, Y50	61,931
MITSUBISHI GAS CHEMICAL, Y50	27,505
MITSUBISHI GAS CHM NPV	544,187
MITSUBISHI HEAVY INDS, Y50	76,657
MITSUBISHI HVY IND NPV	171,159
MITSUBISHI MATERIALS, Y50	21,835
MITSUBISHI UFJ FINANCIAL	372,877
MITSUI & CO LTD NPV	638,656
MITSUI & CO LTD, ORD Y50	146,717
MITSUI CHEMICALS NPV	297,438
MITSUI CHEMICALS Y50	43,894
MITSUI FUDOSAN CO Y50	88,344
MITSUI MIN & SMELT JPY50	23,007
MITSUI O.S.K.LINES, Y50	52,646
MIZUHO FINANCIAL G NPV	194,486
MMC NORILSK NICKEL PJSC	825,188
MMC NORILSK NICKEL PJSC RUB1 (RX)	61,465
MOBILE TEL SYSTEMS KWD0.1	207,672
MOBILE TELESYSTEMS PJSC	267,916
MOHAWK INDUSTRIES INC USD0.01	57,271
MOLINA HEALTHCARE INC USD0.001	53,007
MOLSON COORS BREWING CO -B USD0.01 (UN)	53,387
MONDELEZ INTL INC COM	1,029,778
MONDELEZ INTL INC COM USD0.01	195,170
MONDI PLC EUR0.2 (LN)	53,433
MONDI PLC GBP	290,061
MONSTER BEVERAGE CORP	27,918
MONSTER BEVERAGE CORP NEW COM	889,575
MOODYS CORP COM	2,535,264
MOODY'S CORP USD1	30,679
MORGAN STANLEY COM STK USD0.01	1,558,539
MORGAN STANLEY COM USD0.01	343,394
MORRISON (WM) SUPERMKT ORD 10P (UK)	51,928
MOSAIC CO/THE WI	71,575
MOTOROLA SOLUTIONS INC	130,430
MOTOROLA SOLUTIONS INC USD0.01	31,039
MOWI ASA	387,146
MS AND AD INSURANCE GROUP HOLDINGS	70,748
MSCI INC COMMON	3,014,905
MTN GROUP LTD ZAR0.0001	41,761
MTR CORP HKD1	111,869
MTR CORPORATION HKD1	40,310
MTS PJSC OJSC RUB0.1 (RX)	32,413
MTU AERO ENGINES GMBH	23,562
MUENCHENER RUECKVE NPV(REGD)	2,313,299
MULTICHOICE GROUP LTD	20,416
MUNCHENER RUCKVERS NPV VINK, (REGD)	276,901
MURATA MANUFACTURING CO. NPV	1,121,453
MURATA MANUFACTURING, Y50	106,001
MURPHY OIL CORP COM US\$1	28,384
MURPHY USA INC	34,061
N V R INC COM	788,729
NABORS INDUSTRIES LTD USD0.001	23,861
NABTESCO CORP NPV	304,161
NAMCO BANDAI HLDGS NPV	38,635
NAN YA PLASTIC TWD10	344,200
NASDAQ INC	1,222,672
NASDAQ STOCK MARKET INC USD0.01	24,354
NASPERS LIMITED 'N' ZAR0.02	56,850
NASPERS N ZAR0.02	2,958,117
NATIONAL AUSTRALIA BANK, A\$1	247,756
NATIONAL COMMERCIAL BANK SAR10	24,732
NATIONAL GRID ORD GBP0.12431289	1,085,200
NATIONAL GRID PLC GBP0.1139535	272,472
NATIONAL-OILWELL VARCO COM USD0.01	64,180
NATIXIS	47,827
NATL BANK OF CANADA COM NPV	76,981
NATL BK OF KUWAIT KWD0.1	215,784
NATURGY ENERGY GRO EUR1	52,941
NATURGY ENERGY GROUP SA	208,524

NAVER CORP KRW500	28,885
NAVER CORPORATION KRW500	1,451,931
NAVIENT CORP USD0.01	30,229
NCR CORP COM US\$1	37,144
NEC CORP NPV	259,837
NEC CORP, Y50	74,874
NEDBANK GROUP LTD ZAR1	31,076
NESTE OIL OYJ EUR3.4	51,130
NESTE OYJ NPV	558,439
NESTLE INDIA INR10	134,901
NESTLE SA CHF0.10(REGD)	7,571,940
NESTLE SA CHF1 (REGD)	755,296
NETAPP INC COM STK	224,016
NETEASE COM INC ADR USD0.0001	29,584
NETFLIX INC COM STK	761,548
NETFLIX INC USD0.001	51,440
NETWORK APPLIANCE NPV	37,765
NEW RESIDENTIAL INVESTMENT USD0.01	39,181
NEW WORLD DEVEL CO NPV POST CON	190,956
NEW WORLD DEVELOPMENT	31,739
NEW YORK COMMUNITY BANCORP USD.01	33,711
NEWCREST MINING A\$ 0.50	24,531
NEWCREST MINING LTD NPV	243,633
NEWELL BRANDS INC COM USD1	39,557
NEWMONT CORPORATION	256,203
NEWMONT GOLDCORP CORP USD1.6 (CT)	47,755
NEWS CORP CLASS A	32,475
NEXANS SA EUR1	20,316
NEXON CO LTD NPV	173,416
NEXT GROUP ORD GBP0.10	49,888
NEXT ORD GBP0.10	949,536
NEXTERA ENERGY INC COM	5,662,007
NEXTERA ENERGY INC USD 0.01	261,294
NGK INSULATORS,Y50	19,490
NGK SPARK PLUG CO,Y50	17,769
NH FOODS LTD	32,162
NH FOODS LTD NPV	116,169
NIBE INDUSTRIER AB SER'B'NPV	481,645
NICE LTD ILS1	312,154
NIDEC CORP Y50	74,152
NIDEC CORPORATION NPV	2,808,501
NIELSEN HOLDINGS PLC EUR0.07	50,538
NIKE INC CL B	2,035,204
NIKE INC CL 'B' COM NPV (UN)	158,450
NINTENDO CO LTD NPV	236,760
NINTENDO CO, Y50	72,407
NIPPO CORPORATION NPV	247,256
NIPPON ELECTRIC GLASS,Y50	19,384
NIPPON EXPRESS CO NPV	236,684
NIPPON EXPRESS CO., Y50	35,267
NIPPON PAINT,Y50	17,607
NIPPON STEEL & SUMITOMO META	104,157
NIPPON TEL&TEL,ORD Y50000	213,901
NIPPON TELEGRAPH & TELEPHONE CORP NPV	1,070,277
NIPPON YUSEN KK,Y50	56,481
NISOURCE INC NPV	30,064
NISSAN CHEMICAL CORPORATION	268,522
NISSAN MOTOR CO,Y50	144,866
NISSIN FOODS HOLDINGS CO LTD NPV	160,138
NITORI CO Y50	22,085
NITORI HOLDINGS NPV	350,890
NITTO DENKO CORP NPV	939,770
NITTO DENKO CORP Y50	68,029
NKSJ HOLDINGS INC	65,933
NN GROUP NV	127,813
NOF CORP NPV	221,616
NOKIA OYJ (FH)	83,802
NOKIA OYJ (FP)	36,111
NOKIAN RENKAAT NPV	27,142
NOMURA HOLDINGS INC NPV	108,309
NOMURA REAL ESTATE HOLDINGS	18,061
NOMURA RESEARCH INSTITUTE IN	19,233

NOMURA RESEARCH INSTITUTE NPV	375,584
NORDDEUTSCHE AFFINERIE AG	29,234
NORDEA BANK ABP (FH)	211,107
NORDSTROM INC,COM STK NPV	50,285
NORFOLK SOUTHERN CORP,COM US\$1	130,025
NORFOLK SOUTHN CORP COM	783,792
NORSK HYDRO ASA NOK3.6666	62,613
NORTHERN TRUST CP COM US\$1.666	52,172
NORTHROP GRUMMAN CORP COM	611,598
NORTHROP GRUMMAN CORP COM NP (UN)	95,217
NORTONLIFE LOCK INC	710,374
NORTONLIFELOCK INC USD0.01	52,091
NORWEGIAN CRUISE L COM USD0.001	44,808
NOVARTIS AG CHF0.5 (REGD)	445,858
NOVARTIS AG CHF0.50 (REGD)	3,321,485
NOVATEK MICROELECTRONICS CORP TWD10	535,721
NOVATEK MICROELECTRONICS TWD10	25,427
NOVATEK OAO STD RUB0.1 (RX)	38,300
NOVOLIPETSK STEEL (NLMK OAO) (RX)	17,661
NOVO-NORDISK AS DKK0.2 SER'B'(POST S (DC)	173,552
NOVO-NORDISK AS DKK0.2 SERIES'B'	2,004,981
NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	365,919
NRG ENERGY INC USD0.01	30,755
NSK Y50	30,067
NTPC LTD INR10	20,424
NTT DATA JPY5000	31,100
NUCOR CORP COM	473,276
NUCOR CORPCOM STK US\$0.40	95,144
NUTRIEN LTD (CT)	136,899
NUTRIEN LTD COM NPV	182,073
NVIDIA CORP COM	1,859,424
NVIDIA CORP USD0.001	77,043
NVR INC USD0.01	20,946
NXP SEMICONDUCTORS N V COM STK	1,155,788
NXP SEMICONDUCTORS NV	72,326
O I GLASS INC	26,802
O REILLY AUTOMOTIVE INC NEW COM USD0.01	1,094,659
OASIS PETROLEUM IN C/WTS 19/11/24(TO PUR COM)	30,071
OBAYASHI CORP NPV	577,940
OBAYASHI CORP Y50	37,463
OBIC CO LTD NPV	242,967
OCADO GROUP PLC ORD GBP0.02	300,052
OCCIDENTAL PETROL,COM US\$0.20	195,594
ODAKYU ELECTRIC RAILWAY CO,Y50	26,825
ODP CORP/THE USD0.01	25,208
OGE ENERGY CORP, COM USD2.50	21,849
OIL & NATURAL GAS CORP INR10	26,399
OIL CO. LUKOIL PJSC RUB0.025 (RM)	266,324
OIL SEARCH LTD NPV	22,150
OJI HOLDINGS CORP	200,297
OJI PAPER,Y50	34,449
OLD DOMINION FREIGHT LINE INC COM	833,256
OLD DOMINION FREIGHT LINE USD0.1	18,071
OLD MUTUAL LTD NPV (LN)	29,329
OLD REPUBLIC INTL COM US\$1	33,228
OLIN CORP COM US\$1	36,312
OLYMPUS CORP NPV	203,627
OMEGA HEALTHCARE INV USD0.1	18,204
OMNICOM GROUP COM US\$0.15	65,064
OMNICOM GROUP INC COM	279,034
OMRON CORP JPY50	42,783
OMRON CORP NPV	355,368
OMV AG NPV (VAR)	56,451
ON SEMICONDUCTOR COM USD0.01	39,597
ONEMAIN HOLDINGS INC USD0.01	20,744
ONEOK INC COM NPV	72,394
ONEX CORP NPV	27,790
ONO PHARMACEUTICAL CO LTD	26,195
ONO PHARMACEUTICAL NPV	267,454
OPEN TEXT CORP (CT)	20,728
ORACLE CORP COM	1,427,665
ORACLE CORP COM STK NPV	257,797

ORANGE EUR4	396,821
ORANGE EUR4 (FP)	220,703
ORBIA ADVANCE CORP SAB DE CV	19,500
O'REILLY AUTOMOTIVE INC USD0.01	40,267
ORICA LIMITED AUD1.00	20,264
ORIENTAL LAND CO Y50	25,737
ORIGIN ENERGY NPV(POSTRECON DFD)	39,575
ORION CORPORATION SER'B'NPV	164,612
ORIX CORP NPV	269,364
ORIX CORP ,Y50	123,801
ORKLA ASA NOK1.25	395,003
ORKLA ASA NOK6.25	29,409
ORSTED A/S	1,199,175
ORSTED A/S DKK10	56,626
OSAKA GAS CO LTD NPV	609,009
OSAKA GAS CO., ORD Y50	32,207
OSHKOSH TRUCK CORP USD0.01	24,404
OTIS WORLDWIDE CORP COM USD0.01 WI	1,007,578
OTIS WORLDWIDE CORP W/I USD0.01	86,413
OTSUKA CORP NPV	190,813
OTSUKA HOLDINGS CO LTD	233,998
OUTOKUMPU OYJ SER A NPV	20,046
OVERSEA-CHINESE BK SGD0.50 (POST SUBDIVISION)	60,674
OWENS CORNING USD0.001	36,624
OZ MINERALS LIMITED	24,601
P G & E CORP (UN)	105,342
P.T. ASTRA INTL IDR50	28,534
PACCAR INC COM	1,348,966
PACCAR INCCOM STK US\$12	110,302
PACKAGING CORP AMER COM ISIN US6951561090	285,664
PACKAGING CORP OF AMERICA USD0.01	42,310
PACWEST BANCORP COM NPV	23,902
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	459,180
PANASONIC CORP	372,357
PANASONIC CORPORATION	154,016
PANDORA A/S DKK1	45,491
PARK HOTELS & RESORTS INC WI USD0.01	32,923
PARKER HANNIFEN,COM NPV	74,602
PARKER-HANNIFIN CORP COM	174,826
PARKLAND CORP	17,936
PARTNERS GROUP HLG CHF0.01 (REGD)	601,195
PARTNERS GROUP -REG CHF0.01	18,813
PATTERSON COS INC COM USD0.01	21,010
PAYCHEX INC COM	681,054
PAYCHEX INC COM US\$0.01	49,107
PAYPAL HLDGS INC COM	2,891,467
PAYPAL HOLDINGS INC W/I USD0.0001	127,573
PBF ENERGY INC CLASS A USD0.001	28,823
PEARSON ORD 25P	48,365
PEGATRON CORP TWD10	699,650
PEMBINA PIPELINE CORP (CT)	49,759
PENN NATIONAL GAMING USD0.01	34,284
PENNON GROUP ORD GBP0.407	385,556
PENSKE AUTOMATIVE COM STK USD0.0001	22,461
PENTAIR PLC COM USD0.01	167,381
PENTAIR PLC USD0.167	24,770
PEOPLES UTD FINL COM STK USD0.01	28,732
PEPSICO INC CAP US\$0.01 2/3	437,990
PEPSICO INC COM	1,572,107
PERFORMANCE FOOD GROUP CO USD0.01	39,984
PERKINELMER INC COM USD1	21,671
PERNOD RICARD EUR1.55	85,140
PERRIGO CO PLC	19,099
PERSIMMON ORD 10P	54,555
PERSIMMON ORD GBP0.10	375,007
PETROBRAS DISTRIBUIDORA SA	28,038
PETROCHINA CC1	74,401
PETROL BRASILEIROS PREF NPV	167,773
PETROLEO BRASILEIRO SA N/PV	110,080
PEUGEOT SA EURI EUR 1	180,124
PFIZER INC COM	2,183,929
PFIZER INC COM US\$0.05	678,805

PHILIP MORRIS INTERNAT -W/I (UN)	451,335
PHILIP MORRIS INTL COM STK NPV	2,312,690
PHILIPS LIGHTING NEWCO BV	41,721
PHILLIPS 66	280,678
PHOENIX GROUP HOLDINGS PLC GBP0.1	21,440
PICC PROPERTY CA 'H' CNY1	31,478
PING AN INSURANCE (H) CO NPV	199,833
PING AN INSURANCE GROUP CO-A (C1)	29,659
PING AN INSURANCE GROUP H CNY1	525,002
PINNACLE W. CAP CORP COM	191,062
PINNACLE WEST, COM US\$2.50	37,282
PIONEER NATURAL RES US\$0.01	44,163
PITNEY BOWES INC,COM US\$2	30,359
PKO BANK PLOSKI SA PLN1	40,512
PNC FINANCIAL SVCS COM USD5	256,225
POLARIS INDUSTRIES INC USD0.01	20,497
POLSKI KONCERN NAFTOWAY, PLN1.25 (PW)	31,631
POLYMETAL INTERNATIONAL PLC (LN)	17,880
POLYMETAL INTL PLC SHS	212,810
POLYUS PJSC RUB1(RUB)	187,195
POPULAR INC USD0.01	23,290
PORSCHE AUTO HL SE NON ATG PRF NPV	39,737
PORSCHE AUTO HL SE NON VTG PRF NPV	358,621
POSCO KRW5000	553,360
POST HOLDINGS INC	17,777
POSTAL SAVINGS BANK OF CHI H CNY1	29,321
POSTE ITALIANE SPA	32,739
POSTNL EUR0.48	21,305
POWER ASSETS HLDGS NPV	235,953
POWER CORP CANADA,COM NPVSUBORD VOTING	89,987
POWER GRID CORP INR10	231,622
POWSZECHNY ZAKLAD UBEZPIECZE	38,221
PPG IND INC COM	819,469
PPG INDS,COM STK US\$1.666	85,961
PPL CORP COM ISIN US69351T1060	457,638
PPL CORP COM USD0.01	104,255
PRINCIPAL FINANCIAL GP USD0.01	82,783
PROCTER & GAMBLE CO/THE USD1 (UN)	694,011
PROCTER & GAMBLE COM NPV	6,586,863
PROGRESSIVE CORP OH COM	3,105,169
PROGRESSIVE CORP(OHIO) COM \$1	122,116
PROLOGIS INC COM	469,847
PROLOGIS INC USD0.01	90,466
PROSIEBEN SAT.1 MEDIA AG REG	40,039
PROSUS EUR0.05	26,300
PROXIMUS SA NPV	19,897
PRUDENTIAL CORP ORD 5P	259,653
PRUDENTIAL FIN INC USD 0.01	309,389
PRYSMIAN SPA EUR0.1 (IM)	38,021
PRYSMIAN SPA EUR0.10	747,530
PSP SWISS PROPERTY CHF0.10 (REGD)	190,797
PTT EXPLORATION & PRD THB1 (ALIEN MKT)	27,179
PTT GLOBAL CHEMICAL PCL FOR	43,052
PTT PCL/FOREIGN THB1	134,516
PTT PCL-NVDR THB10	18,077
PTT PUBLIC COMPANY THB1(ALIEN)	385,395
PUB SERVICE ENTERPRISE GROUP INC COM	622,408
PUB STORAGE COM	630,743
PUBLIC BANK NHD MYR1 (MALAYSIA)	37,225
PUBLIC SERVICE ENTCOM STK NPV	114,569
PUBLIC STORAGE INC USD.1	52,854
PUBLICIS GROUPE SA EUR0.4	75,234
PULTE GROUP INC	232,331
PULTE GROUP INC USD0.01	33,478
PVH CORP USD1	47,118
QATAR NATIONAL BANK QAR 1.0000	106,418
QBE INSURANCE GROUP LTD (AU)	56,214
QORVO INC COM	570,494
QORVO INC COM USD0.0001	40,514
QUAL COMM INC STK US\$0.0001	331,430
QUALCOMM INC COM	565,867
QUANTA COMPUTER INC TWD10	42,127

QUANTA COMPUTER TWD10	568,312
QUANTA SERVICES INC USD00001	36,437
QUEST DIAGNOSTICS COM US\$0.01	46,052
QUEST DIAGNOSTICS INC COM	461,598
QUILTER PLC GBP0.01	20,870
QURATE RETAIL GROUP INC USD0.01	59,987
RAIA DROGASIL SA COM NPV	623,744
RAIFFEISEN INTL BK INTL NPV	22,853
RAKUTEN INC COM STK	23,326
RALPH LAUREN CORP USD0.01	20,546
RAMSAY HEALTHCARE NPV	17,689
RANDSTAD HLDGS NV EUR0.10	51,370
RANDSTAD N.V. EUR0.10	455,240
RANGE RESOURCES CORP USD0.01	22,543
RAYMOND JAMES FINANCIAL USD.01	32,821
RAYTHEON TECHNOLOGIES CORP	572,709
RAYTHEON TECHNOLOGIES CORP USD1	219,208
REALOGY HOLDINGS CORP USD0.01	26,817
REALTEK SEMICOND TWD10	213,802
REALTY INCOME CORP USD1	34,794
RECKITT BENCK GRP ORD GBP0.10	980,848
RECKITT BENCKISER ORD GBP0	144,850
RECRUIT HLDGS CO L NPV	2,266,005
RECRUIT HOLDINGS CO LTD	59,956
RED ELECTRICA CORP EUR0.5	247,973
RED ELECTRICA CORPORACION SA EUR0.5	35,155
REGAL BELOIT CORP USD0.01	22,936
REGENCY CENTERS CORP USD0.01	23,671
REGENERON PHARMACEUTICALS	36,016
REGENERON PHARMACEUTICALS INC COM	734,766
REGIONS FINANCIAL CORP	87,609
REINSURANCE GRP OF AM US\$0.01	51,823
RELIANCE INDS INR10 (PPD INR314.25 UPD IN	9,099
RELIANCE INDS INR10(100%DEMAT)	510,229
RELIANCE INDUSTRIES LTD INR10	164,699
RELIANCE STEEL AND ALUMINUM	39,258
RELX PLC	749,047
RELX PLC GBP0.1444 (LN)	80,858
REMGRO ZAR0.01	23,711
RENAULT ORD EUR3.81	234,537
RENESAS ELECTRONICS CORP	29,397
RENTOKIL INITIAL ORD GBP0.01	294,174
RENTOKIL INITIAL ORD GBP0.01 (POST REORG)	19,254
REPSOL SA (RG) EUR1	238,851
REPUBLIC SERVICES INC USD0.01	48,818
RESIDEO TECHNOLOGIES INC USD0.001	35,319
RESMED INC COM	888,623
RESMED INC USD0.004	24,013
RESONA HLDGS INC NPV	57,141
RESTAURANT BRANDS INTERN (CT)	18,710
REXEL SA EUR5	51,794
RHEINMETALL AG DEM5	21,453
RICHEMONT(CIE FIN) CHF1 (REGD)	2,478,373
RICHTER GEDEON CHE HUF100	146,182
RICOH CO., Y50	42,274
RIGHTMOVE COM STCK	205,763
RINNAI CORP NPV	175,504
RIO TINTO LIMITED NPV	663,259
RIO TINTO NPV	159,421
RIO TINTO ORD GBP0.10	853,397
RIO TINTO PLC GBp0.1 (LN)	403,149
RIOCAN REAL ESTATE INV TST NPV	27,236
RLJ LODGING TRUST	21,808
ROBERT HALF INTL COM US\$1	21,017
ROBERT HALF INTL INC COM	400,034
ROCHE HLDGS AG CHF1 (BR)	136,791
ROCHE HLDGS AG GENUSSSCHEINE NPV	4,630,858
ROCHE HLDGS AG GENUSSSCHEINE, NPV	524,765
ROCKWELL AUTOMATION	1,035,734
ROCKWELL AUTOMATION COM USD1	47,190
ROGERS COMMS INC CLASS'B'COM CAD1.62478	353,043
ROGERS COMMUNICATIONS INC-B (CT)	69,656

ROHM COM Y50	32,583
ROLLINS INC COM	248,262
ROLLS ROYCE ORD GBP1.50	70,612
ROPER INDUSTRIES INC USD0.01	41,113
ROPER TECHNOLOGIES , INC	368,191
ROSNEFT OIL COMPANY RUB0.01 (RX)	61,349
ROSS STORES INC COM	394,719
ROSS STORES,CMN US\$0.01	56,248
ROYAL BANK OF CANADA (CT)	471,528
ROYAL BANK OF SCOTLAND GROUP GBP1	72,767
ROYAL CARIBBEAN CRUISES LTD (UN)	58,079
ROYAL DUTCH SHELL PLC A SHS EUR0.07	602,472
ROYAL DUTCH SHELL PLC-A SHS EUR0.07 (NA)	548,523
ROYAL DUTCH SHELL PLC-B SHS EUR0.07 (LN)	621,366
ROYAL MAIL PLC	43,996
RPM INTERNATIONAL INC USD0.01	26,273
RSA INSURANCE GROUP PLC GBP1.00	54,217
RWE AG NPV	141,432
RYDER SYSTEM INC,COM US\$0.50	46,201
S&P GLOBAL INC COM	1,778,697
S&P GLOBAL INC USD1	50,702
SABANCI HOLDINGS TRY1	24,558
SABRE CORP	19,113
SAFRAN EURO.20	96,353
SAGE GROUP GBP0.01051948	241,340
SAGE GROUP PLC/THE GBP0.01	19,102
SAIC MOTOR CORP LTD-A (C1)	26,485
SAINSBURY (J) ORD GBP0.28571428	61,065
SAIPEM SPA	20,074
SALESFORCE COM INC COM STK	2,465,770
SALESFORCE.COM INC COM USD0.001	69,908
SALMAR ASA NOK0.25	202,063
SALZGITTER AG NPV	26,447
SAMPO OYJ SER'A'NPV	107,663
SAMSUNG C&T CORPORATION	41,015
SAMSUNG ELECT PFD KRW5000	221,362
SAMSUNG ELECTRO-MECH KRW5000	28,685
SAMSUNG ELECTRONIC GDR	1,549,909
SAMSUNG ELECTRONIC KRW100	3,169,704
SAMSUNG ELECTRONIC KRW5000	1,428,567
SAMSUNG ELECTRONIC PFD KRW100	453,814
SAMSUNG FIRE+MARINE KRW5000	32,165
SAMSUNG HEAVY INDS KRW5000	23,197
SAMSUNG LIFE INSURANCE CO KRW500	24,113
SAMSUNG SDI KRW5000, KRW5000	46,357
SANDS CHINA LTD USD0.01	37,295
SANDVIK AB NPV	845,446
SANLAM ZAR0.01	34,220
SANMINA CORP USD0.01	21,048
SANOFI EUR2	656,995
SANOFI EUR2 (FP)	404,906
SANTOS,A\$0.25	25,100
SAP AG NPV	188,303
SAP SE	564,501
SAPPI R1	21,248
SAPUTO GROUP INC	20,234
SARTORIUS AG NON VTG PRF NPV	105,281
SARTORIUS STEDIM B EUR0.20	163,660
SASOL NPV	57,502
SAUDI ARABIAN OIL CO	20,024
SAUDI BASIC INDUSTRIES CORP SAR10	92,775
SAUDI TELECOM CO SAR10	27,818
SAUDI TELECOM SAR10	338,814
SBA COMMUNICATIONS CORP COM USD0.01 CL A	199,198
SBERBANK OF RUSSIA	397,825
SBERBANK RUB3 (RX)	235,773
SBI HOLDINGS INC NPV	23,548
SCENTRE GROUP	77,316
SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	344,764
SCHINDLER-HLDG AG CHF0.10 (REGD)	137,433
SCHINDLER-HLDG AG PTG CERT CHF0.10 (POST SUBD)	22,162
SCHLUMBERGER LTD USD0.01 (UN)	286,185

SCHNEIDER ELECTRIC EUR4.00	3,600,428
SCHNEIDER SA ELECTRIC EUR8.0 (FP)	206,100
SCHRODERS VTG SHS GBP1	18,483
SCHWAB(CHARLES) CORP US\$0.01	135,194
SCOR SE EUR7.876972 (FP)	38,518
SEAGATE TECHNOLOGY USD0.00001	78,282
SEALED AIR CORP COM USD0.01	25,529
SECOM CO NPV	498,928
SECOM CO,Y50	49,175
SECURITAS AB SWKR1 SER 'B'	28,166
SECURITAS SER'B'NPV	152,156
SEEK LTD NPV	17,724
SEGRO PLC ORD GBP0.10	908,309
SEI INVTs CO COM	205,480
SEIKO EPSON CORP NPV	28,228
SEINO HOLDINGS NPV	227,361
SEKISUI CHEMICAL CO LTD NPV	395,634
SEKISUI CHEMICAL, Y50	33,387
SEKISUI HOUSE NPV	1,290,008
SEKISUI HOUSE, ORD Y50	65,937
SEMICONDUCTOR MANUFACTURING USD0.004	25,763
SEMPRA ENERGY CORP COM NPV	98,511
SEMPRA ENERGY INC COM STK	594,290
SENSATA TECHNOLOGIES HOLDING EUR0.01	22,933
SERVICE CORP INT,COM US\$1	17,719
SERVICE PROPERTIES TRUST USD0.01	25,443
SERVICENOW INC COM USD0.001	665,591
SES (FP)	36,094
SEVEN & I HOLDINGS NPV	801,913
SEVEN GENERATIONS ENERGY A	20,638
SEVERN TRENT ORD GBP0.9789	652,320
SEVERN TRENT PLC GBP0.9789	33,061
SEVERSTAL RUB0.01 (RX)	28,719
SG HOLDINGS CO LTD	34,484
SG HOLDINGS CO LTD NPV	329,951
SGS HOLDING SWF20 (REGD)	37,521
SGS SA CHF1 (REGD)	373,568
SHANGHAI PUDONG DEVEL BANK-A (C1)	26,462
SHAW COMMUNICATION 'B'CNV NPV	272,834
SHAW COMMUNICATIONS 'B'	37,884
SHERWIN WILLIAMS,CMN US\$1	60,831
SHERWIN-WILLIAMS CO COM	2,600,600
SHIMADZU CORP NPV	232,465
SHIMANO INC NPV	403,867
SHIMANO INC Y50	29,826
SHIMAO GROUP HOLDI HKD0.10	27,309
SHIMIZU CONSTRUCTION CO,Y50	26,441
SHIMIZU CORP NPV	260,490
SHIN KONG FIN HLDG CO TWD10	22,885
SHIN-ETSU CHEMICAL NPV	1,432,717
SHINETSU CHEMICAL, Y50	139,976
SHINHAN FIN GROUP KRW5000	73,257
SHIONOGI & CO LTD NPV	274,049
SHIONOGI & CO,Y50	28,134
SHISEIDO CO,Y50	31,166
SHIZUOKA BANK,ORD Y50	23,540
SHOPRITE HLDGS LTD ZAR0.011	33,540
SHOWA DENKO KK,Y50	26,029
SIAM CEMENT CO THB1 (NVDR)	51,313
SIAM COMM BANK THB10 (ALIEN)	52,279
SIBANYE STILLWATER LTD	27,224
SIDER NACIONAL CIA NPV	33,958
SIEMENS AG NPV(REGD)	2,221,228
SIEMENS AG-REG (GY)	482,634
SIEMENS ENERGY AG	63,943
SIEMENS ENERGY AG NA ON NPV	597,209
SIEMENS GAMESA RENEWABLE ENE EUR0.17	23,033
SIEMENS GAMESA RENEWABLE ENERGY	248,955
SIG COMBIBLOC GROU CHF0.01	142,339
SIGNATURE AVIATION PLC GBP0.3720238	18,695
SIGNATURE BANK USD0.01	19,154
SIGNET JEWELERS LTD USD0.18 (US)	29,828

SIGNIFY NV EUR0.01	269,619
SIKA AG -ORDSHR VOTING BO	766,559
SIKA AG REG CHF0.01	44,775
SIME DARBY BHD NPV	116,490
SIMON PROPERTY COM USD0.0001	107,088
SIMS METAL MANAGEMENT LTD	22,157
SINGAPORE EXCHANGE NPV	273,219
SINGAPORE TECHNOLOGIES ENGINEERING	126,539
SINGAPORE TELECOM LTD (SP)	82,413
SINGAPORE TELECOMMUNICATIONS NEW COM STK	204,635
SINOPHARM GROUP CO-H	22,076
SISTEMA JSFC RUB0.09 (RX)	20,859
SIX FLAGS ENTERTAINMENT CORP	21,286
SK C&C CO LTD	66,346
SK ENERGY CO LTD NPV	93,516
SK HYNIX INC KRW5000 (KP)	229,964
SK TELECOM KRW500	36,395
SKANDINAVISKA ENSKILDA 'A'BANKEN SWKR10	99,025
SKANSKA AB SER 'B' SEK3 (SWEDEN)	58,051
SKANSKA AB SER'B'NPV	382,057
SKF AB SER 'B' NPV	53,881
SKF AB SER'B'NPV	295,454
SKYWORKS SOLUTIONS INC COM	613,614
SKYWORKS SOLUTIONS USD0.25	37,561
SL GREEN REALTY CORP USD0.01	30,838
SLM CORP USD0.2	21,454
SM ENERGY CO	25,309
SMC CORP NPV	2,157,244
SMC CORP Y50	51,054
SMITH & NEPHEW ORD USD0.20	246,688
SMITHS GROUP ORD GBP 0.375	31,798
SMUCKER (JM) CO COM NPV	51,862
SMUCKER J M CO COM NEW	442,304
SMURFIT KAPPA GROUP PLC EUR0.001 UK LINE (LN)	58,335
SMURFIT KAPPA GRP ORD EUR0.001	365,537
SNAM SPA EUR1	51,597
SNAP-ON INC COM	355,527
SNAP-ON INC COM STK US\$1	26,612
SNC-LAVALIN GROUP INC NPV	25,380
SOC GENERALE ORD SHS EUR1.25	364,542
SODEXO	40,642
SOFINA SA NPV	412,445
SOFTBANK CORP	88,615
SOFTBANK CORP NPV	363,372
SOFTBANK GROUP CO NPV	512,403
S-OIL CORP KRW2500	20,261
SOJITZ HOLDINGS CP NPV	27,136
SOLVAY ET CIE NPV BFR, (BRUXEL LES QUOTED)	57,947
SONIC HEALTHCARE AUD0.20	35,226
SONIC HEALTHCARE NPV	252,897
SONOCO PRODUCTS CO COM NPV	22,649
SONOVA HOLDING AG COMMON STOCK	365,228
SONOVA HOLDING AG REG CHF0.05	17,689
SONY CORP NPV	2,456,554
SONY CORP, Y50	322,650
SOUTH32 LTD (AT)	52,329
SOUTHERN CO COM STK	689,414
SOUTHERN CO COM US\$5	229,341
SOUTHWEST AIRLINES COM US\$1	23,929
SPAR GROUP LTD NPV	17,856
SPARK NEW ZEALAND LTD (NZ)	18,810
SPARK NEW ZEALAND LTD COM	272,699
SPECTRUM BRANDS HO COM USD0.01	22,282
SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	368,523
SPIRIT AEROSYSTEMS HOLD-CL A NPV	27,334
SPOTIFY TECHNOLOGY S A COM EUR0.025	778,138
SSAB (SVENSKT STAL) SER'B' NPV	17,917
SSE PLC GBP 0.5	170,096
SSE PLC ORD GBP0.50	492,883
ST JAMES'S PLACE ORD 15P	34,883
STANDARD BK GR LTD ZAR0.10	72,975
STANDARD CHARTERED PLC USD0. (LN)	143,133

STANLEY BLACK & DECKER INC COM	333,374
STANLEY BLACK & DECKER INC USD2.5	76,196
STANLEY ELECTRIC,ORD Y50	19,393
STARBUCKS CORP	161,555
STARBUCKS CORP COM	1,377,598
STARWOOD PROPERTY TRUST INC USD0.01	29,124
STATE BANK OF INDIA INR1	51,938
STATE STREET CORP COM US\$1	106,335
STD LIFE ABERDEEN ORD GBP0.1396825396	70,073
STEEL DYNAMICS INC COM	138,003
STEEL DYNAMICS INC USD0.01	39,237
STERICYCLE INC USD0.01	22,219
STERIS PLC ORD USD0.001	357,341
STERIS PLC USD75	19,746
STIFEL FINANCIAL CORP USD0.15	18,271
STMICROELECTRONICS EUR1.04	1,180,103
STMICROELECTRONICS NV EUR1.0 (FP)	38,992
STOCKLAND NPV	42,932
STORA ENSO OYJ NPV SER 'R'	64,422
STORA ENSO OYJ SER'R'NPV	149,766
STOREBRAND AS 'A' NWKR5	26,377
STRAUMANN HLDG CHF0.10 (REGD)	194,114
STRYKER CORP	419,995
STRYKER CORP COM US\$0.10	95,146
SUBARU CORPORATION NPV	187,757
SUBSEA 7 SA USD2	25,533
SUEZ SA	59,779
SUEZ SA EUR4	443,804
SUGI HOLDINGS NPV	156,041
SUMITOMO CHEMICAL CO,Y50	57,710
SUMITOMO CORP NPV	240,540
SUMITOMO CORP, Y50	100,345
SUMITOMO ELECTRIC NPV	333,572
SUMITOMO ELECTRICAL, ORD Y50	59,167
SUMITOMO FORESTRY,ORD Y50	18,476
SUMITOMO HEAVY INDS,Y50	21,194
SUMITOMO METAL MINING CO LTD NPV	225,641
SUMITOMO METAL MINING, Y50	59,492
SUMITOMO MITSUI FIN GRP NPV	263,648
SUMITOMO MITSUI FINANCIAL GROUP NPV	107,831
SUMITOMO MITSUI TRUST HOLDINGS	66,617
SUMITOMO REALTY & DEV,ORD Y50	42,103
SUN HUNG KAI PROP NPV	509,874
SUN HUNG KAI PROPERTIES,HK\$0.5	98,865
SUN LIFE FINANCIAL INC (CT)	119,646
SUN PHARMACEUTICAL INR5	19,047
SUN PHARMACEUTICAL EQ-INR 1	200,449
SUNCOR ENERGY INC (CT)	209,178
SUNCORP GROUP LTD (AU)	50,430
SUNDRUG CO LTD NPV	106,403
SUNSTONE HOTEL INVESTORS INC USD0.01	19,407
SUNTORY BEVERAGE & FOOD LTD	18,435
SURGUTNEFTEGAS PJS RUB1 PRF(RUB)	297,230
SURGUTNEFTEGAS PJS RUB1(RUB)	143,936
SURGUTNEFTEGAS PJSC RUB1 (RX)	67,940
SUZANO SA COM NPV	753,029
SUZUKEN CO LTD JPY50	19,328
SUZUKI MOTOR CORP NPV	653,949
SUZUKI MOTOR CORP Y50	106,067
SVB FINANCIAL GROUP USD.001	44,479
SVENSKA CELLULOSA AB B SHS	28,678
SVENSKA CELLULOSA SER'B'NPV	495,306
SVENSKA HANDELSBANKEN A SHS	100,614
SWATCH GROUP CHF2.25(BR)	122,990
SWATCH GRP AG-B CHF2.25	43,644
SWECO AB SER'B'NPV	148,660
SWEDBANK AB A SHARES	135,894
SWEDISH MATCH NPV	1,274,134
SWEDISH MATCH SEK1.20	32,581
SWIRE PACIFIC 'A' ORD HK\$0.60	23,544
SWIRE PROPERTIES LTD HKD1	22,372
SWISS LIFE HOLDING AG	94,361

SWISS PRIME SITE	CHF18.80 (REGD)	255,192
SWISS PRIME SITE CHF25.6		25,143
SWISS RE AG ORD SHS CHF0.1		204,763
SWISSCOM AG CHF1(REGD)		591,799
SWISSCOM AG CHF9 (REGD)		61,117
SYMRISE AG		23,931
SYMRISE AG NPV (BR)		254,200
SYNCHRONY FINANCIAL USD0.001		159,897
SYNNEX CORP USD0.001		18,742
SYNOPSIS COM STK US\$0.01		31,846
SYNOPSIS INC COM		972,125
SYSCO CP,US\$1		138,867
SYSMEX CORP NPV		27,173
T & D HOLDINGS NPV		59,651
T GARANTI BANKASI TRY1		37,231
T IS BANKASI SER'C'TRY1		26,147
T MOBILE US INC USD0.0001		117,969
T ROWE PRICE GROUP INC		1,328,388
T ROWE PRICE GROUP INCUSD0.2		75,016
TAB CORP HLDGS A\$1		22,906
TAIHEIYO CEMENT CORP		27,099
TAISEI CORP NPV		346,437
TAISEI CORP,ORD Y50		43,193
TAIWAN CEMENT TWD10		35,391
TAIWAN MOBILE CO TWD10		129,316
TAIWAN SEMICON MAN TWD10		7,055,048
TAIWAN SEMICONDUCTOR TWD10		727,619
TAKEDA PHARMACEUTICAL CO NPV		139,541
TAKEDA PHARMACEUTICAL NPV		192,444
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01		532,615
TAPESTRY INC USD0.01		61,596
TARGA RESOURCES CORP USD0.001		58,104
TARGET CORP COM STK		2,859,668
TARGET CORP USD0.1669		308,827
TATA CON SVS INR1		53,616
TATA CONSULTANCY S INR1		621,263
TATA MOTORS LTD INR2		56,775
TATA STEEL LTD INR10 (IN)		31,406
TATE & LYLE ORD 25P		20,852
TATNEFT CLS RUB1 (RX)		62,303
TAYLOR WIMPEY GBP0.01		47,536
TC ENERGY CORP (CN)		123,740
TDK CORP (JT)		74,444
TDK CORP NPV		372,854
TE CONNECTIVITY LTD		986,954
TE CONNECTIVITY LTD CHF1.37		104,987
TECH MAHINDRA		315,611
TECHNIPFMC PLC USD1 (FP)		47,899
TECHTRONIC INDUSTR NPV		261,173
TECHTRONIC INDUSTRIES HKD0.1		29,634
TECK RESOURCES LTD-CLS B (CT)		99,663
TEIJIN LTD NPV		258,460
TEIJIN, Y50		26,750
TELE2 AB B SHS		23,265
TELE2 AB SER'B'NPV		128,277
TELECOM ITALIA DI RISP EUR.55		46,598
TELECOM ITALIA SPA NPV		81,326
TELEFLEX INC COM		227,797
TELEFLEX INC USD1		17,853
TELEFONICA BRASIL COM NPV		200,091
TELEFONICA BRASIL S.A.		28,164
TELEFONICA SA EUR1		438,935
TELEFONICA SA EUR1 BN RTS 29/12/20		7,238
TELEKOMUNIKASI INDONESIA PER IDR50		39,206
TELENOR ASA ORD NOK6		168,793
TELEPERFORMANCE EUR2.5		26,626
TELEPERFORMANCE SOCIETE EUROPEENNE		306,528
TELEPHONE AND DATA SYSTEMS USD0.01		18,057
TELIA CO AB (SS)		83,474
TELIA COMPANY AB NPV		224,225
TELKOM INDONESIA (PERSERO) TBK	IDR50	244,216
TELSTRA CORP LTD NPV		289,445

TELUS CORPORATION COM NPV	47,654
TELUS CORPORATION COM NPV (NON CANADIAN)	34,588
TELUS CORPORATION COM NPV(NON CANADIAN)	135,907
TENAGA NASIONAL BHD. MY\$1	18,501
TENAGA NASIONL BHD MYR1	370,884
TENARIS SA USD1 (IM)	31,195
TENCENT HLDGS LIMITED COMMON STOCK	3,778,344
TENCENT HOLDINGS LTD HKD0.00002	189,591
TENET HEALTHCARE CORP USD0.05	73,102
TERADYNE INC COM	895,095
TERADYNE INC,CMN US\$0.125	20,580
TEREX CORP COM US\$0.01	18,054
TERNA SPA	36,411
TERNA SPA ORD EUR0.22	232,749
TERUMO CORP NPV	140,719
TERUMO,ORD Y50	30,459
TESCO ORD 5P	191,143
TESCO ORD GBP0.05	514,656
TESLA MOTORS INC USD0.001	74,284
TEVA PHARMA ILS0.1 UTS	74,383
TEXAS INSTRUMENTS INC COM	3,532,110
TEXAS INSTRUMENTS INC USD1 (US)	204,132
TEXTRON INC, COM STK US\$0.125	49,752
TFI INTERNATIONAL INC	20,189
THALES EUR3	33,275
THERMO ELECTRON COM US\$1	161,007
THERMO FISHER CORP	5,011,316
THOMSON-REUTERS COM NPV	267,801
THOMSON-REUTERS CP COM NPV(POST REV S (CN)	47,143
THOR INDUSTRIES INC USD0.1	23,071
THYSSEN KRUPP AG NPV	86,706
TIFFANY & CO USD0.01	33,385
TIFFANY CASH MERGER 01-07-2021	429,418
TIM S.A. COM NPV	141,095
TIMKEN CO	18,337
TJX CO COM US\$1	143,883
TJX COS INC COM NEW	1,261,220
T-MOBILE US INC COM	1,518,800
TOBU RAILWAY CO Y50	150,068
TOBU RAILWAY,Y50	23,806
TODA CORP NPV	172,497
TOHO GAS CO LTD NPV	422,195
TOHOKU ELEC POWER NPV	363,656
TOHOKU ELECTRIC POWER,ORD Y500	20,445
TOKIO MARINE HLDG NPV	154,315
TOKIO MARINE HOLDINGS INC NPV	231,881
TOKYO ELEC POWER CO,Y500	42,720
TOKYO ELECTRON NPV	1,349,031
TOKYO ELECTRON,Y50	93,608
TOKYO GAS CO LTD NPV	547,716
TOKYO GAS CO,Y50	46,489
TOKYU CORP, Y50	30,559
TOKYU FUDOSAN HOLDINGS CORP	24,335
TOLL BROTHERS INC USD0.01	20,583
TOMRA SYSTEMS ASA NOK1	232,844
TOPICUS COM INC SUB VTG SHS	2,541
TOPPAN PRINTING CO NPV	253,033
TOPPAN PRINTING,ORD Y50	29,340
TORAY INDS INC NPV	179,603
TORAY INDUSTRIES, Y50	71,362
TORONTO-DOMINION BANK (CT)	436,155
TORONTO-DOMINION COM NPV	149,332
TOSHIBA CORP, Y50	87,462
TOSOH CORP,ORD Y50	30,055
TOTAL S.E EUR2.5	1,092,918
TOTAL SA EUR2.5 (FP)	872,516
TOTO LTD NPV	322,980
TOTO,Y50	30,450
TOURMALINE OIL CORP	28,819
TOYO SUISAN KAISHA NPV	256,462
TOYODA GOSEI CO LTD	18,248
TOYOTA INDUSTRIES CORP JPY50	56,697

TOYOTA INDUSTRIES NPV	168,994
TOYOTA MOTOR CO,Y50	657,229
TOYOTA MOTOR CORP NPV	2,936,672
TOYOTA TSUSHO CORP Y50	50,600
TRACTOR SUPPLY CO COM	2,184,781
TRACTOR SUPPLY CO US\$0.008	32,591
TRANE TECHNOLOGIES PLC COM USD1	2,053,411
TRANE TECHNOLOGIES PLC USD1	77,401
TRANSALTA CORP,COM NPV	18,623
TRANSDIGM GROUP INC USD0.01	54,590
TRANSNEFT PJSC RUB1 PRF(RUB)	130,635
TRANSOCEAN LTD CHF15 (UN)	55,793
TRANSUNION COM	639,754
TRANSURBAN GROUP	38,009
TRANSURBAN GROUP STAPLED UNITS NPV	268,331
TRAVELERS CO INC COM NPV	223,066
TRAVIS PERKINS ORD 10P	31,595
TRELLEBORG AB 'B' SWKR25	27,678
TREND MICRO INC NPV	154,068
TRIMBLE INC COM TRIMBLE INC	566,635
TRIMBLE NAVIGATION COM NPV	26,391
TRINITY INDUSTRIESCOM STK US\$1	24,650
TRINSEO SA USD0.01	20,006
TRIP.COM GROUP LTD USD0.01	32,799
TRUIST FINL CORP COM USD5	156,880
TSURUHA HOLDINGS NPV	230,917
TUI AG DI (LN)	37,568
TUPRAS (T PETR RAF) TRY1	32,047
TURK HAVA YOLLARI AO TRY 1	24,487
TURKCELL ILETISIM TRY1	256,938
TURKIYE HALK BANKASI TRY 1	19,460
TWITTER INC USD0.000005	28,462
TYLER TECHNOLOGIES INC COM STK	303,388
TYSON FOODS INC CL 'A' COMUS\$0.10	95,456
UBS GROUP AG 0.1 (SE)	320,398
UBS GROUP AG CHF0.10 (REGD)	1,130,283
UCB NPV	743,760
UDR INC COM USD0.01	22,036
UGI CORP COMMON NPV	30,603
ULTA SALON COSMETICS & FRAGR USD0.01	22,058
ULTRAPAR PARTICIPACOES SA	50,505
UMICORE	28,197
UMICORE NPV	563,607
UMPQUA HOLDINGS CORP NPV	18,589
UNIBAIL RODAMCO WESTFIELD EUR0.5 (NA)	131,085
UNICHARM CORP	23,793
UNICHARM CORP NPV	243,087
UNICREDIT SPA	243,970
UNILEVER PLC GBP0.0311	228,828
UNILEVER PLC ORD GBP 0.031111	893,637
UNILEVER PLC ORD GBP0.031111	1,844,971
UNIMICRON TECH CRP TWD10	19,015
UNION PAC CORP COM	2,542,803
UNION PACIFIC CORP COM US\$2.50	272,085
UNIPER SE	39,924
UNIPER SE NPV	355,752
UNIPOL GRUPPO FINANZIARIO SP	21,222
UNI-PRESIDENT ENT TWD10	178,431
UNI-PRESIDENT ENTERPRISESTWD10	32,720
UNITED CONTINENTAL HOLDINGS USD0.01	40,461
UNITED INTERNET AG NPV(REGD)	101,859
UNITED INTERNET AG REG SHS NPV	21,492
UNITED MICROELECTRONICS CORPTWD10	99,514
UNITED OVERSEAS BK,SIN\$1	74,573
UNITED PARCEL SERVICE - CL BUSD0.01	323,087
UNITED PARCEL SVC INC CL B	1,757,547
UNITED RENTALS INC USD0.01	78,797
UNITED STATES STEEL CORP USD1	58,563
UNITED UTILITIES G ORD GBP5.00	43,355
UNITED UTILITIES GROUP ORD GBP0.05	533,643
UNITEDHEALTH GROUP INC COM	5,537,144
UNITEDHEALTH GROUP INC USD0.01US\$0.01	666,251

UNITI GROUP INC USD0.0001	21,330
UNIVAR INC USD0.01	21,520
UNIVERSAL HEALTH SVCS B USD.01	38,972
UNUM GROUP COM USDO.10	53,184
UPM KYMMENE OY EURNPV	97,386
UPM-KYMMENE CORP NPV	725,161
US BANCORP	294,331
US BANCORP COM USD0.01	285,215
US FOODS HOLDING CORP	69,638
UTD MICRO ELECT TWD10	667,114
UTD THERAPEUTIC COM USD0.01	28,285
VAIL RESORTS INC COM	198,732
VALE RIO DOCIE (CIA) COM NPV	288,727
VALEO SA EUR1	91,612
VALERO ENERGY CORP USD0.01	251,840
VARIAN MEDICAL SYSTEMS INC	439,696
VEDANTA LTD ORD INR10	52,502
VEEVA SYS INC CL A COM CL A COM	347,290
VENTAS INC COM. USD 0.25	84,471
VENTURE CORP LTD NPV	204,704
VEOLIA ENVIRONMENT EUR5	87,773
VEOLIA ENVIRONNEME EUR5	884,793
VEREIT INC USD0.01	22,833
VERISIGN INC COM	511,229
VERISK ANALYTICS INC	870,030
VERISK ANALYTICS INC-CLASS A USD 0.001	26,048
VERIZON COMMS COM USD0.10 (UN)	1,064,110
VERIZON COMMUNICATIONS COM	3,981,455
VERTEX PHARMACEUTICALS INC COM	1,386,236
VESTAS WIND SYSTEM DKK1	5,062,898
VESTAS WIND SYSTEM DKK10	85,648
VF CORP,COM STK NPV	56,130
VIACOMCBS INC COM USD0.001 CLB	70,883
VIATRIS INC-W/I	118,005
VICI PROPERTIES INC 0.01	24,306
VICINITY CENTRES	27,266
VINCI EUR 2.50	180,179
VINCI EUR2.50	454,911
VIPSHOP HOLDINGS LTD ADS USD0.0001	32,290
VISA INC COM CL A STK	7,162,190
VISA INC-CLASS A SHRS	193,251
VISTEON CORP	38,910
VISTRA ENERGY CORP	44,741
VIVENDI SA EUR5.50	390,993
VODACOM GROUP (PTY) LTD	27,066
VODACOM GROUP LIM1 ZAR0.01	110,054
VODAFONE GROUP ORD USD0.2095238	371,452
VODAFONE GROUP PLC USD0.2095	384,937
VODAFONE IDEA LTD	17,955
VOESTALPINE AG NPV	49,112
VOLKSWAGEN AG NON VTG PRF NPV	2,571,442
VOLKSWAGEN AG ORD NPV	70,139
VOLVO AB SER'A'NPV	131,373
VOLVO AB SER'B' NPV (POST SPLT)	157,928
VOLVO AB SER'B'NPV	1,702,213
VONOVIA SE	94,016
VONOVIA SE NPV	211,263
VONTIER CORP COM USD0.0001 WI	24,721
VORNADO REALTY TST COM US\$0.04	28,641
VORNADO RLTY TR COM	132,615
VOYA FINANCIAL INC USD0.01	47,784
VTB BANK PJSC RUB0.01((RX)	38,816
VULCAN MATERIALS CO COM	614,235
VULCAN MATERIALS,COM US\$1	28,292

WADDELL & REED 'A' USD0.01	17,779
WALGREENS BOOTS ALLIANCE INC COM	781,609
WALGREENS BOOTS ALLIANCE INC USD0.01	267,090
WAL-MART DE MEX COM NPV	387,303
WALMART DE MEXICO SER V	49,465
WALMART INC COM	3,107,540
WAL-MART STORES,COM US\$0.10	748,941
WALT DISNEY CO	942,413
WARTSILA OYJ ABP SER 'B' EUR3.50	25,584
WASTE CONNECTIONS INC (CT)	29,437
WASTE MANAGEMENT INC USD0.01	97,602
WATERS CORP COM	378,415
WATERS CORP COM US\$0.01	19,527
WATSCO INC USD0.50	18,107
WEC ENERGY GROUP INC USD0.01	66,245
WEICHAH POWER CO H CNY1	148,579
WEIR GROUP ORD 12.5P	30,274
WELCIA HOLDINGS CO LTD	138,103
WELLS FARGO & CO COM USD1 2/3	1,005,142
WELLTOWER INC USD1	100,028
WESCO INTERNATIONAL INC USD0.01	44,632
WESFARMERS LTD NPV	945,817
WEST FRASER TIMBER CO LTD (CT)	23,240
WEST JAPAN RAILWAY JPY50000	58,590
WEST PHARMACEUTICAL SVCS INC COM	902,747
WESTERN DIGITAL CORP USD.01	110,551
WESTERN UNION CO	519,095
WESTERN UNION COMP COM STK USD0.01	29,562
WESTON(GEORGE),COM NPV	35,965
WESTPAC BANKING CORP (AU)	252,091
WESTROCK CO COM USD0.01	82,279
WEYERHAUSER CO,COM US\$1.25	88,965
WH GROUP LTD USD0.0001	41,576
WHARF HDGS,HK\$1	29,847
WHARF REAL ESTATE INVESTMENT	35,948
WHEATON PRECIOUS M COM NPV	174,545
WHEATON PRECIOUS METALS CORP (CT)	24,208
WHIRLPOOL CORP COM	376,961
WHIRLPOOL CORP, COM STK US\$1	74,578
WHITBREAD ORD GBP 0.76797385	40,192
WHITBREAD ORD GBP0.76797385	301,074
WHITECAP RESOURCES INC	18,765
WILLIAM HILL ORD 10P	25,131
WILLIAMS COMPANIES COM US\$1	118,320
WILLIAMS SONOMA USD.01	24,937
WILLIS TOWERS WATSON PLC COM USD0.000115	185,958
WILLIS TOWERS WATSON PLC USD0.000304635	50,039
WILMAR INTERNATIONAL LTD NPV	168,791
WILMAR INTERNATIONAL LTD SGD0.5	28,086
WIPRO LTD INR2	325,744
WISTRON CORP TWD10	190,204
WM MORRISON SUPERMARKETS ORD GBP0.10	261,803
WOLTERS KLUWER CVA EUR0.12	40,127
WOLTERS KLUWER EUR0.12	472,477
WOOD GROUP (JOHN) PLC GBP0.042857	26,139
WOODSIDE PETROLEUM,ORD A\$0.50	112,129
WOOLWORTHS A\$0.25	137,394
WOOLWORTHS GRP LTD NPV	378,024
WOOLWORTHS HLDGS ZAR0.0015	21,701
WOORI FINANCIAL GROUP INC	36,239
WORKDAY INC CL A COM USD0.001	1,527,823
WORLD FUEL SERVICES USD0.01	19,391
WORLDLINE SA EUR0.68	25,405
WP CAREY INC	26,154
WPP PLC GBP0.1	133,054
WPP PLC ORD GBP0.10	2,091,233
WPX ENERGY INC W/I	25,853
WSP GLOBAL INC	24,379
WYNDHAM HOTELS & RESORTS INC COM	555,181
WYNN RESORTS LTD USD0.01	35,445
XCEL ENERGY INC COM	618,326
XCEL ENERGY USD2.5	97,077

XEROX HOLDINGS CORP USD1	35,764
XIAOMI CORP	49,890
XILINX INC COM	658,236
XILINX INC COM US\$0.01	46,279
XINYI GLASS HLDGS HKD0.1	375,756
XINYI GLASS HOLDING CO LTD HKD0.1	23,082
XPO LOGISTICS INC 0.001	50,969
XYLEM INC COM	778,659
XYLEM INC W/I	26,630
YAGEO CORPORATION TWD10	23,261
YAMADA DENKI CO Y50	26,305
YAMADA HOLDINGS CO LTD	195,876
YAMAHA CORP,Y50	21,701
YAMAHA MOTOR,Y50	48,580
YAMANA GOLD INC (CT)	17,931
YAMATO HOLDINGS CO NPV	47,246
YAMATO HOLDINGS NPV	548,661
YANBU NAT PETROCHE SAR10	198,677
YANDEX N.V. COM USD0.01 CL 'A	103,263
YARA INTERNATIONAL ASA	60,750
YASKAWA ELECTRIC, Y50	19,005
YUANTA FINANCIAL HOLDING CO LT TWD10	24,477
YUM BRANDS INC COM	455,711
YUM BRANDS NPV	57,763
YUM CHINA HLDGS INC COM	313,313
YUM CHINA HOLDINGS INC USD0.01	28,158
Z HOLDINGS CORP	45,088
ZALANDO SE	18,637
ZEBRA TECH CP CL-A USD0.01	21,621
ZEBRA TECHNOLOGIES CORP CL A	2,868,183
ZIJIN MINING GROUP H CNY0.1	22,565
ZIMMER BIOMET HLDGS INC COM	554,287
ZIMMER HLDGS INC COM USD0.01 (UN)	55,048
ZIONS BANKCORPORATION NPV	34,205
ZOETIS INC COM USD0.01 CL 'A'	1,453,064
ZOETIS INC USD0.01	40,852
ZURICH FINANCIAL SERVICES AG CHF0.1	348,010
ZURICH INSURANCE GROUP AG CHF0.10	371,032
Grand Total	1,083,792,707

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