



# AQR Long-Short Equity Fund

September 30, 2018

## Portfolio Exposures

NAV: \$4,317,710,183

Asset Class	Security Description	Exposure	Quantity
Equity	1&1 Drillisch Ord Shs	(2,812,895)	(57,799)
Equity	A P Moller Maersk B Ord Shs	(26,965,801)	(19,194)
Equity	A2A Ord Shs	13,911,360	8,011,414
Equity	AA Ord Shs	(2,387,231)	(1,887,246)
Equity	Aalberts Industries Ord Shs	766,997	18,003
Equity	Abiomed Ord Shs	32,642,855	72,580
Equity	Acadia Healthcare Company Ord Shs	(17,963,933)	(510,339)
Equity	Accenture Ord Shs Class A	5,108,383	30,014
Equity	Accor Ord Shs	(12,763,957)	(248,512)
Equity	Acerinox Ord Shs	8,065,165	563,616
Equity	ACI Worldwide Ord Shs	(10,736,085)	(381,524)
Equity	Acom Ord Shs	(7,367,677)	(1,827,200)
Equity	Acs Actividades De Construccion Y Servicios Ord Shs	2,736,188	64,224
Equity	Adecco Ord Shs	19,089,428	361,788
Equity	Adelaide Brighton Ord Shs	590,525	132,063
Equity	Adidas N Ord Shs	1,878,356	7,668
Equity	Adient Ord Shs	(10,181,722)	(259,011)
Equity	Adobe Ord Shs	71,267,070	264,001
Equity	Advanced Micro Devices Ord Shs	(16,033,763)	(519,060)
Equity	AECOM Ord Shs	(6,359,000)	(194,703)
Equity	Aeon Financial Services Ord Shs	(8,058,432)	(389,000)
Equity	Aeon Ord Shs	(23,045,274)	(956,200)
Equity	AES Ord Shs	(12,398,862)	(885,633)
Equity	AFLAC Ord Shs	26,737,502	568,037
Equity	Ageas Ord Shs	23,450,257	435,967
Equity	Aggreko Ord Shs	(766,477)	(67,389)
Equity	Agilent Technologies Ord Shs	25,821,379	366,053
Equity	Agios Pharmaceuticals Ord Shs	(17,415,084)	(225,818)
Equity	AGL Energy Ord Shs	1,221,718	86,590
Equity	Agnico Eagle Mines Ord Shs	(2,883,842)	(84,489)
Equity	AIA Group Ord Shs	(11,119,825)	(1,244,800)
Equity	Air Canada Ord Shs	27,617,573	1,293,423
Equity	AIR France-KLM Ord Shs	(13,164,373)	(1,263,257)
Equity	Air Products and Chemicals Ord Shs	7,121,007	42,628
Equity	Airbus Ord Shs	(5,091,256)	(40,519)
Equity	Akamai Technologies Ord Shs	8,101,948	110,758
Equity	Akorn Ord Shs	(1,717,254)	(132,300)
Equity	Akzo Nobel Ord Shs	4,974,373	53,175



Equity	Alaska Air Group Ord Shs	(18,318,757)	(266,029)
Equity	Albemarle Ord Shs	(57,416,505)	(575,431)
Equity	Alcoa Ord Shs	6,459,354	159,885
Equity	Alexander & Baldwin Ord Shs	1,032,622	45,510
Equity	Alexandria Real Estate Equities REIT Ord Shs	(828,201)	(6,584)
Equity	Alfa Laval Ord Shs	1,096,196	40,451
Equity	Alfresa Holdings Ord Shs	12,477,422	466,200
Equity	Align Technology Ord Shs	12,091,437	30,907
Equity	Alkermes Ord Shs	(25,185,509)	(593,438)
Equity	Allegheny Technologies Ord Shs	(23,383,861)	(791,332)
Equity	Allianz Ord Shs	17,891,040	80,226
Equity	Allscripts Healthcare Solutions Ord Shs	(1,875,058)	(131,583)
Equity	Allstate Ord Shs	42,244,982	428,014
Equity	Ally Financial Ord Shs	(19,987,233)	(755,661)
Equity	Alnylam Pharmaceuticals Ord Shs	(12,162,917)	(138,973)
Equity	Alstom Ord Shs	2,722,246	60,892
Equity	Altgas Ord Shs	(1,934,317)	(121,669)
Equity	Altice Europe Ord Shs	(3,656,091)	(1,355,029)
Equity	Altran Technologies Ord Shs	(1,117,842)	(128,837)
Equity	Altria Group Ord Shs	(788,553)	(13,075)
Equity	Amada Holdings Ord Shs	4,428,675	414,700
Equity	Amadeus It Group Ord Shs	16,177,792	174,061
Equity	Amazon Com Ord Shs	72,660,828	36,276
Equity	Amdocs Ord Shs	10,597,444	160,616
Equity	Amer Sports Ord Shs	(5,394,095)	(131,934)
Equity	Amerco Ord Shs	820,295	2,300
Equity	American Airlines Group Ord Shs	(46,138,332)	(1,116,340)
Equity	American Eagle Outfitters Ord Shs	20,401,147	821,633
Equity	American Homes 4 Rent REIT Ord Shs Class A	(548,191)	(25,043)
Equity	American International Group Ord Shs	(40,436,525)	(759,514)
Equity	American Tower REIT	(756,432)	(5,206)
Equity	Ameriprise Finance Ord Shs	5,979,049	40,492
Equity	Ametek Ord Shs	1,262,993	15,963
Equity	Amgen Ord Shs	30,100,788	145,211
Equity	AMP Ord Shs	(1,699,227)	(736,194)
Equity	ams Ord Shs	(19,347,866)	(344,495)
Equity	Amundi Ord Shs	672,870	8,976
Equity	Ana Holdings Ord Shs	6,528,996	186,800
Equity	Anadarko Petroleum Ord Shs	23,260,832	345,065
Equity	ANHEUSER-BUSCH INBEV	(43,653,261)	(499,648)
Equity	ANSYS Ord Shs	1,403,087	7,516
Equity	Antofagasta Ord Shs	6,835,881	613,104
Equity	APA Group Units	(6,747,308)	(934,397)
Equity	Aperam Ord Shs	4,582,131	99,899



Equity	Applied Material Ord Shs	15,736,618	407,157
Equity	Aptiv Ord Shs	(10,577,105)	(126,068)
Equity	ARC Resources Ord Shs	(683,415)	(61,346)
Equity	Arconic Ord Shs	(7,478,778)	(339,790)
Equity	Arista Networks Ord Shs	15,265,681	57,420
Equity	Arkema Ord Shs	2,675,569	21,589
Equity	Armstrong World Industries Ord Shs	845,222	12,144
Equity	ARRIS International Ord Shs	(8,206,680)	(315,763)
Equity	Arrow Electronics Ord Shs	11,769,914	159,657
Equity	Aryzta Ord Shs	(586,848)	(61,374)
Equity	Asahi Group Holdings Ord Shs	(945,239)	(21,800)
Equity	Asahi Intecc Ord Shs	764,185	17,500
Equity	Asics Ord Shs	(9,667,217)	(648,200)
Equity	ASM International Ord Shs	11,143,724	215,166
Equity	ASM Pacific Technology Ord Shs	(6,168,299)	(605,600)
Equity	Asos Ord Shs	(4,963,706)	(66,060)
Equity	ASR Nederland Ord Shs	13,061,615	273,879
Equity	Associated Bancorp Ord Shs	887,276	34,126
Equity	Assured Guaranty Ord Shs	19,818,835	469,307
Equity	Astellas Pharma Ord Shs	25,800,812	1,478,600
Equity	Atco Ord Shs Class I	646,621	22,141
Equity	Athene Holding Ord Shs Class A	5,123,845	99,184
Equity	Atlas Copco A Ord Shs	(875,866)	(30,403)
Equity	Atlassian Ord Shs Class A	(9,349,423)	(97,248)
Equity	Atos Ord Shs	14,597,299	122,611
Equity	Atresmedia Corp Ord Shs	(232,684)	(37,445)
Equity	Aurizon Holdings Ord Shs	6,355,885	2,137,301
Equity	Aurubis Ord Shs	9,780,163	139,779
Equity	AusNet Services Ord Shs	(585,867)	(498,284)
Equity	Auto Trader Group Ord Shs	(960,464)	(164,918)
Equity	AutoDesk Ord Shs	(844,243)	(5,408)
Equity	Autonation Ord Shs	(3,051,266)	(73,436)
Equity	AutoZone Ord Shs	21,192,900	27,321
Equity	Avanos Medical Ord Shs	(10,491,392)	(153,159)
Equity	Avery Dennison Ord Shs	6,640,555	61,288
Equity	Avnet Ord Shs	4,954,383	110,663
Equity	Axalta Coating Systems Ord Shs	(7,744,546)	(265,588)
Equity	Axel Springer Ord Shs	(569,703)	(8,464)
Equity	AXIS Capital Holdings Ord Shs	699,214	12,116
Equity	Babcock International Group Ord Shs	(7,969,472)	(845,273)
Equity	BAE Systems Ord Shs	1,458,432	177,578
Equity	Baker Hughes Ord Shs Class A	(4,825,850)	(142,650)
Equity	Balfour Beatty Ord Shs	(2,988,932)	(836,205)
Equity	Ball Ord Shs	(26,467,243)	(601,665)



Equity	Banco Bilbao Vizcaya Argentaria Ord Shs	1,610,247	252,523
Equity	Banco BPM Ord Shs	(3,887,840)	(1,576,664)
Equity	Banco Comercial Portugues Ord Shs	(952,366)	(3,215,471)
Equity	Banco Santander Ord Shs	(2,023,891)	(401,910)
Equity	BancorpSouth Ord Shs	(775,088)	(23,703)
Equity	Bandai Namco Holdings Ord Shs	17,141,480	441,000
Equity	Bank Of Kyoto Ord Shs	(6,275,353)	(120,200)
Equity	Bank Ozk Ord Shs	(23,767,667)	(626,124)
Equity	Bankia Ord Shs	(22,134,798)	(5,643,198)
Equity	Barclays Ord Shs	1,637,957	731,199
Equity	Barratt Developments Ord Shs	7,339,189	992,592
Equity	Barrick Gold Ord Shs	(3,210,364)	(290,393)
Equity	Barry Callebaut Ord Shs	1,077,764	566
Equity	Bausch Health Companies Ord Shs	2,067,030	80,550
Equity	Baxter International Ord Shs	49,077,961	636,632
Equity	Bayer Ord Shs	(7,413,054)	(83,418)
Equity	BBA Aviation Ord Shs	3,091,374	788,621
Equity	Beazley Ord Shs	1,459,463	196,003
Equity	Bed Bath and Beyond Ord Shs	506,280	33,752
Equity	Belden Ord Shs	(21,540,969)	(301,652)
Equity	Bellway Ord Shs	7,790,695	198,216
Equity	Berry Global Group Ord Shs	914,861	18,906
Equity	Best Buy Ord Shs	24,313,047	306,364
Equity	BHP Billiton Ord Shs	(7,641,641)	(350,642)
Equity	Big Lots Ord Shs	4,906,982	117,420
Equity	Bilfinger Ord Shs	(628,346)	(12,442)
Equity	Billerud Korsnas Ord Shs	1,159,308	89,808
Equity	Bio Rad Laboratories Ord Shs Class A	1,203,134	3,844
Equity	Bio Techne Ord Shs	3,183,300	15,596
Equity	Biogen Inc Ord Shs	60,319,910	170,728
Equity	BioMarin Pharmaceutical Ord Shs	(11,712,521)	(120,785)
Equity	Biomerieux Ord Shs	642,147	7,700
Equity	Black Hills Ord Shs	(15,717,702)	(270,575)
Equity	Boeing Ord Shs	39,407,640	105,963
Equity	Boliden Ord Shs	30,109,151	1,080,140
Equity	Bollere Ord Shs	(4,948,075)	(1,145,181)
Equity	Bombardier Ord Shs Class B	1,767,544	496,680
Equity	Booking Holdings Ord Shs	20,556,224	10,361
Equity	Booz Allen Hamilton Holding Ord Shs Class A	5,868,748	118,250
Equity	BorgWarner Ord Shs	(548,440)	(12,820)
Equity	Boston Beer Ord Shs Class A	4,733,113	16,463
Equity	Boston Properties REIT Ord Shs	(811,902)	(6,596)
Equity	Boston Scientific Ord Shs	3,580,231	92,993
Equity	Boyd Gaming Ord Shs	(621,452)	(18,359)



Equity	BPER Banca Ord Shs	1,812,980	391,398
Equity	Bpost Ord Shs	843,601	51,953
Equity	Bristol Myers Squibb Ord Shs	17,057,101	274,760
Equity	BRITISH AMERICAN TOBACCO	(4,452,475)	(95,253)
Equity	Britvic Ord Shs	788,549	77,277
Equity	Broadcom Ord Shs	21,805,257	88,377
Equity	Broadridge Financial Solutions Ord Shs	6,276,862	47,570
Equity	Brookdale Senior Living Ord Shs	(7,732,013)	(786,573)
Equity	Brookfield Asset Management Ord Shs Class A	(1,868,981)	(42,022)
Equity	Brother Industries Ord Shs	553,172	28,000
Equity	BRP Subordinate Voting Ord Shs	2,068,057	44,119
Equity	Bruker Ord Shs	8,207,359	245,362
Equity	Brunswick Ord Shs	28,024,145	418,146
Equity	BT Group Ord Shs	22,524,037	7,666,388
Equity	BTG Ord Shs	(566,400)	(78,756)
Equity	Burberry Group Ord Shs	23,247,519	884,723
Equity	Burlington Stores Ord Shs	28,495,523	174,905
Equity	Buzzi Unicem Senza Vincoli Di Rappresentazione Grafica Ord Shs	(12,809,426)	(616,798)
Equity	Cabot Oil & Gas Ord Shs	2,137,080	94,897
Equity	Cabot Ord Shs	3,569,834	56,917
Equity	Cadence Design Systems Ord Shs	16,416,762	362,241
Equity	Calbee Ord Shs	(13,644,900)	(414,400)
Equity	Callon Petroleum Ord Shs	(14,894,757)	(1,242,265)
Equity	Caltex Australia Ord Shs	6,118,980	282,839
Equity	Cameco Ord Shs	(10,952,426)	(961,107)
Equity	Campbell Soup Ord Shs	(9,713,690)	(265,184)
Equity	Canadian Imperial Bank of Commerce Ord Shs	5,704,403	60,923
Equity	Canadian Tire Ord Shs Class A	7,037,205	60,105
Equity	Cantel Medical Ord Shs	1,728,887	18,780
Equity	Capgemini Ord Shs	7,341,614	58,310
Equity	Capita Ord Shs	(1,082,297)	(580,791)
Equity	Capital One Financial Ord Shs	(6,405,592)	(67,477)
Equity	CapitaLand Ord Shs	(2,089,062)	(847,000)
Equity	Cardinal Health Ord Shs	5,290,758	97,977
Equity	Cargotec Ord Shs	664,255	14,770
Equity	Carlisle Companies Ord Shs	826,169	6,783
Equity	Carlsberg B Ord Shs	7,750,377	64,590
Equity	Carmax Ord Shs	(35,410,381)	(474,225)
Equity	Carpenter Technology Ord Shs	(13,011,739)	(220,725)
Equity	Carrefour Ord Shs	(24,241,109)	(1,264,880)
Equity	Cars.com Ord Shs	(596,045)	(21,588)
Equity	Carters Ord Shs	12,521,411	126,992
Equity	Caseys General Stores Ord Shs	(20,692,331)	(160,269)
Equity	Casio Computer Ord Shs	(5,761,384)	(352,400)



Equity	Catalent Ord Shs	(3,899,444)	(85,608)
Equity	CBRE Group Ord Shs Class A	(1,218,571)	(27,632)
Equity	CDK Global Ord Shs	1,539,414	24,607
Equity	CDW Ord Shs	30,774,767	346,095
Equity	Celanese Ord Shs	22,992,660	201,690
Equity	Celgene Ord Shs	45,901,300	512,921
Equity	Cellnex Telecom Ord Shs	(18,599,664)	(707,622)
Equity	Centennial Resource Development Ord Shs Class A	(1,664,555)	(76,181)
Equity	CenterPoint Energy Ord Shs	1,665,166	60,223
Equity	Centrica Ord Shs	4,584,774	2,269,720
Equity	CenturyLink Ord Shs	(43,217,832)	(2,038,577)
Equity	Cerner Ord Shs	7,319,359	113,637
Equity	CF Industries Holdings Ord Shs	(2,806,164)	(51,546)
Equity	CGI Group Ord Shs Class A	575,602	8,934
Equity	CH Robinson Worldwide Ord Shs	3,468,816	35,425
Equity	Challenger Ord Shs	(4,905,336)	(605,316)
Equity	Charles River Laboratories International Ord Shs	31,647,172	235,225
Equity	Charles Schwab Ord Shs	(22,109,685)	(449,841)
Equity	Charter Communications Ord Shs Class A	(63,694,875)	(195,455)
Equity	Chemical Financial Ord Shs	(12,106,688)	(226,717)
Equity	Chemours Ord Shs	2,944,038	74,646
Equity	Cheniere Energy Ord Shs	(15,205,593)	(218,817)
Equity	CHEVRON	7,821,151	63,961
Equity	Chipotle Mexican Grill Ord Shs	14,245,111	31,341
Equity	Chocoladefabriken Lindt & Spruengli Par Shs	(10,698,935)	(1,519)
Equity	Chow Tai Fook Jewellery Group Ord Shs	4,124,122	4,008,800
Equity	Chr Hansen Holding Ord Shs	(847,452)	(8,345)
Equity	Chugai Pharmaceutical Ord Shs	(1,626,007)	(25,300)
Equity	Chugoku Electric Power Ord Shs	(4,838,174)	(376,400)
Equity	Churchill Downs Ord Shs	881,698	3,175
Equity	Ciena Ord Shs	(5,531,854)	(177,076)
Equity	Cimarex Energy Ord Shs	2,267,364	24,396
Equity	CIMIC Group Ord Shs	7,487,007	201,472
Equity	CIRRUS LOGIC	1,272,526	32,967
Equity	Cisco Systems Ord Shs	10,051,236	206,603
Equity	CIT Group Ord Shs	(11,660,712)	(225,939)
Equity	Citizen Watch Ord Shs	652,824	99,000
Equity	Citizens Financial Group Ord Shs	(837,509)	(21,714)
Equity	Citrix Systems Ord Shs	3,095,695	27,849
Equity	Clean Harbors Ord Shs	(15,180,615)	(212,079)
Equity	Close Bros Group Ord Shs	5,126,181	248,481
Equity	CNO Financial Group Ord Shs	(1,307,003)	(61,593)
Equity	CNP Assurances Ord Shs	2,314,582	95,990
Equity	Cnx Resources Ord Shs	4,553,785	318,224



Equity	Cobham Ord Shs	(1,814,207)	(1,191,614)
Equity	Coca Cola HBC Ord Shs	7,175,204	210,572
Equity	Coca-Cola Amatil Ord Shs	690,550	97,786
Equity	Cognex Ord Shs	(13,493,704)	(241,736)
Equity	Cognizant Technology Solutions Ord Shs Class A	23,847,914	309,111
Equity	Coherent Ord Shs	(2,732,655)	(15,870)
Equity	Colfax Ord Shs	(6,115,488)	(169,592)
Equity	Colony Capital Ord Shs Class A	(26,748,693)	(4,392,232)
Equity	Coloplast B Ord Shs	2,912,678	28,472
Equity	Commscope Holding Ord Shs	(1,321,634)	(42,966)
Equity	CommVault Systems Ord Shs	2,660,140	38,002
Equity	Compass Minerals International Ord Shs	(12,110,986)	(180,223)
Equity	Computershare Ord Shs	(806,575)	(55,877)
Equity	Concho Resources Ord Shs	(1,703,315)	(11,151)
Equity	Conduent Ord Shs	(17,765,960)	(788,897)
Equity	ConocoPhillips Ord Shs	49,239,094	636,164
Equity	Consolidated Edison Ord Shs	27,212,249	357,163
Equity	Constellation Brands Ord Shs Class A	4,325,768	20,062
Equity	Constellation Software Ord Shs	1,135,347	1,545
Equity	Continental Ord Shs	(613,938)	(3,525)
Equity	Convatec Group Ord Shs	(9,462,505)	(3,122,308)
Equity	Cooper Tire And Rubber Ord Shs	(6,509,849)	(230,030)
Equity	Copart Ord Shs	6,948,357	134,841
Equity	Corning Ord Shs	(8,083,947)	(229,007)
Equity	COSTCO WHOLESALE	10,755,390	45,791
Equity	Coty Ord Shs Class A	(22,880,351)	(1,821,684)
Equity	Cousins Properties REIT Ord Shs	(3,040,629)	(342,028)
Equity	Covestro Ord Shs	45,231,284	557,431
Equity	Cracker Barrel Old Country Store Ord Shs	1,522,207	10,346
Equity	Crane Ord Shs	10,565,445	107,427
Equity	Credit Acceptance Ord Shs	1,236,234	2,822
Equity	Credit Agricole Ord Shs	(561,686)	(39,043)
Equity	Credit Suisse Group AG Ord Shs	(47,405,833)	(3,139,391)
Equity	Cree Ord Shs	(14,997,391)	(396,023)
Equity	Crown Holdings Ord Shs	(11,912,256)	(248,172)
Equity	Cummins Ord Shs	14,559,089	99,672
Equity	Curtiss Wright Ord Shs	14,960,641	108,868
Equity	CVS Health Ord Shs	(31,652,525)	(402,090)
Equity	Cyber Agent Ord Shs	4,884,316	91,700
Equity	Cypress Semiconductor Ord Shs	(11,757,606)	(811,429)
Equity	D R Horton Ord Shs	8,984,424	213,002
Equity	Dai-ichi Life Holdings Ord Shs	(5,218,949)	(250,600)
Equity	Daicel Ord Shs	5,883,840	506,300
Equity	Daifuku Ord Shs	(3,216,525)	(63,100)



Equity	Daiichi Sankyo Ord Shs	3,134,899	72,300
Equity	Daily Mail And General Trust Non Voting Ord Shs	593,152	64,794
Equity	Daimler Ord Shs	(11,318,955)	(179,303)
Equity	Dainippon Sumitomo Pharma Ord Shs	2,567,999	111,800
Equity	Daiwa Securities Group Ord Shs	(5,268,662)	(865,800)
Equity	Dana Incorporated Ord Shs	3,258,905	174,553
Equity	Danaher Ord Shs	12,667,040	116,575
Equity	Darden Restaurants Ord Shs	20,451,955	183,937
Equity	Dassault Aviation Ord Shs	1,079,384	583
Equity	Davide Campari Milano Ord Shs	(1,447,549)	(169,908)
Equity	Davita Ord Shs	(4,004,618)	(55,907)
Equity	DDR REIT Ord Shs	(7,295,809)	(544,870)
Equity	Deckers Outdoor Ord Shs	13,617,371	114,837
Equity	Deere Ord Shs	(4,175,265)	(27,774)
Equity	Delivery Hero Ord Shs	1,221,688	25,394
Equity	Dell Technologies Class V Ord Shs	1,725,337	17,765
Equity	Delta Air Lines Ord Shs	(15,144,752)	(261,884)
Equity	Dena Ord Shs	(699,716)	(39,600)
Equity	Denso Ord Shs	(686,596)	(13,000)
Equity	Deutsche Bank Ord Shs	(44,430,510)	(3,892,216)
Equity	Deutsche Lufthansa Ord Shs	24,327,118	989,819
Equity	Deutsche Post Ord Shs	(597,003)	(16,737)
Equity	Deutsche Telekom N Ord Shs	(20,346,862)	(1,261,631)
Equity	DexCom Ord Shs	(555,424)	(3,883)
Equity	Diageo Ord Shs	(658,120)	(18,561)
Equity	Dialog Semicon Ord Shs	558,819	25,571
Equity	Diamond Offshore Drilling Ord Shs	(678,600)	(33,930)
Equity	Diasorin Ord Shs	691,900	6,575
Equity	Dillard's Ord Shs Class A	820,884	10,753
Equity	Direct Line Insurance Ord Shs	3,625,852	858,430
Equity	Disco Ord Shs	(1,473,575)	(8,800)
Equity	Discover Financial Services Ord Shs	(2,137,542)	(27,960)
Equity	Discovery Ord Shs Series A	(18,062,880)	(564,465)
Equity	DISH Network Ord Shs Class A	(8,058,123)	(225,339)
Equity	Distribuidora Internacional De Alimentacion Ord Shs	(1,093,531)	(470,741)
Equity	Dixons Carphone Ord Shs	1,242,141	561,465
Equity	DKSH Holding Ord Shs	(579,234)	(8,470)
Equity	Dolby Laboratories Ord Shs Class A	5,576,959	79,705
Equity	Dollar General Ord Shs	10,325,462	94,469
Equity	Dollarama Ord Shs	21,227,739	674,342
Equity	DOMINION RESOURCES	(4,494,406)	(63,950)
Equity	Dormakaba Holding Ord Shs	1,065,946	1,408
Equity	DowDuPont Ord Shs	(7,701,830)	(119,761)
Equity	Drax Group Ord Shs	2,387,781	471,677





Equity	Dril Quip Ord Shs	(735,785)	(14,082)
Equity	DSV Ord Shs	6,047,982	66,490
Equity	Dufry Ord Shs	(866,351)	(7,648)
Equity	Dun & Bradstreet Ord Shs	5,511,859	38,677
Equity	Dunkin' Brands Group Ord Shs	(29,914,765)	(405,789)
Equity	DXC Technology Ord Shs	19,887,402	212,654
Equity	E TRADE Financial Ord Shs	(5,865,375)	(111,956)
Equity	Eastman Chemical Ord Shs	5,273,502	55,093
Equity	EasyJet Ord Shs	783,354	45,716
Equity	Eaton Ord Shs	7,216,977	83,212
Equity	eBay Ord Shs	2,429,645	73,581
Equity	EchoStar Ord Shs Class A	(1,045,458)	(22,546)
Equity	Edenred Ord Shs	(12,106,352)	(317,485)
Equity	Edgewell Personal Care Ord Shs	(964,774)	(20,869)
Equity	Edison International Ord Shs	(686,817)	(10,148)
Equity	Edwards Lifesciences Ord Shs	1,055,917	6,065
Equity	Eisai Ord Shs	6,407,078	65,800
Equity	Electric Power Development Ord Shs	1,586,552	57,300
Equity	Electricite de France Ord Shs	(32,740,425)	(1,863,673)
Equity	Electrolux B Ord Shs	16,926,940	768,034
Equity	Electronic Arts Ord Shs	35,540,333	294,965
Equity	Elekta B Ord Shs	2,464,868	183,359
Equity	Element Fleet Management Ord Shs	(6,795,563)	(1,320,894)
Equity	EMCOR Group Ord Shs	6,076,624	80,903
Equity	Emera Ord Shs	(2,170,647)	(69,865)
Equity	Emerson Electric Ord Shs	16,551,848	216,138
Equity	Empire Ord Shs Class A	1,222,310	67,118
Equity	Enagas Ord Shs	2,536,487	93,927
Equity	Enbridge Ord Shs	(29,624,884)	(918,741)
Equity	Endesa Ord Shs	28,136,721	1,301,691
Equity	Endo International Ord Shs	(2,396,777)	(142,411)
Equity	Enel Ord Shs	13,045,921	2,545,775
Equity	EnerSys Ord Shs	749,231	8,599
Equity	Engie Ord Shs	35,830,380	2,435,718
Equity	ENI Ord Shs	42,929,032	2,269,991
Equity	Ensco Ord Shs Class A	(20,882,788)	(2,474,264)
Equity	Entergy Ord Shs	(565,476)	(6,970)
Equity	Envision Healthcare Ord Shs	(5,757,133)	(125,894)
Equity	EOG Resources Ord Shs	12,165,841	95,366
Equity	EPR Properties REIT Ord Shs	(824,341)	(12,050)
Equity	EQT Ord Shs	(9,458,939)	(213,858)
Equity	Ericsson B Ord Shs	(76,359,542)	(8,609,035)
Equity	Essity Ord Shs Class B	12,249,872	487,648
Equity	Estee Lauder Ord Shs Class A	7,254,229	49,919



Equity	Esterline Technologies Ord Shs	12,518,176	137,638
Equity	Eurofins Scientific Ord Shs	(17,124,969)	(30,151)
Equity	Euronet Worldwide Ord Shs	(2,593,894)	(25,882)
Equity	Eutelsat Communications Ord Shs	1,474,462	62,350
Equity	Everest Re Group Ord Shs	923,476	4,042
Equity	Evergy Ord Shs	(3,174,101)	(57,795)
Equity	Evraz Ord Shs	7,575,483	1,025,273
Equity	Exelixis Ord Shs	4,380,384	247,200
Equity	Exelon Ord Shs	27,111,463	620,968
Equity	Expeditors International of Washington Ord Shs	11,463,327	155,900
Equity	Extended Stay America Units	1,504,040	74,347
Equity	Extraction Oil Gas Ord Shs	(2,073,273)	(183,638)
Equity	F5 Networks Ord Shs	21,158,462	106,100
Equity	Fair Isaac Ord Shs	3,377,055	14,776
Equity	Familymart Uny Holdings Ord Shs	(5,040,912)	(48,400)
Equity	Fast Retailing Ord Shs	(17,439,486)	(34,200)
Equity	Faurecia Ord Shs	3,015,064	50,074
Equity	Federated Investors Ord Shs Class B	9,556,489	396,206
Equity	Fedex Ord Shs	18,194,815	75,563
Equity	Ferrari Ord Shs	(3,204,156)	(23,260)
Equity	Ferrovial Ord Shs	(10,086,775)	(485,969)
Equity	Fiat Chrysler Automobiles Ord Shs	5,472,103	311,096
Equity	Fidelity National Financial Ord Shs	24,047,966	611,130
Equity	Fielmann Ord Shs	(2,752,106)	(45,698)
Equity	Finning International Ord Shs	4,539,529	185,984
Equity	FireEye Ord Shs	(6,379,590)	(375,270)
Equity	First American Financial Ord Shs	2,361,790	45,780
Equity	First Data Ord Shs Class A	(64,947,418)	(2,654,165)
Equity	First Quantum Minerals Ord Shs	(16,949,184)	(1,489,362)
Equity	First Republic Bank Ord Shs	(830,688)	(8,653)
Equity	First Solar Ord Shs	4,026,268	83,153
Equity	FirstEnergy Ord Shs	(48,567,140)	(1,306,622)
Equity	Fischer George Ord Shs	15,200,000	13,376
Equity	Five Below Ord Shs	8,720,393	67,049
Equity	Flex Ord Shs	10,956,446	835,095
Equity	Flir Systems Ord Shs	16,987,603	276,356
Equity	Floor Decor Holdings Ord Shs Class A	(2,247,906)	(74,508)
Equity	Flowserve Ord Shs	(17,803,072)	(325,527)
Equity	Flughafen Zuerich Ord Shs	713,330	3,512
Equity	FNB Ord Shs	(15,579,876)	(1,224,833)
Equity	Foot Locker Ord Shs	20,906,643	410,095
Equity	Ford Motor Ord Shs	(13,839,240)	(1,496,134)
Equity	Fortescue Metals Group Ord Shs	(1,232,921)	(434,691)
Equity	Fortinet Ord Shs	24,526,750	265,815



Equity	Fortum Ord Shs	7,580,587	302,295
Equity	Franco Nevada Ord Shs	(3,637,875)	(58,197)
Equity	Freeport McMoRan Ord Shs	5,383,198	386,724
Equity	Freni Brembo Ord Shs	(976,759)	(74,552)
Equity	Fresenius Medical Care Ord Shs	(830,184)	(8,069)
Equity	Fuji Electric Ord Shs	2,788,044	69,600
Equity	Fujitsu Ord Shs	6,721,423	94,300
Equity	Galapagos Ord Shs	(5,365,391)	(47,417)
Equity	Galp Energia SGPS Ord Shs	896,189	45,148
Equity	Gap Ord Shs	16,309,742	565,329
Equity	Garmin Ord Shs	6,857,124	97,889
Equity	Gartner Ord Shs	(41,147,710)	(259,607)
Equity	GATX Ord Shs	(825,549)	(9,534)
Equity	GCI Liberty Ord Shs Class A	(1,977,321)	(38,771)
Equity	GEA Group Ord Shs	(8,086,218)	(226,919)
Equity	General Dynamics Ord Shs	31,529,337	154,012
Equity	GENERAL ELECTRIC	(30,377,100)	(2,690,620)
Equity	General Motors Ord Shs	(3,630,771)	(107,834)
Equity	Genesee & Wyoming Ord Shs Class A	(11,187,857)	(122,957)
Equity	Genmab Ord Shs	(27,264,895)	(173,317)
Equity	Genpact Ord Shs	6,688,193	218,497
Equity	Genting Singapore Ord Shs	7,114,378	9,170,500
Equity	George Weston Ord Shs	593,836	7,851
Equity	Getinge B Ord Shs	(8,882,911)	(771,460)
Equity	Gilead Sciences Ord Shs	47,723,192	618,096
Equity	Givaudan Ord Shs	827,554	335
Equity	Gjensidige Forsikring ASA Ord Shs	(1,936,331)	(114,928)
Equity	Glencore Ord Shs	(17,781,245)	(4,110,763)
Equity	Global Payments Ord Shs	(42,257,943)	(331,695)
Equity	Globus Medical Ord Shs Class A	14,121,207	248,788
Equity	GN Store Nord Ord Shs	23,678,854	485,863
Equity	Godaddy Ord Shs Class A	597,990	7,171
Equity	Goldcorp Ord Shs	(3,108,696)	(305,342)
Equity	Goodyear Tire & Rubber Ord Shs	(1,047,311)	(44,776)
Equity	Graham Holdings Company Ord Shs Class B	1,189,303	2,053
Equity	Granite Construction Ord Shs	(9,761,017)	(213,589)
Equity	Greene King Ord Shs	(573,959)	(89,787)
Equity	Greif Ord Shs Class A	1,691,953	31,531
Equity	Grifols Ord Shs Class A	(18,897,963)	(670,664)
Equity	Guidewire Software Ord Shs	(18,848,567)	(186,601)
Equity	Gungho Online Entertainment Ord Shs	1,284,492	623,500
Equity	Gunma Bank Ord Shs	1,245,349	241,800
Equity	Guotai Junan International Holdings Ord Shs	(300,791)	(1,718,000)
Equity	GVC Holdings Ord Shs	608,012	50,762



Equity	H.Lundbeck Ord Shs	12,530,897	202,805
Equity	HAIN CELESTIAL GROUP	(12,529,223)	(461,992)
Equity	Haitong Int'l Securities Group Ord Shs	(235,037)	(671,219)
Equity	Hakuhodo Dy Holdings Ord Shs	3,146,057	179,300
Equity	Halliburton Ord Shs	5,971,285	147,330
Equity	Halma Ord Shs	(760,449)	(40,356)
Equity	Hang Lung Properties Ord Shs	1,374,573	703,000
Equity	Hannover Rueck Ord Shs	1,129,988	7,994
Equity	Hargreaves Lansdown Ord Shs	(4,336,824)	(148,799)
Equity	Harley Davidson Ord Shs	(11,747,377)	(259,324)
Equity	Harris Ord Shs	1,560,116	9,220
Equity	Harvey Norman Holdings Ord Shs	656,498	257,764
Equity	Haseko Ord Shs	19,104,811	1,471,200
Equity	HCP REIT Ord Shs	(568,065)	(21,583)
Equity	HD Supply Holdings Ord Shs	24,226,414	566,170
Equity	Healthcare Services Ord Shs	(10,033,465)	(247,008)
Equity	Healthcare Trust Of America REIT Ord Shs Class A	(829,144)	(31,089)
Equity	Healthscope Ord Shs	(7,060,739)	(4,646,889)
Equity	HEICO Ord Shs	(24,324,665)	(262,657)
Equity	Helmerich & Payne Ord Shs	6,695,241	97,357
Equity	Helvetia Holding Ord Shs	1,444,187	2,359
Equity	Henderson Land Development Ord Shs	1,129,473	224,600
Equity	Henry Schein Ord Shs	(12,431,896)	(146,206)
Equity	Hera Ord Shs	5,286,933	1,697,172
Equity	Hermes International Ord Shs	7,972,243	12,029
Equity	Hess Ord Shs	(1,572,183)	(21,964)
Equity	Hexpol Ord Shs	(1,514,255)	(137,414)
Equity	Highwoods Properties REIT Ord Shs	(818,071)	(17,310)
Equity	Hill Rom Holdings Ord Shs	807,970	8,559
Equity	Hiroshima Bank Ord Shs	(639,790)	(94,500)
Equity	Hisamitsu Pharmaceutical Ord Shs	1,618,004	21,100
Equity	Hitachi High Technologies Ord Shs	2,974,552	86,300
Equity	Hitachi Metals Ord Shs	(919,130)	(74,200)
Equity	Hitachi Ord Shs	16,135,300	474,800
Equity	Hochtief Ord Shs	1,425,917	8,597
Equity	Hokuriku Electric Power Ord Shs	(6,363,556)	(621,500)
Equity	HollyFrontier Ord Shs	18,939,755	270,955
Equity	Home BancShares Ord Shs	(1,713,544)	(78,244)
Equity	Honeywell International Ord Shs	42,230,323	253,788
Equity	Hong Kong and China Gas Ord Shs	(905,953)	(456,177)
Equity	Hormel Foods Ord Shs	(588,281)	(14,931)
Equity	HP Ord Shs	19,280,856	748,190
Equity	Hugo Boss N Ord Shs	894,788	11,616
Equity	Huhtamaki Ord Shs	(3,259,431)	(101,638)



Equity	Humana Ord Shs	32,295,824	95,403
Equity	Huntington Bancshares Ord Shs	(529,406)	(35,483)
Equity	Huntington Ingalls Industries Ord Shs	29,487,356	115,149
Equity	Huntsman Ord Shs	6,214,921	228,238
Equity	Husqvarna Ord Shs	1,472,308	172,966
Equity	Hutchison Port Holdings Units	(708,525)	(2,834,100)
Equity	Hysan Development Ord Shs	(591,362)	(117,000)
Equity	IAC InterActive Ord Shs	37,282,125	172,029
Equity	IBM	49,187,857	325,295
Equity	ICU Medical Ord Shs	7,559,039	26,734
Equity	Idemitsu Kosan Ord Shs	39,996,117	755,900
Equity	IDEX Ord Shs	544,033	3,611
Equity	IDEXX Laboratories Ord Shs	1,123,969	4,502
Equity	IHS Markit Ord Shs	(34,655,001)	(642,235)
Equity	Iliad Ord Shs	(21,402,757)	(163,794)
Equity	Illinois Tool Ord Shs	3,364,301	23,840
Equity	IMI Ord Shs	(833,949)	(58,296)
Equity	Imperial Oil Ord Shs	(2,656,787)	(82,157)
Equity	Inchcape Ord Shs	7,473,705	856,674
Equity	Indivior Ord Shs	534,071	222,399
Equity	Industria De Diseno Textil Inditex Ord Shs	(30,559,280)	(1,007,667)
Equity	Industrial Alliance Insurance and Financial Services Ord Shs	761,284	19,052
Equity	Infineon Technologies Ord Shs	(1,460,620)	(64,258)
Equity	Ingenico Group Ord Shs	(24,917,734)	(327,828)
Equity	Ingersoll Rand Ord Shs	20,178,061	197,244
Equity	Ingredion Ord Shs	4,584,548	43,679
Equity	Inmarsat Ord Shs	(5,402,940)	(828,640)
Equity	INPEX Ord Shs	36,788,232	2,948,900
Equity	INTEL	32,711,250	691,716
Equity	Intermediate Capital Group Ord Shs	2,103,438	147,982
Equity	International Game Technology Ord Shs	(4,514,297)	(228,572)
Equity	Intuit Ord Shs	32,831,557	144,378
Equity	Intuitive Surgical Ord Shs	17,814,090	31,035
Equity	Investec Ord Shs	5,088,254	723,107
Equity	Ionis Pharmaceuticals Ord Shs	(14,714,485)	(285,275)
Equity	IPG Photonics Ord Shs	(687,020)	(4,402)
Equity	Iqvia Holdings Ord Shs	10,323,801	79,573
Equity	Isetan Mitsukoshi Holdings Ord Shs	(15,860,395)	(1,291,400)
Equity	Italgas Ord Shs	909,827	167,591
Equity	ITOCHU Techno-Solutions Ord Shs	12,687,902	583,700
Equity	Itt Ord Shs	9,944,581	162,334
Equity	Iwg Ord Shs	1,194,041	376,962
Equity	Iyo Bank Ord Shs	(598,204)	(95,700)
Equity	Jack in the Box Ord Shs	(1,861,529)	(22,206)



Equity	Japan Airlines Ord Shs	34,873,193	969,900
Equity	Japan Post Insurance Ord Shs	(2,949,414)	(124,400)
Equity	JCDecaux Ord Shs	(5,408,218)	(147,817)
Equity	JD Sports Fashion Ord Shs	833,310	139,189
Equity	Jefferies Financial Group Ord Shs	(4,236,611)	(192,924)
Equity	JetBlue Airways Ord Shs	(1,725,750)	(89,140)
Equity	JFE Holdings Ord Shs	12,573,092	547,800
Equity	JGC Ord Shs	(5,777,090)	(251,800)
Equity	John Wiley and Sons Ord Shs Class A	2,733,969	45,115
Equity	JOHNSON & JOHNSON	16,145,717	116,854
Equity	Johnson Controls International Ord Shs	(4,633,720)	(132,392)
Equity	Johnson Matthey Ord Shs	(701,863)	(15,110)
Equity	Juniper Networks Ord Shs	7,589,873	253,249
Equity	Jxtg Holdings Ord Shs	60,423,685	7,996,300
Equity	Jyske Bank Ord Shs	1,097,028	22,640
Equity	Kajima Ord Shs	18,161,945	1,249,500
Equity	Kakaku.com Ord Shs	(6,121,088)	(312,900)
Equity	Kamigumi Ord Shs	4,384,783	198,900
Equity	Kaneka Ord Shs	1,839,591	39,800
Equity	Kansai Paint Ord Shs	(6,660,758)	(361,300)
Equity	KBR Ord Shs	1,746,500	82,655
Equity	KDDI Ord Shs	(773,799)	(28,000)
Equity	Keihan Holdings Ord Shs	(5,483,030)	(143,500)
Equity	Keikyu Ord Shs	(10,044,582)	(550,900)
Equity	Keio Ord Shs	(7,869,120)	(143,700)
Equity	Kemper Ord Shs	(13,863,949)	(172,330)
Equity	Kennametal Ord Shs	(4,115,636)	(94,482)
Equity	Kerry Properties Ord Shs	5,513,649	1,625,000
Equity	Kesko Ord Shs	1,365,730	25,130
Equity	Keyence Ord Shs	(20,447,207)	(35,200)
Equity	Keyera Ord Shs	(1,564,305)	(58,423)
Equity	Keysight Technologies Ord Shs	2,565,566	38,708
Equity	Kikkoman Ord Shs	(14,670,423)	(246,500)
Equity	Kilroy Realty REIT Ord Shs	(836,049)	(11,662)
Equity	Kimco Realty REIT Ord Shs	(827,592)	(49,438)
Equity	Kinder Morgan Ord Shs	(2,677,904)	(151,038)
Equity	Kindred Group SDR	10,437,276	930,068
Equity	Kinross Gold Ord Shs	(1,085,214)	(398,508)
Equity	Kintetsu Group Holdings Ord Shs	(9,330,308)	(231,900)
Equity	Kirin Holdings Ord Shs	(838,048)	(32,700)
Equity	KLA Tencor Ord Shs	11,737,334	115,400
Equity	Knight-Swift Transportation Holdings Ord Shs Class A	(1,662,660)	(48,221)
Equity	Knowles Ord Shs	(1,438,361)	(86,544)
Equity	Kobayashi Pharmaceutical Ord Shs	2,163,877	29,400



Equity	Kobe Steel Ord Shs	562,865	63,300
Equity	Kohl's Ord Shs	6,090,213	81,693
Equity	Koito Manufacturing Ord Shs	(610,802)	(9,300)
Equity	Konica Minolta Ord Shs	(7,341,483)	(690,300)
Equity	Koninklijke DSM Ord Shs	10,763,271	101,564
Equity	Koninklijke Ahold Delhaize Ord Shs	31,393,932	1,368,546
Equity	Koninklijke Boskalis Westminster Ord Shs	(11,045,139)	(350,770)
Equity	Koninklijke KPN NV Ord Shs	(9,068,296)	(3,436,356)
Equity	Koninklijke Vopak Ord Shs	(11,104,029)	(225,261)
Equity	KOSE Ord Shs	2,744,729	14,400
Equity	Kosmos Energy Ord Shs	(2,718,746)	(290,775)
Equity	Kraft Heinz Ord Shs	(54,387,728)	(986,894)
Equity	Kroger Ord Shs	10,976,187	377,059
Equity	Kurita Water Industries Ord Shs	1,375,463	47,200
Equity	Kyushu Electric Power Ord Shs	(4,760,509)	(394,400)
Equity	Kyushu Railway Ord Shs	4,505,296	147,900
Equity	L Brands Ord Shs	1,421,797	46,924
Equity	L3 Technologies Ord Shs	19,638,221	92,363
Equity	Landstar System Ord Shs	6,549,326	53,683
Equity	Laredo Petroleum Ord Shs	1,193,702	146,108
Equity	Lear Ord Shs	25,842,625	178,225
Equity	Leggett & Platt Ord Shs	(9,077,448)	(207,295)
Equity	Lendingtree Ord Shs	(2,295,478)	(9,976)
Equity	Leonardo Ord Shs	(25,209,122)	(2,090,938)
Equity	Leroy Seafood Group Ord Shs	10,418,388	1,277,327
Equity	Li & Fung Ord Shs	1,507,815	6,742,000
Equity	Liberty Broadband Ord Shs Series C	(10,107,317)	(119,897)
Equity	Liberty Property REIT Ord Shs	816,101	19,316
Equity	Lifepoint Health Ord Shs	(4,235,846)	(65,774)
Equity	Linamar Ord Shs	5,832,956	126,696
Equity	Lion Ord Shs	6,499,714	292,500
Equity	Lions Gate Entertainment Voting Ord Shs Class A	(3,288,748)	(134,840)
Equity	Littelfuse Ord Shs	(637,008)	(3,219)
Equity	LivaNova Ord Shs	2,035,711	16,421
Equity	Live Nation Entertainment Ord Shs	(2,219,598)	(40,749)
Equity	Lockheed Martin Ord Shs	12,017,267	34,736
Equity	LogMeIn Ord Shs	(1,588,920)	(17,833)
Equity	Lonza Group Ord Shs	(7,364,307)	(21,473)
Equity	Louisiana Pacific Ord Shs	2,277,319	85,969
Equity	Lowe's Companies Ord Shs	9,404,562	81,907
Equity	lululemon athletica Ord Shs	48,850,994	300,640
Equity	Lumentum Holdings Ord Shs	(5,448,616)	(90,886)
Equity	Lundin Mining Ord Shs	3,805,847	719,216
Equity	LyondellBasell Industries Ord Shs Class A	43,838,504	427,651



Equity	M3 Ord Shs	(7,576,145)	(333,800)
Equity	Mack-Cali Realty REIT Ord Shs	(744,653)	(35,026)
Equity	MACQUARIE INFRASTRUCTURE	(39,149,747)	(848,683)
Equity	Macys Ord Shs	16,284,237	468,881
Equity	Magna International Ord Shs	15,896,668	302,845
Equity	Mallinckrodt Ord Shs	(14,657,374)	(500,081)
Equity	Man Group Ord Shs	7,674,482	3,336,232
Equity	Manhattan Associates Ord Shs	889,379	16,289
Equity	Manpower Ord Shs	2,284,731	26,579
Equity	Mapfre Ord Shs	9,612,385	3,062,856
Equity	Marathon Oil Ord Shs	9,175,812	394,150
Equity	Marine Harvest Ord Shs	13,343,351	576,287
Equity	Markel Ord Shs	(10,356,502)	(8,714)
Equity	MarketAxess Holdings Ord Shs	(1,428,277)	(8,002)
Equity	Martin Marietta Materials Ord Shs	(15,949,009)	(87,656)
Equity	Marubeni Ord Shs	14,082,141	1,538,000
Equity	Marui Group Ord Shs	(28,974,379)	(1,173,700)
Equity	Marvell Technology Group Ord Shs	6,991,116	362,234
Equity	Masco Ord Shs	2,868,342	78,370
Equity	Masimo Ord Shs	5,287,844	42,459
Equity	Matador Resources Ord Shs	(6,276,228)	(189,901)
Equity	Match Group Ord Shs	1,769,845	30,562
Equity	Matsumotokiyoshi Holdings Ord Shs	13,255,676	323,100
Equity	Mattel Ord Shs	(5,270,223)	(335,683)
Equity	Maxim Integrated Products Ord Shs	17,495,618	310,261
Equity	Maximus Ord Shs	8,969,627	137,867
Equity	McCormick & Co Non-Voting Ord Shs	(32,288,368)	(245,073)
Equity	McDermott International Ord Shs	1,273,900	69,121
Equity	MCDONALD'S	(827,918)	(4,949)
Equity	McKesson Ord Shs	10,240,580	77,200
Equity	Mebuki Financial Group Ord Shs	944,570	273,000
Equity	Medidata Solutions Ord Shs	(10,677,895)	(145,654)
Equity	Medipal Holdings Ord Shs	8,239,061	394,700
Equity	MEDNAX Ord Shs	1,233,177	26,429
Equity	Medtronic Ord Shs	2,117,906	21,530
Equity	Meggitt Ord Shs	3,768,201	510,172
Equity	Melco International Development Ord Shs	8,158,888	4,082,000
Equity	Melia Hotels International Ord Shs	1,550,194	138,449
Equity	Mercadolibre Ord Shs	(6,226,856)	(18,289)
Equity	MERCK	20,052,042	282,662
Equity	Mercury General Ord Shs	(6,218,787)	(123,979)
Equity	Meredith Ord Shs	(9,724,055)	(190,481)
Equity	Merlin Entertainment Group Ord Shs	(10,203,175)	(1,954,101)
Equity	Methanex Ord Shs	12,537,783	158,948





Equity	MetLife Ord Shs	(5,421,436)	(116,041)
Equity	Metso Ord Shs	(962,361)	(27,130)
Equity	Mettler Toledo Ord Shs	5,000,335	8,211
Equity	MGM Resorts International Ord Shs	(1,644,932)	(58,937)
Equity	Michael Kors Holdings Ord Shs	31,317,797	456,794
Equity	Michelin Ord Shs	40,939,620	342,372
Equity	Micro Focus International Ord Shs	(29,453,721)	(1,580,017)
Equity	Microchip Technology Ord Shs	(9,525,700)	(120,716)
Equity	Micron Technology Ord Shs	25,731,664	568,907
Equity	MICROSOFT	48,200,893	421,447
Equity	Middleby Ord Shs	(13,846,141)	(107,044)
Equity	Millicom International Cellular SDR	(6,557,019)	(114,227)
Equity	Minth Group Ord Shs	(5,432,248)	(1,316,000)
Equity	Mitsubishi Gas Chemical Ord Shs	9,739,039	457,300
Equity	Mitsubishi Logistics Ord Shs	(4,355,469)	(168,500)
Equity	Mitsubishi Tanabe Pharma Ord Shs	4,245,455	253,800
Equity	Mitsui Chemicals Ord Shs	7,536,147	301,300
Equity	Mixi Ord Shs	4,922,328	205,100
Equity	Moncler Ord Shs	25,589,071	593,829
Equity	Moneysupermarket.Com Group Ord Shs	5,883,098	1,617,571
Equity	Monolithic Power Systems Ord Shs	(762,344)	(6,073)
Equity	Monster Beverage Ord Shs	(563,160)	(9,663)
Equity	Morrison(Wm.)Supermarkets Ord Shs	(3,574,982)	(1,056,841)
Equity	Mosaic Ord Shs	(8,206,202)	(252,654)
Equity	Motorola Solutions Ord Shs	3,615,549	27,782
Equity	MSA Safety Ord Shs	3,326,676	31,254
Equity	MSC Industrial Ord Shs Class A	7,417,012	84,179
Equity	MSCI International Australia Net Index AUD Real time	1,377,867	323
Equity	MSCI International Hong Kong Net Index HKD Real time	25,036,755	2,339
Equity	MSCI International Italy Net Index EUR Real time	10,747,347	94,044
Equity	MSCI International Japan Net Index JPY Real time	68,908,386	3,734,646
Equity	MSCI International Netherlands Net Index EUR Real time	264,145	994
Equity	MSCI International Singapore Net Index SGD Real time	5,477,082	1,295
Equity	MSCI International Sweden Net Index SEK Real time	22,376	5
Equity	MTR Corporation Ord Shs	(9,744,406)	(1,850,704)
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	4,655,780	21,014
Equity	Murphy Oil Ord Shs	689,338	20,676
Equity	Nagoya Railroad Ord Shs	(4,095,208)	(165,300)
Equity	Nankai Electric Railway Ord Shs	(2,835,269)	(112,800)
Equity	NASDAQ Ord Shs	4,763,273	55,516
Equity	National Bank of Canada Ord Shs	6,069,410	121,614
Equity	National Fuel Gas Ord Shs	(12,791,547)	(228,176)
Equity	National Instruments Ord Shs	6,022,305	124,608
Equity	National Oilwell Varco Ord Shs	1,573,325	36,521



Equity	NCC B Ord Shs	575,421	32,491
Equity	NCR Ord Shs	(7,222,419)	(254,221)
Equity	Nektar Therapeutics Ord Shs	(4,968,911)	(81,511)
Equity	Neste Ord Shs	33,062,898	399,799
Equity	NetApp Ord Shs	16,952,711	197,377
Equity	Netflix Ord Shs	22,023,911	58,867
Equity	NetScout Systems Ord Shs	(10,368,610)	(410,638)
Equity	Neurocrine Biosciences Ord Shs	(11,519,800)	(93,695)
Equity	New Jersey Resources Ord Shs	(1,372,904)	(29,781)
Equity	New World Development Ord Shs	577,342	423,000
Equity	New York Community Bancorp Ord Shs	(12,528,816)	(1,208,179)
Equity	New York Times Ord Shs Class A	(14,835,585)	(640,846)
Equity	Newcrest Mining Ord Shs	12,958,173	922,677
Equity	Newell Brands Ord Shs	(40,230,926)	(1,981,819)
Equity	Newfield Exploration Ord Shs	5,098,297	176,840
Equity	Newmont Mining Ord Shs	(7,657,512)	(253,560)
Equity	News Ord Shs Class A	(1,436,088)	(108,877)
Equity	NEXON Ord Shs	6,285,936	480,800
Equity	NGK Spark Plug Ord Shs	(16,590,069)	(569,300)
Equity	NHK Spring Ord Shs	7,978,001	767,300
Equity	NIDEC Ord Shs	(6,907,250)	(48,000)
Equity	Nielsen Holdings Ord Shs	(18,920,408)	(684,035)
Equity	Nike Ord Shs Class B	15,331,016	180,961
Equity	Nikon Ord Shs	1,714,240	91,200
Equity	Nintendo Ord Shs	(14,856,029)	(40,700)
Equity	Nippon Express Ord Shs	5,904,424	89,900
Equity	Nippon Paint Holdings Ord Shs	(18,642,039)	(499,400)
Equity	Nippon Shinyaku Ord Shs	4,250,209	64,800
Equity	Nippon Shokubai Ord Shs	2,845,252	36,600
Equity	Nippon Telegraph And Telephone Ord Shs	9,795,462	216,800
Equity	NISource Ord Shs	(561,248)	(22,522)
Equity	Nissan Motor Ord Shs	(1,611,378)	(172,100)
Equity	Nisshin Seifun Group Ord Shs	631,351	28,800
Equity	NMC Health Ord Shs	(1,243,514)	(28,096)
Equity	NN Group Ord Shs	8,342,462	186,898
Equity	NOK Ord Shs	1,037,464	60,400
Equity	Nomura Holdings Ord Shs	(2,449,639)	(512,700)
Equity	Nomura Research Institute Ord Shs	1,445,296	28,600
Equity	Nordstrom Ord Shs	7,895,279	132,006
Equity	Norsk Hydro Ord Shs	7,550,449	1,258,403
Equity	Northrop Grumman Ord Shs	25,739,342	81,102
Equity	NorthWestern Ord Shs	1,748,831	29,813
Equity	Norwegian Cruise Line Holdings Ord Shs	(2,078,736)	(36,196)
Equity	NOVO-NORDISK	13,702,730	290,927



Equity	NOW Ord Shs	(11,910,770)	(719,684)
Equity	Nrg Energy Ord Shs	(4,052,103)	(108,345)
Equity	Nu Skin Enterprises Ord Shs Class A	17,699,613	214,749
Equity	NuVasive Ord Shs	(8,115,285)	(114,332)
Equity	nVent Electric Ord Shs	1,144,794	42,150
Equity	NVR Ord Shs	22,793,130	9,225
Equity	O'Reilly Automotive Ord Shs	2,019,318	5,814
Equity	Oasis Petroleum Ord Shs	(2,004,726)	(141,377)
Equity	Obayashi Ord Shs	16,344,855	1,725,400
Equity	Obic Ord Shs	813,928	8,600
Equity	OC Oerlikon Ord Shs	954,960	69,302
Equity	Occidental Petroleum Ord Shs	8,765,074	106,670
Equity	OCI Ord Shs	(10,213,900)	(319,423)
Equity	Odakyu Electric Railway Ord Shs	(11,830,182)	(499,900)
Equity	Old Dominion Freight Line Ord Shs	4,752,493	29,471
Equity	Old Republic International Ord Shs	644,477	28,797
Equity	Omega Healthcare Investors REIT Ord Shs	(956,753)	(29,196)
Equity	Ono Pharmaceutical Ord Shs	2,170,978	76,700
Equity	Opko Health Ord Shs	(6,591,445)	(1,905,042)
Equity	Oracle Japan Ord Shs	8,628,956	107,000
Equity	Oracle Ord Shs	1,605,785	31,144
Equity	Orient Ord Shs	(1,200,471)	(816,500)
Equity	Oriental Land Ord Shs	596,170	5,700
Equity	Origin Energy Ord Shs	6,298,425	1,053,861
Equity	Orion B Ord Shs	(7,550,347)	(199,280)
Equity	Orkla Ord Shs	1,464,856	173,484
Equity	Orpea Ord Shs	(3,825,965)	(29,569)
Equity	Orsted Ord Shs	6,723,479	98,939
Equity	Osaka Gas Ord Shs	1,375,428	70,500
Equity	Oshkosh Ord Shs	10,656,222	149,582
Equity	Osram Licht N Ord Shs	(6,475,115)	(162,720)
Equity	Otsuka Ord Shs	12,176,678	326,200
Equity	OUTFRONT Media Ord Shs	786,868	39,442
Equity	Outokumpu Ord Shs	(4,295,205)	(730,249)
Equity	Packaging Corp of America Ord Shs	1,781,146	16,238
Equity	PacWest Bancorp Ord Shs	(13,765,609)	(288,890)
Equity	Palo Alto Networks Ord Shs	2,819,354	12,516
Equity	Pandora Holding Ord Shs	(5,085,133)	(81,397)
Equity	Pandora Media Ord Shs	(12,560,770)	(1,320,796)
Equity	Park Hotels Resorts Ord Shs	(1,443,161)	(43,972)
Equity	Parker-Hannifin Ord Shs	2,525,359	13,730
Equity	Partners Group Holding Ord Shs	5,342,225	6,703
Equity	Patterson UTI Energy Ord Shs	7,076,850	413,609
Equity	PayPal Holdings Ord Shs	4,198,225	47,794



Equity	Pennon Group Ord Shs	(2,265,189)	(243,556)
Equity	Penske Automotive Group Voting Ord Shs	(10,190,130)	(215,027)
Equity	Peoples United Financial Ord Shs	(8,123,731)	(474,517)
Equity	Perrigo Ord Shs	(6,481,528)	(91,547)
Equity	Persol Holdings Ord Shs	6,318,480	269,300
Equity	Petrofac Ord Shs	(794,348)	(94,032)
Equity	Peugeot Ord Shs	27,786,103	1,029,815
Equity	Peyto Exploration & Development Ord Shs	(1,481,437)	(172,049)
Equity	PFIZER	24,916,032	565,374
Equity	PG&E Ord Shs	(3,622,459)	(78,732)
Equity	Phillips 66 Ord Shs	5,871,585	52,090
Equity	Piedmont Office Realty Trust REIT Ord Shs	766,249	40,478
Equity	Pinnacle Financial Partners Ord Shs	(3,839,074)	(63,825)
Equity	Pirelli & C Ord Shs	(873,281)	(104,020)
Equity	Pitney Bowes Ord Shs	1,277,253	180,403
Equity	Playtech Ord Shs	799,296	125,730
Equity	PNM Resources Ord Shs	(800,204)	(20,284)
Equity	Pola Orbis Holdings Ord Shs	11,932,826	326,600
Equity	Pool Ord Shs	(1,935,474)	(11,598)
Equity	Popular Ord Shs	598,600	11,680
Equity	Post Holdings Ord Shs	(48,767,939)	(497,429)
Equity	Poste Italiane Ord Shs	2,700,569	337,848
Equity	PPL Ord Shs	(52,049,239)	(1,778,853)
Equity	PRA Health Sciences Ord Shs	4,353,827	39,512
Equity	PrairieSky Royalty Ord Shs	(1,496,722)	(85,265)
Equity	Premier Ord Shs Class A	(20,261,038)	(442,574)
Equity	Prestige Consumer Healthcare Ord Shs	(17,064,292)	(450,364)
Equity	Primerica Ord Shs	1,001,409	8,307
Equity	Progressive Ord Shs	6,564,735	92,409
Equity	Provident Financial Ord Shs	(605,314)	(76,851)
Equity	Publicis Groupe Ord Shs	(1,100,927)	(18,412)
Equity	Puma Ord Shs	(814,008)	(1,649)
Equity	PVH Ord Shs	3,623,574	25,094
Equity	Qantas Airways Ord Shs	2,275,962	533,144
Equity	QEP Resources Ord Shs	(557,238)	(49,226)
Equity	Qiagen Ord Shs	(18,326,233)	(483,990)
Equity	Qiagen Ord Shs	26,765,781	706,594
Equity	Quebecor Ord Shs Class B	926,076	46,218
Equity	Qurate Retail Ord Shs Series A	816,862	36,779
Equity	Ralph Lauren Ord Shs Class A	7,843,239	57,021
Equity	Ramsay Health Care Ord Shs	(2,607,445)	(65,605)
Equity	Randstad Ord Shs	745,384	13,957
Equity	Range Resources Ord Shs	(4,053,117)	(238,559)
Equity	Rayonier REIT Ord Shs	924,095	27,332



Equity	Raytheon Ord Shs	52,156,851	252,380
Equity	REA Group Ord Shs	(3,041,087)	(48,912)
Equity	Realogy Holdings Ord Shs	(7,191,740)	(348,437)
Equity	Realty Income REIT Ord Shs	(924,064)	(16,243)
Equity	Reckitt Benckiser Group Ord Shs	(16,302,711)	(178,187)
Equity	Recordati Industria Chimica E Farmaceutica Ord Shs	(4,752,512)	(140,319)
Equity	Red Hat Ord Shs	4,412,065	32,375
Equity	Regeneron Pharmaceuticals Ord Shs	2,911,108	7,205
Equity	Reinsurance Group of America Ord Shs	18,849,901	130,395
Equity	Reliance Steel & Aluminum Ord Shs	2,958,284	34,685
Equity	Remy Cointreau Ord Shs	(2,590,116)	(19,875)
Equity	Renault Ord Shs	26,183,988	302,594
Equity	Repsol Ord Shs	53,515,969	2,684,234
Equity	Resmed Ord Shs	2,058,473	17,847
Equity	Retail Properties of America REIT Ord Class A	1,624,915	133,299
Equity	Retail Value Ord Shs	(268,221)	(8,205)
Equity	Rheinmetall Ord Shs	16,566,140	158,369
Equity	RICOH Ord Shs	(32,551,235)	(3,030,600)
Equity	Rightmove Ord Shs	(774,221)	(126,052)
Equity	Rinnai Ord Shs	(762,425)	(10,000)
Equity	Rio Tinto Ord Shs	(6,546,106)	(129,377)
Equity	Robert Half Ord Shs	5,025,765	71,409
Equity	ROCHE HOLDING	9,746,338	40,043
Equity	Rockwell Automation Ord Shs	2,810,550	14,988
Equity	Rolls-Royce Holdings Ord Shs	554,642	43,075
Equity	Ross Stores Ord Shs	22,696,675	229,028
Equity	Rotork Ord Shs	(1,633,472)	(379,006)
Equity	Rowan Companies Class A Ord Shs	(15,401,302)	(817,913)
Equity	Royal Bank of Scotland Group Ord Shs	3,464,199	1,062,597
Equity	Royal Gold Ord Shs	(4,873,429)	(63,242)
Equity	Royal Mail Ord Shs	6,714,070	1,079,151
Equity	RPC Group Ord Shs	1,335,648	128,834
Equity	Ryder System Ord Shs	1,158,452	15,854
Equity	Ryohin Keikaku Ord Shs	1,874,719	6,300
Equity	Saab B Ord Shs	(714,591)	(14,217)
Equity	Sabra Health Care REIT Ord Shs	(1,514,268)	(65,496)
Equity	Sabre Ord Shs	(6,311,125)	(241,991)
Equity	Sage Group Ord Shs	(2,084,581)	(272,603)
Equity	Sainsbury(J) Ord Shs	(11,536,183)	(2,749,045)
Equity	Saipem Ord Shs	(5,345,931)	(867,108)
Equity	SALESFORCE.COM	2,779,367	17,477
Equity	Sally Beauty Holdings Ord Shs	(7,364,735)	(400,475)
Equity	Salmar Ord Shs	12,168,442	243,947
Equity	Salzgitter Ord Shs	9,641,897	192,828



Equity	Sandvik Ord Shs	7,024,852	396,028
Equity	Santos Ord Shs	841,616	160,217
Equity	SBM Offshore Ord Shs	(11,473,074)	(633,599)
Equity	Schaeffler Pref Shs	5,342,133	417,742
Equity	Schibsted Ord Shs	(6,895,280)	(183,738)
Equity	Schindler Holding Par Shs	894,713	3,573
Equity	Schlumberger Ord Shs	2,837,654	46,580
Equity	Science Applications International Ord Shs	3,216,504	39,907
Equity	Scientific Games Ord Shs	(6,342,507)	(249,705)
Equity	Scor Ord Shs	(1,965,816)	(42,312)
Equity	Scotts Miracle Gro Ord Shs	3,148,649	39,993
Equity	Seagate Technology Ord Shs	10,659,953	225,131
Equity	Sealed Air Ord Shs	(11,692,443)	(291,219)
Equity	Seattle Genetics Ord Shs	(21,492,187)	(278,685)
Equity	Seek Ord Shs	(13,767,720)	(916,571)
Equity	Sega Sammy Holdings Ord Shs	12,462,407	845,100
Equity	Seibu Holdings Ord Shs	(7,469,806)	(415,300)
Equity	Sekisui Chemical Ord Shs	4,521,020	245,000
Equity	Sempra Energy Ord Shs	(30,137,380)	(264,944)
Equity	Senior Housing Properties Trust REIT Ord Shs	758,416	43,190
Equity	Sensata Technologies Holding Ord Shs	(19,794,135)	(399,478)
Equity	Servicemaster Global Holdings Ord Shs	2,475,741	39,912
Equity	Ses Sa FDR	3,562,537	162,285
Equity	Seven Bank Ord Shs	(2,754,488)	(871,500)
Equity	Seven Generations Energy Ord Shs Class A	(759,516)	(63,750)
Equity	Severn Trent Ord Shs	(2,793,169)	(115,842)
Equity	SG Holdings Ord Shs	888,500	33,900
Equity	Shikoku Electric Power Ord Shs	(671,094)	(51,400)
Equity	Shimadzu Ord Shs	651,917	20,800
Equity	Shimamura Ord Shs	1,632,399	17,200
Equity	Shimano Ord Shs	(24,180,129)	(150,000)
Equity	Shimizu Ord Shs	2,401,118	263,000
Equity	Shinsei Bank Ord Shs	600,008	36,700
Equity	Shiseido Ord Shs	3,067,662	39,600
Equity	Shizuoka Bank Ord Shs	(945,600)	(105,300)
Equity	Shopify Subordinate Voting Ord Shs Class A	(1,043,926)	(6,356)
Equity	Siemens Healthineers Ord Shs	(827,926)	(18,820)
Equity	Signify Ord Shs	12,552,775	484,636
Equity	Sika Ord Shs	22,409,611	153,182
Equity	Singapore Post Ord Shs	(613,071)	(741,300)
Equity	Singapore Press Holdings Ord Shs	(1,436,523)	(683,900)
Equity	Singapore Telecommunications Ord Shs	(2,940,389)	(1,240,000)
Equity	Sino Land Ord Shs	2,565,697	1,496,000
Equity	Six Flags Entertainment Ord Shs	(14,891,698)	(213,287)



Equity	SJM Hldgs Ord Shs	656,929	710,000
Equity	Skechers USA Ord Shs Class A	15,589,576	558,166
Equity	SKF B Ord Shs	881,108	44,687
Equity	Skyworks Solutions Ord Shs	32,760,098	361,152
Equity	SL Green Realty REIT Ord Shs	(1,018,116)	(10,439)
Equity	SLM Ord Shs	(1,901,755)	(170,561)
Equity	SM Energy Ord Shs	(16,726,602)	(530,498)
Equity	Smith and Nephew Ord Shs	17,957,173	983,945
Equity	Snam Ord Shs	3,440,286	825,281
Equity	Snap On Ord Shs	8,630,118	47,005
Equity	Softbank Group Ord Shs	(25,255,509)	(250,100)
Equity	Software Ord Shs	9,941,272	218,008
Equity	Sojitz Ord Shs	5,107,268	1,414,900
Equity	Solvay Ord Shs	12,939,349	96,452
Equity	Sompo Holdings Ord Shs	(2,189,766)	(51,400)
Equity	Sonova Holding Ord Shs	6,240,883	31,214
Equity	Sony Financial Holdings Ord Shs	(18,555,415)	(841,700)
Equity	Sothebys Ord Shs	(9,778,234)	(198,785)
Equity	South32 Ord Shs	560,450	197,598
Equity	Southern Ord Shs	(15,864,165)	(363,857)
Equity	Southwest Gas Holdings Ord Shs	(10,207,752)	(129,163)
Equity	Spectris Ord Shs	912,107	29,475
Equity	Spectrum Brands Holdings Ord Shs	(578,931)	(7,748)
Equity	Spirax-Sarco Engineering Ord Shs	(822,014)	(8,635)
Equity	Spirit Aerosystems Ord Shs Class A	17,587,715	191,859
Equity	Spirit Airlines Ord Shs	(26,903,101)	(572,772)
Equity	Splunk Ord Shs	12,984,888	107,393
Equity	Sprouts Farmers Market Ord Shs	(8,409,224)	(306,794)
Equity	Square Enix Hldg Ord Shs	22,923,802	554,000
Equity	Square Ord Shs Class A	(3,726,538)	(37,638)
Equity	SS And C Technologies Holdings Ord Shs	1,947,735	34,273
Equity	Ssab A Ord Shs	7,073,334	1,407,891
Equity	St.James'S Place Ord Shs	(688,496)	(46,151)
Equity	Standard Life Aberdeen Ord Shs	10,088,733	2,529,082
Equity	Stanley Black & Decker Ord Shs	21,953,845	149,917
Equity	Stanley Electric Ord Shs	3,057,789	89,400
Equity	StarHub Ord Shs	734,943	537,000
Equity	Stars Group Ord Shs	579,629	23,355
Equity	STATOIL	20,349,246	722,048
Equity	Steel Dynamics Ord Shs	606,133	13,413
Equity	Stericycle Ord Shs	(15,760,333)	(268,581)
Equity	STERIS Ord Shs	(630,001)	(5,507)
Equity	Sterling Ban Ord Shs	(27,265,282)	(1,239,331)
Equity	Stifel Financial Ord Shs	(14,081,019)	(274,698)



Equity	Stmicroelectronics Ord Shs	14,032,688	770,751
Equity	Subsea 7 Ord Shs	(6,169,744)	(417,293)
Equity	Suedzucker Ord Shs	1,435,724	108,003
Equity	Suez Ord Shs	(17,854,189)	(1,255,855)
Equity	SUMCO Ord Shs	(1,575,673)	(108,600)
Equity	Sumitomo Heavy Industries Ord Shs	5,240,780	146,800
Equity	Suncorp Group Ord Shs	823,276	78,688
Equity	Sunrise Communications Group Ord Shs	815,277	8,963
Equity	Suruga Bank Ord Shs	1,807,239	361,400
Equity	Suzuken Ord Shs	3,193,617	67,300
Equity	Suzuki Motor Ord Shs	(21,680,919)	(378,400)
Equity	Svenska Cellulosa B Ord Shs	12,374,895	1,092,874
Equity	Svenska Handelsbanken A Ord Shs	(26,810,056)	(2,124,073)
Equity	Swedish Match Ord Shs	5,082,757	99,345
Equity	Swedish Orphan Biovitrum Ord Shs	7,704,165	263,518
Equity	Swire Properties Ord Shs	960,938	253,600
Equity	Swiss Life Holding Ord Shs	12,058,391	31,663
Equity	Symantec Ord Shs	4,412,280	207,344
Equity	Symrise Ord Shs	(804,504)	(8,810)
Equity	Syneos Health Ord Shs Class A	(12,213,432)	(236,924)
Equity	Synnex Ord Shs	5,929,254	70,003
Equity	Synopsys Ord Shs	6,713,369	68,080
Equity	Systemx Ord Shs	(2,341,999)	(27,200)
Equity	T&D Holdings Ord Shs	(27,669,807)	(1,676,200)
Equity	Taiheiyō Cement Ord Shs	12,284,553	391,400
Equity	Taisei Ord Shs	26,500,841	581,100
Equity	Take Two Interactive Software Ord Shs	7,070,746	51,241
Equity	Talanx Ord Shs	3,291,965	86,568
Equity	Tanger Factory Outlet Centers REIT Ord Shs	787,919	34,437
Equity	Tapestry Ord Shs	3,029,823	60,271
Equity	Targa Resources Ord Shs	(26,705,524)	(474,259)
Equity	Target Ord Shs	46,209,338	523,856
Equity	Tate And Lyle Ord Shs	5,206,957	584,785
Equity	Taubman Centers REIT Ord Shs	(2,171,769)	(36,299)
Equity	Taylor Wimpey Ord Shs	4,416,386	1,971,286
Equity	TDK Ord Shs	(28,775,648)	(263,800)
Equity	TE Connectivity Ord Shs	4,978,333	56,617
Equity	Technicolor Ord Shs	(1,663,189)	(1,387,531)
Equity	Teck Resources B Ord Shs	1,304,902	54,183
Equity	Tegna Ord Shs	2,913,611	243,613
Equity	Tele2 B Ord Shs	(820,872)	(68,226)
Equity	Telecom Italia Ord Shs	(7,041,204)	(11,591,136)
Equity	Teledyne Technologies Ord Shs	4,496,236	18,227
Equity	Telefonica Deutschland Holding Ord Shs	(973,280)	(230,143)





Equity	Telefonica Ord Shs	(17,813,920)	(2,249,486)
Equity	Telenet Group Holding Ord Shs	(6,960,799)	(126,380)
Equity	Telenor Ord Shs	789,375	40,403
Equity	Teleperformance Ord Shs	9,522,877	50,454
Equity	Telephone and Data Systems Ord Shs	(7,217,692)	(237,190)
Equity	TEMENOS Ord Shs	33,459,870	205,299
Equity	Tempur Sealy International Ord Shs	(720,445)	(13,619)
Equity	Tenaris Ord Shs	(37,836,168)	(2,257,468)
Equity	Tenet Healthcare Ord Shs	(10,778,115)	(378,711)
Equity	Terex Ord Shs	(3,344,578)	(83,803)
Equity	Terumo Ord Shs	(4,917,815)	(83,000)
Equity	TESCO	(1,855,541)	(593,372)
Equity	Tesla Ord Shs	(49,304,146)	(186,215)
Equity	TEXAS CAPITAL BANCSHARES	(17,580,482)	(212,710)
Equity	Texas Instrument Ord Shs	18,202,821	169,660
Equity	Thales Ord Shs	16,343,448	115,006
Equity	THK Ord Shs	1,443,645	56,700
Equity	Thomas Cook Group Ord Shs	3,065,299	4,059,757
Equity	Thor Industries Ord Shs	(2,879,699)	(34,405)
Equity	ThyssenKrupp Ord Shs	(10,587,420)	(419,287)
Equity	Tiffany Ord Shs	9,643,990	74,777
Equity	TJX Ord Shs	27,476,266	245,280
Equity	Tohoku Electric Power Ord Shs	1,071,126	78,900
Equity	Tokio Marine Holdings Ord Shs	(18,064,604)	(364,000)
Equity	Tokyo Broadcasting System Holdings Ord Shs	2,903,359	139,500
Equity	Tokyo Electric Power Holdings Ord Shs	2,411,605	490,900
Equity	Tokyo Electron Ord Shs	(4,796,311)	(34,900)
Equity	Tokyo Gas Ord Shs	4,484,325	182,400
Equity	Toray Industries Ord Shs	(8,990,736)	(1,196,500)
Equity	Torchmark Ord Shs	5,557,696	64,110
Equity	Tosoh Ord Shs	15,659,638	1,016,400
Equity	TOTAL S.A	36,324,980	560,068
Equity	Tourmaline Oil Ord Shs	(825,315)	(46,913)
Equity	Toyo Seikan Group Holdings Ord Shs	969,071	46,700
Equity	Toyo Suisan Ord Shs	2,082,568	53,700
Equity	Toyota Boshoku Ord Shs	5,560,891	297,800
Equity	Toyota Industries Ord Shs	(4,786,266)	(80,900)
Equity	Toyota Motor Ord Shs	(35,985,645)	(576,100)
Equity	Toyota Tsusho Ord Shs	1,624,070	43,000
Equity	TPG Telecom Ord Shs	(7,891,072)	(1,277,055)
Equity	Transcanada Ord Shs	(26,146,132)	(646,699)
Equity	TransDigm Group Ord Shs	(44,919,857)	(120,655)
Equity	Transocean Ord Shs	(1,650,996)	(118,351)
Equity	Transurban Group Ord Shs	(2,248,297)	(261,736)



Equity	TreeHouse Foods Ord Shs	(24,253,251)	(506,860)
Equity	Trelleborg B Ord Shs	1,133,679	55,625
Equity	TRI Pointe Group Ord Shs	(8,577,613)	(691,743)
Equity	Tribune Media Company Ord Shs Class A	1,407,076	36,614
Equity	Trustmark Ord Shs	(570,502)	(16,954)
Equity	TUI Ord Shs	891,647	46,419
Equity	Tupperware Brands Ord Shs	6,149,481	183,841
Equity	Twitter Ord Shs	4,599,563	161,615
Equity	Tyler Technologies Ord Shs	(13,391,549)	(54,646)
Equity	UCB Ord Shs	22,032,806	245,081
Equity	Ulta Beauty Ord Shs	1,267,847	4,494
Equity	Ultimate Software Group Ord Shs	(7,774,123)	(24,129)
Equity	Umicore Ord Shs	(852,782)	(15,242)
Equity	Under Armour Ord Shs Class A	(2,350,752)	(110,780)
Equity	Unicredit Ord Shs	5,041,118	334,787
Equity	Unione Di Banche Italiane Ord Shs	(12,843,109)	(3,199,464)
Equity	United Bankshares Ord Shs	(20,611,541)	(567,030)
Equity	United Continental Holdings Ord Shs	(10,067,699)	(113,044)
Equity	United Natural Foods Ord Shs	(1,602,684)	(53,512)
Equity	United Therapeutics Ord Shs	20,348,905	159,125
Equity	United Utilities Group Ord Shs	(2,975,973)	(324,162)
Equity	Uniti Group Ord Shs	(37,625,208)	(1,867,256)
Equity	Univar Ord Shs	(3,997,175)	(130,371)
Equity	Universal Display Ord Shs	(26,826,848)	(227,539)
Equity	Unum Ord Shs	6,330,395	162,027
Equity	UPM-Kymmene Ord Shs	19,827,528	505,048
Equity	Urban Outfitters Ord Shs	18,912,896	462,418
Equity	US Steel Corp Ord Shs	(6,141,964)	(201,508)
Equity	Valeo Ord Shs	(10,802,467)	(248,675)
Equity	Valero Energy Ord Shs	30,512,300	268,240
Equity	Valley National Ord Shs	(4,027,770)	(358,024)
Equity	Value Partners Group Ord Shs	(457,005)	(574,000)
Equity	Valvoline Ord Shs	(9,501,505)	(441,725)
Equity	Varian Medical Systems Ord Shs	5,956,467	53,216
Equity	Ventas REIT Ord Shs	(835,440)	(15,363)
Equity	Vereit Ord Shs	(46,170,253)	(6,359,539)
Equity	VeriSign Ord Shs	3,777,071	23,589
Equity	Versum Materials Ord Shs	768,309	21,336
Equity	Vertex Pharmaceuticals Ord Shs	38,743,246	201,013
Equity	VF Ord Shs	5,705,309	61,052
Equity	Viacom Ord Shs Class B	9,544,020	282,702
Equity	ViaSat Ord Shs	(17,679,297)	(276,455)
Equity	Vifor Pharma AG Ord Shs	(34,064,664)	(195,559)
Equity	Visa Ord Shs Class A	(23,127,668)	(154,092)



Equity	Visteon Ord Shs	(5,141,179)	(55,341)
Equity	Vistra Energy Ord Shs	11,102,949	446,260
Equity	Vivendi Ord Shs	(29,692,772)	(1,153,097)
Equity	VMware Ord Shs Class A	3,619,968	23,196
Equity	Vocus Group Ord Shs	(5,925,209)	(2,496,671)
Equity	Volvo Class B Ord Shs	16,360,238	926,129
Equity	Vornado Realty Trust REIT Ord Shs	(812,125)	(11,125)
Equity	Vulcan Materials Ord Shs	(11,899,178)	(107,007)
Equity	WALMART	41,765,064	444,735
Equity	Washington Federal Ord Shs	(820,256)	(25,633)
Equity	Washington Prime Group Ord Shs	(3,225,133)	(441,799)
Equity	Waste Connections Ord Shs	662,171	8,301
Equity	Waste Management Ord Shs	18,145,824	200,817
Equity	Wayfair Ord Shs Class A	5,616,038	38,031
Equity	Weatherford International Ord Shs	(9,746,003)	(3,596,311)
Equity	Webster Financial Ord Shs	(10,068,894)	(170,775)
Equity	Weingarten Realty Investors REIT Ord Shs	5,499,380	184,791
Equity	Weir Group Ord Shs	(7,759,169)	(337,496)
Equity	Welbilt Ord Shs	(5,993,562)	(287,048)
Equity	Wellcare Healthcare Plans Ord Shs	5,303,469	16,548
Equity	WELLS FARGO	(8,005,151)	(152,305)
Equity	Welltower Ord Shs	(1,858,591)	(28,896)
Equity	Wendys Ord Shs	(15,686,957)	(915,225)
Equity	Wesco International Ord Shs	9,381,572	152,670
Equity	West Fraser Timber Ord Shs	6,856,915	120,572
Equity	Western Digital Ord Shs	10,637,772	181,718
Equity	Westinghouse Air Brake Technologies Ord Shs	(32,787,376)	(312,618)
Equity	WestJet Airlines Variable Voting and Common Voting Ord Shs	1,046,937	65,981
Equity	WEX Ord Shs	(5,631,720)	(28,052)
Equity	WH Smith Ord Shs	2,402,981	89,365
Equity	Wheaton Precious Metals Ord Shs	(9,745,695)	(557,402)
Equity	Wheelock and Ord Shs	2,226,028	371,000
Equity	Whitecap Resources Ord Shs	(759,187)	(125,169)
Equity	Whiting Petroleum Ord Shs	3,063,537	57,759
Equity	William Hill Ord Shs	8,023,280	2,440,534
Equity	Williams Ord Shs	(4,889,958)	(179,844)
Equity	Williams Sonoma Ord Shs	1,426,453	21,705
Equity	Willis Towers Watson Ord Shs	(13,204,810)	(93,691)
Equity	WireCard Ord Shs	14,181,257	65,396
Equity	Wolters Kluwer Ord Shs	3,492,622	56,017
Equity	Wood Group (John) Ord Shs	(28,683,916)	(2,850,703)
Equity	Woodside Petroleum Ord Shs	11,026,474	395,008
Equity	Woodward Ord Shs	1,665,797	20,601
Equity	Workday Ord Shs Class A	(17,898,900)	(122,612)



Equity	World Fuel Services Ord Shs	2,751,143	99,391
Equity	Worthington Industries Ord Shs	725,413	16,730
Equity	WPP Ord Shs	(2,782,854)	(189,774)
Equity	WPX Energy Ord Shs	(595,834)	(29,614)
Equity	WR Grace Ord Shs	3,217,915	45,031
Equity	WW Grainger Ord Shs	21,523,945	60,222
Equity	Wyndham Destinations Ord Shs	(2,642,142)	(60,935)
Equity	Xilinx Ord Shs	12,375,923	154,371
Equity	XPO Logistics Ord Shs	(5,016,858)	(43,942)
Equity	Xylem Ord Shs	1,311,865	16,425
Equity	Yamaha Ord Shs	(8,342,193)	(157,400)
Equity	Yamana Gold Ord Shs	(960,059)	(385,395)
Equity	Yamato Holdings Ord Shs	(24,664,891)	(803,200)
Equity	Yara International Ord Shs	(9,740,629)	(198,451)
Equity	Yaskawa Electric Ord Shs	(19,286,988)	(649,100)
Equity	Yokogawa Electric Ord Shs	(725,650)	(34,300)
Equity	Yokohama Rubber Ord Shs	(3,527,371)	(163,600)
Equity	Yue Yuen Industrial (Holdings) Ord Shs	5,101,934	1,835,500
Equity	Zalando Ord Shs	(5,825,085)	(149,661)
Equity	Zayo Group Holdings Ord Shs	(23,037,032)	(663,509)
Equity	Zebra Technologies Ord Shs Class A	11,802,872	66,747
Equity	Zillow Group Ord Shs Class C	(7,806,718)	(176,423)
Equity	Zions Bancorporation Ord Shs	(5,309,631)	(105,875)
Equity	Zoetis Ord Shs Class A	1,946,016	21,254
Equity	Zurich Insurance Group Ord Shs	2,695,514	8,488
Equity	Zynga Ord Shs Class A	5,383,513	1,342,522
Equity	AEX Index Future	28,088,880	220
Equity	CAC40 Index Future	83,969,862	1,316
Equity	DAX Index Future	62,588,138	176
Equity	E-Mini S&P 500 Index Future	1,132,372,628	7,772
Equity	FTSE MIB Index Future	240,566	2
Equity	FTSE100 Index Future	109,591,238	1,119
Equity	IBEX 35 Index Future	22,138,278	203
Equity	MSCI Singapore Index Future	(974,992)	(36)
Equity	OMX Index Future	24,991,821	1,337
Equity	OSE Japan Topix Index Future	86,074,790	538
Equity	S&P/TSE 60 Index Future	62,031,546	421
Equity	SPI 200 Index Future	44,016,788	392
Equity	Swiss Market Index Future	55,171,766	593
Currency	AUD vs USD Forward	54,706,168	75,608,000
Currency	CAD vs USD Forward	77,599,411	100,304,999
Currency	CHF vs USD Forward	64,723,587	63,222,000
Currency	DKK vs USD Forward	13,622,778	87,463,000
Currency	EUR vs USD Forward	256,329,113	220,688,001



Currency	GBP vs USD Forward	136,740,076	104,858,001
Currency	HKD vs USD Forward	28,424,133	222,416,000
Currency	ILS vs USD Forward	4,159,287	15,124,000
Currency	JPY vs USD Forward	184,957,979	21,008,452,001
Currency	NOK vs USD Forward	6,116,316	49,807,000
Currency	NZD vs USD Forward	1,587,765	2,394,999
Currency	SEK vs USD Forward	21,479,108	191,018,001
Currency	SGD vs USD Forward	9,918,396	13,552,000

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