



AQR Style Premia Alternative LV Fund

March 31, 2018

Portfolio Exposures

NAV: \$486,802,636

Asset Class	Security Description	Exposure	Quantity
Equity	A P Moller Maersk B Ord Shs	(180,699)	(117)
Equity	A2A Ord Shs	556,490	290,550
Equity	AA Ord Shs	(78,057)	(69,066)
Equity	Aarons Ord Shs	(48,977)	(1,051)
Equity	AbbVie Ord Shs	1,724,144	18,216
Equity	ABC Mart Ord Shs	46,203	700
Equity	ABN AMRO Group Ord Shs	216,805	7,191
Equity	Acadia Healthcare Company Ord Shs	(596,829)	(15,233)
Equity	Accenture Ord Shs Class A	210,756	1,373
Equity	Accor Ord Shs	(917,442)	(16,981)
Equity	Acom Ord Shs	(398,552)	(89,300)
Equity	Acuity Brands Ord Shs	(239,546)	(1,721)
Equity	Acxiom Ord Shs	(131,832)	(5,805)
Equity	Adecco Ord Shs	151,555	2,124
Equity	Adidas N Ord Shs	(282,513)	(1,166)
Equity	Adient Ord Shs	30,896	517
Equity	Adtalem Global Education Ord Shs	408,597	8,593
Equity	Advance Auto Parts Ord Shs	(1,169,733)	(9,867)
Equity	Advanced Micro Devices Ord Shs	(2,035,376)	(202,525)
Equity	Advantest Ord Shs	(969,632)	(46,200)
Equity	Aegon Ord Shs	684,603	101,468
Equity	Aeon Financial Services Ord Shs	(232,517)	(10,100)
Equity	Aeon Ord Shs	(620,617)	(34,700)
Equity	AES Ord Shs	(1,213,372)	(106,717)
Equity	AFLAC Ord Shs	2,787,162	63,692
Equity	Ageas Ord Shs	109,498	2,118
Equity	Aggreko Ord Shs	92,286	8,953
Equity	Agios Pharmaceuticals Ord Shs	(1,132,817)	(13,852)
Equity	Agnico Eagle Mines Ord Shs	60,825	1,446
Equity	AIA Group Ord Shs	(460,247)	(54,400)
Equity	Air Canada Ord Shs	594,425	28,611
Equity	AIR France-KLM Ord Shs	751,464	67,692
Equity	Air Lease Ord Shs Class A	302,432	7,096
Equity	Air Liquide Ord Shs	(136,910)	(1,117)
Equity	Airbus Ord Shs	(2,184,869)	(18,905)
Equity	Akamai Technologies Ord Shs	746,710	10,520
Equity	Akzo Nobel Ord Shs	164,992	1,745
Equity	Albemarle Ord Shs	(632,209)	(6,817)



Equity	Alexion Pharmaceuticals Ord Shs	568,000	5,096
Equity	Alfresa Holdings Ord Shs	243,032	10,900
Equity	Alkermes Ord Shs	(1,352,381)	(23,333)
Equity	Allegheny Technologies Ord Shs	(680,184)	(28,724)
Equity	Allergan Ord Shs	(928,456)	(5,517)
Equity	Alliance Data Systems Ord Shs	(353,348)	(1,660)
Equity	Allscripts Healthcare Solutions Ord Shs	(395,595)	(32,032)
Equity	Allstate Ord Shs	2,036,683	21,484
Equity	Almirall Ord Shs	34,821	2,947
Equity	Alnylam Pharmaceuticals Ord Shs	(1,109,178)	(9,313)
Equity	Altice Class A Ord Shs	(1,200,209)	(145,434)
Equity	Alumina Ord Shs	(330,370)	(181,896)
Equity	Amada Holdings Ord Shs	296,830	24,400
Equity	Amadeus It Group Ord Shs	393,599	5,326
Equity	Amazon Com Ord Shs	1,872,858	1,294
Equity	AMC Networks Class A Ord Shs	61,523	1,190
Equity	Amdocs Ord Shs	1,031,358	15,458
Equity	Amer Sports Ord Shs	(28,727)	(930)
Equity	Amerco Ord Shs	765,432	2,218
Equity	Ameren Ord Shs	368,718	6,511
Equity	American Airlines Group Ord Shs	(1,144,627)	(22,029)
Equity	American Eagle Outfitters Ord Shs	(142,739)	(7,162)
Equity	American Financial Group Ord Shs	748,059	6,666
Equity	American International Group Ord Shs	(114,173)	(2,098)
Equity	Ameriprise Finance Ord Shs	1,856,795	12,551
Equity	AmerisourceBergen Ord Shs	(112,590)	(1,306)
Equity	Amgen Ord Shs	1,987,797	11,660
Equity	Amundi Ord Shs	85,633	1,065
Equity	Ana Holdings Ord Shs	523,450	13,500
Equity	Anadarko Petroleum Ord Shs	(1,561,961)	(25,856)
Equity	Anglo American Ord Shs	37,801	1,621
Equity	ANHEUSER-BUSCH INBEV	(1,078,349)	(9,803)
Equity	ANSYS Ord Shs	113,757	726
Equity	Antero Resources Ord Shs	29,636	1,493
Equity	Anthem Ord Shs	3,284,076	14,948
Equity	Antofagasta Ord Shs	(91,198)	(7,053)
Equity	Aozora Bank Ord Shs	634,024	15,900
Equity	APA Group Units	(143,236)	(23,619)
Equity	Apache Ord Shs	(34,824)	(905)
Equity	Aperam Ord Shs	32,054	670
Equity	APPLE	236,738	1,411
Equity	Applied Material Ord Shs	80,968	1,456
Equity	AptarGroup Ord Shs	(42,759)	(476)
Equity	Aptiv Ord Shs	(501,493)	(5,902)



Equity	ARC Resources Ord Shs	101,206	9,288
Equity	Archer Daniels Midland Ord Shs	358,843	8,274
Equity	Arconic Ord Shs	(947,036)	(41,104)
Equity	Arista Networks Ord Shs	(194,794)	(763)
Equity	Arrow Electronics Ord Shs	1,361,714	17,680
Equity	Artisan Partners Asset Management Ord Shs Class A	(6,227)	(187)
Equity	Aryzta Ord Shs	(141,726)	(6,356)
Equity	Asahi Glass Ord Shs	136,872	3,300
Equity	Asahi Intecc Ord Shs	(39,687)	(1,000)
Equity	Ashland Global Ord Shs	(395,221)	(5,663)
Equity	Ashtead Group Ord Shs	171,945	6,313
Equity	Asics Ord Shs	(537,649)	(29,000)
Equity	ASM International Ord Shs	425,381	5,826
Equity	ASM Pacific Technology Ord Shs	(104,736)	(7,500)
Equity	Aspen Insurance Holdings Ord Shs	(112,215)	(2,502)
Equity	ASR Nederland Ord Shs	349,500	8,170
Equity	Assicurazioni Generali Ord Shs	150,509	7,818
Equity	Associated British Foods Ord Shs	(123,557)	(3,533)
Equity	Assured Guaranty Ord Shs	1,143,630	31,592
Equity	Astellas Pharma Ord Shs	519,738	34,200
Equity	ASTRAZENECA	(810,881)	(11,798)
Equity	AT&T	35,579	998
Equity	athenahealth Ord Shs	(519,628)	(3,633)
Equity	Athene Holding Ord Shs	221,121	4,625
Equity	Atlassian Ord Shs Class A	(820,824)	(15,223)
Equity	Atos Ord Shs	668,416	4,883
Equity	Atresmedia Corp Ord Shs	(27,578)	(2,890)
Equity	Aurubis Ord Shs	463,965	5,515
Equity	Austria Mikro Systeme Ord Shs	(518,790)	(4,951)
Equity	AutoDesk Ord Shs	(1,300,632)	(10,357)
Equity	Autogrill Ord Shs	127,789	9,925
Equity	Avis Budget Group Ord Shs	(759,557)	(16,216)
Equity	Avnet Ord Shs	608,652	14,575
Equity	Avon Products Ord Shs	(374,718)	(131,943)
Equity	Axalta Coating Systems Ord Shs	(1,381,676)	(45,766)
Equity	Baker Hughes Ord Shs Class A	(37,712)	(1,358)
Equity	Ball Ord Shs	(2,266,607)	(57,079)
Equity	Baloise-Holding Ord Shs	34,800	227
Equity	Banco BPM Ord Shs	(196,997)	(56,758)
Equity	Banco Comercial Portugues Ord Shs	(111,920)	(333,959)
Equity	BancorpSouth Ord Shs	(61,628)	(1,938)
Equity	Bandai Namco Holdings Ord Shs	46,071	1,400
Equity	Bank Of Kyoto Ord Shs	(464,215)	(8,300)
Equity	Bank of New York Mellon Ord Shs	580,589	11,267



Equity	Bank of Nova Scotia Ord Shs	28,578	464
Equity	Bank of Ozarks Ord Shs	(107,304)	(2,223)
Equity	Bankia Ord Shs	(556,017)	(124,011)
Equity	Bankinter Ord Shs	153,340	14,894
Equity	Barratt Developments Ord Shs	1,002,775	134,663
Equity	Barry Callebaut Ord Shs	33,322	17
Equity	Baxter International Ord Shs	1,164,541	17,905
Equity	Beazley Ord Shs	45,581	5,666
Equity	Belden Ord Shs	(169,523)	(2,459)
Equity	Bellway Ord Shs	668,851	15,625
Equity	Bemis Ord Shs	(52,529)	(1,207)
Equity	Benesse Holdings Ord Shs	(39,927)	(1,100)
Equity	Berkeley Group Holdings (The) Ord Shs	1,171,954	22,031
Equity	Best Buy Ord Shs	2,757,186	39,394
Equity	BHP Billiton Ord Shs	373,248	18,941
Equity	Big Lots Ord Shs	718,463	16,505
Equity	Bilfinger Ord Shs	(28,903)	(634)
Equity	Bio Rad Laboratories Ord Shs Class A	96,781	387
Equity	Biogen Inc Ord Shs	3,402,214	12,425
Equity	BioMarin Pharmaceutical Ord Shs	(1,736,033)	(21,414)
Equity	Biomerieux Ord Shs	36,487	442
Equity	Black Hills Ord Shs	(350,615)	(6,457)
Equity	BlackBerry Ord Shs	(24,988)	(2,174)
Equity	BlackRock Ord Shs	81,800	151
Equity	Blue Buffalo Pet Products Ord Shs	(680,273)	(17,088)
Equity	BMW Ord Shs	585,949	5,395
Equity	Boeing Ord Shs	442,966	1,351
Equity	BOK Financial Ord Shs	285,586	2,885
Equity	Boliden Ord Shs	1,429,163	40,791
Equity	Bollore New Ord Shs	(388)	(73)
Equity	Bollore Ord Shs	(215,683)	(40,428)
Equity	Bombardier Ord Shs Class B	(136,202)	(46,799)
Equity	Booking Holdings Ord Shs	3,405,598	1,637
Equity	Booz Allen Hamilton Holding Ord Shs Class A	43,134	1,114
Equity	Boston Beer Ord Shs Class A	376,777	1,993
Equity	BP	(1,240,474)	(184,363)
Equity	BPER Banca Ord Shs	(45,907)	(8,225)
Equity	Bpost Ord Shs	269,375	11,908
Equity	Brighthouse Financial Ord Shs	(27,653)	(538)
Equity	Brinker International Ord Shs	75,666	2,096
Equity	BRITISH AMERICAN TOBACCO	(1,857,128)	(32,021)
Equity	Britvic Ord Shs	34,275	3,577
Equity	Broadcom Ord Shs	549,771	2,333
Equity	Broadridge Financial Solutions Ord Shs	472,215	4,305



Equity	Brookdale Senior Living Ord Shs	(466,982)	(69,595)
Equity	Brother Industries Ord Shs	(53,556)	(2,300)
Equity	Brown Forman Ord Shs Class B	(68,163)	(1,253)
Equity	BT Group Ord Shs	542,045	169,708
Equity	BTG Ord Shs	(158,001)	(16,648)
Equity	Burberry Group Ord Shs	45,479	1,910
Equity	Bureau Veritas Registre International de Classification de Navires et d'Aeronefs Ord Shs	(45,699)	(1,757)
Equity	Burlington Stores Ord Shs	297,191	2,232
Equity	Buzzi Unicem Senza Vincoli Di Rappresentazione Grafica Ord Shs	(134,045)	(5,723)
Equity	CA Ord Shs	993,101	29,295
Equity	Cabot Oil & Gas Ord Shs	(1,111,401)	(46,347)
Equity	Cabot Ord Shs	146,878	2,636
Equity	Cadence Design Systems Ord Shs	654,727	17,806
Equity	Calbee Ord Shs	(596,582)	(18,000)
Equity	Cameco Ord Shs	(93,934)	(10,336)
Equity	Canadian Imperial Bank of Commerce Ord Shs	208,465	2,362
Equity	Canadian Natural Resources Ord Shs	181,708	5,781
Equity	Canadian Tire Ord Shs Class A	110,698	842
Equity	Capita Ord Shs	(173,151)	(85,617)
Equity	CapitaLand Ord Shs	(32,134)	(11,800)
Equity	Cargotec Ord Shs	135,064	2,534
Equity	Carmax Ord Shs	(569,476)	(9,194)
Equity	Carnival Ord Shs	1,145,224	17,463
Equity	Carpenter Technology Ord Shs	(326,841)	(7,408)
Equity	Carrefour Ord Shs	(676,950)	(32,607)
Equity	Carters Ord Shs	145,324	1,396
Equity	Casio Computer Ord Shs	(47,787)	(3,200)
Equity	CDK Global Ord Shs	405,249	6,398
Equity	Ceconomy Ord Shs	38,258	3,321
Equity	Celanese Ord Shs Series A	188,295	1,879
Equity	Celgene Ord Shs	1,620,946	18,170
Equity	Cellnex Telecom Ord Shs	(964,291)	(36,083)
Equity	Genovus Energy Ord Shs	70,477	8,278
Equity	Centene Ord Shs	660,884	6,184
Equity	CenterPoint Energy Ord Shs	(185,964)	(6,787)
Equity	Central Japan Railway Ord Shs	246,401	1,300
Equity	CenturyLink Ord Shs	(3,164,467)	(192,603)
Equity	Cerner Ord Shs	535,224	9,228
Equity	CF Industries Holdings Ord Shs	(640,655)	(16,980)
Equity	CGI Group Ord Shs Class A	117,634	2,040
Equity	Charles River Laboratories International Ord Shs	1,009,333	9,456
Equity	Charles Schwab Ord Shs	(1,507,591)	(28,870)
Equity	Charter Communications Ord Shs Class A	(2,181,030)	(7,008)
Equity	Cheesecake Factory Ord Shs	767,518	15,917



Equity	Chemical Financial Ord Shs	(39,752)	(727)
Equity	Chemours Ord Shs	(328,062)	(6,735)
Equity	Cheniere Energy Ord Shs	(2,444,108)	(45,727)
Equity	Chesapeake Energy Ord Shs	310,220	102,722
Equity	CHEVRON	(2,640,482)	(23,154)
Equity	Chipotle Mexican Grill Ord Shs	(372,223)	(1,152)
Equity	Chiyoda Ord Shs	(84,135)	(8,900)
Equity	Chocoladefabriken Lindt & Spruengli Par Shs	(80,824)	(13)
Equity	Chubu Electric Power Ord Shs	28,304	2,000
Equity	Chugai Pharmaceutical Ord Shs	(425,517)	(8,400)
Equity	Chugoku Electric Power Ord Shs	(375,408)	(31,100)
Equity	Ciena Ord Shs	37,167	1,435
Equity	CIGNA Ord Shs	435,453	2,596
Equity	Cinemark Holdings Ord Shs	131,506	3,491
Equity	CIRRUS LOGIC	959,559	23,617
Equity	CIT Group Ord Shs	(53,663)	(1,042)
Equity	Citizen Watch Ord Shs	38,846	5,400
Equity	Citizens Financial Group Ord Shs	(252,426)	(6,013)
Equity	Citrix Systems Ord Shs	126,022	1,358
Equity	CK Hutchison Holdings Ord Shs	299,109	25,000
Equity	Clean Harbors Ord Shs	(135,887)	(2,784)
Equity	Clorox Ord Shs	107,154	805
Equity	Close Bros Group Ord Shs	222,641	11,051
Equity	CLP Holdings Ord Shs	193,430	19,000
Equity	CNH Industrial Ord Shs	(252,844)	(20,460)
Equity	CNP Assurances Ord Shs	151,574	6,001
Equity	Cnx Resources Ord Shs	63,818	4,136
Equity	Cobham Ord Shs	(268,400)	(155,553)
Equity	Coca Cola HBC Ord Shs	85,609	2,315
Equity	Cognex Ord Shs	(409,837)	(7,883)
Equity	Colfax Ord Shs	(82,462)	(2,585)
Equity	Coloplast B Ord Shs	(27,682)	(328)
Equity	Comerica Ord Shs	(174,784)	(1,822)
Equity	Commerce Bancshares Ord Shs	790,333	13,192
Equity	Commercial Metals Ord Shs	(190,851)	(9,328)
Equity	Commerzbank Ord Shs	(1,225,479)	(94,331)
Equity	CommVault Systems Ord Shs	(305,848)	(5,347)
Equity	Compagnie Plastic Omnium Ord Shs	(36,618)	(764)
Equity	Compass Minerals International Ord Shs	(293,721)	(4,871)
Equity	Concho Resources Ord Shs	(195,429)	(1,300)
Equity	Conduent Ord Shs	(732,011)	(39,271)
Equity	ConocoPhillips Ord Shs	(1,481,123)	(24,981)
Equity	CONSOL Energy Ord Shs	67,732	2,338
Equity	Consolidated Edison Ord Shs	809,563	10,387



Equity	Constellation Brands Ord Shs Class A	1,443,873	6,335
Equity	Convatec Group Ord Shs	(254,696)	(91,117)
Equity	Convergys Ord Shs	401,822	17,764
Equity	Cooper Ord Shs	338,639	1,480
Equity	Cooper Tire And Rubber Ord Shs	159,861	5,456
Equity	Copa Holdings A Ord Shs	(26,498)	(206)
Equity	Copart Ord Shs	46,652	916
Equity	CoreLogic Ord Shs	88,967	1,967
Equity	Corning Ord Shs	975,298	34,982
Equity	COSMOS Pharmaceutical Ord Shs	(40,657)	(200)
Equity	COSTCO WHOLESALE	213,303	1,132
Equity	Coty Ord Shs Class A	(1,771,513)	(96,804)
Equity	Covanta Holding Ord Shs	(260,188)	(17,944)
Equity	Covestro Ord Shs	1,107,245	11,253
Equity	Cracker Barrel Old Country Store Ord Shs	251,854	1,582
Equity	Credit Suisse Group AG Ord Shs	(2,269,120)	(135,239)
Equity	Cree Ord Shs	(357,106)	(8,859)
Equity	CSX Ord Shs	(61,058)	(1,096)
Equity	Curtiss Wright Ord Shs	175,861	1,302
Equity	CVS Health Ord Shs	144,452	2,322
Equity	Cyber Agent Ord Shs	(54,790)	(1,100)
Equity	Cypress Semiconductor Ord Shs	(1,166,797)	(68,797)
Equity	D R Horton Ord Shs	436,690	9,961
Equity	Dai-ichi Life Holdings Ord Shs	(299,958)	(16,400)
Equity	Daifuku Ord Shs	(293,894)	(4,900)
Equity	Daikin Industries Ord Shs	(309,383)	(2,800)
Equity	Daily Mail And General Trust Non Voting Ord Shs	47,134	5,197
Equity	Daimler Ord Shs	544,709	6,410
Equity	Dainippon Sumitomo Pharma Ord Shs	191,708	11,400
Equity	Daiwa Securities Group Ord Shs	134,200	21,000
Equity	Danaher Ord Shs	488,963	4,994
Equity	Danske Bank Ord Shs	906,801	24,340
Equity	Darden Restaurants Ord Shs	659,835	7,740
Equity	Dassault Systemes Ord Shs	144,729	1,064
Equity	Davita Ord Shs	(872,386)	(13,230)
Equity	DBS Group Holdings Ord Shs	33,563	1,600
Equity	DCC Ord Shs	216,617	2,352
Equity	Dean Foods Ord Shs	(108,414)	(12,577)
Equity	Deckers Outdoor Ord Shs	215,442	2,393
Equity	Delta Air Lines Ord Shs	545,743	9,957
Equity	Deluxe Ord Shs	651,584	8,804
Equity	Dentsu Ord Shs	(250,638)	(5,700)
Equity	Deutsche Bank Ord Shs	(2,238,875)	(160,438)
Equity	Deutsche Lufthansa Ord Shs	2,035,384	63,684



Equity	Deutsche Post Ord Shs	40,657	929
Equity	Deutsche Telekom N Ord Shs	(252,487)	(15,466)
Equity	Devon Energy Ord Shs	420,645	13,232
Equity	DexCom Ord Shs	(1,347,487)	(18,170)
Equity	Diamond Offshore Drilling Ord Shs	98,603	6,726
Equity	Diasorin Ord Shs	33,325	370
Equity	Diebold Nixdorf Ord Shs	(271,040)	(17,600)
Equity	Dillard's Ord Shs Class A	295,330	3,676
Equity	Disco Ord Shs	(86,437)	(400)
Equity	DISH Network Ord Shs Class A	(654,777)	(17,281)
Equity	Dixons Carphone Ord Shs	82,459	31,484
Equity	DKSH Holding Ord Shs	28,744	353
Equity	DNB Ord Shs	326,084	16,783
Equity	Dollarama Ord Shs	205,614	1,692
Equity	DOMINION RESOURCES	(1,507,398)	(22,355)
Equity	Dominos Pizza Ord Shs	(1,247,210)	(5,340)
Equity	Don Quijote Holdings Ord Shs	(86,295)	(1,500)
Equity	Donaldson Ord Shs	(245,523)	(5,450)
Equity	Dover Ord Shs	(545,023)	(5,549)
Equity	DowDuPont Ord Shs	(81,485)	(1,279)
Equity	Dufry Ord Shs	(32,568)	(248)
Equity	Dun & Bradstreet Ord Shs	(43,875)	(375)
Equity	Dunkin' Brands Group Ord Shs	(38,500)	(645)
Equity	DXC Technology Ord Shs	26,640	265
Equity	Dycom Industries Ord Shs	26,477	246
Equity	East Japan Railway Ord Shs	148,573	1,600
Equity	EasyJet Ord Shs	(71,183)	(3,160)
Equity	Eaton Ord Shs	925,837	11,586
Equity	eBay Ord Shs	4,069,511	101,131
Equity	Ebro Foods Ord Shs	409,599	16,091
Equity	Ecolab Ord Shs	(104,447)	(762)
Equity	Edenred Ord Shs	(780,893)	(22,443)
Equity	Edgewell Personal Care Ord Shs	(74,695)	(1,530)
Equity	Edison International Ord Shs	(106,440)	(1,672)
Equity	Eisai Ord Shs	(312,856)	(4,900)
Equity	Electric Power Development Ord Shs	(159,094)	(6,300)
Equity	Electrolux B Ord Shs	239,531	7,618
Equity	Electronic Arts Ord Shs	27,400	226
Equity	Eli Lilly Ord Shs	50,368	651
Equity	Elior Participations Ord Shs	45,911	2,110
Equity	Enbridge Ord Shs	(559,104)	(17,779)
Equity	EnCana Ord Shs	182,951	16,636
Equity	Endesa Ord Shs	701,431	31,831
Equity	Endo International Ord Shs	(431,957)	(72,720)



Equity	Enel Ord Shs	1,520,621	248,324
Equity	Engie Ord Shs	729,789	43,697
Equity	ENI Ord Shs	762,545	43,316
Equity	Ensco Ord Shs Class A	(95,039)	(21,649)
Equity	Entergy Ord Shs	(588,881)	(7,475)
Equity	Envision Healthcare Ord Shs	(2,214,413)	(57,622)
Equity	EOG Resources Ord Shs	(1,317,244)	(12,513)
Equity	EQT Ord Shs	(513,583)	(10,810)
Equity	Ericsson B Ord Shs	(2,048,587)	(323,179)
Equity	Essity Ord Shs Class B	137,611	4,982
Equity	Estee Lauder Ord Shs Class A	1,206,294	8,057
Equity	Eurofins Scientific Ord Shs	(35,414)	(67)
Equity	Euronet Worldwide Ord Shs	47,510	602
Equity	Eutelsat Communications Ord Shs	82,085	4,138
Equity	Everest Re Group Ord Shs	1,278,450	4,978
Equity	Evonik Industries Ord Shs	250,470	7,098
Equity	Evrz Ord Shs	(35,863)	(5,879)
Equity	Exelixis Ord Shs	365,874	16,518
Equity	Exelon Ord Shs	1,419,730	36,394
Equity	Expedia Group Ord Shs	95,836	868
Equity	Experian Ord Shs	(421,591)	(19,531)
Equity	Express Scripts Holding Ord Shs	1,706,967	24,710
Equity	Extended Stay America Units	(66,487)	(3,363)
Equity	Extraction Oil Gas Ord Shs	(80,839)	(7,054)
Equity	EXXON MOBIL	(1,763,557)	(23,637)
Equity	Ezaki Glico Ord Shs	62,935	1,200
Equity	Facebook Class A Ord Shs	3,637,140	22,762
Equity	Fair Isaac Ord Shs	447,814	2,644
Equity	Familymart Uny Holdings Ord Shs	(489,318)	(5,800)
Equity	Fanuc Ord Shs	(76,155)	(300)
Equity	Fast Retailing Ord Shs	(1,424,980)	(3,500)
Equity	Fastenal Ord Shs	(2,065,358)	(37,834)
Equity	Federated Investors Ord Shs Class B	153,172	4,586
Equity	Fedex Ord Shs	113,572	473
Equity	Ferguson Ord Shs	(95,162)	(1,266)
Equity	Ferrari Ord Shs	(1,050,725)	(8,743)
Equity	Ferrovial Ord Shs	(61,934)	(2,963)
Equity	Fiat Chrysler Automobiles Ord Shs	335,277	16,490
Equity	Fidelity National Financial Ord Shs	251,686	6,289
Equity	FireEye Ord Shs	(654,463)	(38,657)
Equity	First American Financial Ord Shs	552,414	9,414
Equity	First Data Ord Shs Class A	(2,687,136)	(167,946)
Equity	First Quantum Minerals Ord Shs	(544,399)	(38,776)
Equity	First Republic Bank Ord Shs	(307,373)	(3,319)



Equity	FirstEnergy Ord Shs	(3,827,145)	(112,530)
Equity	Fischer George Ord Shs	468,019	349
Equity	Flex Ord Shs	511,913	31,348
Equity	Flir Systems Ord Shs	32,707	654
Equity	Flowers Foods Ord Shs	(83,789)	(3,833)
Equity	Flowserve Ord Shs	(474,160)	(10,943)
Equity	FLSmidth Ord Shs	(97,270)	(1,514)
Equity	Flughafen Zuerich Ord Shs	39,594	179
Equity	FMC Ord Shs	(304,595)	(3,978)
Equity	Foot Locker Ord Shs	100,461	2,206
Equity	Fortescue Metals Group Ord Shs	27,172	8,154
Equity	Franco Nevada Ord Shs	91,481	1,341
Equity	Franklin Resources Ord Shs	140,731	4,058
Equity	freenet Ord Shs	284,267	9,337
Equity	Freeport McMoRan Ord Shs	(27,567)	(1,569)
Equity	Fuji Electric Ord Shs	(74,987)	(11,000)
Equity	Fujitsu Ord Shs	252,783	41,000
Equity	Fulton Financial Ord Shs	25,791	1,453
Equity	Galapagos Ord Shs	(536,209)	(5,353)
Equity	GameStop Ord Shs Class A	426,960	33,832
Equity	Gartner Ord Shs	(848,864)	(7,217)
Equity	GATX Ord Shs	302,452	4,416
Equity	GEA Group Ord Shs	(141,798)	(3,331)
Equity	General Dynamics Ord Shs	227,085	1,028
Equity	GENERAL ELECTRIC	(1,339,562)	(99,374)
Equity	General Motors Ord Shs	1,714,303	47,174
Equity	Genesee & Wyoming Ord Shs Class A	(472,877)	(6,680)
Equity	Genmab Ord Shs	(1,092,233)	(5,091)
Equity	Genpact Ord Shs	573,069	17,914
Equity	Gilead Sciences Ord Shs	3,324,548	44,098
Equity	Gjensidige Forsikring ASA Ord Shs	41,901	2,285
Equity	Glencore Ord Shs	(570,758)	(114,906)
Equity	Global Payments Ord Shs	(95,238)	(854)
Equity	Globus Medical Ord Shs Class A	369,017	7,407
Equity	GN Store Nord Ord Shs	181,652	5,150
Equity	Godaddy Ord Shs Class A	(466,055)	(7,588)
Equity	Goodyear Tire & Rubber Ord Shs	262,584	9,879
Equity	GOOGLE	725,998	700
Equity	Graco Ord Shs	(303,124)	(6,630)
Equity	Graham Holdings Company Ord Shs Class B	339,669	564
Equity	Granite Construction Ord Shs	(198,750)	(3,558)
Equity	Graphic Packaging Holding Ord Shs	(830,942)	(54,133)
Equity	Greene King Ord Shs	234,378	35,414
Equity	Greif Ord Shs Class A	(34,799)	(666)



Equity	Grifols Ord Shs Class A	(88,681)	(3,128)
Equity	Guidewire Software Ord Shs	(338,193)	(4,184)
Equity	Gungho Online Entertainment Ord Shs	164,631	48,300
Equity	H.Lundbeck Ord Shs	467,664	8,376
Equity	Hachijuni Bank Ord Shs	(113,780)	(21,200)
Equity	HAIN CELESTIAL GROUP	(200,919)	(6,265)
Equity	Hakuhodo Dy Holdings Ord Shs	50,968	3,700
Equity	Halliburton Ord Shs	(135,657)	(2,890)
Equity	Halyard Health Ord Shs	(111,744)	(2,425)
Equity	Hamamatsu Photonics Ord Shs	(109,769)	(2,900)
Equity	Hanesbrands Ord Shs	209,306	11,363
Equity	Hannover Rueckversicherung Ord Shs	374,257	2,739
Equity	Hanover Insurance Group Ord Shs	671,501	5,696
Equity	Harley Davidson Ord Shs	(219,760)	(5,125)
Equity	Haseko Ord Shs	775,925	50,900
Equity	Hawaiian Electric Industries Ord Shs	35,686	1,038
Equity	Healthscope Ord Shs	(115,279)	(77,411)
Equity	HeidelbergCement Ord Shs	117,367	1,194
Equity	HELLA GmbH & Co KgaA Ord Shs	160,735	2,443
Equity	Helmerich & Payne Ord Shs	59,505	894
Equity	Helvetia Holding Ord Shs	96,211	161
Equity	Henderson Land Development Ord Shs	123,708	19,000
Equity	Hera Ord Shs	130,957	35,739
Equity	Herman Miller Ord Shs	201,413	6,304
Equity	Hess Ord Shs	(3,254,208)	(64,287)
Equity	Hewlett Packard Enterprise Ord Shs	176,417	10,058
Equity	Hikma Pharmaceuticals Ord Shs	(47,100)	(2,776)
Equity	Hino Motors Ord Shs	41,249	3,200
Equity	Hisamitsu Pharmaceutical Ord Shs	131,896	1,700
Equity	Hitachi High Technologies Ord Shs	142,931	3,000
Equity	Hitachi Metals Ord Shs	56,856	4,800
Equity	Hitachi Ord Shs	174,184	24,000
Equity	HKT Trust And HKT Units	57,849	46,000
Equity	Hochtief Ord Shs	313,821	1,679
Equity	Hokuriku Electric Power Ord Shs	(242,587)	(28,500)
Equity	HollyFrontier Ord Shs	811,027	16,599
Equity	Home BancShares Ord Shs	(29,744)	(1,304)
Equity	Honda Motor Ord Shs	141,293	4,100
Equity	Honeywell International Ord Shs	360,986	2,498
Equity	Howard Hughes Ord Shs	(91,408)	(657)
Equity	Howden Joinery Group Ord Shs	295,755	45,716
Equity	Huhtamaki Ord Shs	(27,357)	(623)
Equity	Humana Ord Shs	1,803,312	6,708
Equity	Huntington Bancshares Ord Shs	(39,487)	(2,615)



Equity	Huntington Ingalls Industries Ord Shs	2,712,666	10,524
Equity	Husqvarna Ord Shs	35,022	3,633
Equity	IAC InterActive Ord Shs	1,106,389	7,075
Equity	Iberdrola Ord Shs	39,469	5,364
Equity	Ibiden Ord Shs	(308,536)	(20,700)
Equity	IBM	3,060,775	19,949
Equity	Idemitsu Kosan Ord Shs	933,125	24,500
Equity	IDEXX Laboratories Ord Shs	(460,293)	(2,405)
Equity	IHI Ord Shs	(227,169)	(7,300)
Equity	IHS Markit Ord Shs	(205,165)	(4,253)
Equity	Iliad Ord Shs	(412,330)	(1,992)
Equity	Iluka Resources Ord Shs	(30,354)	(3,735)
Equity	Imerys Ord Shs	75,534	777
Equity	IMI Ord Shs	(103,637)	(6,835)
Equity	Imperial Oil Ord Shs	(35,431)	(1,338)
Equity	Inchcape Ord Shs	111,031	11,445
Equity	Incyte Ord Shs	(1,547,688)	(18,573)
Equity	Indivior Ord Shs	411,247	71,865
Equity	Industria De Diseno Textil Inditex Ord Shs	(1,429,348)	(45,619)
Equity	Ingenico Group Ord Shs	(396,276)	(4,882)
Equity	Ingredion Ord Shs	1,170,207	9,077
Equity	Inmarsat Ord Shs	(122,095)	(24,017)
Equity	INPEX Ord Shs	1,669,085	134,700
Equity	Intact Financial Ord Shs	116,758	1,554
Equity	INTEL	4,084,582	78,429
Equity	Intermediate Capital Group Ord Shs	388,429	28,174
Equity	International Airlines Group Ord Shs	(236,478)	(27,406)
Equity	International Game Technology Ord Shs	(335,969)	(12,569)
Equity	Intertek Group Ord Shs	(132,353)	(2,023)
Equity	Intesa Sanpaolo Ord Shs	1,907,298	524,126
Equity	Intrexon Ord Shs	(248,039)	(16,180)
Equity	Intuitive Surgical Ord Shs	145,316	352
Equity	Investec Ord Shs	208,088	26,968
Equity	Ionis Pharmaceuticals Ord Shs	(825,310)	(18,723)
Equity	IPG Photonics Ord Shs	321,364	1,377
Equity	Ipsen Ord Shs	82,222	529
Equity	Iqvia Holdings Ord Shs	2,952,228	30,091
Equity	Isetan Mitsukoshi Holdings Ord Shs	(523,964)	(47,400)
Equity	Isuzu Motors Ord Shs	293,500	19,100
Equity	Italgas Ord Shs	100,815	16,850
Equity	Ito En Ord Shs	51,165	1,300
Equity	Itochu Ord Shs	928,130	47,700
Equity	ITOCHU Techno-Solutions Ord Shs	331,308	15,800
Equity	Itt Ord Shs	228,443	4,664



Equity	Iwg Ord Shs	26,785	8,342
Equity	Iyo Bank Ord Shs	(300,172)	(39,800)
Equity	Izumi Ord Shs	68,358	1,000
Equity	J.Front Retailing Ord Shs	(39,176)	(2,300)
Equity	j2 Global Ord Shs	290,899	3,686
Equity	Jabil Ord Shs	732,299	25,489
Equity	Jack Henry ans Associates Ord Shs	156,993	1,298
Equity	James Hardie Industries CDI	(42,717)	(2,427)
Equity	Janus Henderson Group Ord Shs	27,961	845
Equity	Japan Airlines Ord Shs	1,181,325	29,300
Equity	Japan Airport Terminal Ord Shs	(133,963)	(3,500)
Equity	JAPAN TOBACCO	357,972	12,400
Equity	JAZZ PHARMACEUTICALS	60,396	400
Equity	JCDecaux Ord Shs	(135,864)	(3,902)
Equity	JD Sports Fashion Ord Shs	53,171	11,295
Equity	JetBlue Airways Ord Shs	916,798	45,118
Equity	JFE Holdings Ord Shs	575,206	28,500
Equity	JGC Ord Shs	(265,814)	(12,200)
Equity	John Wiley and Sons Ord Shs Class A	261,170	4,100
Equity	JOHNSON & JOHNSON	374,967	2,926
Equity	Johnson Controls International Ord Shs	237,940	6,752
Equity	JPMORGAN CHASE	368,839	3,354
Equity	Juniper Networks Ord Shs	675,352	27,758
Equity	Just Eat Ord Shs	(150,686)	(15,368)
Equity	Jxtg Holdings Ord Shs	2,606,802	430,100
Equity	Jyske Bank Ord Shs	166,300	2,812
Equity	Kajima Ord Shs	780,641	84,000
Equity	Kakaku.com Ord Shs	(569,794)	(32,500)
Equity	Kaken Pharmaceutical Ord Shs	70,957	1,200
Equity	Kamigumi Ord Shs	100,673	4,500
Equity	Kansai Electric Power Ord Shs	79,802	6,200
Equity	Kansai Paint Ord Shs	(464,311)	(19,900)
Equity	Kao Ord Shs	172,838	2,300
Equity	KB Home Ord Shs	613,467	21,563
Equity	KBC Groep Ord Shs	865,329	9,931
Equity	KBR Ord Shs	(377,939)	(23,344)
Equity	KDDI Ord Shs	442,498	17,300
Equity	Keihan Holdings Ord Shs	30,884	1,000
Equity	Keikyu Ord Shs	(304,818)	(17,499)
Equity	Keio Ord Shs	(38,515)	(900)
Equity	Kellogg Ord Shs	(40,761)	(627)
Equity	Kemper Ord Shs	(41,439)	(727)
Equity	Kennametal Ord Shs	(497,462)	(12,387)
Equity	Kesko Ord Shs	107,448	1,873



Equity	Keyence Ord Shs	(62,182)	(100)
Equity	Kikkoman Ord Shs	(612,551)	(15,200)
Equity	Kinder Morgan Ord Shs	(219,680)	(14,587)
Equity	Kindred Group SDR	52,573	3,845
Equity	Kingfisher Ord Shs	390,636	95,125
Equity	Kinross Gold Ord Shs	112,889	28,577
Equity	Kintetsu Group Holdings Ord Shs	(27,320)	(700)
Equity	Kion Group Ord Shs	(39,474)	(423)
Equity	Kirin Holdings Ord Shs	394,718	14,800
Equity	KLA Tencor Ord Shs	283,426	2,600
Equity	KLX Ord Shs	(475,818)	(6,696)
Equity	Knowles Ord Shs	(220,665)	(17,527)
Equity	Kobayashi Pharmaceutical Ord Shs	43,388	600
Equity	Kobe Steel Ord Shs	75,279	7,500
Equity	Kohl's Ord Shs	2,441,689	37,272
Equity	Konami Holdings Ord Shs	252,643	4,800
Equity	Koninklijke DSM Ord Shs	60,309	607
Equity	Koninklijke Ahold Delhaize Ord Shs	242,913	10,246
Equity	Koninklijke KPN NV Ord Shs	(443,969)	(147,860)
Equity	KOSE Ord Shs	(230,658)	(1,100)
Equity	Kosmos Energy Ord Shs	(285,491)	(45,316)
Equity	Kraft Heinz Ord Shs	(379,035)	(6,085)
Equity	Kroger Ord Shs	127,504	5,326
Equity	Krones Ord Shs	34,237	254
Equity	Kuehne & Nagel Ord Shs	116,234	737
Equity	Kuraray Ord Shs	217,903	12,800
Equity	Kyushu Electric Power Ord Shs	32,236	2,700
Equity	Kyushu Financial Group Ord Shs	(35,659)	(7,200)
Equity	Kyushu Railway Ord Shs	230,629	7,400
Equity	L Brands Ord Shs	(1,470,397)	(38,482)
Equity	L3 Technologies Ord Shs	1,000,064	4,808
Equity	Laboratory Corporation Of America Holdings Ord Shs	1,199,053	7,413
Equity	Lagardere Ord Shs	208,726	7,302
Equity	Lam Research Ord Shs	856,523	4,216
Equity	Lanxess Ord Shs	(105,145)	(1,372)
Equity	Laredo Petroleum Ord Shs	126,382	14,510
Equity	Lear Ord Shs	1,985,766	10,671
Equity	Leggett & Platt Ord Shs	(37,617)	(848)
Equity	Lennox International Ord Shs	(274,878)	(1,345)
Equity	Leonardo Ord Shs	(113,790)	(9,848)
Equity	Leroy Seafood Group Ord Shs	167,718	27,080
Equity	Liberty Broadband Ord Shs Series C	(562,898)	(6,569)
Equity	Liberty Expedia Holdings Ord Shs Series A	154,095	3,923
Equity	Liberty Global Ord Shs Class A	(428,571)	(13,688)



Equity	Liberty Global Ord Shs Class C	(35,208)	(1,157)
Equity	Liberty Interactive QVC Group Ord Shs Series A	1,372,747	54,539
Equity	Lifepoint Health Ord Shs	42,864	912
Equity	Linamar Ord Shs	81,878	1,499
Equity	Lincoln Electric Holdings Ord Shs	(70,521)	(784)
Equity	Lincoln National Ord Shs	1,168,010	15,987
Equity	Line Ord Shs	(55,496)	(1,400)
Equity	Lion Ord Shs	96,854	4,800
Equity	Lions Gate Entertainment Non Voting Ord Shs Class B	(162,853)	(6,763)
Equity	Live Nation Entertainment Ord Shs	(297,635)	(7,063)
Equity	Lixil Group Ord Shs	(40,269)	(1,800)
Equity	Lockheed Martin Ord Shs	64,207	190
Equity	Loews Ord Shs	(510,976)	(10,275)
Equity	LogMeIn Ord Shs	(217,581)	(1,883)
Equity	Lonza Group Ord Shs	799,897	3,385
Equity	LyondellBasell Industries Ord Shs Class A	3,780,068	35,769
Equity	M3 Ord Shs	(202,533)	(4,500)
Equity	MACQUARIE INFRASTRUCTURE	(448,035)	(12,132)
Equity	Macys Ord Shs	39,227	1,319
Equity	Madison Square Garden Ord Shs Class A	(227,119)	(924)
Equity	Mallinckrodt Ord Shs	(32,261)	(2,228)
Equity	Man Group Ord Shs	(41,578)	(17,258)
Equity	MAN Ord Shs	94,094	806
Equity	Manhattan Associates Ord Shs	367,120	8,766
Equity	Manpower Ord Shs	659,638	5,731
Equity	Marathon Oil Ord Shs	(40,180)	(2,491)
Equity	Marathon Petroleum Ord Shs	214,943	2,940
Equity	Marine Harvest Ord Shs	841,516	41,920
Equity	Marks and Spencer Group Ord Shs	253,059	66,709
Equity	Martin Marietta Materials Ord Shs	(1,491,109)	(7,193)
Equity	Marubeni Ord Shs	1,129,423	155,800
Equity	Marui Group Ord Shs	(300,076)	(14,700)
Equity	Maruichi Steel Tube Ord Shs	58,232	1,900
Equity	Masco Ord Shs	(69,840)	(1,727)
Equity	Match Group Ord Shs	401,338	9,031
Equity	Mattel Ord Shs	(1,772,870)	(134,819)
Equity	Mazda Motor Ord Shs	260,892	19,700
Equity	MB Financial Ord Shs	(40,035)	(989)
Equity	McCormick & Co Non-Voting Ord Shs	(58,515)	(550)
Equity	MCDONALD'S	89,606	573
Equity	McDonalds Holdings (Japan) Ord Shs	121,915	2,600
Equity	McKesson Ord Shs	2,356,332	16,727
Equity	MDU Resources Group Ord Shs	(54,433)	(1,933)
Equity	Medidata Solutions Ord Shs	(332,767)	(5,298)



Equity	Mediobanca Banca Di Credito Finanziario Ord Shs	152,674	12,978
Equity	Medipal Holdings Ord Shs	223,737	10,900
Equity	Medtronic Ord Shs	578,146	7,207
Equity	Melco International Development Ord Shs	46,481	16,000
Equity	Melia Hotels International Ord Shs	(32,462)	(2,293)
Equity	Mercadolibre Ord Shs	(80,901)	(227)
Equity	MERCK	808,553	14,844
Equity	Mercury General Ord Shs	(319,255)	(6,960)
Equity	Meredith Ord Shs	138,912	2,582
Equity	Merlin Entertainment Group Ord Shs	41,766	8,583
Equity	Metso Ord Shs	(26,947)	(854)
Equity	Michael Kors Holdings Ord Shs	544,442	8,770
Equity	Michelin Ord Shs	1,042,374	7,056
Equity	Micro Focus International Ord Shs	176,003	12,704
Equity	Micron Technology Ord Shs	4,058,213	77,833
Equity	MICROSOFT	1,210,697	13,265
Equity	Middleby Ord Shs	(350,326)	(2,830)
Equity	Millicom International Cellular SDR	(295,511)	(4,332)
Equity	Minebea Mitsumi Ord Shs	(40,646)	(1,900)
Equity	Minerals Technologies Ord Shs	37,090	554
Equity	Minth Group Ord Shs	(36,441)	(8,000)
Equity	Misumi Group Ord Shs	(77,010)	(2,800)
Equity	Mitsubishi Gas Chemical Ord Shs	427,213	17,800
Equity	Mitsubishi Heavy Industries Ord Shs	38,360	1,000
Equity	Mitsubishi Logistics Ord Shs	(136,189)	(6,400)
Equity	Mitsubishi Materials Ord Shs	141,613	4,700
Equity	Mitsubishi Motors Ord Shs	(479,364)	(66,900)
Equity	Mitsubishi Ord Shs	856,943	31,800
Equity	Mitsubishi Tanabe Pharma Ord Shs	362,318	18,500
Equity	Mitsubishi UFJ Lease & Finance Ord Shs	163,337	27,800
Equity	Mitsui Chemicals Ord Shs	249,560	7,900
Equity	Mitsui Ord Shs	646,940	37,700
Equity	Mixi Ord Shs	222,023	6,000
Equity	Mizuho Financial Group Ord Shs	497,220	275,900
Equity	Molson Coors Brewing Ord Shs Class B	276,235	3,667
Equity	Mondelez International Ord Shs Class A	(137,751)	(3,301)
Equity	Mondi Ord Shs	(42,237)	(1,571)
Equity	Monotaro Ord Shs	(93,517)	(2,600)
Equity	Monster Beverage Ord Shs	(755,973)	(13,214)
Equity	Morrison(Wm.)Supermarkets Ord Shs	161,577	53,905
Equity	Mosaic Ord Shs	(393,627)	(16,212)
Equity	MSA Safety Ord Shs	58,851	707
Equity	MSCI Ord Shs	114,195	764
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	121,460	522



Equity	Murphy USA Ord Shs	667,212	9,165
Equity	Mylan Ord Shs	1,889,785	45,902
Equity	Nabors Industries Ord Shs	(614,155)	(87,862)
Equity	Nabtesco Ord Shs	(38,652)	(1,000)
Equity	Nankai Electric Railway Ord Shs	40,164	1,600
Equity	NASDAQ Ord Shs	1,029,898	11,945
Equity	National Bank of Canada Ord Shs	27,814	591
Equity	National Fuel Gas Ord Shs	(954,192)	(18,546)
Equity	National Instruments Ord Shs	(104,680)	(2,070)
Equity	National Oilwell Varco Ord Shs	(771,869)	(20,969)
Equity	Natixis Ord Shs	(450,371)	(54,901)
Equity	Navient Ord Shs	34,414	2,623
Equity	NCR Ord Shs	(109,847)	(3,485)
Equity	Neste Ord Shs	1,191,594	17,087
Equity	NetApp Ord Shs	(524,859)	(8,508)
Equity	Netflix Ord Shs	1,244,900	4,215
Equity	Neurocrine Biosciences Ord Shs	(490,365)	(5,913)
Equity	New Jersey Resources Ord Shs	(33,163)	(827)
Equity	Newcrest Mining Ord Shs	328,404	21,816
Equity	Newell Brands Ord Shs	(47,393)	(1,860)
Equity	Newmont Mining Ord Shs	(1,389,993)	(35,577)
Equity	Nex Group Ord Shs	(58,369)	(4,238)
Equity	NEXON Ord Shs	401,036	24,200
Equity	Next Ord Shs	411,507	6,159
Equity	NGK Spark Plug Ord Shs	(639,513)	(26,500)
Equity	NH Foods Ord Shs	41,053	1,000
Equity	NHK Spring Ord Shs	362,271	34,200
Equity	NIDEC Ord Shs	(2,114,241)	(13,700)
Equity	Nintendo Ord Shs	(2,691,455)	(6,100)
Equity	Nippon Electric Glass Ord Shs	127,941	4,300
Equity	Nippon Express Ord Shs	321,793	4,800
Equity	Nippon Paint Holdings Ord Shs	(709,632)	(19,300)
Equity	Nippon Shokubai Ord Shs	88,376	1,300
Equity	Nippon Steel & Sumitomo Metal Ord Shs	244,199	11,100
Equity	Nippon Telegraph And Telephone Ord Shs	848,924	18,400
Equity	Nippon Yusen Ord Shs	(416,636)	(20,600)
Equity	NiSource Ord Shs	(62,238)	(2,603)
Equity	Nissan Motor Ord Shs	816,007	78,500
Equity	Nisshin Seifun Group Ord Shs	125,104	6,300
Equity	NN Group Ord Shs	905,416	20,390
Equity	Noble Energy Ord Shs	(1,707,496)	(56,353)
Equity	Nokia Ord Shs	(1,051,802)	(190,338)
Equity	Nomura Holdings Ord Shs	69,522	12,000
Equity	Nomura Research Institute Ord Shs	33,219	700



Equity	Nordea Bank Ord Shs	119,170	11,166
Equity	Nordson Ord Shs	(69,670)	(511)
Equity	Norsk Hydro Ord Shs	43,181	7,359
Equity	Northrop Grumman Ord Shs	2,170,828	6,218
Equity	Novozymes B Ord Shs	(171,585)	(3,323)
Equity	NOW Ord Shs	(169,407)	(16,576)
Equity	Nrg Energy Ord Shs	(1,992,296)	(65,257)
Equity	Nu Skin Enterprises Ord Shs Class A	572,874	7,772
Equity	Nucor Ord Shs	(1,379,290)	(22,578)
Equity	Nutrien Ord Shs	(83,739)	(1,772)
Equity	NuVasive Ord Shs	(143,108)	(2,741)
Equity	NVR Ord Shs	442,400	158
Equity	Obayashi Ord Shs	825,283	75,300
Equity	OC Oerlikon Ord Shs	(267,195)	(15,112)
Equity	Occidental Petroleum Ord Shs	(402,622)	(6,198)
Equity	Oceaneering International Ord Shs	205,238	11,070
Equity	OCI Ord Shs	(154,154)	(6,671)
Equity	Ocwen Financial Ord Shs	(22,660)	(5,500)
Equity	Odakyu Electric Railway Ord Shs	(135,823)	(6,700)
Equity	OGE Energy Ord Shs	(725,233)	(22,131)
Equity	Old Republic International Ord Shs	690,111	32,173
Equity	Olympus Ord Shs	(38,040)	(1,000)
Equity	ON Semiconductor Ord Shs	386,370	15,796
Equity	ONE Gas Ord Shs	272,663	4,130
Equity	OneMain Holdings Ord Shs	(51,736)	(1,728)
Equity	Oneok Ord Shs	(3,081,990)	(54,146)
Equity	Ono Pharmaceutical Ord Shs	(480,740)	(15,500)
Equity	Opko Health Ord Shs	(250,180)	(78,921)
Equity	Oracle Japan Ord Shs	309,496	3,800
Equity	Oracle Ord Shs	3,066,165	67,020
Equity	Orient Ord Shs	(35,537)	(22,600)
Equity	Orion B Ord Shs	(28,896)	(943)
Equity	Orpea Ord Shs	27,733	218
Equity	Osaka Gas Ord Shs	255,012	12,900
Equity	Oshkosh Ord Shs	292,776	3,789
Equity	Osram Licht N Ord Shs	160,882	2,185
Equity	Otsuka Holdings Ord Shs	341,201	6,800
Equity	Otsuka Ord Shs	474,403	9,400
Equity	Outokumpu Ord Shs	264,986	38,807
Equity	Owens & Minor Ord Shs	(56,307)	(3,621)
Equity	Owens Corning Ord Shs	1,732,700	21,551
Equity	Owens Illinois Ord Shs	(197,583)	(9,122)
Equity	Packaging Corp of America Ord Shs	(28,400)	(252)
Equity	PacWest Bancorp Ord Shs	(105,796)	(2,136)



Equity	Paddy Power Betfair Ord Shs	13,119	128
Equity	Palo Alto Networks Ord Shs	(2,782,339)	(15,328)
Equity	Pandora Holding Ord Shs	(177,215)	(1,650)
Equity	Pandora Media Ord Shs	(286,624)	(56,983)
Equity	Papa Johns International Ord Shs	(84,059)	(1,467)
Equity	Parsley Energy Ord Shs Class A	(82,535)	(2,847)
Equity	Partners Group Holding Ord Shs	502,141	674
Equity	Patterson Companies Ord Shs	(153,187)	(6,891)
Equity	Patterson UTI Energy Ord Shs	(392,557)	(22,419)
Equity	Paychex Ord Shs	(36,769)	(597)
Equity	PBF Energy Ord Shs Class A	524,569	15,474
Equity	Pearson Ord Shs	(30,727)	(2,922)
Equity	Penske Automotive Group Voting Ord Shs	114,371	2,580
Equity	Pentair Ord Shs	(126,858)	(1,862)
Equity	Peoples United Financial Ord Shs	(28,848)	(1,546)
Equity	Peptidream Ord Shs	(473,838)	(9,200)
Equity	PerkinElmer Ord Shs	40,965	541
Equity	Perrigo Ord Shs	(1,310,021)	(15,719)
Equity	Persimmon Ord Shs	1,231,050	34,658
Equity	Petrofac Ord Shs	(257,777)	(36,229)
Equity	Peugeot Ord Shs	840,776	34,905
Equity	Peyto Exploration & Development Ord Shs	76,576	9,136
Equity	PFIZER	1,993,154	56,161
Equity	PG&E Ord Shs	(30,575)	(696)
Equity	PHILIP MORRIS INTERNATIONAL	(793,311)	(7,981)
Equity	Philips Lighting Ord Shs	439,262	11,689
Equity	Pigeon Ord Shs	(547,437)	(12,100)
Equity	Pilgrims Pride Ord Shs	430,626	17,498
Equity	Pinnacle Foods Ord Shs	(68,599)	(1,268)
Equity	Pinnacle West Ord Shs	231,739	2,904
Equity	Pitney Bowes Ord Shs	(247,606)	(22,737)
Equity	Platform Specialty Products Ord Shs	(663,295)	(68,878)
Equity	Playtech Ord Shs	294,200	28,596
Equity	PNC Financial Services Group Ord Shs	1,036,599	6,854
Equity	PNM Resources Ord Shs	(44,064)	(1,152)
Equity	Pola Orbis Holdings Ord Shs	730,738	17,800
Equity	Popular Ord Shs	410,373	9,860
Equity	Post Holdings Ord Shs	(247,508)	(3,267)
Equity	Poste Italiane Ord Shs	924,229	101,095
Equity	PPL Ord Shs	(29,591)	(1,046)
Equity	Premier Ord Shs Class A	(683,748)	(21,838)
Equity	Primerica Ord Shs	132,245	1,369
Equity	Principal Financial Group Ord Shs	167,198	2,745
Equity	ProSieben Sat.1 Media N Ord Shs	(630,352)	(18,155)



Equity	Prosperity Bancshares Ord Shs	(45,031)	(620)
Equity	Proximus Ord Shs	63,975	2,058
Equity	Prudential Financial Ord Shs	564,762	5,454
Equity	Prudential Ord Shs	(986,860)	(39,523)
Equity	Prysmian Ord Shs	139,404	4,437
Equity	PTC Ord Shs	(420,006)	(5,384)
Equity	Pultegroup Ord Shs	547,482	18,565
Equity	Qantas Airways Ord Shs	(187,910)	(41,881)
Equity	Qiagen Ord Shs	(170,672)	(5,277)
Equity	Qiagen Ord Shs	130,532	4,040
Equity	Quorvo Ord Shs	819,193	11,628
Equity	Randstad Holding Ord Shs	81,615	1,240
Equity	Range Resources Ord Shs	476,956	32,803
Equity	Raymond James Ord Shs	48,639	544
Equity	Raytheon Ord Shs	3,199,316	14,824
Equity	Recordati Industria Chimica E Farmaceutica Ord Shs	291,259	7,885
Equity	Recruit Holdings Ord Shs	(263,940)	(10,600)
Equity	Regeneron Pharmaceuticals Ord Shs	170,803	496
Equity	Reinsurance Group of America Ord Shs	1,474,550	9,575
Equity	Reliance Steel & Aluminum Ord Shs	110,433	1,288
Equity	Remy Cointreau Ord Shs	(278,791)	(1,954)
Equity	Renault Par Shs	1,640,691	13,519
Equity	Renesas Electronics Ord Shs	(548,072)	(54,400)
Equity	Repsol Ord Shs	2,172,047	122,295
Equity	Republic Services Ord Shs	639,716	9,659
Equity	Resona Holdings Ord Shs	343,428	64,900
Equity	Rheinmetall Ord Shs	576,166	4,054
Equity	RICOH Ord Shs	(323,598)	(32,700)
Equity	Robert Half Ord Shs	28,829	498
Equity	ROCHE HOLDING	549,934	2,392
Equity	Rohm Ord Shs	(104,920)	(1,100)
Equity	Rolls-Royce Holdings Ord Shs	(281,667)	(23,018)
Equity	Ross Stores Ord Shs	67,297	863
Equity	Rotork Ord Shs	(38,334)	(9,604)
Equity	Rowan Companies Class A Ord Shs	211,505	18,328
Equity	Royal Bank of Canada Ord Shs	36,533	473
Equity	Royal Bank of Scotland Group Ord Shs	(171,944)	(47,323)
Equity	Royal Boskalis Ord Shs	(53,428)	(1,822)
Equity	Royal Caribbean Cruises Ord Shs	530,890	4,509
Equity	Royal Dutch Shell Ord Shs Class A	(1,352,343)	(43,127)
Equity	Royal Gold Ord Shs	(685,328)	(7,981)
Equity	Royal Mail Ord Shs	570,384	75,124
Equity	RPC Ord Shs	266,844	14,800
Equity	RSA Insurance Group Ord Shs	(308,695)	(34,901)



Equity	RWE Ord Shs	(400,843)	(16,218)
Equity	Ryder System Ord Shs	445,839	6,125
Equity	Ryohin Keikaku Ord Shs	369,757	1,100
Equity	Saab B Ord Shs	38,838	858
Equity	Sabre Ord Shs	(368,876)	(17,197)
Equity	Sally Beauty Holdings Ord Shs	54,450	3,310
Equity	Salmar Ord Shs	42,781	1,043
Equity	Salzgitter Ord Shs	291,069	5,687
Equity	Samsonite International Ord Shs	(42,303)	(9,300)
Equity	Sanderson Farms Ord Shs	166,747	1,401
Equity	Santen Pharmaceutical Ord Shs	(130,799)	(8,100)
Equity	Schibsted Ord Shs	(270,908)	(9,687)
Equity	Schlumberger Ord Shs	(1,675,081)	(25,858)
Equity	Science Applications International Ord Shs	39,085	496
Equity	Scientific Games Ord Shs	(166,608)	(4,005)
Equity	Seagate Technology Ord Shs	1,060,734	18,126
Equity	Sealed Air Ord Shs	(2,519,818)	(58,888)
Equity	Seattle Genetics Ord Shs	(584,324)	(11,164)
Equity	Seb Ord Shs	94,272	493
Equity	Securitas B Ord Shs	142,013	8,364
Equity	SEI Investments Ord Shs	58,505	781
Equity	Sempra Energy Ord Shs	(718,148)	(6,457)
Equity	Serco Group Ord Shs	(323,837)	(261,521)
Equity	Service Corporation International Ord Shs	198,852	5,269
Equity	ServiceNow Ord Shs	(1,019,999)	(6,165)
Equity	Ses Sa FDR	(57,806)	(4,271)
Equity	Seven Bank Ord Shs	(75,968)	(23,800)
Equity	Seven Generations Energy Ord Shs Class A	56,040	4,513
Equity	Shikoku Electric Power Ord Shs	(245,971)	(20,700)
Equity	Shimamura Ord Shs	513,827	4,100
Equity	Shimano Ord Shs	(534,419)	(3,700)
Equity	Shimizu Ord Shs	53,726	6,000
Equity	Shiseido Ord Shs	(397,727)	(6,200)
Equity	Shizuoka Bank Ord Shs	(189,445)	(20,000)
Equity	Shopify Subordinate Voting Ord Shs Class A	(443,695)	(3,566)
Equity	Signature Bank Ord Shs	(47,695)	(336)
Equity	Signet Jewelers Ord Shs	27,657	718
Equity	Sika Ord Shs	361,291	46
Equity	Six Flags Entertainment Ord Shs	(244,557)	(3,928)
Equity	SJM Hldgs Ord Shs	38,235	44,000
Equity	Skandinaviska Enskilda Banken Ord Shs	103,460	9,878
Equity	Skechers USA Ord Shs Class A	168,121	4,323
Equity	Sky Plc Ord Shs	450,725	24,743
Equity	Skyworks Solutions Ord Shs	2,623,804	26,170



Equity	SLM Ord Shs	(841,905)	(75,103)
Equity	SM Energy Ord Shs	70,660	3,919
Equity	Snap On Ord Shs	390,391	2,646
Equity	Societe B I C Ord Shs	61,861	621
Equity	Sodexo Ord Shs	238,448	2,363
Equity	Softbank Group Ord Shs	(703,639)	(9,400)
Equity	Software Ord Shs	426,812	8,147
Equity	Sojitz Ord Shs	520,145	162,000
Equity	Solvay Ord Shs	201,751	1,451
Equity	Sompo Holdings Ord Shs	(112,891)	(2,800)
Equity	Sonova Holding Ord Shs	199,905	1,255
Equity	Sony Financial Holdings Ord Shs	(763,791)	(41,900)
Equity	Sony Ord Shs	(38,763)	(800)
Equity	Sothebys Ord Shs	(592,887)	(11,555)
Equity	Southern Ord Shs	(754,575)	(16,896)
Equity	Southwest Gas Holdings Ord Shs	(333,822)	(4,936)
Equity	Southwestern Energy Ord Shs	569,469	131,517
Equity	Spirit Aerosystems Ord Shs Class A	1,976,994	23,620
Equity	Spirit Airlines Ord Shs	23,575	624
Equity	Splunk Ord Shs	(1,124,893)	(11,433)
Equity	Sprint Ord Shs	(732,317)	(150,065)
Equity	Sprouts Farmers Market Ord Shs	(451,375)	(19,232)
Equity	Square Enix Hldg Ord Shs	435,620	9,500
Equity	Square Ord Shs Class A	(2,134,788)	(43,390)
Equity	Ssab A Ord Shs	59,827	10,627
Equity	Standard Chartered Ord Shs	(507,672)	(50,737)
Equity	Stanley Electric Ord Shs	(162,817)	(4,400)
Equity	Starbucks Ord Shs	563,443	9,733
Equity	State Street Ord Shs	831,050	8,333
Equity	STATOIL	57,959	2,458
Equity	Steel Dynamics Ord Shs	(248,251)	(5,614)
Equity	Stericycle Ord Shs	(430,254)	(7,351)
Equity	Sterling Ban Ord Shs	(105,331)	(4,671)
Equity	Stifel Financial Ord Shs	(478,993)	(8,087)
Equity	Stmicroelectronics Ord Shs	(218,092)	(9,842)
Equity	Straumann Holding Ord Shs	25,899	41
Equity	Subaru Ord Shs	282,361	8,600
Equity	Subsea 7 Ord Shs	423,984	33,119
Equity	Suedzucker AG Ord Shs	350,755	20,644
Equity	Sugi Holdings Ord Shs	72,096	1,300
Equity	SUMCO Ord Shs	(2,041,175)	(77,700)
Equity	Sumitomo Mitsui Financial Group Ord Shs	37,778	900
Equity	Sumitomo Ord Shs	602,031	35,700
Equity	Sunrise Communications Group Ord Shs	(24,947)	(297)



Equity	Superior Energy Services Ord Shs	(332,808)	(39,479)
Equity	Suzuken Ord Shs	147,735	3,570
Equity	Suzuki Motor Ord Shs	685,194	12,700
Equity	SVB Financial Group Ord Shs	(121,925)	(508)
Equity	Svenska Cellulosa B Ord Shs	40,793	3,830
Equity	Swedbank Ord Shs	52,929	2,363
Equity	Swedish Orphan Biovitrum Ord Shs	(56,308)	(3,156)
Equity	Swiss Life Holding Ord Shs	328,159	919
Equity	Swiss Re Ord Shs	174,144	1,706
Equity	Swisscom Ord Shs	126,227	254
Equity	Synchrony Financial Ord Shs	(247,217)	(7,373)
Equity	Syneos Health Ord Shs Class A	(198,516)	(5,592)
Equity	Synnex Ord Shs	685,181	5,787
Equity	Synopsys Ord Shs	699,133	8,399
Equity	Systemx Ord Shs	(181,536)	(2,000)
Equity	T Mobile US Ord Shs	(926,892)	(15,185)
Equity	T&D Holdings Ord Shs	(496,033)	(31,200)
Equity	Tableau Software Ord Shs Class A	(945,028)	(11,693)
Equity	Taisei Ord Shs	844,028	16,600
Equity	Taisho Pharmaceutical Holdings Ord Shs	39,396	400
Equity	Taiyo Nippon Sanso Ord Shs	(323,095)	(21,300)
Equity	Talanx Ord Shs	253,722	5,827
Equity	Targa Resources Ord Shs	(715,088)	(16,252)
Equity	Target Ord Shs	1,199,750	17,280
Equity	Taylor Wimpey Ord Shs	799,817	308,608
Equity	TE Connectivity Ord Shs	427,572	4,280
Equity	Tech Data Ord Shs	943,326	11,081
Equity	Techtronic Industries Ord Shs	(110,756)	(19,000)
Equity	Teck Resources B Ord Shs	(193,003)	(7,495)
Equity	Tegna Ord Shs	378,285	33,212
Equity	Telefonica Deutschland Holding Ord Shs	(237,741)	(50,565)
Equity	Telenet Group Holding Ord Shs	(305,599)	(4,572)
Equity	Teleperformance Ord Shs	316,854	2,041
Equity	Telephone and Data Systems Ord Shs	(131,124)	(4,678)
Equity	Temenos Group Ord Shs	602,491	5,019
Equity	Tempur Sealy International Ord Shs	(789,314)	(17,428)
Equity	Tenaris Ord Shs	(422,974)	(24,609)
Equity	Tenet Healthcare Ord Shs	(1,071,123)	(44,170)
Equity	Terex Ord Shs	(231,530)	(6,189)
Equity	Terna Rete Elettrica Nazionale Ord Shs	390,664	66,766
Equity	TESCO	(1,505,792)	(520,903)
Equity	Tesla Ord Shs	(4,175,846)	(15,691)
Equity	TEXAS CAPITAL BANCSHARES	(63,290)	(704)
Equity	Texas Instrument Ord Shs	1,137,596	10,950



Equity	Textron Ord Shs	598,546	10,150
Equity	Thales Ord Shs	748,003	6,136
Equity	Thermo Fisher Scientific Ord Shs	105,708	512
Equity	THK Ord Shs	(124,288)	(3,000)
Equity	Thomas Cook Group Ord Shs	(33,445)	(20,154)
Equity	Toho Gas Ord Shs	163,184	5,300
Equity	Tohoku Electric Power Ord Shs	29,436	2,200
Equity	Tokio Marine Holdings Ord Shs	(842,630)	(18,900)
Equity	Tokyo Broadcasting System Holdings Ord Shs	172,136	8,100
Equity	Tokyo Century Ord Shs	74,460	1,200
Equity	Tokyo Electric Power Holdings Ord Shs	348,599	90,300
Equity	Tokyo Electron Ord Shs	(546,523)	(2,900)
Equity	Tokyo Gas Ord Shs	90,326	3,400
Equity	Torchmark Ord Shs	499,886	5,939
Equity	Toronto Dominion Ord Shs	152,405	2,686
Equity	Tosoh Ord Shs	430,556	21,900
Equity	TOTAL S.A	1,763,531	31,028
Equity	Total System Services Ord Shs	31,916	370
Equity	Toto Ord Shs	(84,516)	(1,600)
Equity	Tourmaline Oil Ord Shs	161,251	9,509
Equity	Toyo Suisan Ord Shs	186,432	4,800
Equity	Toyoda Gosei Ord Shs	74,543	3,200
Equity	Toyota Industries Ord Shs	(30,319)	(500)
Equity	Toyota Motor Ord Shs	379,149	5,900
Equity	Toyota Tsusho Ord Shs	30,549	900
Equity	Transcanada Ord Shs	(317,861)	(7,687)
Equity	TransDigm Group Ord Shs	(511,362)	(1,666)
Equity	Transocean Ord Shs	(557,053)	(56,268)
Equity	Travelers Companies Ord Shs	1,505,242	10,840
Equity	Travis Perkins Ord Shs	266,073	15,358
Equity	TreeHouse Foods Ord Shs	(238,767)	(6,239)
Equity	TRI Pointe Group Ord Shs	(112,480)	(6,846)
Equity	Trimble Ord Shs	(428,407)	(11,940)
Equity	Trinity Industries Ord Shs	93,518	2,866
Equity	Trustmark Ord Shs	101,924	3,271
Equity	TUI Ord Shs	255,176	11,895
Equity	Tupperware Brands Ord Shs	(89,019)	(1,840)
Equity	Tyson Foods Ord Shs Class A	1,806,476	24,682
Equity	UCB Ord Shs	284,005	3,483
Equity	UGI Ord Shs	31,982	720
Equity	Ulta Beauty Ord Shs	(756,412)	(3,703)
Equity	Ultimate Software Group Ord Shs	(982,355)	(4,031)
Equity	Umicore Ord Shs	86,640	1,638
Equity	Umpqua Holdings Ord Shs	(51,555)	(2,408)



Equity	Unicharm Ord Shs	(74,153)	(2,600)
Equity	Unicredit Ord Shs	(1,710,202)	(81,707)
Equity	Unione Di Banche Italiane Ord Shs	(134,641)	(29,447)
Equity	Unipol Gruppo Finanziario Ord Shs	(334,381)	(68,223)
Equity	United Bankshares Ord Shs	(245,587)	(6,967)
Equity	United Continental Holdings Ord Shs	1,638,311	23,583
Equity	United Natural Foods Ord Shs	90,260	2,102
Equity	UNITED RENTALS	1,728,682	10,008
Equity	United Therapeutics Ord Shs	1,438,545	12,803
Equity	Univar Ord Shs	(356,282)	(12,839)
Equity	Universal Display Ord Shs	(680,235)	(6,735)
Equity	Unum Ord Shs	754,142	15,840
Equity	UPM-Kymmene Ord Shs	703,896	18,980
Equity	Urban Outfitters Ord Shs	86,671	2,345
Equity	US Bancorp Ord Shs	394,052	7,803
Equity	US Steel Corp Ord Shs	(821,475)	(23,344)
Equity	USG Ord Shs	(33,872)	(838)
Equity	USS Ord Shs	(30,366)	(1,500)
Equity	Valeant Pharmaceuticals International Ord Shs	58,100	3,650
Equity	Valero Energy Ord Shs	971,580	10,473
Equity	Valley National Ord Shs	(106,745)	(8,567)
Equity	Valvoline Ord Shs	(66,434)	(3,002)
Equity	Varian Medical Systems Ord Shs	47,098	384
Equity	Vectren Ord Shs	(203,457)	(3,183)
Equity	Verifone Systems Ord Shs	(642,899)	(41,801)
Equity	VeriSign Ord Shs	246,605	2,080
Equity	Versum Materials Ord Shs	47,640	1,266
Equity	Vestas Wind Systems Ord Shs	(210,350)	(2,961)
Equity	Viacom Ord Shs Class B	960,344	30,919
Equity	ViaSat Ord Shs	(578,139)	(8,797)
Equity	Vifor Pharma AG Ord Shs	(270,242)	(1,749)
Equity	Vishay Intertechnology Ord Shs	490,203	26,355
Equity	Visteon Ord Shs	(27,560)	(250)
Equity	Vistra Energy Ord Shs	1,089,159	52,288
Equity	Vivendi Ord Shs	(1,596,277)	(61,694)
Equity	VMware Ord Shs Class A	584,885	4,823
Equity	Volkswagen Non-Voting Pref Shs	952,625	4,791
Equity	VOPAK Ord Shs	(385,576)	(7,853)
Equity	Vulcan Materials Ord Shs	(2,514,823)	(22,027)
Equity	WABCO Holdings Ord Shs	(304,019)	(2,271)
Equity	WALMART	3,052,027	34,304
Equity	Walt Disney Ord Shs	1,544,767	15,380
Equity	Waste Connections Ord Shs	(47,492)	(662)
Equity	Waste Management Ord Shs	188,597	2,242



Equity	Water Corp Ord Shs	32,380	163
Equity	Weatherford International Ord Shs	(612,206)	(267,339)
Equity	Webster Financial Ord Shs	(257,111)	(4,641)
Equity	Weir Group Ord Shs	(88,822)	(3,172)
Equity	Welbilt Ord Shs	(523,536)	(26,917)
Equity	Wellcare Healthcare Plans Ord Shs	1,136,414	5,869
Equity	Wendys Ord Shs	(69,007)	(3,932)
Equity	Werner Enterprises Ord Shs	410,917	11,258
Equity	Wesco International Ord Shs	27,364	441
Equity	West Fraser Timber Ord Shs	35,546	535
Equity	West Japan Railway Ord Shs	300,864	4,300
Equity	Westar Energy Ord Shs	(302,761)	(5,757)
Equity	Western Alliance Ord Shs	(33,704)	(580)
Equity	Western Digital Ord Shs	3,320,244	35,984
Equity	Westinghouse Air Brake Technologies Ord Shs	(30,444)	(374)
Equity	Westlake Chemical Ord Shs	1,618,566	14,562
Equity	Westrock Ord Shs	(304,808)	(4,750)
Equity	WH Group Ord Shs	31,956	30,000
Equity	WH Smith Ord Shs	268,785	9,828
Equity	Wheaton Precious Metals Ord Shs	(255,757)	(12,554)
Equity	Whitbread Ord Shs	277,392	5,340
Equity	White Mountains Insurance Group Ord Shs	(39,481)	(48)
Equity	Whitecap Resources Ord Shs	42,626	6,970
Equity	Whiting Petroleum Ord Shs	(40,540)	(1,198)
Equity	William Demant Ord Shs	510,056	13,764
Equity	William Hill Ord Shs	545,758	117,690
Equity	Williams Ord Shs	(1,493,092)	(60,060)
Equity	Williams Sonoma Ord Shs	980,597	18,586
Equity	Wintrust Financial Ord Shs	(42,165)	(490)
Equity	WisdomTree Investments Ord Shs	(391,852)	(42,732)
Equity	Wolters Kluwer Ord Shs	752,186	14,135
Equity	Wood Group (John) Ord Shs	(112,742)	(14,871)
Equity	Woodside Petroleum Ord Shs	492,863	21,902
Equity	Woodward Ord Shs	432,898	6,041
Equity	Workday Ord Shs Class A	(2,166,717)	(17,046)
Equity	World Fuel Services Ord Shs	36,211	1,475
Equity	Worldpay Ord Shs Class A	(165,056)	(2,007)
Equity	WPX Energy Ord Shs	(284,766)	(19,267)
Equity	WR Grace Ord Shs	(374,605)	(6,118)
Equity	Wynn Resorts Ord Shs	78,597	431
Equity	Xerox Ord Shs	7,627	265
Equity	Xinyi Glass Hlds Ord Shs	(114,460)	(76,000)
Equity	XPO Logistics Ord Shs	(2,016,754)	(19,809)
Equity	Yakult Honsha Ord Shs	(370,510)	(5,000)



Equity	Yamada Denki Ord Shs	368,244	61,300
Equity	Yamaguchi Financial Group Ord Shs	375,952	31,000
Equity	Yamaha Motor Ord Shs	41,919	1,400
Equity	Yamaha Ord Shs	(61,626)	(1,400)
Equity	Yamana Gold Ord Shs	43,767	15,841
Equity	Yamato Holdings Ord Shs	(412,065)	(16,400)
Equity	Yamazaki Baking Ord Shs	128,898	6,200
Equity	Yaskawa Electric Ord Shs	(3,043,877)	(67,000)
Equity	Yue Yuen Industrial (Holdings) Ord Shs	103,194	26,000
Equity	Zalando Ord Shs	(284,080)	(5,207)
Equity	Zayo Group Holdings Ord Shs	(1,736,865)	(50,845)
Equity	Zebra Technologies Ord Shs Class A	(887,058)	(6,373)
Equity	Zillow Group Ord Shs Class C	(897,492)	(16,682)
Equity	Zions Bancorporation Ord Shs	(44,082)	(836)
Equity	Zynga Ord Shs Class A	(27,014)	(7,381)
Fixed Income	Aussie Bank Bill Future - DEC 2018	9,130	121
Fixed Income	Aussie Bank Bill Future - JUN 2018	2,718	36
Fixed Income	Aussie Bank Bill Future - MAR 2019	7,390	98
Fixed Income	Aussie Bank Bill Future - SEP 2018	9,738	129
Fixed Income	Australia 10 Yr Bond Future	37,706,697	378
Fixed Income	Australia 3 Yr Bond Future	44,747,553	523
Fixed Income	Canada 10 Yr Bond Future	(30,511,952)	(295)
Fixed Income	Canadian Bank Acceptance Future - DEC 2018	(12,907,994)	(68)
Fixed Income	Canadian Bank Acceptance Future - JUN 2018	(4,188,921)	(22)
Fixed Income	Canadian Bank Acceptance Future - MAR 2019	(8,722,061)	(46)
Fixed Income	Canadian Bank Acceptance Future - SEP 2018	(11,405,704)	(60)
Fixed Income	Euribor Future - DEC 2018	87,123,639	282
Fixed Income	Euribor Future - JUN 2018	21,939,758	71
Fixed Income	Euribor Future - MAR 2019	65,165,507	211
Fixed Income	Euribor Future - SEP 2018	83,737,721	271
Fixed Income	Euro 30yr Bond Future	(12,022,117)	(59)
Fixed Income	Euro Bund 10 Yr Bund Future	19,446,937	99
Fixed Income	Euro-Bobl 5yr Future	10,026,214	62
Fixed Income	Euro-Schatz 2yr Future	(221,846,751)	(1,608)
Fixed Income	Eurodollar Future - DEC 2018	(102,380,250)	(420)
Fixed Income	Eurodollar Future - JUN 2018	(24,425,000)	(100)
Fixed Income	Eurodollar Future - MAR 2019	(77,928,000)	(320)
Fixed Income	Eurodollar Future - SEP 2018	(97,625,000)	(400)
Fixed Income	OSE Japan 10 Yr Bond Future	25,553,034	18
Fixed Income	Short Sterling Future - DEC 2018	32,115,707	185
Fixed Income	Short Sterling Future - JUN 2018	10,259,909	59
Fixed Income	Short Sterling Future - MAR 2019	21,857,922	126
Fixed Income	Short Sterling Future - SEP 2018	30,754,876	177
Fixed Income	U.K. 10 Yr Gilt Future	(36,383,392)	(211)



Fixed Income	U.S. 10 Yr Treasury Note Future	21,926,453	181
Fixed Income	U.S. 2 Yr Treasury Note Future	115,659,500	544
Fixed Income	U.S. 20 Yr Treasury Note Future	(14,662,500)	(100)
Fixed Income	U.S. 5 Yr Treasury Note Future	3,090,445	27
Equity	AEX Index Future	(391,453)	(3)
Equity	BIST 30 INDEX	811,816	229
Equity	Bovespa Index Future	(2,453,813)	(95)
Equity	CAC40 Index Future	(6,048,299)	(95)
Equity	DAX Index Future	5,216,533	14
Equity	DJ Euro Stoxx 50 Future	(1,656,682)	(40)
Equity	E-Mini S&P 500 Index Future	(13,468,437)	(102)
Equity	FTSE MIB Index Future	(138,064)	(1)
Equity	FTSE100 Index Future	(24,074,320)	(243)
Equity	Hang Seng Index Future	27,224,112	142
Equity	HSCEI China Index Future	(6,191,567)	(81)
Equity	IBEX 35 Index Future	(2,838,877)	(24)
Equity	KLCI Index Future	241,318	10
Equity	KOSPI 200 Index Future	9,170,578	124
Equity	MEXBOL Index	25,389	1
Equity	MSCI Singapore Index Future	1,786,475	60
Equity	MSCI Taiwan Index Future	1,670,422	41
Equity	NDEUSTW	105,277	327
Equity	NDEUTHF	188,412	127
Equity	OMX Index Future	(14,344,778)	(780)
Equity	OSE Japan Topix Index Future	36,037,371	223
Equity	S&P/TSE 60 Index Future	(564,371)	(4)
Equity	SET50 Index Future	330,505	44
Equity	South Africa Top 40 Index Future	(2,805,894)	(68)
Equity	SPI 200 Index Future	1,329,730	12
Equity	Swiss Market Index Future	(15,775,937)	(172)
Equity	TA35 Index Futures	696,558	17
Equity	TAIEX Futures	449,201	6
Equity	WIG20	(219,768)	(17)
Equity	XU030	794,091	224
Currency	AUD vs USD Forward	6,214,520	8,075,000
Currency	BRL vs USD Forward	(10,562,943)	(34,910,000)
Currency	CAD vs USD Forward	49,536,671	63,828,000
Currency	CHF vs USD Forward	(61,351,522)	(58,468,000)
Currency	EUR vs USD Forward	28,110,362	22,815,000
Currency	GBP vs USD Forward	23,138,500	16,481,000
Currency	HUF vs USD Forward	2,011,636	510,000,000
Currency	ILS vs USD Forward	(6,701,472)	(23,490,000)
Currency	INR vs USD Forward	66,037	4,300,000
Currency	JPY vs USD Forward	(416,572)	(44,242,000)



Currency	KRW vs USD Forward	(13,640,809)	(14,507,000,000)
Currency	MXN vs USD Forward	16,216,320	294,610,000
Currency	NOK vs USD Forward	(6,944,413)	(54,381,000)
Currency	NZD vs USD Forward	(14,794,301)	(20,444,000)
Currency	PLN vs USD Forward	4,327,928	14,800,000
Currency	SEK vs USD Forward	(8,572,558)	(71,568,000)
Currency	SGD vs USD Forward	(4,402,151)	(5,771,000)
Currency	TRY vs USD Forward	5,510,018	21,780,000
Currency	TWD vs USD Forward	(3,329,329)	(97,000,000)
Currency	ZAR vs USD Forward	3,974,563	47,000,000
Commodity	Brent Oil Future	12,411,860	179
Commodity	Corn Future	(3,935,663)	(203)
Commodity	Gold Future	(15,263,950)	(115)
Commodity	LME Copper	(11,916,019)	(71)
Commodity	Natural Gas Future	(8,444,970)	(309)
Commodity	Silver Future	(813,400)	(10)
Commodity	Soybean Future	3,186,488	61
Commodity	WTI Crude Future	12,143,780	187

Disclosures:

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