



# AQR Style Premia Alternative LV Fund

September 30, 2017

Portfolio Exposures

NAV: \$438,799,297

Asset Class	Security Description	Exposure	Quantity
Equity	3D Systems Ord Shs	(325,256)	(24,291)
Equity	A O Smith Ord Shs	139,542	2,348
Equity	A P Moller Maersk B Ord Shs	(112,010)	(59)
Equity	A2A Ord Shs	603,740	351,288
Equity	AA Ord Shs	(93,876)	(41,316)
Equity	Aarons Ord Shs	309,075	7,084
Equity	Abb Ord Shs	594,832	24,079
Equity	Abbott Laboratories Ord Shs	(310,288)	(5,815)
Equity	AbbVie Ord Shs	2,153,433	24,234
Equity	ABC Mart Ord Shs	63,340	1,200
Equity	ABN AMRO Group Ord Shs	386,657	12,918
Equity	Acadia Healthcare Company Ord Shs	(1,112,712)	(23,298)
Equity	Accenture Ord Shs Class A	365,229	2,704
Equity	Accor Ord Shs	(1,015,626)	(20,455)
Equity	Acom Ord Shs	(345,979)	(89,300)
Equity	Activision Blizzard Ord Shs	304,487	4,720
Equity	Acuity Brands Ord Shs	(495,170)	(2,891)
Equity	Acxiom Ord Shs	(130,592)	(5,300)
Equity	Adecco Ord Shs	443,717	5,703
Equity	Adidas N Ord Shs	(265,872)	(1,176)
Equity	Adient Ord Shs	(211,151)	(2,514)
Equity	Adtalem Global Education Ord Shs	264,286	7,372
Equity	Advance Auto Parts Ord Shs	(329,245)	(3,319)
Equity	Advanced Micro Devices Ord Shs	(1,801,856)	(141,322)
Equity	AdvanSix Ord Shs	18,603	468
Equity	Advantest Ord Shs	(385,329)	(20,600)
Equity	Aegon Ord Shs	(105,936)	(18,199)
Equity	Aena SME Ord Shs	210,740	1,168
Equity	Aeon Financial Services Ord Shs	(273,676)	(13,100)
Equity	Aeon Ord Shs	(548,085)	(37,100)
Equity	AES Ord Shs	(410,892)	(37,286)
Equity	Aetna Ord Shs	513,284	3,228
Equity	AFLAC Ord Shs	1,971,184	24,219
Equity	AGCO Ord Shs	419,825	5,691
Equity	Ageas Ord Shs	42,127	897
Equity	Aggreko Ord Shs	58,292	4,631
Equity	Agios Pharmaceuticals Ord Shs	(924,621)	(13,852)
Equity	AIR France-KLM Ord Shs	554,733	35,205



Equity	Air Lease Ord Shs Class A	325,915	7,647
Equity	Air Liquide Ord Shs	(224,341)	(1,683)
Equity	Airbus Ord Shs	(1,084,295)	(11,416)
Equity	Akamai Technologies Ord Shs	433,072	8,889
Equity	Alaska Air Group Ord Shs	437,256	5,733
Equity	Albemarle Ord Shs	(466,044)	(3,419)
Equity	Alexion Pharmaceuticals Ord Shs	722,073	5,147
Equity	Alfa Laval Ord Shs	(144,056)	(5,901)
Equity	Alfresa Holdings Ord Shs	285,426	15,600
Equity	Align Technology Ord Shs	(678,954)	(3,645)
Equity	Alkermes Ord Shs	(965,096)	(18,983)
Equity	Alleghany Ord Shs	29,917	54
Equity	Allegheny Technologies Ord Shs	(1,004,565)	(42,032)
Equity	Allegion Ord Shs	(430,794)	(4,982)
Equity	Allergan Ord Shs	(634,320)	(3,095)
Equity	Alliance Data Systems Ord Shs	(413,634)	(1,867)
Equity	Alliant Energy Ord Shs	(29,099)	(700)
Equity	Allison Transmission Holdings Ord Shs	(193,955)	(5,168)
Equity	Allscripts Healthcare Solutions Ord Shs	(483,279)	(33,962)
Equity	Allstate Ord Shs	1,780,389	19,371
Equity	Almirall Ord Shs	74,557	7,331
Equity	Alnylam Pharmaceuticals Ord Shs	(1,821,800)	(15,506)
Equity	Alps Electric Ord Shs	(633,190)	(24,000)
Equity	Alstom Ord Shs	(32,005)	(754)
Equity	Altice Class A Ord Shs	(1,581,920)	(79,035)
Equity	Amada Holdings Ord Shs	284,236	25,900
Equity	Amadeus It Group Ord Shs	103,472	1,593
Equity	AMC Networks Class A Ord Shs	69,579	1,190
Equity	Amdocs Ord Shs	849,924	13,214
Equity	Amec Foster Wheeler Ord Shs	32,715	4,790
Equity	Amer Sports Ord Shs	(83,998)	(3,169)
Equity	Amerco Ord Shs	558,226	1,489
Equity	Ameren Ord Shs	1,341,946	23,201
Equity	American Airlines Group Ord Shs	(909,244)	(19,146)
Equity	American Eagle Outfitters Ord Shs	(57,472)	(4,019)
Equity	American Financial Group Ord Shs	660,528	6,385
Equity	Ameriprise Finance Ord Shs	868,338	5,847
Equity	AmerisourceBergen Ord Shs	(55,608)	(672)
Equity	Ametek Ord Shs	(218,658)	(3,311)
Equity	Amgen Ord Shs	2,561,077	13,736
Equity	Amundi Ord Shs	31,314	377
Equity	Ana Holdings Ord Shs	420,091	11,100
Equity	Anadarko Petroleum Ord Shs	(606,229)	(12,410)
Equity	Anglo American Ord Shs	735,693	40,972



Equity	ANHEUSER-BUSCH INBEV	(1,304,006)	(10,898)
Equity	Antero Resources Ord Shs	(297,167)	(14,933)
Equity	Anthem Ord Shs	3,041,878	16,020
Equity	Antofagasta Ord Shs	(446,735)	(35,117)
Equity	Aozora Bank Ord Shs	475,408	12,500
Equity	Apache Ord Shs	(183,841)	(4,014)
Equity	APPLE	400,250	2,597
Equity	Applied Material Ord Shs	715,769	13,741
Equity	AptarGroup Ord Shs	(29,950)	(347)
Equity	Arch Capital Group Ord Shs	245,561	2,493
Equity	Archer Daniels Midland Ord Shs	618,691	14,554
Equity	Arconic Ord Shs	(820,642)	(32,984)
Equity	Arista Networks Ord Shs	(1,079,829)	(5,695)
Equity	Arkema Ord Shs	71,201	581
Equity	Armstrong World Industries Ord Shs	(183,731)	(3,585)
Equity	Arrow Electronics Ord Shs	1,232,524	15,328
Equity	Arthur J Gallagher Ord Shs	(496,647)	(8,069)
Equity	Artisan Partners Asset Management Ord Shs Class A	(329,358)	(10,103)
Equity	Asahi Group Holdings Ord Shs	85,019	2,100
Equity	Ascena Retail Group Ord Shs	(32,022)	(13,070)
Equity	Ashtead Group Ord Shs	824,512	34,190
Equity	Asics Ord Shs	(461,687)	(31,000)
Equity	ASM International Ord Shs	344,218	5,448
Equity	Aspen Insurance Holdings Ord Shs	330,391	8,178
Equity	ASR Nederland Ord Shs	157,672	3,944
Equity	Associated Bancorp Ord Shs	27,766	1,145
Equity	Associated British Foods Ord Shs	(393,052)	(9,183)
Equity	Assurant Ord Shs	123,985	1,298
Equity	Assured Guaranty Ord Shs	1,192,598	31,592
Equity	Astellas Pharma Ord Shs	394,335	31,000
Equity	ASTRAZENECA	(1,411,529)	(21,251)
Equity	athenahealth Ord Shs	(665,077)	(5,348)
Equity	Atlas Copco A Ord Shs	(393,513)	(9,296)
Equity	Atlassian Ord Shs Class A	(361,975)	(10,298)
Equity	Atmos Energy Ord Shs	113,184	1,350
Equity	Atos Ord Shs	1,386,611	8,944
Equity	Atresmedia Corp Ord Shs	(38,087)	(3,627)
Equity	Aurubis Ord Shs	404,959	5,002
Equity	Austria Mikro Systeme Ord Shs	(420,722)	(5,808)
Equity	Auto Trader Group Ord Shs	36,351	6,909
Equity	AutoDesk Ord Shs	(1,152,573)	(10,267)
Equity	Autogrill Ord Shs	157,646	12,133
Equity	Autonation Ord Shs	125,247	2,639
Equity	Avangrid Ord Shs	(130,168)	(2,745)



Equity	Avery Dennison Ord Shs	40,811	415
Equity	Avis Budget Group Ord Shs	(617,181)	(16,216)
Equity	Aviva Ord Shs	(452,621)	(65,627)
Equity	Avnet Ord Shs	595,670	15,157
Equity	Avon Products Ord Shs	(342,871)	(147,155)
Equity	Axalta Coating Systems Ord Shs	(957,830)	(33,120)
Equity	AXIS Capital Holdings Ord Shs	465,300	8,119
Equity	B&M European Value Retail Ord Shs	57,647	11,095
Equity	Babcock International Group Ord Shs	171,614	15,471
Equity	Balfour Beatty Ord Shs	(35,556)	(9,853)
Equity	Ball Ord Shs	(1,911,323)	(46,279)
Equity	Baloise-Holding Ord Shs	35,885	227
Equity	Banca Monte Dei Paschi Di Siena Spa Siena Ord Shs	17,084	1,320
Equity	Banco BPM Ord Shs	(1,043,073)	(251,728)
Equity	Banco Comercial Portugues Ord Shs	(265,784)	(917,294)
Equity	BancorpSouth Ord Shs	(31,537)	(984)
Equity	Bandai Namco Holdings Ord Shs	408,175	11,900
Equity	Bank of Hawaii Ord Shs	135,960	1,631
Equity	Bank Of Kyoto Ord Shs	(548,949)	(10,800)
Equity	Bank of New York Mellon Ord Shs	613,070	11,563
Equity	Bank of Ozarks Ord Shs	(46,801)	(974)
Equity	Bankia Ord Shs	(474,378)	(98,433)
Equity	Bankinter Ord Shs	104,669	11,071
Equity	Barclays Ord Shs	541,859	209,062
Equity	Barratt Developments Ord Shs	1,079,368	131,033
Equity	Barry Callebaut Ord Shs	101,067	66
Equity	Baxter International Ord Shs	967,919	15,425
Equity	BB and T Ord Shs	917,536	19,547
Equity	Bed Bath and Beyond Ord Shs	624,584	26,612
Equity	Beiersdorf Ord Shs	(105,697)	(983)
Equity	Belden Ord Shs	(157,436)	(1,955)
Equity	Bellway Ord Shs	687,164	15,548
Equity	Bemis Ord Shs	70,451	1,546
Equity	Benesse Holdings Ord Shs	(198,427)	(5,500)
Equity	Berkeley Group Holdings (The) Ord Shs	854,921	17,158
Equity	Berry Global Group Ord Shs	(97,551)	(1,722)
Equity	Best Buy Ord Shs	2,369,479	41,599
Equity	BHP Billiton Ord Shs	387,501	21,991
Equity	Big Lots Ord Shs	617,341	11,524
Equity	Bilfinger Ord Shs	(121,783)	(2,910)
Equity	Bio Rad Laboratories Ord Shs Class A	226,887	1,021
Equity	Bio Techne Ord Shs	(403,289)	(3,336)
Equity	Biogen Inc Ord Shs	3,194,450	10,202
Equity	BioMarin Pharmaceutical Ord Shs	(1,406,753)	(15,115)



Equity	Bioverativ Ord Shs	801,035	14,036
Equity	Black Hills Ord Shs	(287,601)	(4,176)
Equity	Black Knight Financial Services Ord Shs Class A	(312,844)	(7,267)
Equity	BlackRock Ord Shs	343,812	769
Equity	Blue Buffalo Pet Products Ord Shs	(655,962)	(23,138)
Equity	BNP Paribas Ord Shs	243,866	3,025
Equity	Boeing Ord Shs	161,932	637
Equity	BOK Financial Ord Shs	416,093	4,671
Equity	Boliden Ord Shs	1,219,054	36,026
Equity	Bollore Ord Shs	(271,449)	(54,341)
Equity	Booz Allen Hamilton Holding Ord Shs Class A	142,306	3,806
Equity	Boston Beer Ord Shs Class A	64,198	411
Equity	BP	(1,938,369)	(302,955)
Equity	Bpost Ord Shs	299,983	10,098
Equity	Brinker International Ord Shs	190,810	5,989
Equity	Bristol Myers Squibb Ord Shs	(175,604)	(2,755)
Equity	BRITISH AMERICAN TOBACCO	(1,640,044)	(26,187)
Equity	Britvic Ord Shs	26,099	2,577
Equity	Broadridge Financial Solutions Ord Shs	347,930	4,305
Equity	Brookdale Senior Living Ord Shs	(737,707)	(69,595)
Equity	Brother Industries Ord Shs	225,660	9,700
Equity	Brown & Brown Ord Shs	(138,209)	(2,868)
Equity	Brown Forman Ord Shs Class B	(142,700)	(2,628)
Equity	BT Group Ord Shs	501,726	131,836
Equity	BTG Ord Shs	(168,431)	(18,587)
Equity	BUFFALO WILD WINGS	36,678	347
Equity	Burberry Group Ord Shs	(39,801)	(1,687)
Equity	Bureau Veritas Registre International de Classification de Navires et d'Aeronefs Ord Shs	(116,990)	(4,536)
Equity	Buzzi Unicem Senza Vincoli Di Rappresentazione Grafica Ord Shs	128,013	4,745
Equity	CA Ord Shs	744,140	22,293
Equity	Cabot Oil & Gas Ord Shs	(1,345,070)	(50,283)
Equity	Cabot Ord Shs	371,182	6,652
Equity	Cadence Design Systems Ord Shs	532,332	13,487
Equity	Calbee Ord Shs	(660,719)	(18,800)
Equity	Capgemini Ord Shs	206,965	1,767
Equity	Capita Ord Shs	(569,620)	(75,209)
Equity	Capital One Financial Ord Shs	398,325	4,705
Equity	Cardinal Health Ord Shs	446,825	6,677
Equity	Cargotec Ord Shs	305,617	4,868
Equity	Carmax Ord Shs	(594,729)	(7,845)
Equity	Carpenter Technology Ord Shs	(355,806)	(7,408)
Equity	Carrefour Ord Shs	(390,667)	(19,347)
Equity	Carters Ord Shs	(713,074)	(7,221)
Equity	Casino Guichard Perrachon Ord Shs	(140,061)	(2,363)



Equity	Casio Computer Ord Shs	(38,004)	(2,700)
Equity	Catalent Ord Shs	(87,545)	(2,193)
Equity	Cavium Ord Shs	(708,789)	(10,749)
Equity	CBS Ord Shs Class B	(200,506)	(3,457)
Equity	CDK Global Ord Shs	381,253	6,043
Equity	CDW Ord Shs	210,012	3,182
Equity	Celanese Ord Shs Series A	578,803	5,551
Equity	Celgene Ord Shs	1,271,842	8,722
Equity	Cellnex Telecom Ord Shs	(916,505)	(40,078)
Equity	Centene Ord Shs	652,907	6,747
Equity	Central Japan Railway Ord Shs	35,065	200
Equity	Centrica Ord Shs	(169,210)	(67,502)
Equity	CF Industries Holdings Ord Shs	(1,116,225)	(31,747)
Equity	Charles River Laboratories International Ord Shs	843,312	7,807
Equity	Charles Schwab Ord Shs	(2,013,702)	(46,038)
Equity	Charter Communications Ord Shs Class A	(744,284)	(2,048)
Equity	Cheesecake Factory Ord Shs	670,424	15,917
Equity	Chemours Ord Shs	224,455	4,435
Equity	Cheniere Energy Ord Shs	(2,059,544)	(45,727)
Equity	CHEVRON	(1,243,503)	(10,583)
Equity	Chiba Bank Ord Shs	(350,513)	(49,000)
Equity	Chiyoda Ord Shs	(23,388)	(4,000)
Equity	Chocoladefabriken Lindt & Spruengli Par Shs	(193,840)	(34)
Equity	Choice Hotels International Ord Shs	(41,727)	(653)
Equity	Chr Hansen Holding Ord Shs	(184,120)	(2,148)
Equity	Chubb Ord Shs	739,122	5,185
Equity	Chugai Pharmaceutical Ord Shs	(348,585)	(8,400)
Equity	Chugoku Bank Ord Shs	28,775	2,100
Equity	Chugoku Electric Power Ord Shs	(385,467)	(36,300)
Equity	Ciena Ord Shs	(269,154)	(12,251)
Equity	CIGNA Ord Shs	447,160	2,392
Equity	Cinemark Holdings Ord Shs	328,099	9,061
Equity	Cintas Ord Shs	345,118	2,392
Equity	CIRRUS LOGIC	1,152,032	21,606
Equity	Cisco Systems Ord Shs	881,745	26,219
Equity	Citizen Watch Ord Shs	24,792	3,600
Equity	Citrix Systems Ord Shs	251,816	3,278
Equity	Clean Harbors Ord Shs	(176,904)	(3,120)
Equity	Close Bros Group Ord Shs	244,545	12,368
Equity	CME Group Ord Shs Class A	184,118	1,357
Equity	CMS Energy Ord Shs	96,762	2,089
Equity	CNH Industrial Ord Shs	(176,367)	(14,696)
Equity	CNP Assurances Ord Shs	165,906	7,083
Equity	Coach Ord Shs	(272,736)	(6,771)



Equity	Cobham Ord Shs	(300,527)	(153,871)
Equity	Coca Cola HBC Ord Shs	254,771	7,527
Equity	Cognex Ord Shs	(718,254)	(6,513)
Equity	Coherent Ord Shs	(545,594)	(2,320)
Equity	Colfax Ord Shs	(202,828)	(4,871)
Equity	COLGATE-PALMOLIVE	(880,538)	(12,087)
Equity	Coloplast B Ord Shs	(363,065)	(4,476)
Equity	Commerce Bancshares Ord Shs	781,108	13,521
Equity	Commercial Metals Ord Shs	169,253	8,894
Equity	Commerzbank Ord Shs	(1,230,240)	(90,488)
Equity	CommVault Systems Ord Shs	(358,598)	(5,898)
Equity	Compagnie Plastic Omnium Ord Shs	(79,778)	(1,866)
Equity	Compass Minerals International Ord Shs	(376,160)	(5,796)
Equity	comScore Ord Shs	(296,643)	(10,318)
Equity	Conagra Brands Ord Shs	64,241	1,904
Equity	Concordia Financial Group Ord Shs	(90,925)	(18,400)
Equity	Conduent Ord Shs	(382,191)	(24,390)
Equity	Consol Energy Ord Shs	(118,936)	(7,021)
Equity	Consolidated Edison Ord Shs	1,726,713	21,402
Equity	Constellation Brands Ord Shs Class A	63,026	316
Equity	Convergys Ord Shs	576,648	22,273
Equity	Cooper Ord Shs	73,267	309
Equity	Cooper Tire And Rubber Ord Shs	180,118	4,816
Equity	Copa Holdings A Ord Shs	370,352	2,974
Equity	Core Laboratories Ord Shs	(280,209)	(2,839)
Equity	CoreLogic Ord Shs	147,673	3,195
Equity	Corning Ord Shs	1,396,995	46,691
Equity	COSMOS Pharmaceutical Ord Shs	89,288	400
Equity	CoStar Group Ord Shs	(303,123)	(1,130)
Equity	COSTCO WHOLESALE	(165,276)	(1,006)
Equity	Coty Ord Shs Class A	(1,612,766)	(97,566)
Equity	Covanta Holding Ord Shs	(595,173)	(40,079)
Equity	Covestro Ord Shs	1,300,070	15,129
Equity	Cracker Barrel Old Country Store Ord Shs	537,038	3,542
Equity	Crane Ord Shs	273,166	3,415
Equity	Credit Acceptance Ord Shs	30,539	109
Equity	Credit Agricole Ord Shs	24,979	1,375
Equity	Credit Saison Ord Shs	(45,648)	(2,200)
Equity	Credit Suisse Group AG Ord Shs	(2,255,334)	(142,573)
Equity	Cree Ord Shs	(175,877)	(6,239)
Equity	Cullen Frost Bankers Ord Shs	114,568	1,207
Equity	Cummins Ord Shs	919,292	5,471
Equity	Curtiss Wright Ord Shs	159,005	1,521
Equity	Cypress Semiconductor Ord Shs	(1,524,695)	(101,511)



Equity	D R Horton Ord Shs	998,130	24,997
Equity	Dai-ichi Life Holdings Ord Shs	(242,205)	(13,500)
Equity	Daiichi Sankyo Ord Shs	302,210	13,400
Equity	Daily Mail And General Trust Non Voting Ord Shs	45,178	5,197
Equity	Dainippon Sumitomo Pharma Ord Shs	296,612	22,800
Equity	Daiwa Securities Group Ord Shs	(237,851)	(42,000)
Equity	Danaher Ord Shs	28,908	337
Equity	Danske Bank Ord Shs	773,610	19,355
Equity	Darden Restaurants Ord Shs	809,543	10,276
Equity	Davide Campari Milano Ord Shs	137,646	18,979
Equity	Davita Ord Shs	176,032	2,964
Equity	DCC Ord Shs	384,883	3,963
Equity	Dean Foods Ord Shs	(26,003)	(2,390)
Equity	Deckers Outdoor Ord Shs	(40,430)	(591)
Equity	Deere Ord Shs	138,526	1,103
Equity	Delphi Automotive Ord Shs	(369,984)	(3,760)
Equity	Deluxe Ord Shs	746,454	10,231
Equity	Denso Ord Shs	(202,355)	(4,000)
Equity	Dentsu Ord Shs	(105,354)	(2,400)
Equity	Deutsche Bank Ord Shs	(1,816,073)	(105,091)
Equity	Deutsche Lufthansa Ord Shs	1,768,505	63,684
Equity	Devon Energy Ord Shs	980,047	26,697
Equity	DexCom Ord Shs	(1,365,937)	(27,919)
Equity	Diageo Ord Shs	(613,587)	(18,660)
Equity	Diamond Offshore Drilling Ord Shs	97,527	6,726
Equity	Diebold Nixdorf Ord Shs	(524,613)	(22,959)
Equity	Dillard's Ord Shs Class A	290,667	5,184
Equity	Discover Financial Services Ord Shs	566,070	8,779
Equity	DISH Network Ord Shs Class A	(537,962)	(9,920)
Equity	Dixons Carphone Ord Shs	200,363	77,285
Equity	DKSH Holding Ord Shs	35,180	414
Equity	DNB Ord Shs	434,842	21,589
Equity	Dollar General Ord Shs	(1,219,397)	(15,045)
Equity	Dollar Tree Ord Shs	(704,892)	(8,119)
Equity	DOMINION RESOURCES	(1,543,908)	(20,069)
Equity	Dominos Pizza Ord Shs	(1,073,758)	(5,408)
Equity	Donaldson Ord Shs	(313,586)	(6,826)
Equity	DowDuPont Ord Shs	135,691	1,960
Equity	Dr Pepper Snapple Group Ord Shs	259,483	2,933
Equity	Dril Quip Ord Shs	226,092	5,121
Equity	DST Systems Ord Shs	186,866	3,405
Equity	DTE Energy Ord Shs	1,185,899	11,046
Equity	Dun & Bradstreet Ord Shs	(109,076)	(937)
Equity	Dunkin' Brands Group Ord Shs	(478,038)	(9,006)





Equity	DXC Technology Ord Shs	(136,979)	(1,595)
Equity	Dycom Industries Ord Shs	(124,870)	(1,454)
Equity	E.ON N Ord Shs	(811,724)	(71,763)
Equity	Eastman Chemical Ord Shs	433,357	4,789
Equity	EasyJet Ord Shs	(87,279)	(5,350)
Equity	Eaton Ord Shs	785,485	10,229
Equity	eBay Ord Shs	3,241,986	84,295
Equity	Ebro Foods Ord Shs	468,001	19,761
Equity	Edenred Ord Shs	(735,210)	(27,062)
Equity	Edgewell Personal Care Ord Shs	(126,256)	(1,735)
Equity	Edwards Lifesciences Ord Shs	(507,854)	(4,646)
Equity	Eiffage Ord Shs	133,584	1,291
Equity	Eisai Ord Shs	(354,151)	(6,900)
Equity	Electric Power Development Ord Shs	(462,064)	(18,400)
Equity	Electricite de France Ord Shs	(292,255)	(24,080)
Equity	Electrolux B Ord Shs	134,029	3,948
Equity	Electronic Arts Ord Shs	582,626	4,935
Equity	Elekta B Ord Shs	(73,937)	(7,146)
Equity	Eli Lilly Ord Shs	586,291	6,854
Equity	Elisa Ord Shs	93,610	2,176
Equity	EMCOR Group Ord Shs	40,795	588
Equity	Enagas Ord Shs	(275,427)	(9,787)
Equity	Endesa Ord Shs	474,511	21,060
Equity	Endo International Ord Shs	(607,199)	(70,893)
Equity	Enel Ord Shs	1,520,959	252,726
Equity	Energen Ord Shs	203,956	3,730
Equity	Energias De Port Ord Shs	204,840	54,448
Equity	Energizer Holdings Ord Shs	(34,814)	(756)
Equity	Entergy Ord Shs	(81,552)	(1,068)
Equity	Envision Healthcare Ord Shs	(1,152,608)	(25,642)
Equity	EOG Resources Ord Shs	(76,328)	(789)
Equity	EQT Ord Shs	(282,163)	(4,325)
Equity	Ericsson B Ord Shs	(1,162,517)	(202,517)
Equity	Essilor International Ord Shs	(163,077)	(1,318)
Equity	Esterline Technologies Ord Shs	(90,691)	(1,006)
Equity	Eurofins Scientific Ord Shs	(97,246)	(154)
Equity	Euronet Worldwide Ord Shs	172,897	1,824
Equity	Eutelsat Communications Ord Shs	128,083	4,327
Equity	Everest Re Group Ord Shs	1,136,925	4,978
Equity	Evonik Industries Ord Shs	205,644	5,761
Equity	Exelixis Ord Shs	643,016	26,538
Equity	Exelon Ord Shs	1,545,035	41,015
Equity	Experian Ord Shs	(377,267)	(18,775)
Equity	Express Scripts Holding Ord Shs	1,719,265	27,152



Equity	Extended Stay America Units	(86,520)	(4,326)
Equity	EXXON MOBIL	(466,548)	(5,691)
Equity	Ezaki Glico Ord Shs	195,299	3,700
Equity	Facebook Class A Ord Shs	202,139	1,183
Equity	Fair Isaac Ord Shs	371,482	2,644
Equity	Familymart Uny Holdings Ord Shs	(200,240)	(3,800)
Equity	Fanuc Ord Shs	(344,275)	(1,700)
Equity	Fast Retailing Ord Shs	(383,410)	(1,300)
Equity	Fastenal Ord Shs	(1,585,911)	(34,794)
Equity	Faurecia Ord Shs	224,765	3,240
Equity	Federated Investors Ord Shs Class B	104,990	3,535
Equity	Fedex Ord Shs	488,832	2,167
Equity	Ferguson Ord Shs	(157,120)	(2,394)
Equity	Ferrari Ord Shs	(470,484)	(4,260)
Equity	Ferrovial Ord Shs	(204,841)	(9,311)
Equity	Fiat Chrysler Automobiles Ord Shs	1,421,923	79,406
Equity	Fidelity National Financial Ord Shs	67,061	1,413
Equity	Fifth Third Bancorp Ord Shs	292,279	10,446
Equity	FireEye Ord Shs	(1,161,725)	(69,274)
Equity	First American Financial Ord Shs	389,366	7,792
Equity	First Data Ord Shs Class A	(2,043,553)	(113,279)
Equity	First Solar Ord Shs	142,412	3,104
Equity	FirstEnergy Ord Shs	(2,209,987)	(71,683)
Equity	Fischer George Ord Shs	359,765	292
Equity	Fitbit Ord Shs Class A	(431,938)	(62,060)
Equity	Flex Ord Shs	473,372	28,568
Equity	FlowsERVE Ord Shs	(356,947)	(8,381)
Equity	Flughafen Zuerich Ord Shs	53,106	235
Equity	FMC Ord Shs	(366,975)	(4,109)
Equity	FNB Ord Shs	(101,675)	(7,247)
Equity	Foot Locker Ord Shs	192,372	5,462
Equity	Fortinet Ord Shs	(68,132)	(1,901)
Equity	Fortum Ord Shs	(560,927)	(28,116)
Equity	Franklin Resources Ord Shs	164,108	3,687
Equity	freenet Ord Shs	372,590	11,150
Equity	Freeport McMoRan Ord Shs	(452,411)	(32,223)
Equity	Freni Brembo Ord Shs	24,915	1,473
Equity	FTI Consulting Ord Shs	92,213	2,599
Equity	Fujifilm Holdings Ord Shs	34,925	900
Equity	Fujitsu Ord Shs	965,628	130,000
Equity	Fukuoka Financial Group Ord Shs	(23,104)	(5,000)
Equity	Fulton Financial Ord Shs	211,988	11,306
Equity	Galp Energia SGPS Ord Shs	154,432	8,719
Equity	GameStop Ord Shs Class A	347,460	16,818



Equity	Gap Ord Shs	(98,305)	(3,329)
Equity	Gartner Ord Shs	(601,522)	(4,835)
Equity	GATX Ord Shs	383,026	6,222
Equity	GEA Group Ord Shs	(240,143)	(5,282)
Equity	Geberit Ord Shs	277,479	587
Equity	GEDI Gruppo Editoriale Ord Shs	4,247	4,794
Equity	Gemalto Ord Shs	(111,028)	(2,487)
Equity	General Dynamics Ord Shs	717,680	3,491
Equity	General Motors Ord Shs	2,778,588	68,811
Equity	Genesee & Wyoming Ord Shs Class A	(475,440)	(6,424)
Equity	Genmab Ord Shs	(94,655)	(429)
Equity	Genpact Ord Shs	512,699	17,833
Equity	Gentex Ord Shs	(73,121)	(3,693)
Equity	Getinge B Ord Shs	(80,477)	(4,294)
Equity	Gilead Sciences Ord Shs	2,806,128	34,635
Equity	Gjensidige Forsikring ASA Ord Shs	26,264	1,510
Equity	GKN Ord Shs	268,084	57,800
Equity	Glencore Ord Shs	(92,942)	(20,273)
Equity	Globus Medical Ord Shs Class A	118,702	3,994
Equity	GN Store Nord Ord Shs	170,419	4,975
Equity	Godaddy Ord Shs Class A	(309,226)	(7,107)
Equity	Goodyear Tire & Rubber Ord Shs	485,949	14,615
Equity	GOOGLE	234,667	241
Equity	Graco Ord Shs	(422,772)	(3,418)
Equity	Graham Holdings Company Ord Shs Class B	362,177	619
Equity	Granite Construction Ord Shs	(274,451)	(4,736)
Equity	Graphic Packaging Holding Ord Shs	(556,982)	(39,927)
Equity	Greene King Ord Shs	195,329	26,663
Equity	Greif Ord Shs Class A	(111,519)	(1,905)
Equity	Groupon Ord Shs	(483,506)	(92,982)
Equity	Guidewire Software Ord Shs	(563,161)	(7,233)
Equity	Gungho Online Entertainment Ord Shs	117,780	43,600
Equity	Gunma Bank Ord Shs	33,398	5,400
Equity	H&R Block Ord Shs	130,705	4,936
Equity	H.Lundbeck Ord Shs	683,141	11,846
Equity	Hachijuni Bank Ord Shs	(233,011)	(37,300)
Equity	HAIN CELESTIAL GROUP	(242,908)	(5,903)
Equity	Hakuhodo Dy Holdings Ord Shs	147,097	11,200
Equity	Halma Ord Shs	(38,375)	(2,556)
Equity	Halyard Health Ord Shs	(232,355)	(5,160)
Equity	Hamamatsu Photonics Ord Shs	(220,554)	(7,300)
Equity	Hancock Holding Ord Shs	357,464	7,378
Equity	Hanesbrands Ord Shs	(229,620)	(9,319)
Equity	Hankyu Hanshin Holdings Ord Shs	113,831	3,000



Equity	Hannover Rueckversicherung Ord Shs	448,457	3,724
Equity	Hanover Insurance Group Ord Shs	578,478	5,968
Equity	Hargreaves Lansdown Ord Shs	(260,174)	(13,114)
Equity	Harley Davidson Ord Shs	(469,806)	(9,745)
Equity	Hasbro Ord Shs	(285,196)	(2,920)
Equity	Haseko Ord Shs	554,494	41,600
Equity	Hawaiian Electric Industries Ord Shs	238,128	7,136
Equity	Hays Ord Shs	(24,526)	(9,660)
Equity	HCA Healthcare Ord Shs	863,233	10,846
Equity	HD Supply Holdings Ord Shs	(273,014)	(7,569)
Equity	Hella KGaA Hueck Ord Shs	172,083	2,921
Equity	Helvetia Holding Ord Shs	58,619	108
Equity	Henkel & KGAA Pref Shs	380,843	2,800
Equity	Hennes & Mauritz Ord Shs	(316,101)	(12,206)
Equity	Hera Ord Shs	63,606	20,244
Equity	Herman Miller Ord Shs	337,281	9,395
Equity	Hermes International Ord Shs	(116,387)	(231)
Equity	Hess Ord Shs	(1,555,154)	(33,166)
Equity	Hewlett Packard Enterprise Ord Shs	1,240,950	84,361
Equity	Hexagon B Ord Shs	(27,202)	(549)
Equity	Hexcel Ord Shs	83,891	1,461
Equity	Hikari Tsushin Ord Shs	137,824	1,100
Equity	Hikma Pharmaceuticals Ord Shs	(152,059)	(9,367)
Equity	Hirose Electric Ord Shs	(70,378)	(500)
Equity	Hiroshima Bank Ord Shs	32,381	4,000
Equity	Hisamitsu Pharmaceutical Ord Shs	177,545	3,700
Equity	Hitachi Chemical Ord Shs	150,775	5,500
Equity	Hitachi High Technologies Ord Shs	416,937	11,500
Equity	Hitachi Metals Ord Shs	32,006	2,300
Equity	Hitachi Ord Shs	246,603	35,000
Equity	Hochtief Ord Shs	426,431	2,529
Equity	Hokuhoku Financial Group Ord Shs	17,692	1,100
Equity	Hokuriku Electric Power Ord Shs	(202,163)	(24,100)
Equity	Hologic Ord Shs	(430,447)	(11,732)
Equity	Honeywell International Ord Shs	956,603	6,749
Equity	Hormel Foods Ord Shs	25,519	794
Equity	Howden Joinery Group Ord Shs	204,936	35,471
Equity	HP Ord Shs	568,361	28,475
Equity	Hubbell Ord Shs	68,916	594
Equity	Hugo Boss N Ord Shs	(247,225)	(2,806)
Equity	Humana Ord Shs	1,584,813	6,505
Equity	Huntington Ingalls Industries Ord Shs	2,383,055	10,524
Equity	Husqvarna Ord Shs	127,558	12,402
Equity	IAC InterActive Ord Shs	116,875	994



Equity	Iberdrola Ord Shs	24,422	3,146
Equity	Ibiden Ord Shs	(363,268)	(22,800)
Equity	IBM	1,797,686	12,391
Equity	Idacorp Ord Shs	217,363	2,472
Equity	Idemitsu Kosan Ord Shs	665,837	23,600
Equity	IDEXX Laboratories Ord Shs	(463,671)	(2,982)
Equity	IHI Ord Shs	(444,733)	(12,800)
Equity	IHS Markit Ord Shs	(453,451)	(10,287)
Equity	Iida Group Holdings Ord Shs	24,956	1,400
Equity	Iliad Ord Shs	(436,103)	(1,642)
Equity	Illumina Ord Shs	(1,366,313)	(6,859)
Equity	Imerys Ord Shs	98,972	1,096
Equity	IMI Ord Shs	(114,837)	(6,892)
Equity	Imperial Brands Ord Shs	(281,783)	(6,602)
Equity	INC Research Holdings Ord Shs Class A	34,675	663
Equity	Inchcape Ord Shs	167,119	14,446
Equity	Indivior Ord Shs	426,903	93,749
Equity	Industria De Diseno Textil Inditex Ord Shs	(369,771)	(9,818)
Equity	Infineon Technologies Ord Shs	758,824	30,203
Equity	Ingenico Group Ord Shs	(617,938)	(6,523)
Equity	Ingersoll Rand Ord Shs	477,060	5,350
Equity	Ingredion Ord Shs	1,244,281	10,314
Equity	Inmarsat Ord Shs	(297,799)	(34,523)
Equity	INPEX Ord Shs	490,799	46,200
Equity	INTEL	3,293,311	86,484
Equity	Intercontinental Exchange Ord Shs	200,673	2,921
Equity	InterDigital Ord Shs	287,109	3,893
Equity	Intermediate Capital Group Ord Shs	552,460	44,031
Equity	International Game Technology Ord Shs	113,593	4,627
Equity	Interpublic Group of Companies Ord Shs	256,840	12,354
Equity	Intertek Group Ord Shs	(220,186)	(3,297)
Equity	Intesa Sanpaolo Ord Shs	1,411,013	399,251
Equity	Intrexon Ord Shs	(214,756)	(11,297)
Equity	Investec Ord Shs	209,514	28,678
Equity	Ionis Pharmaceuticals Ord Shs	(760,449)	(14,999)
Equity	Ipsen Ord Shs	331,135	2,493
Equity	Isetan Mitsukoshi Holdings Ord Shs	(181,677)	(17,400)
Equity	Iss A/S Ord Shs	219,407	5,459
Equity	Italgas Ord Shs	73,079	13,025
Equity	Ito En Ord Shs	91,052	2,700
Equity	Itochu Ord Shs	537,170	32,800
Equity	ITOCHU Techno-Solutions Ord Shs	421,735	11,300
Equity	Itt Ord Shs	401,219	9,063
Equity	Iwg Ord Shs	29,399	7,086



Equity	Iyo Bank Ord Shs	(471,144)	(58,200)
Equity	Izumi Ord Shs	107,673	2,100
Equity	j2 Global Ord Shs	56,444	764
Equity	Jabil Ord Shs	593,440	20,786
Equity	Jack Henry and Associates Ord Shs	226,138	2,200
Equity	Jacobs Engineering Group Ord Shs	216,706	3,719
Equity	Japan Airlines Ord Shs	680,151	20,100
Equity	Japan Airport Terminal Ord Shs	(42,760)	(1,200)
Equity	JAPAN TOBACCO	409,650	12,500
Equity	JCDecaux Ord Shs	(175,651)	(4,694)
Equity	JD Sports Fashion Ord Shs	30,914	6,158
Equity	JetBlue Airways Ord Shs	1,029,731	55,571
Equity	JFE Holdings Ord Shs	35,149	1,800
Equity	JGC Ord Shs	(153,726)	(9,500)
Equity	JM Smucker Ord Shs	289,502	2,759
Equity	John Wiley and Sons Ord Shs Class A	219,350	4,100
Equity	JOHNSON & JOHNSON	1,219,104	9,377
Equity	Johnson Matthey Ord Shs	117,318	2,559
Equity	JPMORGAN CHASE	1,626,917	17,034
Equity	JSR Ord Shs	68,395	3,600
Equity	Juniper Networks Ord Shs	966,981	34,746
Equity	Juno Therapeutics Ord Shs	(998,000)	(22,247)
Equity	Jupiter Fund Management Ord Shs	28,747	3,885
Equity	Just Eat Ord Shs	(379,177)	(42,313)
Equity	Jxtd Holdings Ord Shs	701,151	136,300
Equity	Jyske Bank Ord Shs	229,463	3,979
Equity	Kajima Ord Shs	635,820	64,000
Equity	Kakaku.com Ord Shs	(414,138)	(32,500)
Equity	Kaken Pharmaceutical Ord Shs	76,243	1,500
Equity	Kamigumi Ord Shs	104,168	4,500
Equity	Kaneka Ord Shs	69,898	9,000
Equity	Kansai Paint Ord Shs	(427,814)	(17,000)
Equity	Kao Ord Shs	623,557	10,600
Equity	Kawasaki Heavy Industries Ord Shs	(188,928)	(5,700)
Equity	KB Home Ord Shs	583,294	24,183
Equity	KBC Groep Ord Shs	611,222	7,217
Equity	KBR Ord Shs	(714,628)	(39,968)
Equity	Keihan Holdings Ord Shs	35,136	1,200
Equity	Keikyu Ord Shs	(385,116)	(19,000)
Equity	Keio Ord Shs	(107,202)	(2,600)
Equity	Keisei Electric Railway Ord Shs	(38,752)	(1,400)
Equity	Kennametal Ord Shs	(494,488)	(12,258)
Equity	Kesko Ord Shs	204,664	3,819
Equity	Kewpie Ord Shs	151,937	6,300



Equity	Keysight Technologies Ord Shs	(46,159)	(1,108)
Equity	Kikkoman Ord Shs	(559,577)	(18,200)
Equity	Kinder Morgan Ord Shs	(147,628)	(7,697)
Equity	Kingfisher Ord Shs	318,631	79,630
Equity	Kintetsu Group Holdings Ord Shs	(89,252)	(2,400)
Equity	Kion Group Ord Shs	109,223	1,142
Equity	Kirin Holdings Ord Shs	202,362	8,600
Equity	KLA Tencor Ord Shs	80,666	761
Equity	KLX Ord Shs	(484,998)	(9,163)
Equity	Knowles Ord Shs	(298,315)	(19,536)
Equity	Kobayashi Pharmaceutical Ord Shs	33,963	600
Equity	Kobe Steel Ord Shs	(790,787)	(69,200)
Equity	Kohl's Ord Shs	773,950	16,954
Equity	Koito Manufacturing Ord Shs	(150,566)	(2,400)
Equity	Konami Holdings Ord Shs	418,243	8,700
Equity	Koninklijke DSM Ord Shs	234,549	2,867
Equity	Koninklijke KPN NV Ord Shs	(544,434)	(158,663)
Equity	Koninklijke Philips Ord Shs	286,298	6,939
Equity	Kosmos Energy Ord Shs	(360,715)	(45,316)
Equity	Krones Ord Shs	43,460	313
Equity	Kuehne & Nagel Ord Shs	110,270	596
Equity	Kuraray Ord Shs	259,880	13,900
Equity	Kurita Water Industries Ord Shs	49,096	1,700
Equity	Kyocera Ord Shs	148,903	2,400
Equity	Kyushu Electric Power Ord Shs	(236,802)	(22,300)
Equity	Kyushu Financial Group Ord Shs	(25,827)	(4,200)
Equity	Kyushu Railway Ord Shs	23,779	800
Equity	L Brands Ord Shs	(2,050,749)	(49,285)
Equity	L'Oreal Ord Shs	(220,785)	(1,039)
Equity	L3 Technologies Ord Shs	880,345	4,672
Equity	Laboratory Corporation Of America Holdings Ord Shs	610,976	4,047
Equity	Lagardere Ord Shs	390,148	11,661
Equity	Lam Research Ord Shs	877,460	4,742
Equity	Lancaster Colony Ord Shs	67,628	563
Equity	Laredo Petroleum Ord Shs	65,490	5,065
Equity	Lear Ord Shs	1,859,572	10,744
Equity	Legg Mason Ord Shs	(158,183)	(4,024)
Equity	Leggett & Platt Ord Shs	(113,550)	(2,379)
Equity	Lennar A Ord Shs	119,909	2,271
Equity	Lennox International Ord Shs	(124,921)	(698)
Equity	Leroy Seafood Group Ord Shs	131,529	20,571
Equity	Liberty Broadband Ord Shs Series C	(129,989)	(1,364)
Equity	Liberty Expedia Holdings Ord Shs Series A	24,484	461
Equity	Liberty Global Ord Shs Class A	(464,160)	(13,688)



Equity	Liberty Global Ord Shs Class C	(24,656)	(754)
Equity	Liberty Interactive QVC Group Ord Shs Series A	528,769	22,434
Equity	Lifepoint Health Ord Shs	103,062	1,780
Equity	Lincoln National Ord Shs	1,060,610	14,434
Equity	Lion Ord Shs	292,034	16,000
Equity	Lions Gate Entertainment Non Voting Ord Shs Class B	(488,549)	(15,368)
Equity	Lions Gate Entertainment Voting Ord Shs Class A	(150,057)	(4,486)
Equity	LivaNova Ord Shs	(318,142)	(4,541)
Equity	Live Nation Entertainment Ord Shs	(699,282)	(16,057)
Equity	Lixil Group Ord Shs	(132,670)	(5,000)
Equity	Lloyds Banking Group Ord Shs	124,746	137,397
Equity	Lockheed Martin Ord Shs	114,497	369
Equity	Loews Ord Shs	(519,807)	(10,861)
Equity	LogMeIn Ord Shs	(351,500)	(3,194)
Equity	Lonza Group Ord Shs	793,373	3,027
Equity	lululemon athletica Ord Shs	(229,578)	(3,688)
Equity	LyondellBasell Industries Ord Shs Class A	3,716,257	37,519
Equity	M&T Bank Ord Shs	616,944	3,831
Equity	M3 Ord Shs	(88,288)	(3,100)
Equity	Mabuchi Motor Ord Shs	(155,090)	(3,100)
Equity	Madison Square Garden Ord Shs Class A	(398,868)	(1,863)
Equity	Mallinckrodt Ord Shs	210,580	5,635
Equity	Man Group Ord Shs	(83,355)	(37,035)
Equity	MAN Ord Shs	47,260	419
Equity	Manhattan Associates Ord Shs	268,999	6,471
Equity	Manpower Ord Shs	675,226	5,731
Equity	Marine Harvest Ord Shs	490,595	24,821
Equity	MarketAxess Holdings Ord Shs	80,446	436
Equity	Marks and Spencer Group Ord Shs	127,500	26,914
Equity	Marsh & McLennan Ord Shs	(221,594)	(2,644)
Equity	Marubeni Ord Shs	493,053	72,200
Equity	Marui Group Ord Shs	(130,271)	(9,100)
Equity	Maruichi Steel Tube Ord Shs	34,922	1,200
Equity	Masco Ord Shs	(196,493)	(5,037)
Equity	Matsumotokiyoshi Holdings Ord Shs	207,429	3,100
Equity	Mattel Ord Shs	(1,083,198)	(69,974)
Equity	McDonalds Holdings (Japan) Ord Shs	177,012	4,000
Equity	McKesson Ord Shs	1,757,298	11,440
Equity	Mediaset Ord Shs	(79,280)	(22,923)
Equity	Mediclinic International Ord Shs	31,315	3,594
Equity	Medidata Solutions Ord Shs	(271,961)	(3,484)
Equity	Mediobanca Banca Di Credito Finanziario Ord Shs	332,516	31,003
Equity	Medipal Holdings Ord Shs	305,597	17,600
Equity	MEDNAX Ord Shs	102,626	2,380





Equity	MEIJI Holdings Ord Shs	79,264	1,000
Equity	Melia Hotels International Ord Shs	(33,125)	(2,293)
Equity	MERCK	2,031,928	31,734
Equity	Mercury General Ord Shs	(538,101)	(9,492)
Equity	Meredith Ord Shs	369,575	6,659
Equity	Merlin Entertainment Group Ord Shs	38,059	6,373
Equity	Michelin Ord Shs	1,205,537	8,264
Equity	Micro Focus International ADR	369,530	11,584
Equity	Micro Focus International Ord Shs	546,937	17,093
Equity	Micron Technology Ord Shs	2,432,521	61,849
Equity	MICROSOFT	449,696	6,037
Equity	Middleby Ord Shs	(612,396)	(4,778)
Equity	Millicom International Cellular SDR	(282,485)	(4,282)
Equity	Minebea Mitsumi Ord Shs	(117,297)	(7,500)
Equity	Minerals Technologies Ord Shs	149,354	2,114
Equity	Miraca Holdings Ord Shs	27,885	600
Equity	Mitsubishi Gas Chemical Ord Shs	543,639	23,200
Equity	Mitsubishi Heavy Industries Ord Shs	(98,836)	(2,500)
Equity	Mitsubishi Logistics Ord Shs	(174,106)	(7,000)
Equity	Mitsubishi Motors Ord Shs	(946,665)	(119,700)
Equity	Mitsubishi Ord Shs	334,680	14,400
Equity	Mitsubishi Tanabe Pharma Ord Shs	616,715	26,900
Equity	Mitsubishi UFJ Financial Group Ord Shs	(25,323)	(3,900)
Equity	Mitsubishi UFJ Lease & Finance Ord Shs	301,350	56,900
Equity	Mitsui Chemicals Ord Shs	370,765	12,200
Equity	Mitsui Ord Shs	150,732	10,200
Equity	Mitsui OSK Lines Ord Shs	(163,629)	(5,400)
Equity	Mixi Ord Shs	357,062	7,400
Equity	Mizuho Financial Group Ord Shs	312,635	178,500
Equity	Modern Times Group MTG B Ord Shs	30,704	848
Equity	Molson Coors Brewing Ord Shs Class B	441,917	5,413
Equity	Moncler Ord Shs	89,881	3,116
Equity	Mondelez International Ord Shs Class A	(257,256)	(6,327)
Equity	Mondi Ord Shs	213,242	7,934
Equity	Monster Beverage Ord Shs	(852,176)	(15,424)
Equity	Moody's Ord Shs	(166,078)	(1,193)
Equity	Morrison(Wm.)Supermarkets Ord Shs	593,740	189,203
Equity	MSA Safety Ord Shs	116,880	1,470
Equity	MSCI Ord Shs	195,574	1,673
Equity	MTU Aero Engines Holding Ord Shs	85,440	536
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	611,122	2,860
Equity	Murata Manufacturing Ord Shs	(352,744)	(2,400)
Equity	Murphy Oil Ord Shs	250,726	9,440
Equity	Murphy USA Ord Shs	616,722	8,938



Equity	Mylan Ord Shs	1,223,650	39,007
Equity	Nabors Industries Ord Shs	(496,426)	(61,515)
Equity	Nabtesco Ord Shs	(37,144)	(1,000)
Equity	Nagoya Railroad Ord Shs	60,287	2,800
Equity	Nankai Electric Railway Ord Shs	34,635	1,400
Equity	NASDAQ Ord Shs	926,574	11,945
Equity	National Fuel Gas Ord Shs	(648,241)	(11,451)
Equity	National Instruments Ord Shs	(374,849)	(8,889)
Equity	National Oilwell Varco Ord Shs	(626,633)	(17,538)
Equity	Natixis Ord Shs	(396,486)	(49,581)
Equity	Navient Ord Shs	83,917	5,587
Equity	NCC B Ord Shs	73,319	3,092
Equity	Neste Ord Shs	1,029,725	23,593
Equity	Netflix Ord Shs	1,116,209	6,155
Equity	NetScout Systems Ord Shs	(435,140)	(13,451)
Equity	Neurocrine Biosciences Ord Shs	(975,945)	(15,926)
Equity	New Jersey Resources Ord Shs	(69,885)	(1,658)
Equity	Newell Brands Ord Shs	(341,787)	(8,010)
Equity	Newmont Mining Ord Shs	(1,001,442)	(26,698)
Equity	Nex Group Ord Shs	(55,605)	(6,266)
Equity	NEXON Ord Shs	237,416	9,100
Equity	Next Ord Shs	224,293	3,181
Equity	NGK Spark Plug Ord Shs	(847,034)	(39,800)
Equity	NH Foods Ord Shs	522,549	19,000
Equity	NHK Spring Ord Shs	365,404	33,900
Equity	Nike Ord Shs Class B	(1,525,946)	(29,430)
Equity	Nippon Electric Glass Ord Shs	50,309	1,300
Equity	Nippon Express Ord Shs	416,866	6,400
Equity	Nippon Paint Holdings Ord Shs	(557,427)	(16,400)
Equity	Nippon Shokubai Ord Shs	176,612	2,500
Equity	Nippon Telegraph And Telephone Ord Shs	632,395	13,800
Equity	Nippon Yusen Ord Shs	(646,402)	(31,100)
Equity	NiSource Ord Shs	(204,157)	(7,978)
Equity	Nisshin Seifun Group Ord Shs	264,655	15,800
Equity	Nitori Holdings Ord Shs	557,613	3,900
Equity	NN Group Ord Shs	655,293	15,667
Equity	Noble Energy Ord Shs	(413,772)	(14,590)
Equity	Noble Ord Shs	(339,498)	(73,804)
Equity	NOK Ord Shs	(29,111)	(1,300)
Equity	Nokia Ord Shs	(1,407,206)	(234,515)
Equity	Nomura Research Institute Ord Shs	105,327	2,700
Equity	Nordea Bank Ord Shs	542,745	40,055
Equity	Nordson Ord Shs	(164,597)	(1,389)
Equity	Norfolk Southern Ord Shs	238,296	1,802



Equity	Northrop Grumman Ord Shs	1,867,591	6,491
Equity	Norwegian Cruise Line Holdings Ord Shs	(471,100)	(8,716)
Equity	Novartis Ord Shs	260,308	3,043
Equity	Novozymes B Ord Shs	(418,453)	(8,159)
Equity	NOW Ord Shs	(134,634)	(9,749)
Equity	Nrg Energy Ord Shs	(587,905)	(22,974)
Equity	NTN Ord Shs	(156,502)	(37,000)
Equity	Nu Skin Enterprises Ord Shs Class A	465,035	7,564
Equity	Nucor Ord Shs	(712,437)	(12,713)
Equity	NuVasive Ord Shs	(152,016)	(2,741)
Equity	NVIDIA Ord Shs	(59,530)	(333)
Equity	NVR Ord Shs	810,820	284
Equity	Obayashi Ord Shs	647,319	54,000
Equity	Obrascon Huarte Lain Ord Shs	(23,478)	(6,504)
Equity	OC Oerlikon Ord Shs	(241,543)	(15,710)
Equity	Oceaneering International Ord Shs	113,329	4,314
Equity	OCI Ord Shs	(219,114)	(9,364)
Equity	Ocwen Financial Ord Shs	(18,920)	(5,500)
Equity	Odakyu Electric Railway Ord Shs	(263,709)	(13,900)
Equity	Office Depot Ord Shs	(67,773)	(14,928)
Equity	OGE Energy Ord Shs	(932,060)	(25,869)
Equity	Old Mutual Ord Shs	24,439	9,388
Equity	Old Republic International Ord Shs	475,907	24,170
Equity	Olympus Ord Shs	(369,032)	(10,900)
Equity	Omnicom Group Ord Shs	483,381	6,526
Equity	ON Semiconductor Ord Shs	533,968	28,910
Equity	ONE Gas Ord Shs	538,824	7,317
Equity	OneMain Holdings Ord Shs	(212,017)	(7,521)
Equity	Oneok Ord Shs	(669,685)	(12,086)
Equity	Ono Pharmaceutical Ord Shs	(532,397)	(23,500)
Equity	Opko Health Ord Shs	(376,346)	(54,861)
Equity	Oracle Japan Ord Shs	314,213	4,000
Equity	Oracle Ord Shs	342,947	7,093
Equity	Orange Ord Shs	157,853	9,642
Equity	Orbital ATK Ord Shs	91,481	687
Equity	Orient Ord Shs	(41,630)	(25,600)
Equity	Oriental Land Ord Shs	(45,714)	(600)
Equity	Orion B Ord Shs	74,801	1,613
Equity	Orix Ord Shs	140,278	8,700
Equity	Orpea Ord Shs	44,265	374
Equity	Osaka Gas Ord Shs	271,411	14,600
Equity	Oshkosh Ord Shs	1,196,830	14,500
Equity	Osram Licht N Ord Shs	278,462	3,492
Equity	Otsuka Holdings Ord Shs	353,596	8,900



Equity	Otsuka Ord Shs	326,752	5,100
Equity	Owens Corning Ord Shs	1,698,915	21,964
Equity	Owens Illinois Ord Shs	(537,392)	(21,359)
Equity	Paddy Power Betfair Ord Shs	12,714	128
Equity	Palo Alto Networks Ord Shs	(2,376,353)	(16,491)
Equity	Pandora Holding Ord Shs	(397,477)	(4,029)
Equity	Pandora Media Ord Shs	(909,747)	(118,149)
Equity	Papa Johns International Ord Shs	(296,080)	(4,052)
Equity	Park24 Ord Shs	211,827	8,700
Equity	Parker-Hannifin Ord Shs	486,381	2,779
Equity	Parsley Energy Ord Shs Class A	(159,331)	(6,049)
Equity	Partners Group Holding Ord Shs	279,315	412
Equity	Patheon Ord Shs	(35)	(1)
Equity	Patterson Companies Ord Shs	(504,035)	(13,041)
Equity	Patterson UTI Energy Ord Shs	(267,069)	(12,754)
Equity	PayPal Holdings Ord Shs	(456,598)	(7,131)
Equity	Paysafe Group Ord Shs	289,302	37,050
Equity	PBF Energy Ord Shs Class A	(370,637)	(13,424)
Equity	Pearson Ord Shs	(180,805)	(22,039)
Equity	Pennon Group Ord Shs	(229,018)	(21,436)
Equity	Penske Automotive Group Voting Ord Shs	224,911	4,728
Equity	Pentair Ord Shs	(125,114)	(1,841)
Equity	Peoples United Financial Ord Shs	263,284	14,514
Equity	Perrigo Ord Shs	(1,105,021)	(13,054)
Equity	Persimmon Ord Shs	1,199,573	34,658
Equity	Petrofac Ord Shs	(465,828)	(77,223)
Equity	Peugeot Ord Shs	892,735	37,508
Equity	PFIZER	1,801,565	50,464
Equity	PG&E Ord Shs	223,403	3,281
Equity	Philips Lighting Ord Shs	171,840	4,260
Equity	Pigeon Ord Shs	(392,922)	(11,500)
Equity	Pilgrims Pride Ord Shs	905,086	31,858
Equity	Pinnacle Foods Ord Shs	59,914	1,048
Equity	Pinnacle West Ord Shs	1,323,449	15,651
Equity	Pitney Bowes Ord Shs	(319,708)	(22,820)
Equity	Platform Specialty Products Ord Shs	(781,738)	(70,111)
Equity	Playtech Ord Shs	369,535	30,013
Equity	PNC Financial Services Group Ord Shs	1,258,482	9,338
Equity	Pola Orbis Holdings Ord Shs	695,917	23,000
Equity	Popular Ord Shs	636,821	17,719
Equity	Poste Italiane Ord Shs	652,254	88,635
Equity	PPL Ord Shs	(417,374)	(10,998)
Equity	Premier Ord Shs Class A	(617,039)	(18,945)
Equity	Primerica Ord Shs	114,659	1,406



Equity	Principal Financial Group Ord Shs	70,838	1,101
Equity	PROCTER & GAMBLE	105,628	1,161
Equity	ProSieben Sat.1 Media N Ord Shs	(40,565)	(1,191)
Equity	Provident Financial Ord Shs	26,986	2,424
Equity	Proximus Ord Shs	168,505	4,893
Equity	Prudential Financial Ord Shs	622,929	5,859
Equity	Prudential Ord Shs	(485,139)	(20,258)
Equity	Prysmian Ord Shs	399,602	11,837
Equity	PTC Ord Shs	(494,307)	(8,783)
Equity	Public Service Enterprise Group Ord Shs	976,430	21,112
Equity	Publicis Groupe Ord Shs	25,057	359
Equity	Pultegroup Ord Shs	591,476	21,642
Equity	QEP Resources Ord Shs	(263,562)	(30,754)
Equity	Qiagen Ord Shs	(172,092)	(5,471)
Equity	Quanta Services Ord Shs	89,875	2,405
Equity	Quest Diagnostics Ord Shs	383,081	4,091
Equity	Quintiles IMS Ord Shs	735,652	7,738
Equity	Quorvo Ord Shs	151,750	2,147
Equity	Ralph Lauren Ord Shs Class A	(593,044)	(6,717)
Equity	Randstad Holding Ord Shs	302,999	4,901
Equity	Range Resources Ord Shs	(112,938)	(5,771)
Equity	Raymond James Ord Shs	297,516	3,528
Equity	Raytheon Ord Shs	2,109,287	11,305
Equity	Reckitt Benckiser Group Ord Shs	62,560	685
Equity	Recordati Industria Chimica E Farmaceutica Ord Shs	492,869	10,699
Equity	Regeneron Pharmaceuticals Ord Shs	106,415	238
Equity	Regions Financial Ord Shs	777,872	51,075
Equity	Reinsurance Group of America Ord Shs	1,336,000	9,575
Equity	Reliance Steel & Aluminum Ord Shs	486,345	6,385
Equity	Remy Cointreau Ord Shs	(265,710)	(2,245)
Equity	RenaissanceRe Holding Ord Shs	213,791	1,582
Equity	Renault Par Shs	629,267	6,410
Equity	Renesas Electronics Ord Shs	(31,594)	(2,900)
Equity	Rentokil Initial Ord Shs	193,196	47,945
Equity	Repsol Ord Shs	1,581,914	85,904
Equity	Republic Services Ord Shs	1,353,173	20,484
Equity	Resona Holdings Ord Shs	331,797	64,600
Equity	Rheinmetall Ord Shs	529,968	4,705
Equity	RICOH Ord Shs	(191,512)	(19,700)
Equity	Rightmove Ord Shs	41,372	763
Equity	ROCHE HOLDING	868,809	3,406
Equity	Rollins Ord Shs	(52,000)	(1,127)
Equity	Rolls-Royce Holdings Ord Shs	(490,032)	(41,213)
Equity	Rolls-Royce Non Cum Redeem C Pref Shs	(138)	(103,001)



Equity	Rotork Ord Shs	(63,027)	(18,056)
Equity	Rowan Companies Class A Ord Shs	413,256	32,160
Equity	Royal Bank of Scotland Group Ord Shs	(342,367)	(95,193)
Equity	Royal Dutch Shell Ord Shs Class A	(1,242,177)	(41,212)
Equity	Royal Gold Ord Shs	(226,113)	(2,628)
Equity	Royal Mail Ord Shs	447,043	86,801
Equity	RPC Group Ord Shs	35,810	2,697
Equity	RPC Ord Shs	366,892	14,800
Equity	RR Donnelley and Sons Ord Shs	(19,199)	(1,864)
Equity	RSA Insurance Group Ord Shs	(307,362)	(36,804)
Equity	RWE Ord Shs	(385,559)	(16,983)
Equity	Ryder System Ord Shs	569,698	6,738
Equity	Ryohin Keikaku Ord Shs	176,745	600
Equity	Saab B Ord Shs	108,074	2,130
Equity	Sabre Ord Shs	(321,691)	(17,773)
Equity	Sage Group Ord Shs	48,418	5,171
Equity	Sainsbury(J) Ord Shs	161,691	50,702
Equity	Saipem Ord Shs	(286,270)	(66,435)
Equity	SALESFORCE.COM	(519,322)	(5,559)
Equity	Sally Beauty Holdings Ord Shs	(145,440)	(7,428)
Equity	Salzgitter Ord Shs	225,539	4,975
Equity	Sandvik Ord Shs	(33,678)	(1,953)
Equity	SANOFI	641,440	6,464
Equity	Santen Pharmaceutical Ord Shs	(132,343)	(8,400)
Equity	SAP Ord Shs	89,121	814
Equity	Sartorius Pref Shs	(45,570)	(477)
Equity	Sawai Pharmaceutical Ord Shs	90,852	1,600
Equity	SBM Offshore Ord Shs	(86,459)	(4,770)
Equity	SCANA Ord Shs	60,370	1,245
Equity	Schibsted Ord Shs	(303,429)	(11,783)
Equity	Schlumberger Ord Shs	(820,587)	(11,763)
Equity	Science Applications International Ord Shs	254,097	3,801
Equity	Scor Ord Shs	33,313	795
Equity	Scotts Miracle Gro Ord Shs	56,555	581
Equity	SCSK Ord Shs	25,459	600
Equity	Seagate Technology Ord Shs	1,273,894	38,405
Equity	Sealed Air Ord Shs	(1,780,954)	(41,689)
Equity	Seattle Genetics Ord Shs	(123,239)	(2,265)
Equity	Seb Ord Shs	212,287	1,158
Equity	Securitas B Ord Shs	182,562	10,905
Equity	Sega Sammy Holdings Ord Shs	50,288	3,600
Equity	Seibu Holdings Ord Shs	(107,599)	(6,300)
Equity	Seiko Epson Ord Shs	362,954	15,000
Equity	Sekisui Chemical Ord Shs	143,619	7,300



Equity	Sempra Energy Ord Shs	(1,468,853)	(12,870)
Equity	Sensata Technologies Holding Ord Shs	(370,283)	(7,703)
Equity	Sensient Technologies Ord Shs	99,381	1,292
Equity	Serco Group Ord Shs	(505,461)	(327,033)
Equity	Service Corporation International Ord Shs	93,426	2,708
Equity	ServiceNow Ord Shs	(1,423,993)	(12,116)
Equity	Seven Bank Ord Shs	(439,426)	(121,800)
Equity	Severn Trent Ord Shs	(43,140)	(1,481)
Equity	SFR Group Ord Shs	(415,542)	(10,197)
Equity	Sherwin Williams Ord Shs	(600,075)	(1,676)
Equity	Shikoku Electric Power Ord Shs	(397,364)	(33,800)
Equity	Shimamura Ord Shs	491,847	4,100
Equity	Shimano Ord Shs	(306,367)	(2,300)
Equity	Shimizu Ord Shs	78,675	7,100
Equity	Shionogi Ord Shs	399,007	7,300
Equity	Shire Ord Shs	(31,889)	(628)
Equity	Shizuoka Bank Ord Shs	(449,638)	(50,000)
Equity	Siemens N Ord Shs	58,150	413
Equity	Sika Ord Shs	371,737	50
Equity	Silgan Holdings Ord Shs	(134,819)	(4,581)
Equity	Six Flags Entertainment Ord Shs	(560,648)	(9,200)
Equity	Skandinaviska Enskilda Banken Ord Shs	95,874	7,280
Equity	Sky Plc Ord Shs	303,487	24,743
Equity	Skyworks Solutions Ord Shs	1,384,413	13,586
Equity	SLM Ord Shs	(861,431)	(75,103)
Equity	SM Energy Ord Shs	(41,050)	(2,314)
Equity	SMC (Japan) Ord Shs	(176,345)	(500)
Equity	Smith (DS) Ord Shs	55,052	8,332
Equity	Snap On Ord Shs	378,783	2,542
Equity	Snyders-Lance Ord Shs	(213,775)	(5,605)
Equity	Societe B I C Ord Shs	26,710	223
Equity	Sodexo Ord Shs	372,479	2,989
Equity	Softbank Group Ord Shs	(605,412)	(7,500)
Equity	Software Ord Shs	443,106	9,082
Equity	Sojitz Ord Shs	464,006	167,900
Equity	Solvay Ord Shs	216,640	1,451
Equity	Sompo Holdings Ord Shs	(31,123)	(800)
Equity	Sonoco Products Ord Shs	350,325	6,944
Equity	Sonova Holding Ord Shs	132,579	782
Equity	Sony Financial Holdings Ord Shs	(1,008,833)	(61,500)
Equity	Sony Ord Shs	(602,597)	(16,200)
Equity	Sothebys Ord Shs	(523,395)	(11,351)
Equity	Southern Ord Shs	(240,639)	(4,897)
Equity	Southwest Gas Holdings Ord Shs	(113,015)	(1,456)



Equity	Southwestern Energy Ord Shs	(323,867)	(53,006)
Equity	Spectris Ord Shs	(53,660)	(1,661)
Equity	Spectrum Brands Holdings Ord Shs	120,537	1,138
Equity	Spirax-Sarco Engineering Ord Shs	(35,624)	(481)
Equity	Spirit Aerosystems Ord Shs Class A	1,835,746	23,620
Equity	Splunk Ord Shs	(1,396,226)	(21,018)
Equity	Sprouts Farmers Market Ord Shs	(987,565)	(52,614)
Equity	SPX Ord Shs	(100,783)	(3,435)
Equity	Square Enix Hldg Ord Shs	315,742	8,400
Equity	Square Ord Shs Class A	(2,154,325)	(74,777)
Equity	Standard Chartered Ord Shs	(107,792)	(10,843)
Equity	STANDARD PACIFIC	174,579	4,766
Equity	Stanley Electric Ord Shs	(287,750)	(8,400)
Equity	Start Today Ord Shs	218,585	6,900
Equity	State Street Ord Shs	707,092	7,401
Equity	STATOIL	(64,692)	(3,236)
Equity	Steel Dynamics Ord Shs	144,533	4,193
Equity	Stericycle Ord Shs	(706,531)	(9,865)
Equity	Stifel Financial Ord Shs	(432,331)	(8,087)
Equity	Stmicroelectronics Ord Shs	449,830	23,292
Equity	Stora Enso Series R Ord Shs	132,360	9,377
Equity	Straumann Holding Ord Shs	74,453	116
Equity	Subsea 7 Ord Shs	616,341	37,577
Equity	Suedzucker AG Ord Shs	526,575	24,528
Equity	Sugi Holdings Ord Shs	111,592	2,100
Equity	Sumitomo Ord Shs	264,632	18,400
Equity	Sumitomo Rubber Industries Ord Shs	86,119	4,700
Equity	Sundrug Ord Shs	74,537	1,800
Equity	Sunrise Communications Group Ord Shs	(37,220)	(452)
Equity	SunTrust Banks Ord Shs	1,424,020	23,825
Equity	Superior Energy Services Ord Shs	(486,645)	(45,566)
Equity	Suruga Bank Ord Shs	(79,764)	(3,700)
Equity	Suzuken Ord Shs	226,418	6,370
Equity	Suzuki Motor Ord Shs	314,675	6,000
Equity	Swedbank Ord Shs	48,729	1,763
Equity	Swedish Orphan Biovitrum Ord Shs	(36,207)	(2,360)
Equity	Swiss Life Holding Ord Shs	323,466	919
Equity	Swiss Re Ord Shs	595,466	6,580
Equity	Symantec Ord Shs	(141,542)	(4,314)
Equity	Symrise Ord Shs	(99,981)	(1,317)
Equity	Synnex Ord Shs	842,051	6,656
Equity	Synopsys Ord Shs	676,855	8,405
Equity	Systemex Ord Shs	(121,225)	(1,900)
Equity	T&D Holdings Ord Shs	(497,881)	(34,300)





Equity	Tableau Software Ord Shs Class A	(976,116)	(13,034)
Equity	Taisei Ord Shs	650,109	12,400
Equity	Taisho Pharmaceutical Holdings Ord Shs	60,710	800
Equity	Taiyo Nippon Sanso Ord Shs	(400,068)	(33,800)
Equity	Takashimaya Ord Shs	56,196	6,000
Equity	Talanx Ord Shs	249,286	6,170
Equity	Targa Resources Ord Shs	(216,539)	(4,578)
Equity	Taylor Wimpey Ord Shs	950,009	362,505
Equity	TDC Ord Shs	52,438	8,955
Equity	TE Connectivity Ord Shs	285,726	3,440
Equity	Tech Data Ord Shs	920,753	10,363
Equity	Tegna Ord Shs	453,767	34,041
Equity	Teijin Ord Shs	35,477	1,800
Equity	Telecom Italia Ord Shs	80,359	85,844
Equity	Teleflex Ord Shs	324,482	1,341
Equity	Telefonica Deutschland Holding Ord Shs	(254,220)	(45,329)
Equity	Telefonica Ord Shs	(750,335)	(69,107)
Equity	Telenet Group Holding Ord Shs	(334,982)	(5,066)
Equity	Telenor Ord Shs	(167,798)	(7,940)
Equity	Teleperformance Ord Shs	504,695	3,383
Equity	Temenos Group Ord Shs	438,794	4,304
Equity	Tempur Sealy International Ord Shs	(1,124,455)	(17,428)
Equity	Tenaris Ord Shs	(494,346)	(34,876)
Equity	Tenet Healthcare Ord Shs	(725,713)	(44,170)
Equity	Teradata Ord Shs	(122,793)	(3,634)
Equity	Teradyne Ord Shs	(44,487)	(1,193)
Equity	Terna Rete Elettrica Nazionale Ord Shs	349,269	59,832
Equity	TerraForm Power Ord Shs Class A	(129,437)	(9,791)
Equity	TESCO	(923,306)	(368,035)
Equity	Tesla Ord Shs	(2,388,041)	(7,001)
Equity	Texas Instrument Ord Shs	835,445	9,320
Equity	Texas Roadhouse Ord Shs	231,597	4,713
Equity	Textron Ord Shs	709,492	13,168
Equity	Thales Ord Shs	677,228	5,986
Equity	The Priceline Group Ord Shs	1,016,105	555
Equity	Thomas Cook Group Ord Shs	(24,688)	(15,309)
Equity	Thor Industries Ord Shs	335,298	2,663
Equity	ThyssenKrupp Ord Shs	(357,852)	(12,082)
Equity	Tiffany Ord Shs	(68,835)	(750)
Equity	Time Ord Shs	(246,335)	(18,247)
Equity	Timken Ord Shs	103,703	2,136
Equity	Tobu Railway Ord Shs	(104,341)	(3,800)
Equity	Toho (Tokyo) Ord Shs	45,341	1,300
Equity	Toho Gas Ord Shs	263,518	9,000



Equity	Tohoku Electric Power Ord Shs	34,333	2,700
Equity	Tokio Marine Holdings Ord Shs	(340,315)	(8,700)
Equity	Tokyo Broadcasting System Holdings Ord Shs	139,090	7,500
Equity	Tokyo Century Ord Shs	175,359	3,900
Equity	Tokyo Electron Ord Shs	875,248	5,700
Equity	Tokyo Gas Ord Shs	73,524	3,000
Equity	TOPPAN Printing Ord Shs	49,585	5,000
Equity	Torchmark Ord Shs	589,863	7,365
Equity	Toro Ord Shs	95,883	1,545
Equity	Tosoh Ord Shs	552,113	24,500
Equity	TOTAL S.A	72,843	1,357
Equity	Toyo Suisan Ord Shs	268,232	7,300
Equity	Toyoda Gosei Ord Shs	148,858	6,300
Equity	Toyota Industries Ord Shs	(247,221)	(4,300)
Equity	Tractor Supply Ord Shs	(1,151,688)	(18,197)
Equity	TransDigm Group Ord Shs	(749,821)	(2,933)
Equity	Transocean Ord Shs	(31,871)	(2,962)
Equity	Travelers Companies Ord Shs	1,590,555	12,982
Equity	Travis Perkins Ord Shs	100,565	5,181
Equity	TreeHouse Foods Ord Shs	(296,590)	(4,379)
Equity	TRI Pointe Group Ord Shs	(124,773)	(9,035)
Equity	Trimble Ord Shs	(698,768)	(17,803)
Equity	Trinity Industries Ord Shs	756,509	23,715
Equity	TripAdvisor Ord Shs	(290,073)	(7,157)
Equity	Triumph Group Ord Shs	(107,100)	(3,600)
Equity	Trustmark Ord Shs	258,932	7,818
Equity	Tryg Ord Shs	(60,401)	(2,617)
Equity	TUI Ord Shs	133,678	7,877
Equity	Twitter Ord Shs	(441,151)	(26,150)
Equity	Tyler Technologies Ord Shs	(86,986)	(499)
Equity	Tyson Foods Ord Shs Class A	1,209,204	17,164
Equity	UBS Group Registered Ord Shs	(48,142)	(2,819)
Equity	UCB Ord Shs	172,595	2,426
Equity	UGI Ord Shs	688,889	14,701
Equity	Ulta Beauty Ord Shs	(270,368)	(1,196)
Equity	Ultimate Software Group Ord Shs	(764,278)	(4,031)
Equity	UMB FINANCIAL	33,967	456
Equity	Umicore Ord Shs	168,073	2,033
Equity	Unicredit Ord Shs	(2,095,594)	(98,453)
Equity	Unione Di Banche Italiane Ord Shs	(209,375)	(40,414)
Equity	Uniper Ord Shs	340,986	12,443
Equity	Unipol Gruppo Finanziario Ord Shs	(247,170)	(53,959)
Equity	United Bankshares Ord Shs	(35,887)	(966)
Equity	United Business Media Ord Shs	(26,907)	(2,941)



Equity	United Continental Holdings Ord Shs	1,154,102	18,957
Equity	United Internet Ord Shs	(167,666)	(2,695)
Equity	United Natural Foods Ord Shs	25,120	604
Equity	UNITED RENTALS	2,052,242	14,792
Equity	United Therapeutics Ord Shs	1,500,384	12,803
Equity	Univar Ord Shs	(191,372)	(6,615)
Equity	Universal Display Ord Shs	(893,832)	(6,937)
Equity	Universal Health Services Ord Shs Class B	551,150	4,968
Equity	Unum Ord Shs	809,899	15,840
Equity	UPM-Kymmene Ord Shs	748,600	27,639
Equity	Urban Outfitters Ord Shs	(46,103)	(1,929)
Equity	US Bancorp Ord Shs	1,595,321	29,769
Equity	US Steel Corp Ord Shs	(823,635)	(32,098)
Equity	USS Ord Shs	(60,515)	(3,000)
Equity	Vail Resorts Ord Shs	(123,413)	(541)
Equity	Valeo Ord Shs	139,339	1,879
Equity	Valero Energy Ord Shs	25,925	337
Equity	Validus Holdings Ord Shs	476,993	9,693
Equity	Valley National Ord Shs	(185,088)	(15,360)
Equity	Varian Medical Systems Ord Shs	96,958	969
Equity	Vectren Ord Shs	(36,437)	(554)
Equity	Veeva Systems Ord Shs Class A	(28,656)	(508)
Equity	Verifone Systems Ord Shs	(877,617)	(43,275)
Equity	VeriSign Ord Shs	143,839	1,352
Equity	Vertex Pharmaceuticals Ord Shs	168,156	1,106
Equity	Vestas Wind Systems Ord Shs	857,930	9,566
Equity	VF Ord Shs	(497,626)	(7,828)
Equity	Viacom Ord Shs Class B	344,631	12,379
Equity	ViaSat Ord Shs	(529,675)	(8,235)
Equity	Vifor Pharma AG Ord Shs	(115,988)	(986)
Equity	Vishay Intertechnology Ord Shs	433,265	23,046
Equity	Vista Outdoor Ord Shs	(44,572)	(1,943)
Equity	Visteon Ord Shs	(24,630)	(199)
Equity	Vistra Energy Ord Shs	291,471	15,595
Equity	Vivendi Ord Shs	(1,234,172)	(48,779)
Equity	VMware Ord Shs Class A	734,303	6,725
Equity	VODAFONE	(37,461)	(13,384)
Equity	Volkswagen Non-Voting Pref Shs	187,782	1,152
Equity	VOPAK Ord Shs	(271,605)	(6,197)
Equity	WABCO Holdings Ord Shs	(399,452)	(2,699)
Equity	Walt Disney Ord Shs	2,858,826	29,003
Equity	Waste Management Ord Shs	1,380,761	17,641
Equity	Water Corp Ord Shs	99,095	552
Equity	Watsco Ord Shs	(82,790)	(514)



Equity	Weatherford International Ord Shs	(1,498,228)	(327,124)
Equity	Webster Financial Ord Shs	(243,885)	(4,641)
Equity	Weir Group Ord Shs	111,290	4,225
Equity	Welbilt Ord Shs	(668,657)	(29,009)
Equity	Welcia holdings Ord Shs	33,869	900
Equity	Wellcare Healthcare Plans Ord Shs	1,713,107	9,975
Equity	Wendys Ord Shs	(158,981)	(10,237)
Equity	Werner Enterprises Ord Shs	510,348	13,963
Equity	Wesco International Ord Shs	75,084	1,289
Equity	West Japan Railway Ord Shs	201,571	2,900
Equity	Westar Energy Ord Shs	(94,686)	(1,909)
Equity	Western Digital Ord Shs	1,512,432	17,505
Equity	Western Union Ord Shs	77,587	4,041
Equity	Westinghouse Air Brake Technologies Ord Shs	(158,393)	(2,091)
Equity	Westlake Chemical Ord Shs	1,279,254	15,396
Equity	WH Smith Ord Shs	197,335	7,284
Equity	Whirlpool Ord Shs	26,006	141
Equity	Whitbread Ord Shs	157,457	3,119
Equity	Whiting Petroleum Ord Shs	(174,758)	(32,007)
Equity	William Demant Ord Shs	423,349	16,047
Equity	William Hill Ord Shs	302,955	89,541
Equity	Williams Ord Shs	(741,247)	(24,700)
Equity	Williams Sonoma Ord Shs	887,608	17,802
Equity	Willis Towers Watson Ord Shs	(60,612)	(393)
Equity	WisdomTree Investments Ord Shs	(816,049)	(80,162)
Equity	Wolters Kluwer Ord Shs	715,405	15,492
Equity	Wood Group (John) Ord Shs	(121,579)	(13,328)
Equity	Woodward Ord Shs	586,964	7,563
Equity	Workday Ord Shs Class A	(1,538,062)	(14,594)
Equity	World Fuel Services Ord Shs	69,176	2,040
Equity	Worldpay Group Ord Shs	(159,627)	(29,258)
Equity	Worthington Industries Ord Shs	145,314	3,159
Equity	WPX Energy Ord Shs	(520,927)	(45,298)
Equity	WR Berkley Ord Shs	134,348	2,013
Equity	WR Grace Ord Shs	(817,892)	(11,336)
Equity	Wynn Resorts Ord Shs	(1,865,074)	(12,524)
Equity	Xcel Energy Ord Shs	675,824	14,282
Equity	Xerox Ord Shs	548,886	16,488
Equity	Xilinx Ord Shs	(93,141)	(1,315)
Equity	XPO Logistics Ord Shs	(1,301,850)	(19,207)
Equity	Yakult Honsha Ord Shs	(540,499)	(7,500)
Equity	Yamada Denki Ord Shs	254,667	46,600
Equity	Yamaguchi Financial Group Ord Shs	397,903	34,000
Equity	Yamaha Motor Ord Shs	(577,962)	(19,300)



Equity	Yamato Holdings Ord Shs	(351,216)	(17,400)
Equity	Yamazaki Baking Ord Shs	299,740	16,600
Equity	Yaskawa Electric Ord Shs	(1,511,090)	(47,700)
Equity	Yokogawa Electric Ord Shs	127,694	7,500
Equity	Yokohama Rubber Ord Shs	(72,155)	(3,500)
Equity	Yoox Net-A-Porter Group Ord Shs	(378,639)	(9,664)
Equity	Zalando Ord Shs	(327,442)	(6,538)
Equity	Zayo Group Holdings Ord Shs	(1,475,689)	(42,873)
Equity	Zebra Technologies Ord Shs Class A	(890,030)	(8,197)
Equity	Zillow Group Ord Shs Class C	(675,930)	(16,810)
Equity	Zodiac Aerospace Ord Shs	(382,899)	(13,250)
Equity	Zoetis Ord Shs Class A	(103,036)	(1,616)
Equity	Zynga Ord Shs Class A	(211,914)	(56,062)
Fixed Income	Aussie Bank Bill Future - DEC 2017	5,467	71
Fixed Income	Aussie Bank Bill Future - JUN 2018	9,839	128
Fixed Income	Aussie Bank Bill Future - MAR 2018	9,849	128
Fixed Income	Aussie Bank Bill Future - SEP 2018	4,377	57
Fixed Income	Australia 10 Yr Bond Future	(46,015,584)	(462)
Fixed Income	Australia 3 Yr Bond Future	41,523,613	477
Fixed Income	Canada 10 Yr Bond Future	(41,348,600)	(381)
Fixed Income	Canadian Bank Acceptance Future - JUN 2018	(4,326,943)	(22)
Fixed Income	Canadian Bank Acceptance Future - MAR 2018	(4,331,796)	(22)
Fixed Income	Canadian Bank Acceptance Future - SEP 2018	(4,323,855)	(22)
Fixed Income	Euribor Future - JUN 2018	34,946,452	118
Fixed Income	Euribor Future - MAR 2018	34,953,421	118
Fixed Income	Euribor Future - SEP 2018	34,934,256	118
Fixed Income	Euro 30yr Bond Future	(11,763,405)	(61)
Fixed Income	Euro Bund 10 Yr Bund Future	31,760,897	167
Fixed Income	Euro-Bobl 5yr Future	10,226,688	66
Fixed Income	Euro-Schatz 2yr Future	(3,443,647)	(26)
Fixed Income	Eurodollar Future - JUN 2018	(63,403,500)	(258)
Fixed Income	Eurodollar Future - MAR 2018	(63,474,450)	(258)
Fixed Income	Eurodollar Future - SEP 2018	(63,351,900)	(258)
Fixed Income	OSE Japan 10 Yr Bond Future	80,161,727	60
Fixed Income	Short Sterling Future - JUN 2018	9,643,792	58
Fixed Income	Short Sterling Future - MAR 2018	9,653,510	58
Fixed Income	Short Sterling Future - SEP 2018	9,636,989	58
Fixed Income	U.K. 10 Yr Gilt Future	(23,746,743)	(143)
Fixed Income	U.S. 10 Yr Treasury Note Future	85,713,750	684
Fixed Income	U.S. 2 Yr Treasury Note Future	13,589,297	63
Fixed Income	U.S. 20 Yr Treasury Note Future	(18,337,500)	(120)
Fixed Income	U.S. 5 Yr Treasury Note Future	3,172,500	27
Equity	AEX Index Future	(11,418,755)	(90)
Equity	BIST 30 INDEX	1,100,989	311



Equity	Bovespa Index Future	(7,510,440)	(320)
Equity	CAC40 Index Future	3,777,343	60
Equity	DAX Index Future	13,638,104	36
Equity	DJ Euro Stoxx 50 Future	254,774	6
Equity	E-Mini S&P 500 Index Future	(10,581,312)	(84)
Equity	FTSE MIB Index Future	(8,176,712)	(61)
Equity	FTSE100 Index Future	(14,132,954)	(143)
Equity	Hang Seng Index Future	29,454,372	167
Equity	HSCEI China Index Future	(1,815,698)	(26)
Equity	IBEX 35 Index Future	981,010	8
Equity	KLCI Index Future	395,167	19
Equity	KOSPI 200 Index Future	8,491,415	123
Equity	MEXBOL Index	82,937	3
Equity	MSCI Singapore Index Future	981,664	37
Equity	MSCI Taiwan Index Future	1,079,092	28
Equity	OMX Index Future	(14,975,875)	(745)
Equity	OSE Japan Topix Index Future	27,978,229	188
Equity	S&P/TSE 60 Index Future	(591,507)	(4)
Equity	SET50 Index Future	(372,357)	(58)
Equity	South Africa Top 40 Index Future	(2,475,558)	(68)
Equity	SPI 200 Index Future	(13,029,068)	(117)
Equity	Swiss Market Index Future	(16,253,050)	(172)
Equity	TA35 Index Futures	402,191	10
Equity	TAIEX Futures	1,496,353	22
Equity	WIG20	403,452	30
Equity	XU030	792,995	224
Currency	AUD vs USD Forward	22,654,464	28,896,000
Currency	BRL vs USD Forward	1,734,351	5,490,000
Currency	CAD vs USD Forward	51,978,824	64,802,000
Currency	CHF vs USD Forward	(56,378,083)	(54,636,000)
Currency	EUR vs USD Forward	13,163,293	11,144,000
Currency	GBP vs USD Forward	2,937,036	2,191,000
Currency	HUF vs USD Forward	985,782	260,000,000
Currency	ILS vs USD Forward	(6,676,573)	(23,590,000)
Currency	INR vs USD Forward	1,826,673	119,300,000
Currency	JPY vs USD Forward	10,617,204	1,194,807,000
Currency	KRW vs USD Forward	(14,761,942)	(16,907,000,000)
Currency	MXN vs USD Forward	14,090,741	256,610,000
Currency	NOK vs USD Forward	(6,872,184)	(54,761,000)
Currency	NZD vs USD Forward	(10,872,536)	(15,061,000)
Currency	PLN vs USD Forward	4,193,274	15,300,000
Currency	SEK vs USD Forward	(8,783,936)	(71,568,000)
Currency	SGD vs USD Forward	(13,252,461)	(17,971,000)
Currency	TRY vs USD Forward	7,798,114	27,780,000



Currency	TWD vs USD Forward	(2,074,074)	(63,000,000)
Currency	ZAR vs USD Forward	3,686,500	50,000,000
Commodity	Brent Oil Future	13,004,910	229
Commodity	Corn Future	(6,216,875)	(350)
Commodity	Gold Future	(5,781,600)	(45)
Commodity	LME Copper	10,366,800	64
Commodity	Natural Gas Future	(9,682,540)	(322)
Commodity	Silver Future	3,001,680	36
Commodity	Soybean Future	338,888	7
Commodity	WTI Crude Future	7,853,840	152

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