

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS 1

Offer name	AMP Capital Investment Funds	Offer number	OFR10322
Fund name	AMP Capital Core Hedged Global Shares Fund		FND85
Period disclosure applies [dd/mm/yyyy]		30/09/2020	
ACZAIHI	% of fund net assets	Security Code	
Orbis Global Equity LE Fund	17.89	-	
Microsoft Corp	3.11	US5949181045-XNGS	
Amazon.com Inc	2.71	US0231351067-XNGS	
NVIDIA Corp	1.80	US67066G1040-XNGS	
Procter & Gamble Co/The	1.36	US7427181091-XNYS	
Nestle SA	1.33	CH0038863350-XVTX	
iShares MSCI South Korea ETF	1.24	US4642867729-ARCX	
ALIBABA GROUP HOLDING-SP ADR	1.24	US01609W1027-XNYS	
Novo Nordisk A/S	1.18	DK0060534915-XCSE	
Tencent Holdings Ltd	1.07	KYG875721634-XHKG	
Visa Inc	1.07	US92826C8394-XNYS	
Abbott Laboratories	1.06	US0028241000-XNYS	
Adobe Inc	0.97	US00724F1012-XNGS	
UnitedHealth Group Inc	0.96	US91324P1021-XNYS	
Mastercard Inc	0.96	US57636Q1040-XNYS	
Johnson & Johnson	0.93	US4781601046-XNYS	
Apple Inc	0.91	US0378331005-XNGS	
ASTRAZENECA PLC-SPONS ADR	0.91	US0463531089-XNGS	
ALPHABET INC-CL C	0.91	US02079K1079-XNGS	
iShares Core S&P 500 ETF	0.88	US4642872000-ARCX	
Advanced Micro Devices Inc	0.86	US0079031078-XNGS	

ALPHABET INC-CL A	0.79	US02079K3059- XNGS
salesforce.com Inc	0.76	US79466L3024- XNYS
Facebook Inc	0.75	US30303M1027- XNGS
Micron Technology Inc	0.71	US5951121038- XNGS
Intel Corp	0.70	US4581401001- XNGS
Equinix Inc	0.69	US29444U7000- XNGS
Vaneck Vectors Gold Miners ETF	0.67	US92189F1066- ARCX
Air Liquide SA	0.65	FR0000120073- XPAR
Berkshire Hathaway Inc	0.64	US0846707026- XNYS
ENEL SPA	0.62	IT0003128367- MTAA
External Trusts Management Fee	0.62	-
ServiceNow Inc	0.53	US81762P1021- XNYS
Humana Inc	0.50	US4448591028- XNYS
Vertex Pharmaceuticals Inc	0.50	US92532F1003- XNGS
RIO TINTO PLC	0.41	GB0007188757- XLON
Eli Lilly and Co	0.40	US5324571083- XNYS
Cisco Systems Inc	0.38	US17275R1023- XNGS
Progressive Corp/The	0.38	US7433151039- XNYS
Netflix Inc	0.37	US64110L1061- XNGS
DocuSign Inc	0.34	US2561631068- XNGS
DexCom Inc	0.34	US2521311074- XNGS
FactSet Research Systems Inc	0.33	US3030751057- XNYS
ROCHE HOLDING AG-GENUSSCHEIN	0.32	CH0012032048- XVTX
Garmin Ltd	0.30	CH0114405324- XNGS
VanEck Vectors Junior Gold Min	0.30	US92189F7915- ARCX
Ford Motor Co	0.29	US3453708600- XNYS

Nintendo Co Ltd	0.29	JP3756600007- XTKS
Verisk Analytics Inc	0.28	US92345Y1064- XNGS
DR Horton Inc	0.28	US23331A1097- XNYS
Sumitomo Metal Mining Co Ltd	0.28	JP3402600005- XTKS
KLA Corp	0.27	US4824801009- XNGS
TransUnion	0.27	US89400J1079- XNYS
Oracle Corp	0.27	US68389X1054- XNYS
Barrick Gold Corp-NY	0.27	CA0679011084- XNYS
Pfizer Inc	0.27	US7170811035- XNYS
Sanofi	0.26	FR0000120578- XPAR
Verizon Communications Inc	0.26	US92343V1044- XNYS
BHP GROUP PLC	0.25	GB00BH0P3Z91- XLON
Take-Two Interactive Software	0.25	US8740541094- XNGS
Prudential Financial Inc	0.25	US7443201022- XNYS
KDDI CORP	0.24	JP3496400007- XTKS
Newmont Corp	0.24	US6516391066- XNYS
NVR Inc	0.24	US62944T1051- XNYS
NOVARTIS AG-REG	0.24	CH0012005267- XVTX
MetLife Inc	0.24	US59156R1086- XNYS
Willis Towers Watson Plc	0.24	IE00BDB6Q211- XNGS
JPMorgan Chase & Co	0.23	US46625H1005- XNYS
Rockwell Automation Inc	0.23	US7739031091- XNYS
General Motors Co	0.23	US37045V1008- XNYS
Bristol Myers Squibb Co	0.23	US1101221083- XNYS
Deutsche Boerse AG	0.23	DE0005810055- XETR

Lam Research Corp	0.23	US5128071082- XNGS
Merck & Co Inc	0.23	US58933Y1055- XNYS
Shopify Inc	0.22	CA82509L1076- XTSE
Crown Holdings Inc	0.22	US2283681060- XNYS
Coca-Cola Co/The	0.22	US1912161007- XNYS
American International Group	0.21	US0268747849- XNYS
Allegion PLC	0.21	IE00BFRT3W74- XNYS
CF Industries Holdings Inc	0.20	US1252691001- XNYS
Domino's Pizza Inc	0.19	US25754A2015- XNYS
Yakult Honsha Co Ltd	0.19	JP3931600005- XTKS
Broadcom Inc	0.19	US11135F1012- XNGS
ALIBABA GROUP HOLDING LTD	0.18	KYG017191142- XHKG
Waters Corp	0.18	US9418481035- XNYS
Carrier Global Corp	0.18	US14448C1045- XNYS
3M Co	0.18	US88579Y1010- XNYS
Colgate-Palmolive Co	0.18	US1941621039- XNYS
Bank of America Corp	0.18	US0605051046- XNYS
Signature Bank/New York NY	0.18	US82669G1040- XNGS
Automatic Data Processing Inc	0.18	US0530151036- XNGS
Yamada Holdings Co Ltd	0.17	JP3939000000- XTKS
Hilton Worldwide Holdings Inc	0.17	US43300A2033- XNYS
Masco Corp	0.17	US5745991068- XNYS
Westrock Co	0.17	US96145D1054- XNYS
Darden Restaurants Inc	0.17	US2371941053- XNYS
Wells Fargo & Co	0.17	US9497461015- XNYS

MarketAxess Holdings Inc	0.17	US57060D1081- XNGS
Lennox International Inc	0.16	US5261071071- XNYS
CrowdStrike Holdings Inc	0.16	US22788C1053- XNGS
Amgen Inc	0.16	US0311621009- XNGS
Mosaic Co/The	0.16	US61945C1036- XNYS
Parker-Hannifin Corp	0.16	US7010941042- XNYS
Kimberly-Clark Corp	0.16	US4943681035- XNYS
ENGIE	0.16	FR0010208488- XPAR
NOVARTIS AG-SPONSORED ADR	0.16	US66987V1098- XNYS
Citizens Financial Group Inc	0.15	US1746101054- XNYS
Biogen Inc	0.15	US09062X1037- XNGS
Xylem Inc/NY	0.15	US98419M1009- XNYS
PepsiCo Inc	0.15	US7134481081- XNGS
NTT DOCOMO INC	0.15	JP3165650007- XTKS
Mettler-Toledo International I	0.15	US5926881054- XNYS
Recordati Industria Chimica e	0.15	IT0003828271- MTAA
JB Hunt Transport Services Inc	0.15	US4456581077- XNGS
Geberit AG	0.15	CH0030170408- XVTX
MEIJI Holdings Co Ltd	0.15	JP3918000005- XTKS
Conagra Brands Inc	0.14	US2058871029- XNYS
TOKYO ELECTRON LTD-UNSP ADR	0.14	US8891101029- OOTC
Fastenal Co	0.14	US3119001044- XNGS
ConocoPhillips	0.14	US20825C1045- XNYS
Teleflex Inc	0.14	US8793691069- XNYS
SAP SE	0.14	DE0007164600- XETR

HP Inc	0.14	US40434L1052- XNYS
Intuit Inc	0.14	US4612021034- XNGS
Ulker Biskuvi Sanayi AS	0.14	TREULKR00015- XIST
Sirius XM Holdings Inc	0.14	US82968B1035- XNGS
AbbVie Inc	0.13	US00287Y1091- XNYS
Check Point Software Technolog	0.13	IL0010824113- XNGS
HCA Healthcare Inc	0.13	US40412C1018- XNYS
T Rowe Price Group Inc	0.13	US74144T1088- XNGS
Invesco Ltd	0.13	BMG491BT1088- XNYS
Baxter International Inc	0.13	US0718131099- XNYS
News Corp	0.13	US65249B1098- XNGS
Teladoc Health Inc	0.12	US87918A1051- XNYS
Hershey Co/The	0.12	US4278661081- XNYS
Activision Blizzard Inc	0.12	US00507V1098- XNGS
Mercari Inc	0.12	JP3921290007- XTKS
Danone SA	0.12	FR0000120644- XPAR
PulteGroup Inc	0.12	US7458671010- XNYS
Expedia Group Inc	0.12	US30212P3038- XNGS
Cardinal Health Inc	0.12	US14149Y1082- XNYS
Comcast Corp	0.12	US20030N1019- XNGS
Olympus Corp Temp	0.12	-
General Electric Co	0.11	US3696041033- XNYS
Jack Henry & Associates Inc	0.11	US4262811015- XNGS
Zoetis Inc	0.11	US98978V1035- XNYS
BP PLC	0.11	US0556221044- XNYS
Ajinomoto Co Inc	0.11	JP3119600009- XTKS

Unicharm Corp	0.11	JP3951600000- XTKS
Nielsen Holdings Plc	0.11	GB00BWFY5505- XNYS
Mohawk Industries Inc	0.11	US6081901042- XNYS
Target Corp	0.11	US87612E1064- XNYS
Wheaton Precious Metals Corp	0.11	CA9628791027- XNYS
Molson Coors Beverage Co	0.11	US60871R2094- XNYS
Citigroup Inc	0.10	US1729674242- XNYS
Telenor ASA	0.10	NO0010063308- XOSL
OTSUKA HOLDINGS CO LTD	0.10	JP3188220002- XTKS
Aon PLC	0.10	IE00BLP1HW54- XNYS
Accenture PLC	0.10	IE00B4BNMY34- XNYS
Toyo Suisan Kaisha Ltd	0.10	JP3613000003- XTKS
L'Oreal SA	0.10	FR0000120321- XPAR
Emerson Electric Co	0.10	US2910111044- XNYS
RELX PLC	0.10	GB00B2B0DG97- XLON
Ono Pharmaceutical Co Ltd	0.10	JP3197600004- XTKS
General Mills Inc	0.10	US3703341046- XNYS
American Financial Group Inc/O	0.10	US0259321042- XNYS
Teledyne Technologies Inc	0.10	US8793601050- XNYS
Medtronic PLC	0.10	US5850551061- XNYS
eBay Inc	0.10	US2786421030- XNGS
Gentex Corp	0.10	US3719011096- XNGS
Home Depot Inc/The	0.10	US4370761029- XNYS
McDonald's Corp	0.10	US5801351017- XNYS
HOYA CORP	0.09	JP3837800006- XTKS

Illumina Inc	0.09	US4523271090- XNGS
PNC Financial Services Group I	0.09	US6934751057- XNYS
FUJITSU LTD	0.09	JP3818000006- XTKS
Oracle Corp Japan	0.09	JP3689500001- XTKS
Sony Corp	0.09	JP3435000009- XTKS
LyondellBasell Industries NV	0.09	NL0009434992- XNYS
Keysight Technologies Inc	0.09	US49338L1035- XNYS
ENGIE-SPON ADR	0.09	US29286D1054- OOTC
Walt Disney Co/The	0.09	US2546871060- XNYS
Unilever PLC	0.09	GB00B10RZP78- XLON
Lincoln National Corp	0.08	US5341871094- XNYS
Schlumberger NV	0.08	AN8068571086- XNYS
Morgan Stanley	0.08	US6174464486- XNYS
Amdocs Ltd	0.08	GB0022569080- XNGS
GlaxoSmithKline PLC	0.08	GB0009252882- XLON
Costco Wholesale Corp	0.08	US22160K1051- XNGS
Synchrony Financial	0.08	US87165B1035- XNYS
A O Smith Corp	0.08	US8318652091- XNYS
SVB Financial Group	0.08	US78486Q1013- XNGS
Sealed Air Corp	0.08	US81211K1007- XNYS
AMERCO	0.08	US0235861004- XNGS
Kikkoman Corp	0.08	JP3240400006- XTKS
Paycom Software Inc	0.08	US70432V1026- XNYS
DBS Group Holdings Ltd	0.08	SG1L01001701- XSES
Teijin Ltd	0.08	JP3544000007- XTKS

Aflac Inc	0.08	US0010551028- XNYS
US Bancorp	0.08	US9029733048- XNYS
Bunge Ltd	0.08	BMG169621056- XNYS
Broadridge Financial Solutions	0.08	US11133T1034- XNYS
Unilever NV	0.08	NL0000388619- XAMS
AT&T Inc	0.07	US00206R1023- XNYS
Illinois Tool Works Inc	0.07	US4523081093- XNYS
F5 Networks Inc	0.07	US3156161024- XNGS
Corteva Inc	0.07	US22052L1044- XNYS
Sysmex Corp	0.07	JP3351100007- XTKS
Trane Technologies PLC	0.07	IE00BK9ZQ967- XNYS
Amphenol Corp	0.07	US0320951017- XNYS
ASTELLAS PHARMA INC	0.07	JP3942400007- XTKS
QUALCOMM Inc	0.07	US7475251036- XNGS
Amtcor PLC	0.07	JE00BJ1F3079- XNYS
Paychex Inc	0.07	US7043261079- XNGS
Quest Diagnostics Inc	0.07	US74834L1008- XNYS
Sage Group PLC/The	0.07	GB00B8C3BL03- XLON
Pigeon Corp	0.07	JP3801600002- XTKS
Principal Financial Group Inc	0.07	US74251V1026- XNGS
Freeport-McMoRan Inc	0.07	US35671D8570- XNYS
First Republic Bank/CA	0.07	US33616C1009- XNYS
TE Connectivity Ltd	0.07	CH0102993182- XNYS
Agilent Technologies Inc	0.07	US00846U1016- XNYS
SAP SE-SPONSORED ADR	0.07	US8030542042- XNYS

Iberdrola SA	0.07	ES0144580Y14- XMAD
Western Union Co/The	0.07	US9598021098- XNYS
Applied Materials Inc	0.07	US0382221051- XNGS
Citrix Systems Inc	0.07	US1773761002- XNGS
Koninklijke DSM NV	0.07	NL0000009827- XAMS
Daikin Industries Ltd	0.06	JP3481800005- XTKS
PayPal Holdings Inc	0.06	US70450Y1038- XNGS
Atlas Copco AB	0.06	SE0011166610- XSTO
Diageo PLC	0.06	GB0002374006- XLON
ExOne Co/The	0.06	US3021041047- XNGS
Wolters Kluwer NV	0.06	NL0000395903- XAMS
Western Digital Corp	0.06	US9581021055- XNGS
Suzuken Co Ltd/Aichi Japan	0.06	JP3398000004- XTKS
M&T Bank Corp	0.06	US55261F1049- XNYS
ASR Nederland NV	0.06	NL0011872643- XAMS
Fisher & Paykel Healthcare Cor	0.06	NZFAPE0001S2- XNZE
Pacific Ethanol Inc	0.06	US69423U3059- XNCM
BCE Inc	0.06	CA05534B7604- XTSE
MongoDB Inc	0.06	US60937P1066- XNMS
ASML Holding NV	0.06	NL0010273215- XAMS
Schneider Electric SE	0.06	FR0000121972- XPAR
SEI Investments Co	0.06	US7841171033- XNGS
Baker Hughes Co	0.06	US05722G1004- XNYS
ROCHE HOLDINGS LTD-SPONS ADR	0.06	US7711951043- OOTC
Industria de Diseno Textil SA	0.06	ES0148396007- XMAD

Constellation Software Inc/Can	0.06	CA21037X1006- XTSE
Clorox Co/The	0.06	US1890541097- XNYS
Ipsen SA	0.06	FR0010259150- XPAR
American Woodmark Corp	0.06	US0305061097- XNGS
Assa Abloy AB	0.06	SE0007100581- XSTO
Mylan NV	0.06	NL0011031208- XNGS
Z HOLDINGS CORP-UNSPON ADR	0.06	US98877X1019- OOTC
Hubbell Inc	0.05	US4435106079- XNYS
Intercontinental Exchange Inc	0.05	US45866F1049- XNYS
Fortinet Inc	0.05	US34959E1091- XNGS
ITOCHU Corp	0.05	JP3143600009- XTKS
Mondelez International Inc	0.05	US6092071058- XNAS
Reckitt Benckiser Group PLC	0.05	GB00B24CGK77- XLON
Exxon Mobil Corp	0.05	US30231G1022- XNYS
Barrick Gold Corp-TSE	0.05	CA0679011084- XTSE
IG Group Holdings PLC	0.05	GB00B06QFB75- XLON
Nippon Sanso Holdings Corp	0.05	JP3711600001- XTKS
Tokyo Electric Power Co Holdin	0.05	JP3585800000- XTKS
Peugeot SA	0.05	FR0000121501- XPAR
Unum Group	0.05	US91529Y1064- XNYS
Tohoku Electric Power Co Inc	0.05	JP3605400005- XTKS
Cognizant Technology Solutions	0.05	US1924461023- XNGS
Church & Dwight Co Inc	0.05	US1713401024- XNYS
Ulta Beauty Inc	0.05	US90384S3031- XNGS
DaVita Inc	0.05	US23918K1088- XNYS

Nice Ltd	0.05	US6536561086- XNGS
Las Vegas Sands Corp	0.05	US5178341070- XNYS
Hang Seng Bank Ltd	0.05	HK0011000095- XHKG
Shin-Etsu Chemical Co Ltd	0.05	JP3371200001- XTKS
TOTAL SE	0.05	FR0000120271- XPAR
Knight-Swift Transportation Ho	0.05	US4990491049- XNYS
Essity AB	0.05	SE0009922164- XSTO
Toyota Tsusho Corp	0.05	JP3635000007- XTKS
Regeneron Pharmaceuticals Inc	0.05	US75886F1075- XNGS
Nomura Research Institute Ltd	0.05	JP3762800005- XTKS
United Parcel Service Inc	0.05	US9113121068- XNYS
Legrand SA	0.05	FR0010307819- XPAR
Celanese Corp	0.05	US1508701034- XNYS
Nexon Co Ltd	0.05	JP3758190007- XTKS
Signify NV	0.05	NL0011821392- XAMS
Open Text Corp	0.05	CA6837151068- XTSE
CHUGAI PHARMACEUTICAL CO LTD	0.05	JP3519400000- XTKS
CVS Health Corp	0.05	US1266501006- XNYS
Kone OYJ	0.05	FI0009013403- XHEL
DRDGOLD Ltd	0.05	ZAE000058723- XJSE
Transocean Ltd	0.04	CH0048265513- XNYS
Nissin Foods Holdings Co Ltd	0.04	JP3675600005- XTKS
Sumitomo Mitsui Financial Grou	0.04	JP3890350006- XTKS
Xinyi Glass Holdings Ltd	0.04	KYG9828G1082- XHKG
FORTESCUE METALS GROUP LTD	0.04	AU000000FMG4- XASX

Electronic Arts Inc	0.04	US2855121099- XNGS
Obayashi Corp	0.04	JP3190000004- XTKS
Polymetal International PLC	0.04	JE00B6T5S470- XLON
Cummins Inc	0.04	US2310211063- XNYS
Roper Technologies Inc	0.04	US7766961061- XNYS
Dropbox Inc	0.04	US26210C1045- XNGS
Whirlpool Corp	0.04	US9633201069- XNYS
Laboratory Corp of America Hol	0.04	US50540R4092- XNYS
Singapore Exchange Ltd	0.04	SG1J26887955- XSES
Constellation Brands Inc	0.04	US21036P1084- XNYS
NextEra Energy Inc	0.04	US65339F1012- XNYS
AMETEK Inc	0.04	US0311001004- XNYS
CoStar Group Inc	0.04	US22160N1090- XNGS
Ally Financial Inc	0.04	US02005N1000- XNYS
Stryker Corp	0.04	US8636671013- XNYS
Rio Tinto Ltd	0.04	AU000000RIO1- XASX
Acuity Brands Inc	0.04	US00508Y1029- XNYS
Analog Devices Inc	0.04	US0326541051- XNGS
Xcel Energy Inc	0.04	US98389B1008- XNGS
State Auto Financial Corp	0.04	US8557071052- XNGS
Porsche Automobil Holding SE	0.04	DE000PAH0038- XETR
Woodside Petroleum Ltd	0.04	AU000000WPL2- XASX
Best Buy Co Inc	0.04	US0865161014- XNYS
Monster Beverage Corp	0.04	US61174X1090- XNGS
Swisscom AG	0.04	CH0008742519- XVTX

H&R Block Inc	0.04	US0936711052- XNYS
Agnico Eagle Mines Ltd	0.04	CA0084741085- XTSE
CI Financial Corp	0.04	CA1254911003- XTSE
Exelon Corp	0.04	US30161N1019- XNGS
ENEL SPA - UNSPON ADR	0.04	US29265W2070- OOTC
AES Corp/The	0.04	US00130H1059- XNYS
Duke Energy Corp	0.04	US26441C2044- XNYS
Howmet Aerospace Inc	0.04	US4432011082- XNYS
Luxfer Holdings PLC	0.04	GB00BNK03D49- XNYS
AIA Group Ltd	0.04	HK0000069689- XHKG
Cosmos Pharmaceutical Corp	0.04	JP3298400007- XTKS
Globe Life Inc	0.04	US37959E1029- XNYS
Inpex Corp	0.04	JP3294460005- XTKS
Okta Inc	0.04	US6792951054- XNGS
CBRE Group Inc	0.04	US12504L1098- XNYS
Zebra Technologies Corp	0.04	US9892071054- XNGS
Orsted A/S	0.04	DK0060094928- XCSE
HNI Corp	0.04	US4042511000- XNYS
IAC/InterActiveCorp	0.04	US44891N1090- XNGS
Southern Co/The	0.04	US8425871071- XNYS
Loews Corp	0.04	US5404241086- XNYS
Sumitomo Electric Industries L	0.03	JP3407400005- XTKS
Schindler Holding AG	0.03	CH0024638196- XVTX
Coloplast A/S	0.03	DK0060448595- XCSE
AP Moller - Maersk A/S	0.03	DK0010244508- XCSE

Red Electrica Corp SA	0.03	ES0173093024- XMAD
Seven & i Holdings Co Ltd	0.03	US81783H1059- OOTC
Brighthouse Financial Inc	0.03	US10922N1037- XNGS
Dorchester Minerals LP	0.03	US25820R1059- XNGS
Honda Motor Co Ltd	0.03	JP3854600008- XTKS
RWE AG	0.03	DE0007037129- XETR
Kirin Holdings Co Ltd	0.03	US4973503067- OOTC
Ameriprise Financial Inc	0.03	US03076C1062- XNYS
Mitsubishi Gas Chemical Co Inc	0.03	JP3896800004- XTKS
carsales.com Ltd	0.03	AU000000CAR3- XASX
Hermes International	0.03	FR0000052292- XPAR
NetApp Inc	0.03	US64110D1046- XNGS
Xerox Holdings Corp	0.03	US98421M1062- XNYS
Welcia Holdings Co Ltd	0.03	JP3274280001- XTKS
Renewable Energy Group Inc	0.03	US75972A3014- XNGS
Pioneer Natural Resources Co	0.03	US7237871071- XNYS
TransDigm Group Inc	0.03	US8936411003- XNYS
Allstate Corp/The	0.03	US0200021014- XNYS
Medifast Inc	0.03	US58470H1014- XNYS
Ferrari NV	0.03	NL0011585146- MTAA
Franco-Nevada Corp	0.03	CA3518581051- XTSE
Tractor Supply Co	0.03	US8923561067- XNGS
Deluxe Corp	0.03	US2480191012- XNYS
Logitech International SA	0.03	CH0025751329- XVTX
Manulife Financial Corp	0.03	CA56501R1064- XTSE

WW Grainger Inc	0.03	US3848021040- XNYS
Telefonaktiebolaget LM Ericsson	0.03	SE0000108656- XSTO
Bancorp Inc/The	0.03	US05969A1051- XNGS
Gaztransport Et Technigaz SA	0.03	FR0011726835- XPAR
Goldman Sachs Group Inc/The	0.03	US38141G1040- XNYS
DTE Energy Co	0.03	US2333311072- XNYS
Kroger Co/The	0.03	US5010441013- XNYS
Community Trust Bancorp Inc	0.03	US2041491083- XNGS
Kao Corp-TKS	0.03	JP3205800000- XTKS
Rigel Pharmaceuticals Inc	0.03	US7665596034- XNGS
Kamigumi Co Ltd	0.03	JP3219000001- XTKS
International Business Machine	0.03	US4592001014- XNYS
Expeditors International of Wa	0.03	US3021301094- XNGS
Polaris Inc	0.03	US7310681025- XNYS
Vodafone Group PLC	0.03	GB00BH4HKS39- XLON
dormakaba Holding AG	0.03	CH0011795959- XSWX
Bio-Rad Laboratories Inc	0.03	US0905722072- XNYS
Allison Transmission Holdings	0.03	US01973R1014- XNYS
Anglo American PLC	0.03	GB00B1XZS820- XLON
Federated Hermes Inc	0.03	US3142111034- XNYS
Global Payments Inc	0.03	US37940X1028- XNYS
NN Group NV	0.03	NL0010773842- XAMS
SHIONOGI & CO LTD-UNSPON ADR	0.03	US8246671098- OOTC
Chipotle Mexican Grill Inc	0.03	US1696561059- XNYS
CHUGAI PHARMACEUTIC-UNSP ADR	0.03	US1712691039- OOTC

Quidel Corp	0.03	US74838J1016- XNGS
ROYAL DUTCH SHELL PLC-A SHS-LON	0.03	GB00B03MLX29- XLON
UCB SA	0.03	BE0003739530- XBRU
AmerisourceBergen Corp	0.03	US03073E1055- XNYS
Nutrien Ltd-TSE	0.03	CA67077M1086- XTSE
Banco Santander SA	0.03	ES0113900J37- XMAD
Suncor Energy Inc	0.03	CA8672241079- XTSE
Genworth MI Canada Inc	0.03	CA37252B1022- XTSE
Daifuku Co Ltd	0.03	JP3497400006- XTKS
Advanced Energy Industries Inc	0.03	US0079731008- XNGS
Publicis Groupe SA	0.03	FR0000130577- XPAR
Sensient Technologies Corp	0.03	US81725T1007- XNYS
HITACHI LTD	0.03	JP3788600009- XTKS
Sofina SA	0.03	BE0003717312- XBRU
Canadian National Railway Co	0.03	CA1363751027- XTSE
Dassault Systemes SE	0.03	FR0000130650- XPAR
Coupa Software Inc	0.03	US22266L1061- XNGS
Ralph Lauren Corp	0.03	US7512121010- XNYS
Barratt Developments PLC	0.03	GB0000811801- XLON
RTL Group SA	0.03	LU0061462528- XETR
Xilinx Inc	0.03	US9839191015- XNGS
GoHealth Inc	0.03	US38046W1053- XNGS
TOKYO ELECTRON LTD	0.03	JP3571400005- XTKS
Republic Services Inc	0.03	US7607591002- XNYS
Discovery Inc	0.03	US25470F1049- XNGS

Japan Petroleum Exploration Co	0.03	JP3421100003- XTKS
Endesa SA	0.03	ES0130670112- XMAD
Alexion Pharmaceuticals Inc	0.03	US0153511094- XNGS
AGF Management Ltd	0.03	CA0010921058- XTSE
Capcom Co Ltd	0.03	JP3218900003- XTKS
Molina Healthcare Inc	0.03	US60855R1005- XNYS
Oji Holdings Corp	0.03	JP3174410005- XTKS
Deutsche Telekom AG	0.03	DE0005557508- XETR
Prysmian SpA	0.03	IT0004176001- MTAA
Drax Group PLC	0.03	GB00B1VNSX38- XLON
Ito En Ltd	0.03	JP3143000002- XTKS
Fortum OYJ	0.03	FI0009007132- XHEL
Toppan Printing Co Ltd	0.03	JP3629000005- XTKS
Societe BIC SA	0.03	FR0000120966- XPAR
Reynolds Consumer Products Inc	0.03	US76171L1061- XNGS
Barry Callebaut AG	0.03	CH0009002962- XSWX
Valero Energy Corp	0.02	US91913Y1001- XNYS
LG Electronics Inc	0.02	KR7066570003- XKRX
ROSSETI PJSC	0.02	RU000A0JPVJ0- MISX
Nutrien Ltd-NY	0.02	CA67077M1086- XNYS
Vidrala SA	0.02	ES0183746314- XMAD
Standard Chartered PLC	0.02	GB0004082847- XLON
Koei Tecmo Holdings Co Ltd	0.02	JP3283460008- XTKS
Oppenheimer Holdings Inc	0.02	US6837971042- XNYS
Toho Gas Co Ltd	0.02	JP3600200004- XTKS

Toro Co/The	0.02	US8910921084- XNYS
Owens & Minor Inc	0.02	US6907321029- XNYS
CENTRICA PLC	0.02	GB00B033F229- XLON
Uniper SE	0.02	DE000UNSE018- XETR
Fiserv Inc	0.02	US3377381088- XNGS
Beiersdorf AG	0.02	DE0005200000- XETR
TJX Cos Inc/The	0.02	US8725401090- XNYS
Z HOLDINGS CORP	0.02	JP3933800009- XTKS
AVI Ltd	0.02	ZAE000049433- XJSE
Hewlett Packard Enterprise Co	0.02	US42824C1099- XNYS
Hormel Foods Corp	0.02	US4404521001- XNYS
Haseko Corp	0.02	JP3768600003- XTKS
Affiliated Managers Group Inc	0.02	US0082521081- XNYS
Natwest Group PLC	0.02	GB00B7T77214- XLON
Subaru Corp	0.02	JP3814800003- XTKS
Orkla ASA	0.02	NO0003733800- XOSL
BOC Hong Kong Holdings Ltd	0.02	HK2388011192- XHKG
Seino Holdings Co Ltd	0.02	JP3415400005- XTKS
National Grid PLC	0.02	GB00BDR05C01- XLON
adidas AG	0.02	DE000A1EWWW0- XETR
HSBC Holdings PLC	0.02	GB0005405286- XLON
LUKOIL PJSC	0.02	US69343P1057- OOTC
NIKE Inc	0.02	US6541061031- XNYS
BASF SE	0.02	DE000BASF111- XETR
ASX Ltd	0.02	AU000000ASX7- XASX

Telia Co AB	0.02	SE0000667925- XSTO
ASTRAZENECA PLC	0.02	GB0009895292- XLON
Akzo Nobel NV	0.02	NL0013267909- XAMS
China Conch Venture Holdings L	0.02	KYG2116J1085- XHKG
Jazz Pharmaceuticals PLC	0.02	IE00B4Q5ZN47- XNGS
Concert Pharmaceuticals Inc	0.02	US2060221056- XNMS
Lundin Mining Corp	0.02	CA5503721063- XTSE
Fresenius Medical Care AG & Co	0.02	DE0005785802- XETR
Newcrest Mining Ltd	0.02	AU000000NCM7- XASX
Calbee Inc	0.02	JP3220580009- XTKS
Orion Energy Systems Inc	0.02	US6862751087- XNCM
Vinci SA	0.02	FR0000125486- XPAR
Rightmove PLC	0.02	GB00BGDT3G23- XLON
BorgWarner Inc	0.02	US0997241064- XNYS
Industrial & Commercial Bank o	0.02	CNE1000003G1- XHKG
Teekay LNG Partners LP	0.02	MHY8564M1057- XNYS
Skanska AB	0.02	SE0000113250- XSTO
Arthur J Gallagher & Co	0.02	US3635761097- XNYS
Zardoya Otis SA	0.02	ES0184933812- XMAD
Kobayashi Pharmaceutical Co Lt	0.02	JP3301100008- XTKS
Integrated Research Ltd	0.02	AU000000IRI3- XASX
IDEX Corp	0.02	US45167R1041- XNYS
ITV PLC	0.02	GB0033986497- XLON
Santen Pharmaceutical Co Ltd	0.02	JP3336000009- XTKS
Coty Inc	0.02	US2220702037- XNYS

Alliar Medicos A Frente SA	0.02	BRAALRACNOR6- BVMF
Heineken NV	0.02	NL0000009165- XAMS
DCC PLC	0.02	IE0002424939- XLON
Terumo Corp Temp	0.02	-
Capital One Financial Corp	0.02	US14040H1059- XNYS
Industrias Romi SA	0.02	BRROMIACNOR8- BVMF
Olympus Corp-spon ADR	0.02	US68163W1099- OOTC
TripAdvisor Inc	0.02	US8969452015- XNGS
E.ON SE	0.02	DE000ENAG999- XETR
USS Co Ltd	0.02	JP3944130008- XTKS
Moncler SpA	0.02	IT0004965148- MTAA
OTSUKA HOLDINGS CO LTD- UNSP	0.02	US6891641010- OOTC
MDC Holdings Inc	0.02	US5526761086- XNYS
Metropole Television SA	0.02	FR0000053225- XPAR
SEKISUI HOUSE-SPONS ADR	0.02	US8160783077- OOTC
Meritage Homes Corp	0.02	US59001A1025- XNYS
B2Gold Corp	0.02	CA11777Q2099- XTSE
Yamazaki Baking Co Ltd	0.02	JP3935600001- XTKS
GLOBAL PARTNERS LP	0.02	-
HITACHI LTD -ADR	0.02	US4335785071- OOTC
Taylor Morrison Home Corp	0.02	US87724P1066- XNYS
Tsuruha Holdings Inc	0.02	JP3536150000- XTKS
Herbalife Nutrition Ltd	0.02	KYG4412G1010- XNYS
Donegal Group Inc	0.02	US2577012014- XNGS
ROYAL DUTCH SHELL PLC-A SHS-AMS	0.02	GB00B03MLX29- XAMS
Endeavour Mining Corp	0.02	KYG3040R1589- XTSE

Sumitomo Forestry Co Ltd	0.02	JP3409800004- XTKS
VMware Inc	0.02	US9285634021- XNYS
Accel Entertainment Inc	0.02	US00436Q1067- XNYS
Sundrug Co Ltd	0.02	JP3336600006- XTKS
AngloGold Ashanti Ltd	0.02	US0351282068- XNYS
Cintas Corp	0.02	US1729081059- XNGS
LGI Homes Inc	0.02	US50187T1060- XNGS
Valid Solucoes e Servicos de S	0.02	BRVLIDACNOR5- BVMF
Dollarama Inc	0.02	CA25675T1075- XTSE
Tempur Sealy International Inc	0.02	US88023U1016- XNYS
Thule Group AB	0.02	SE0006422390- XSTO
BHP Group Ltd	0.02	AU000000BHP4- XASX
Concentradora Fibra Danhos SA	0.02	MXCFDA020005- XMEX
CNB Financial Corp/PA	0.02	US1261281075- XNGS
Partners Group Holding AG	0.02	CH0024608827- XVTX
Dollar General Corp	0.02	US2566771059- XNYS
FUJITSU LTD - UNSPON ADR	0.02	US3595903044- OTC
KB Home	0.02	US48666K1097- XNYS
Hong Kong Exchanges & Clearing	0.02	HK0388045442- XHKG
Rekor Systems Inc	0.02	US7594191048- XNCM
Verbund AG	0.02	AT0000746409- XWBO
Mid-America Apartment Communit	0.02	US59522J1034- XNYS
West Fraser Timber Co Ltd	0.02	CA9528451052- XTSE
Bellway PLC	0.02	GB0000904986- XLON
Goodman Group	0.02	AU000000GMG2- XASX

a2 Milk Co Ltd/The	0.02	NZATME0002S8- XNZE
Murata Manufacturing Co Ltd	0.02	JP3914400001- XTKS
LG Corp	0.02	KR7003550001- XKRX
Admiral Group PLC	0.02	GB00B02J6398- XLON
Eaton Vance Corp	0.02	US2782651036- XNYS
Novavax Inc	0.02	US6700024010- XNMS
Tokio Marine Holdings Inc	0.02	JP3910660004- XTKS
BT Group PLC	0.02	GB0030913577- XLON
Graco Inc	0.02	US3841091040- XNYS
SEKISUI HOUSE LTD	0.02	JP3420600003- XTKS
Athene Holding Ltd	0.02	BMG0684D1074- XNYS
FORTESCUE METALS-SPON ADR	0.02	US34959A2069- OOTC
AGL Energy Ltd	0.02	AU000000AGL7- XASX
Northern Star Resources Ltd	0.02	AU000000NST8- XASX
West Pharmaceutical Services I	0.02	US9553061055- XNYS
IAMGOLD Corp	0.02	CA4509131088- XTSE
Lithia Motors Inc	0.02	US5367971034- XNYS
Electric Power Development Co	0.02	JP3551200003- XTKS
Rexel SA	0.02	FR0010451203- XPAR
Sun Life Financial Inc	0.02	CA8667961053- XTSE
Eversource Energy	0.02	US30040W1080- XNYS
Raiffeisen Bank International	0.02	AT0000606306- XWBO
AvalonBay Communities Inc	0.02	US0534841012- XNYS
Wesdome Gold Mines Ltd	0.02	CA95083R1001- XTSE
Kirkland Lake Gold Ltd	0.02	CA49741E1007- XTSE

Lennar Corp	0.02	US5260571048- XNYS
Kao Corp-OTC	0.02	US4855374017- OOTC
Zenkoku Hosho Co Ltd	0.02	JP3429250008- XTKS
Mitsubishi Electric Corp	0.02	JP3902400005- XTKS
Allianz SE	0.02	DE0008404005- XETR
Ameren Corp	0.02	US0236081024- XNYS
Taiwan Semiconductor Manufactu	0.02	US8740391003- XNYS
Dai-ichi Life Holdings Inc	0.02	JP3476480003- XTKS
Shin-etsu Chem-unspn Adr	0.02	US8245511055- OOTC
OMV AG	0.02	AT0000743059- XWBO
Big Lots Inc	0.02	US0893021032- XNYS
Eutelsat Communications SA	0.02	FR0010221234- XPAR
Natural Grocers by Vitamin Cot	0.02	US63888U1088- XNYS
Taylor Wimpey PLC	0.02	GB0008782301- XLON
Patterson Cos Inc	0.02	US7033951036- XNGS
LVMH Moet Hennessy Louis Vuitt	0.02	FR0000121014- XPAR
Taisei Corp	0.02	JP3443600006- XTKS
Nokia OYJ	0.02	FI0009000681- XHEL
Silgan Holdings Inc	0.02	US8270481091- XNGS
CSL Ltd	0.02	AU000000CSL8- XASX
Linde PLC	0.02	IE00BZ12WP82- XNYS
Berkeley Group Holdings PLC	0.02	GB00B02L3W35- XLON
Aurubis AG	0.02	DE0006766504- XETR
SKP Resources Bhd	0.02	MYL715500004- XKLS
PostNL NV	0.02	NL0009739416- XAMS

Lynas Corp Ltd	0.02	AU000000LYC6- XASX
CMS Energy Corp	0.02	US1258961002- XNYS
Vistry Group PLC	0.02	GB0001859296- XLON
SSR Mining Inc	0.02	CA7847301032- XTSE
FUJIFILM HOLDINGS CORP	0.02	JP3814000000- XTKS
Persimmon PLC	0.02	GB0006825383- XLON
South32 Ltd	0.02	AU000000S320- XASX
Zurich Insurance Group AG	0.02	CH0011075394- XVTX
Mitsubishi Corp	0.02	JP3898400001- XTKS
Arrow Global Group PLC	0.02	GB00BDGTXM47- XLON
Daqo New Energy Corp	0.01	US23703Q2030- XNYS
WH Group Ltd	0.01	KYG960071028- XHKG
Snap-on Inc	0.01	US8330341012- XNYS
Veeva Systems Inc	0.01	US9224751084- XNYS
Telstra Corp Ltd	0.01	AU000000TLS2- XASX
Builders FirstSource Inc	0.01	US12008R1077- XNGS
SimCorp A/S	0.01	DK0060495240- XCSE
LSI Industries Inc	0.01	US50216C1080- XNGS
Kinden Corp	0.01	JP3263000006- XTKS
NHK Spring Co Ltd	0.01	JP3742600004- XTKS
Essex Property Trust Inc	0.01	US2971781057- XNYS
Magna International Inc	0.01	CA5592224011- XTSE
RSA Insurance Group PLC	0.01	GB00BKKMKR23- XLON
WESCO International Inc	0.01	US95082P1057- XNYS
Evergy Inc	0.01	US30034W1062- XNYS

Cogeco Communications Inc	0.01	CA19239C1068- XTSE
Kanamoto Co Ltd	0.01	JP3215200001- XTKS
BWP Trust	0.01	AU000000BWP3- XASX
St Barbara Ltd	0.01	AU000000SBM8- XASX
Eldorado Gold Corp	0.01	CA2849025093- XTSE
American National Group Inc	0.01	US02772A1097- XNGS
Anglo American Platinum Ltd	0.01	ZAE000013181- XJSE
HARROW HEALTH INC	0.01	-
MGIC Investment Corp	0.01	US5528481030- XNYS
Winnebago Industries Inc	0.01	US9746371007- XNYS
Glencore PLC	0.01	JE00B4T3BW64- XLON
Civista Bancshares Inc	0.01	US1788671071- XNCM
Nitto Denko Corp	0.01	JP3684000007- XTKS
Severn Trent PLC	0.01	GB00B1FH8J72- XLON
CITIC Securities Co Ltd	0.01	CNE1000016V2- XHKG
Sonova Holding AG	0.01	CH0012549785- XVTX
UniCredit SpA	0.01	US9046784065- OOTC
Telefonica SA	0.01	ES0178430E18- XMAD
American Equity Investment Lif	0.01	US0256762065- XNYS
Taiheiyo Cement Corp	0.01	JP3449020001- XTKS
Dexus	0.01	AU000000DXS1- XASX
Chubu Electric Power Co Inc	0.01	JP3526600006- XTKS
CapitaLand Ltd	0.01	SG1J27887962- XSES
Patrick Industries Inc	0.01	US7033431039- XNGS
Truist Financial Corp	0.01	US89832Q1094- XNYS
Aegon NV	0.01	US0079241032- XNYS

Essent Group Ltd	0.01	BMG3198U1027- XNYS
State Street Corp	0.01	US8574771031- XNYS
Inaba Denki Sangyo Co Ltd	0.01	JP3146200005- XTKS
Hologic Inc	0.01	US4364401012- XNGS
ArcelorMittal SA	0.01	LU1598757687- XAMS
Canadian Solar Inc	0.01	CA1366351098- XNGS
Okinawa Cellular Telephone Co	0.01	JP3194650002- XJAS
Loomis AB	0.01	SE0014504817- XSTO
TRI Pointe Group Inc	0.01	US87265H1095- XNYS
MonotaRO Co Ltd	0.01	JP3922950005- XTKS
Atos SE	0.01	FR0000051732- XPAR
Subsea 7 SA	0.01	LU0075646355- XOSL
FCC Co Ltd	0.01	JP3166900005- XTKS
Farmers National Banc Corp	0.01	US3096271073- XNCM
Johnson Outdoors Inc	0.01	US4791671088- XNGS
Pearson PLC	0.01	GB0006776081- XLON
Associated British Foods PLC	0.01	GB0006731235- XLON
Partner Communications Co Ltd	0.01	IL0010834849- XTAE
London Stock Exchange Group PL	0.01	GB00B0SWJX34- XLON
Unipar Carbocloro SA	0.01	BRUNIPACNPB8- BVMF
LG Innotek Co Ltd	0.01	KR7011070000- XKRX
Aisin Seiki Co Ltd	0.01	JP3102000001- XTKS
ANSYS Inc	0.01	US03662Q1058- XNGS
IES Holdings Inc	0.01	US44951W1062- XNMS
Teck Resources Ltd	0.01	CA8787422044- XNYS

Yamaha Corp	0.01	JP3942600002- XTKS
Tokyo Gas Co Ltd	0.01	JP3573000001- XTKS
REA Group Ltd	0.01	AU000000REA9- XASX
Victory Capital Holdings Inc	0.01	US92645B1035- XNGS
Deutsche Bank AG	0.01	DE0005140008- XETR
Houghton Mifflin Harcourt Co	0.01	US44157R1095- XNGS
Hang Lung Properties Ltd	0.01	HK0101000591- XHKG
Seiko Epson Corp	0.01	US81603X1081- OOTC
Beach Energy Ltd	0.01	AU000000BPT9- XASX
First Quantum Minerals Ltd	0.01	CA3359341052- XTSE
TS Tech Co Ltd	0.01	JP3539230007- XTKS
Eni SpA	0.01	IT0003132476- MTAA
ORIX Corp	0.01	JP3200450009- XTKS
Navigator Holdings Ltd	0.01	MHY621321089- XNYS
Open House Co Ltd	0.01	JP3173540000- XTKS
HOYA CORP-SPONSORED ADR	0.01	US4432511032- OOTC
Bezeq The Israeli Telecommunic	0.01	IL0002300114- XTAE
Encore Capital Group Inc	0.01	US2925541029- XNGS
Zoomlion Heavy Industry Scienc	0.01	CNE100000X85- XHKG
Novozymes A/S	0.01	DK0060336014- XCSE
Redrow PLC	0.01	GB00BG11K365- XLON
Hongkong Land Holdings Ltd	0.01	BMG4587L1090- XSES
CIRCOR International Inc	0.01	US17273K1097- XNYS
Ascendas Real Estate Investmen	0.01	SG1M77906915- XSES
Smith & Nephew PLC	0.01	GB0009223206- XLON

CK Asset Holdings Ltd	0.01	KYG2177B1014- XHKG
Synaptics Inc	0.01	US87157D1090- XNGS
Infosys Ltd	0.01	US4567881085- XNYS
Odonate Therapeutics Inc	0.01	US6760791060- XNGS
Nippon Shokubai Co Ltd	0.01	JP3715200006- XTKS
Norsk Hydro ASA	0.01	NO0005052605- XOSL
Direct Line Insurance Group PL	0.01	GB00BY9D0Y18- XLON
DuPont de Nemours Inc	0.01	US26614N1028- XNYS
IDEXX Laboratories Inc	0.01	US45168D1046- XNGS
CLP Holdings Ltd	0.01	HK0002007356- XHKG
Antofagasta PLC	0.01	GB0000456144- XLON
Sinotruk Hong Kong Ltd	0.01	HK3808041546- XHKG
Evolution Gaming Group	0.01	SE0012673267- XSTO
First Solar Inc	0.01	US3364331070- XNGS
Seagate Technology PLC	0.01	IE00B58JVZ52- XNGS
Centerra Gold Inc	0.01	CA1520061021- XTSE
TriCo Bancshares	0.01	US8960951064- XNGS
DeNA Co Ltd	0.01	JP3548610009- XTKS
Navios Maritime Partners LP	0.01	MHY622674098- XNYS
Otsuka Corp	0.01	JP3188200004- XTKS
Transneft PJSC	0.01	RU0009091573- MISX
Virtus Investment Partners Inc	0.01	US92828Q1094- XNGS
GEA Group AG	0.01	US3615921083- OOTC
Perseus Mining Ltd	0.01	AU000000PRU3- XASX
DCM Holdings Co Ltd	0.01	JP3548660004- XTKS

Blue Bird Corp	0.01	US0953061068- XNMS
Cooper Tire & Rubber Co	0.01	US2168311072- XNYS
Micro Focus International PLC	0.01	US5948374039- XNYS
Argonaut Gold Inc	0.01	CA04016A1012- XTSE
Daito Trust Construction Co Lt	0.01	JP3486800000- XTKS
Polskie Gornictwo Naftowe i Ga	0.01	PLPGNIG00014- XWAR
Kyudenko Corp	0.01	JP3247050002- XTKS
J-Stream Inc	0.01	JP3386170009- XTKS
Aviva PLC	0.01	GB0002162385- XLON
Qorvo Inc	0.01	US74736K1016- XNGS
PetMed Express Inc	0.01	US7163821066- XNGS
Toyoda Gosei Co Ltd	0.01	JP3634200004- XTKS
BHP GROUP PLC-ADR	0.01	US05545E2090- XNYS
Asbury Automotive Group Inc	0.01	US0434361046- XNYS
Houlihan Lokey Inc	0.01	US4415931009- XNYS
Kureha Corp	0.01	JP3271600003- XTKS
Daiwa Securities Group Inc	0.01	JP3502200003- XTKS
Williams-Sonoma Inc	0.01	US9699041011- XNYS
Mediobanca Banca di Credito Fi	0.01	IT0000062957- MTAA
Ring Energy Inc	0.01	US76680V1089- XASE
Draegerwerk AG & Co KGaA	0.01	DE0005550636- XETR
Tadano Ltd	0.01	JP3465000002- XTKS
Hong Kong & China Gas Co Ltd	0.01	HK0003000038- XHKG
CME Group Inc	0.01	US12572Q1058- XNGS
Johnson Controls International	0.01	IE00BY7QL619- XNYS

EnerSys	0.01	US29275Y1029- XNYS
Wacker Chemie AG	0.01	DE000WCH8881- XETR
SMC Corp/Japan	0.01	JP3162600005- XTKS
Radian Group Inc	0.01	US7502361014- XNYS
Cargotec Oyj	0.01	FI0009013429- XHEL
TBS Holdings Inc	0.01	JP3588600001- XTKS
EMIS Group PLC	0.01	GB00B61D1Y04- XLON
AXA SA	0.01	FR0000120628- XPAR
ASTELLAS PHARMA INC-UNSP ADR	0.01	US04623U1025- OOTC
Boston Beer Co Inc/The	0.01	US1005571070- XNYS
Canacol Energy Ltd	0.01	CA1348082035- XTSE
NTT DOCOMO INC-SPON ADR	0.01	US62942M2017- OOTC
Kansai Paint Co Ltd	0.01	JP3229400001- XTKS
Bank Central Asia Tbk PT	0.01	ID1000109507- XIDX
Barrett Business Services Inc	0.01	US0684631080- XNGS
Pharming Group NV	0.01	NL0010391025- XAMS
Cass Information Systems Inc	0.01	US14808P1093- XNGS
China International Capital Co	0.01	CNE100002359- XHKG
Vodacom Group Ltd	0.01	ZAE000132577- XJSE
Norbord Inc	0.01	CA65548P4033- XTSE
Siemens Healthineers AG	0.01	DE000SHL1006- XETR
Wakita & Co Ltd	0.01	JP3992000004- XTKS
Evolution Mining Ltd	0.01	AU000000EVN4- XASX
Daiwabo Holdings Co Ltd	0.01	JP3505400006- XTKS
Litalico Inc	0.01	JP3974460002- XTKS

Toll Brothers Inc	0.01	US8894781033- XNYS
M/I Homes Inc	0.01	US55305B1017- XNYS
Dai Nippon Printing Co Ltd	0.01	JP3493800001- XTKS
Stillfront Group AB	0.01	SE0007704788- FNSE
Sumitomo Realty & Development	0.01	JP3409000001- XTKS
Wix.com Ltd	0.01	IL0011301780- XNGS
MasterCraft Boat Holdings Inc	0.01	US57637H1032- XNMS
Nexans SA	0.01	FR0000044448- XPAR
Takuma Co Ltd	0.01	JP3462600002- XTKS
O'Reilly Automotive Inc	0.01	US67103H1077- XNGS
Credit Suisse Group AG	0.01	CH0012138530- XVTX
Makino Milling Machine Co Ltd	0.01	JP3862800004- XTKS
Right On Co Ltd	0.01	JP3965600004- XTKS
Axis Capital Holdings Ltd	0.01	BMG0692U1099- XNYS
Singapore Telecommunications L	0.01	SG1T75931496- XSES
Hitachi Metals Ltd	0.01	JP3786200000- XTKS
Axcelis Technologies Inc	0.01	US0545402085- XNGS
API Group Corp	0.01	US00187Y1001- XNYS
Shimamura Co Ltd	0.01	JP3358200008- XTKS
Isuzu Motors Ltd	0.01	JP3137200006- XTKS
Tupperware Brands Corp	0.01	US8998961044- XNYS
Rengo Co Ltd	0.01	JP3981400009- XTKS
Simulations Plus Inc	0.01	US8292141053- XNCM
ADT Inc	0.01	US00090Q1031- XNYS
Nippon Light Metal Holdings Co	0.01	-
Tianneng Power International L	0.01	KYG8655K1094- XHKG

NETGEAR Inc	0.01	US64111Q1040-XNGS
Zynga Inc	0.01	US98986T1088-XNGS
T-Gaia Corp	0.01	JP3893700009-XTKS
Skyworks Solutions Inc	0.01	US83088M1027-XNGS
KAZ Minerals PLC	0.01	GB00B0HZPV38-XLON
China Medical System Holdings	0.01	KYG211081248-XHKG
Credit Agricole SA	0.01	FR0000045072-XPAR
Nippon Electric Glass Co Ltd	0.01	JP3733400000-XTKS
PRA Group Inc	0.01	US69354N1063-XNGS
TPI Composites Inc	0.01	US87266J1043-XNMS
Bristow Grp Inc	0.01	US11040G1031-XNYS
Tokyotokeiba Co Ltd	0.01	JP3586600003-XTKS
Pretium Resources Inc	0.01	CA74139C1023-XTSE
Nikon Corp	0.01	JP3657400002-XTKS
Delek Logistics Partners LP	0.01	US24664T1034-XNYS
Teranga Gold Corp	0.01	CA8807972044-XTSE
Catalyst Pharmaceuticals Inc	0.01	US14888U1016-XNCM
ams AG	0.01	AT0000A18XM4-XVTX
Komeri Co Ltd	0.01	JP3305600003-XTKS
Reply SpA	0.01	IT0005282865-MTAA
Iteris Inc	0.01	US46564T1079-XNCM
Nikkon Holdings Co Ltd	0.01	JP3709600005-XTKS
Bayer AG	0.01	DE000BAY0017-XETR
ArcBest Corp	0.01	US03937C1053-XNGS
MSCI Inc	0.01	US55354G1004-XNYS

Regis Resources Ltd	0.01	AU000000RRL8- XASX
Toagosei Co Ltd	0.01	JP3556400004- XTKS
Kohnan Shoji Co Ltd	0.01	JP3283750002- XTKS
TDK Corp	0.01	US8723514084- OOTC
DouYu International Holdings L	0.01	US25985W1053- XNGS
Emergent BioSolutions Inc	0.01	US29089Q1058- XNYS
Mirait Holdings Corp	0.01	JP3910620008- XTKS
Collegium Pharmaceutical Inc	0.01	US19459J1043- XNGS
Gulf Keystone Petroleum Ltd	0.01	BMG4209G2077- XLON
Erste Group Bank AG	0.01	AT0000652011- XWBO
Dell Technologies Inc	0.01	US24703L2025- XNYS
Toyota Motor Corp	0.01	JP3633400001- XTKS
TTW PCL	0.01	TH0961010R11- XBKK
II-VI Inc	0.01	US9021041085- XNGS
Fresnillo PLC	0.01	GB00B2QPKJ12- XLON
Iwatani Corp	0.01	JP3151600008- XTKS
Bridgestone Corp	0.01	JP3830800003- XTKS
Kokuyo Co Ltd	0.01	JP3297000006- XTKS
Power Assets Holdings Ltd	0.01	HK0006000050- XHKG
Gamesys Group PLC	0.01	GB00BZ14BX56- XLON
BNP Paribas SA	0.01	FR0000131104- XPAR
AO World PLC	0.01	GB00BJTNFH41- XLON
Purple Innovation Inc	0.01	US74640Y1064- XNCM
Linamar Corp	0.01	CA53278L1076- XTSE
Sanwa Holdings Corp	0.01	JP3344400001- XTKS

Marfrig Global Foods SA	0.01	BRMRFGACNOR0- BVMF
Nippon Soda Co Ltd	0.01	JP3726200003- XTKS
McKesson Corp	0.01	US58155Q1031- XNYS
Softbank Corp	0.01	JP3732000009- XTKS
Strix Group PLC	0.01	IM00BF0FMG91- XLON
JinkoSolar Holding Co Ltd	0.01	US47759T1007- XNYS
Select Interior Concepts Inc	0.01	US8161203075- XNCM
BJ's Wholesale Club Holdings I	0.01	US05550J1016- XNYS
Gold Fields Ltd	0.01	US38059T1060- XNYS
Veeco Instruments Inc	0.01	US9224171002- XNGS
Atmos Energy Corp	0.01	US0495601058- XNYS
Diebold Nixdorf Inc	0.01	US2536511031- XNYS
HEICO Corp	0.01	US4228062083- XNYS
PDC Energy Inc	0.01	US69327R1014- XNGS
Infomedia Ltd	0.01	AU000000IFM0- XASX
Ultra Clean Holdings Inc	0.01	US90385V1070- XNGS
Unipres Corp	0.01	JP3952550006- XTKS
Texas Instruments Inc	0.01	US8825081040- XNGS
Polyus PJSC	0.01	US73181M1172- XLON
KDDI CORP-UNSPONSORED ADR	0.01	US48667L1061- OTC
Chase Corp	0.01	US16150R1041- XASE
IGG Inc	0.01	KYG6771K1022- XHKG
Citizen Watch Co Ltd	0.01	JP3352400000- XTKS
Mitsubishi Logistics Corp	0.01	JP3902000003- XTKS
Nissan Chemical Corp	0.01	JP3670800006- XTKS

Medley Inc	0.01	JP3921310003- XTKS
Eastman Chemical Co	0.01	US2774321002- XNYS
Overseas Shipholding Group Inc	0.01	US69036R8631- XNYS
Riverstone Holdings Ltd/Singap	0.01	SG1U22933048- XSES
OceanaGold Corp	0.01	CA6752221037- XTSE
APA Group	0.01	AU000000APA1- XASX
Appen Ltd	0.01	AU000000APX3- XASX
National Western Life Group In	0.01	US6385171029- XNGS
Metropolitan Bank Holding Corp	0.01	US5917741044- XNYS
CENTRICA PLC-SP ADR	0.01	US15639K3005- OOTC
Koninklijke KPN NV	0.01	US7806412059- OOTC
Silver Lake Resources Ltd	0.01	AU000000SLR6- XASX
Hudbay Minerals Inc	0.01	CA4436281022- XTSE
Lear Corp	0.01	US5218652049- XNYS
Technology One Ltd	0.01	AU000000TNE8- XASX
AutoNation Inc	0.01	US05329W1027- XNYS
Green Plains Inc	0.01	US3932221043- XNGS
TPR Co Ltd	0.01	JP3542400001- XTKS
Kumagai Gumi Co Ltd	0.01	JP3266800006- XTKS
Walmart Inc	0.01	US9311421039- XNYS
Nishio Rent All Co Ltd	0.01	JP3657500009- XTKS
Anthem Inc	0.01	US0367521038- XNYS
Micro Focus International	0.01	GB00BJ1F4N75- XLON
Nagase & Co Ltd	0.01	JP3647800006- XTKS
Mitsuboshi Belting Ltd	0.01	JP3904000001- XTKS

Anheuser-Busch InBev SA/NV	0.01	BE0974293251- XBRU
Hazama Ando Corp	0.01	JP3767810009- XTKS
Tsubakimoto Chain Co	0.01	JP3535400000- XTKS
Paradox Interactive AB	0.01	SE0008294953- FNSE
FUJIFILM HOLDINGS-UNSP ADR	0.01	US35958N1072- OOTC
Arcturus Therapeutics Holdings	0.01	US03969T1097- XNMS
ADEKA Corp	0.01	JP3114800000- XTKS
Xperi Holding Corp	0.01	US98390M1036- XNGS
Rocket Internet SE	0.01	DE000A12UKK6- XETR
Mediaset Espana Comunicacion S	0.01	ES0152503035- XMAD
BAIC Motor Corp Ltd	0.01	CNE100001TJ4- XHKG
Sandfire Resources Ltd	0.01	AU000000SFR8- XASX
Aiful Corp	0.01	JP3105040004- XTKS
BG Staffing Inc	0.01	US05544A1097- XNYS
Fu Shou Yuan International Gro	0.01	KYG371091086- XHKG
GAMCO Investors Inc	0.01	US3614381040- XNYS
JELD-WEN Holding Inc	0.01	US47580P1030- XNYS
Assured Guaranty Ltd	0.01	BMG0585R1060- XNYS
Alamos Gold Inc	0.01	CA0115321089- XTSE
Metso Outotec Oyj	0.01	FI0009014575- XHEL
City Holding Co	0.01	US1778351056- XNGS
Elisa OYJ	0.01	FI0009007884- XHEL
Moneysupermarket.com Group PLC	0.01	GB00B1ZBKY84- XLON
Ramelius Resources Ltd	0.01	AU000000RMS4- XASX
Toyo Ink SC Holdings Co Ltd	0.01	JP3606600009- XTKS

JSR Corp	0.01	JP3385980002- XTKS
Euopris ASA	0.01	NO0010735343- XOSL
Century Communities Inc	0.01	US1565043007- XNYS
HOCHTIEF AG	0.01	DE0006070006- XETR
Auto Trader Group PLC	0.01	GB00BVVFW23- XLON
Petropavlovsk PLC	0.01	GB0031544546- XLON
Modine Manufacturing Co	0.01	US6078281002- XNYS
Fjordkraft Holding ASA	0.01	NO0010815673- XOSL
Valaris plc	0.01	GB00BJVJZD68- OOTC
TFF PHARMACEUTICALS INC	0.01	-
Toyo Seikan Group Holdings Ltd	0.01	JP3613400005- XTKS
USANA Health Sciences Inc	0.00	US90328M1071- XNYS
Amkor Technology Inc	0.00	US0316521006- XNGS
OYSTER POINT PHARMA INC	0.00	-
FedNat Holding Co	0.00	US31431B1098- XNMS
Torex Gold Resources Inc	0.00	CA8910546032- XTSE
Energy Absolute PCL	0.00	TH3545010R19- XBKK
Artisan Partners Asset Managem	0.00	US04316A1088- XNYS
Realogy Holdings Corp	0.00	US75605Y1064- XNYS
KOMEDA Holdings Co Ltd	0.00	JP3305580007- XTKS
Sumitomo Mitsui Construction C	0.00	JP3889200006- XTKS
TFI International Inc	0.00	CA87241L1094- XTSE
Hochschild Mining PLC	0.00	GB00B1FW5029- XLON
Michaels Cos Inc/The	0.00	US59408Q1067- XNGS
Triton International Ltd/Bermu	0.00	BMG9078F1077- XNYS
Hecla Mining Co	0.00	US4227041062- XNYS

Goldcrest Co Ltd	0.00	JP3306800008- XTKS
Mapfre SA	0.00	ES0124244E34- XMAD
Svenska Handelsbanken AB	0.00	SE0007100599- XSTO
Mr Cooper Group Inc	0.00	US62482R1077- XNCM
NOK Corp	0.00	JP3164800009- XTKS
Tutor Perini Corp	0.00	US9011091082- XNYS
Vipshop Holdings Ltd	0.00	US92763W1036- XNYS
Kintetsu World Express Inc	0.00	JP3262900008- XTKS
ECN Capital Corp	0.00	CA26829L1076- XTSE
VAALCO Energy Inc	0.00	US91851C2017- XNYS
Methode Electronics Inc	0.00	US5915202007- XNYS
Shimizu Corp	0.00	JP3358800005- XTKS
Tokai Rika Co Ltd	0.00	JP3566600007- XTKS
Sumitomo Dainippon Pharma Co L	0.00	JP3495000006- XTKS
TBC Bank Group PLC	0.00	GB00BYT18307- XLON
Colruyt SA	0.00	BE0974256852- XBRU
Daiho Corp	0.00	JP3498600000- XTKS
Interfor Corp	0.00	CA45868C1095- XTSE
DoubleUGames Co Ltd	0.00	KR7192080000- XKRX
Kyokuto Kaihatsu Kogyo Co Ltd	0.00	JP3256900006- XTKS
Fresenius SE & Co KGaA	0.00	DE0005785604- XETR
SEC Carbon Ltd	0.00	JP3161600006- XTKS
Sterling Construction Co Inc	0.00	US8592411016- XNGS
Tapestry Inc	0.00	US8760301072- XNYS
Noritake Co Ltd/Nagoya Japan	0.00	JP3763000001- XTKS

GoPro Inc	0.00	US38268T1034- XNGS
Hirano Tecseed Co Ltd/Kinzoku	0.00	JP3795800006- XTKS
Cascades Inc	0.00	CA1469001053- XTSE
Cohu Inc	0.00	US1925761066- XNGS
Nobia AB	0.00	SE0000949331- XSTO
Magnolia Oil & Gas Corp	0.00	US5596631094- XNYS
Topre Corp	0.00	JP3598200008- XTKS
Co-Diagnostics Inc	0.00	US1897631057- XNCM
Epiroc AB	0.00	SE0011166933- XSTO
Masonite International Corp	0.00	CA5753851099- XNYS
Toshiba Corp	0.00	JP3592200004- XTKS
Nordic American Tankers Ltd	0.00	BMG657731060- XNYS
Acciona SA	0.00	ES0125220311- XMAD
Marine Products Corp	0.00	US5684271084- XNYS
MCJ Co Ltd	0.00	JP3167420003- XTKS
Valor Holdings Co Ltd	0.00	JP3778400006- XTKS
Premier Inc	0.00	US74051N1028- XNGS
Sintokogio Ltd	0.00	JP3378200004- XTKS
At Home Group Inc	0.00	US04650Y1001- XNYS
HomeStreet Inc	0.00	US43785V1026- XNGS
Newmark Group Inc	0.00	US65158N1028- XNGS
BBX Capital Corp	0.00	US05491N3026- XNYS
LeoVegas AB	0.00	SE0008091904- XSTO
Arcland Sakamoto Co Ltd	0.00	JP3100100001- XTKS
Martinrea International Inc	0.00	CA5734591046- XTSE

iCAD Inc	0.00	US4493452068- XNCM
Gym Group PLC/The	0.00	GB00BZBX0P70- XLON
Hankook Tire & Technology Co L	0.00	KR7161390000- XKRX
Softcat PLC	0.00	GB00BYZDVK82- XLON
Piolax Inc	0.00	JP3780400002- XTKS
Bank Hapoalim BM	0.00	IL0006625771- XTAE
Fortuna Silver Mines Inc	0.00	CA3499151080- XTSE
Beazer Homes USA Inc	0.00	US07556Q8814- XNYS
Sims Ltd	0.00	AU000000SGM7- XASX
Dundee Precious Metals Inc	0.00	CA2652692096- XTSE
Wingstop Inc	0.00	US9741551033- XNGS
Norwegian Air Shuttle ASA	0.00	NO0010196140- XOSL
SmartGroup Corp Ltd	0.00	AU000000SIQ4- XASX
SHIONOGI & CO LTD	0.00	JP3347200002- XTKS
Nippon Telegraph & Telephone C	0.00	US6546241059- OOTC
Equitable Holdings Inc	0.00	US29452E1010- XNYS
Ryosan Co Ltd	0.00	JP3975400007- XTKS
COFCO Meat Holdings Ltd	0.00	KYG226921008- XHKG
bpost SA	0.00	BE0974268972- XBRU
Modec Inc	0.00	JP3888250002- XTKS
DY POWER Corp	0.00	KR7210540001- XKRX
BETSSON AB	0.00	-
Brookfield Renewable Corp	0.00	CA11284V1058- XNYS
Press Kogyo Co Ltd	0.00	JP3833600004- XTKS
Ascendas India Trust	0.00	SG1V35936920- XSES
Mitsubishi Materials Corp	0.00	JP3903000002- XTKS

Apache Corp	0.00	US0374111054- XNGS
EnQuest PLC	0.00	GB00B635TG28- XLON
Wacker Neuson SE	0.00	DE000WACK012- XETR
Permianville Royalty Trust	0.00	US71425H1005- XNYS
Tokai Corp/Gifu	0.00	JP3552250007- XTKS
Mercantile Bank Corp	0.00	US5873761044- XNGS
iomart Group PLC	0.00	GB0004281639- XLON
Lundin Gold Inc	0.00	CA5503711080- XTSE
PRGX Global Inc	0.00	US69357C5031- XNGS
Delek Group Ltd	0.00	IL0010841281- XTAE
Advantage Oil & Gas Ltd	0.00	CA00765F1018- XTSE
Commonwealth Bank of Australia	0.00	AU000000CBA7- XASX
Home Capital Group Inc	0.00	CA4369131079- XTSE
HUYA Inc	0.00	US44852D1081- XNYS
ING Groep NV	0.00	NL0011821202- XAMS
Liberty Media Corp-Liberty For	0.00	US5312298541- XNGS
Liberty Media Corp-Liberty Sir	0.00	US5312294094- XNGS
Link REIT	0.00	HK0823032773- XHKG
NCC AB	0.00	SE0000117970- XSTO
Nelnet Inc	0.00	US64031N1081- XNYS
Nexstar Media Group Inc	0.00	US65336K1034- XNGS
ProAssurance Corp	0.00	US74267C1062- XNYS
RIO TINTO PLC-SPON ADR	0.00	US7672041008- XNYS
Sabra Health Care REIT Inc	0.00	US78573L1061- XNGS
Societe Generale SA	0.00	FR0000130809- XPAR

Sun Hung Kai Properties Ltd	0.00	HK0016000132- XHKG
Teekay Tankers Ltd	0.00	MHY8565N3002- XNYS
Tradeweb Markets Inc	0.00	US8926721064- XNGS
Treasury Wine Estates Ltd	0.00	AU000000TWE9- XASX
United Rentals Inc	0.00	US9113631090- XNYS
Yangtze Optical Fibre and Cabl	0.00	CNE100001T72- XHKG
EURO STOXX 50 Dec20	0.08	
EURO STOXX 50 Dec20_NC	-0.08	
MSCI EmgMkt Dec20	0.34	
MSCI EmgMkt Dec20_NC	-0.35	
S&P500 EMINI FUT Dec20	0.68	
S&P500 EMINI FUT Dec20_NC	-0.70	
YEN DENOM NIKKEI Dec20	0.27	
YEN DENOM NIKKEI Dec20_NC	-0.26	
Futures Margin Deposit Account 1	0.11	
Futures Margin Deposit Account 2	0.02	
Futures Margin Deposit Account 3	0.00	
Futures Margin Deposit Account 4	0.15	
Futures Margin Deposit.Account 5	0.13	
Futures Margin Deposit.Account 6	0.10	
Futures Margin Deposit.Account 7	0.03	
Futures Margin Deposit.Account 8	0.00	
ANZ Cash Collateral NZ OCR var - 31/12/2049	3.20	-
AMP CBA 311249 CASH COLLATERAL - 31/12/2049	-0.07	-
Call Account(CITI Cash at Bank - USD)	0.00	-
Call Account(CITI Cash at Bank - CHF)	0.00	-
Call Account(CITI Cash at Bank - NOK)	0.00	-
Call Account(CITI Cash at Bank - SEK)	0.00	-
Call Account(BNP Paribas Cash at Bank - USD)	2.46	
Call Account(BNP Paribas Cash at Bank - NZD)	1.00	
Call Account(BNP Cogent Nominees Cash at Bank) NZD	0.08	
Call Account(BNP Paribas Cash at Bank - CHF)	0.02	
Call Account(BNP Paribas Cash at Bank - GBP)	0.02	
Call Account(BNP Paribas Cash at Bank - HKD)	0.02	
Call Account(BNP Cogent Nominees Cash at Bank) AUD	0.01	
Call Account(BNP Paribas Cash at Bank - KRW)	0.01	
Call Account(BNP Paribas Cash at Bank - SGD)	0.01	
Call Account(BNP Paribas Cash at Bank - EUR)	0.01	
Call Account(BNP Paribas Cash at Bank - DKK)	0.01	
Call Account(BNP Paribas Cash at Bank - SEK)	0.00	
Call Account(BNP Paribas Cash at Bank - JPY)	0.00	
Call Account(BNP Paribas Cash at Bank - CAD)	0.00	

Call Account(BNP Paribas Cash at Bank - ILS)	0.00	
Call Account(BNP Paribas Cash at Bank - NOK)	0.00	
Call Account(BNP Paribas Cash at Bank - ZAR)	0.00	
Call Account(BNP Paribas Cash at Bank - CZK)	0.00	
Call Account(BNP Paribas Cash at Bank - PLN)	0.00	
Call Account(BNP Paribas Cash at Bank - MXN)	0.00	
Call Account(BNP Paribas Cash at Bank - RUB)	0.00	
Call Account(BNP Takeon Deposit Account USD)	0.00	
Call Account(BNP Paribas Cash at Bank - MYR)	0.00	
Call Account(SUSPENSE A/C - Current Account)	0.00	-
AUSTRALIAN DOLLAR	-0.05	-
CANADIAN DOLLAR	0.02	-
SWISS FRANC	0.02	-
EURO	0.01	-
BRITISH POUNDS	-0.02	-
HONG KONG DOLLAR	0.00	-
NEW ZEALAND DOLLAR	-0.22	-
SWEDISH KRONA	0.01	-
US DOLLARS	0.37	-
JAPANESE YEN	-0.14	-
Currency Forwards	-2.96	
Trustee Fee Accrual - NZD	-0.01	-
Custody Fees - NZD	-0.03	-
Management Fee Accrual - NZD	-0.91	-
Liquidities (payables and receivables)	0.05	