

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
GB00B1YW4409	3I GROUP PLC COMMON STOCK GBP 73.8636	169874	1,195,912.96
US88579Y1010	3M CO COMMON STOCK USD 0.01	13500	1,950,952.95
IT0001233417	A2A SPA COMMON STOCK EUR 0.52	456070	478,844.31
GB00BMSKPJ95	AA PLC COMMON STOCK GBP 0.1	107300	297,328.30
DE0005408116	AAREAL BANK AG COMMON STOCK EUR 0	12489	381,279.63
US0025353006	AARON'S INC COMMON STOCK USD 0.5	11505	297,855.34
US0028241000	ABBOTT LABORATORIES COMMON STOCK USD 0	6300	195,834.58
US00287Y1091	ABBVIE INC COMMON STOCK USD 0.01	36500	1,849,739.01
GB00B6774699	ABCAM PLC COMMON STOCK GBP 0.2	15035	115,318.45
GB0000031285	ABERDEEN ASSET MANAGEMENT PLC COMMON STOCK GBP 10	191790	493,475.67
IE00B4BNMY34	ACCENTURE PLC COMMON STOCK USD 0.0000225	11800	1,118,548.14
CH0010532478	ACTELION LTD COMMON STOCK CHF 0.5	2210	388,028.03
US00507V1098	ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001	84301	2,463,569.07
JP3856000009	ADASTRIA CO LTD COMMON STOCK JPY	23600	496,169.86
CH0012138605	ADECCO GROUP AG COMMON STOCK CHF 1	5123	271,885.94
DE000A1EWWW0	ADIDAS AG COMMON STOCK EUR 0	8469	1,085,463.39
GB00B02J6398	ADMIRAL GROUP PLC COMMON STOCK GBP 0.1	35011	639,650.97
ES0105046009	AENA SA COMMON STOCK EUR 10	3018	334,002.31
US00130H1059	AES CORP/VA COMMON STOCK USD 0.01	22600	212,529.44
US00817Y1082	AETNA INC COMMON STOCK USD 0.01	9600	963,457.29
US0010551028	AFLAC INC COMMON STOCK USD 0.1	40332	2,271,765.64
GB00B0672758	AFREN PLC COMMON STOCK 1	229802	137.88
GB00BK1PTB77	AGGREKO PLC COMMON STOCK GBP 4.832911	45895	421,316.10
US00123Q1040	AGNC INVESTMENT CORP REIT USD 0.01	37668	552,681.46
HK0000069689	AIA GROUP LTD COMMON STOCK HKD 0	643800	2,940,063.58
US0091581068	AIR PRODUCTS & CHEMICALS INC COMMON STOCK USD 1	3336	388,284.32
US00971T1016	AKAMAI TECHNOLOGIES INC COMMON STOCK USD 0.01	4769	257,351.94
US01609W1027	ALIBABA GROUP HOLDING LTD ADR USD 0.000025	31217	2,218,399.05
US0162551016	ALIGN TECHNOLOGY INC COMMON STOCK USD 0.0001	18355	1,427,965.98
IE00B56GVS15	ALKERMES PLC COMMON STOCK USD 0.01	21232	955,023.32
US0185811082	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD 0.01	1439	266,104.08
DE0008404005	ALLIANZ SE COMMON STOCK EUR 0	8050	1,078,830.57
US01973R1014	ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD 0.01	12900	351,718.53
US02005N1000	ALLY FINANCIAL INC COMMON STOCK USD 0.1	25996	400,148.85
US02079K1079	ALPHABET INC COMMON STOCK USD 0.001	1723	1,076,231.83
US02079K3059	ALPHABET INC COMMON STOCK USD 0.001	17496	11,220,576.42
US02209S1033	ALTRIA GROUP INC COMMON STOCK USD 0.333	42419	2,321,347.30
ES0109067019	AMADEUS IT GROUP SA COMMON STOCK EUR 0.01	21845	804,992.45
US0231351067	AMAZON.COM INC COMMON STOCK USD 0.01	12497	7,583,964.25
AU000000AMC4	AMCOR LTD/AUSTRALIA COMMON STOCK AUD 0	58702	514,281.05
GB0022569080	AMDOCS LTD COMMON STOCK USD 0.01	10287	484,941.33
GB0000282623	AMEC FOSTER WHEELER PLC COMMON STOCK GBP 50	70093	329,437.10
US02503Y1038	AMERICAN CAPITAL LTD COMMON STOCK USD 0.01	44258	641,851.14
US02504D1081	AMERICAN CAPITAL SENIOR FLOATING LTD COMMON STOCK USD	2205	21,235.38
US0258161092	AMERICAN EXPRESS CO COMMON STOCK USD 0.2	30940	1,854,922.68
US0268747849	AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD 2.5	9807	518,346.76
US0298991011	AMERICAN STATES WATER CO COMMON STOCK USD 0	1832	67,548.19
US03027X1000	AMERICAN TOWER CORP REIT USD 0.01	9960	851,837.34
US0304201033	AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01	2885	168,946.39
US03076C1062	AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	7768	697,432.06
US03073E1055	AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01	4166	263,617.97
US0311621009	AMGEN INC COMMON STOCK USD 0.0001	33297	3,939,913.72
US0320951017	AMPHENOL CORP COMMON STOCK USD 0.001	22945	1,247,848.51
US0325111070	ANADARKO PETROLEUM CORP COMMON STOCK USD 0.1	14705	829,830.17
GB00B1XZS820	ANGLO AMERICAN PLC COMMON STOCK GBP 0.54945	258801	3,002,091.60
BE0974293251	ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK EUR	21522	1,847,236.12
US0357104092	ANNALY CAPITAL MANAGEMENT INC REIT USD 0.01	91764	740,409.57
US0367521038	ANTHEM INC COMMON STOCK USD 0.01	5200	605,028.93
GB0000456144	ANTOFAGASTA PLC COMMON STOCK GBP 5	73282	494,653.50
GB00B5BT0K07	AON PLC COMMON STOCK USD 0.01	19505	1,760,524.95
US0374111054	APACHE CORP COMMON STOCK USD 0.625	22613	1,161,532.08
US03761U1060	APOLLO INVESTMENT CORP COMMON STOCK USD 0.001	66715	316,392.10
US0378331005	APPLE INC COMMON STOCK USD 0.00001	127348	11,936,588.37
US0382221051	APPLIED MATERIALS INC COMMON STOCK USD 0.01	74286	1,940,039.03
US03836W1036	AQUA AMERICA INC COMMON STOCK USD 0.5	6229	151,433.79
CA00208D4084	ARC RESOURCES LTD COMMON STOCK CAD 0	65000	906,520.63
US0394831020	ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	15427	569,936.92
US04010L1035	ARES CAPITAL CORP COMMON STOCK USD 0.001	60803	811,428.38
AU000000ALL7	ARISTOCRAT LEISURE LTD COMMON STOCK AUD 0	60711	551,449.21
GB00BZ04Y379	ARRIS INTERNATIONAL PLC COMMON STOCK USD 0.01	6089	148,473.74
JP3112000009	ASAHI GLASS CO LTD COMMON STOCK JPY	104000	574,410.22

Direct Equity Investments as at 31st December 2016

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JP3111200006	ASAHI KASEI CORP COMMON STOCK JPY	41000	290,032.61
GB00B132NW22	ASHMORE GROUP PLC COMMON STOCK GBP 0.01	80488	227,539.58
GB0000536739	ASHTAD GROUP PLC COMMON STOCK GBP 10	94599	1,494,664.20
NL0010273215	ASML HOLDING NV COMMON STOCK EUR 0.09	7157	651,552.76
GB0030927254	ASOS PLC COMMON STOCK GBP 3.5	12300	610,572.00
SE0007100581	ASSA ABLOY AB COMMON STOCK SEK 1	64178	966,780.68
GB0006731235	ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP 5.68	61838	1,697,453.10
JP3942400007	ASTELLAS PHARMA INC COMMON STOCK JPY	45400	511,427.28
GB0009895292	ASTRAZENECA PLC COMMON STOCK GBP 0.25	233775	10,373,765.63
US00206R1023	AT&T INC COMMON STOCK USD 1	194357	6,689,599.19
SE0006886750	ATLAS COPCO AB COMMON STOCK SEK 0.64	52906	1,307,874.56
US0495601058	ATMOS ENERGY CORP COMMON STOCK USD 0	385	23,103.43
FR0000051732	ATOS SE COMMON STOCK EUR 1	11630	995,226.21
DE0006766504	AURUBIS AG COMMON STOCK EUR 0	5515	257,978.66
GB00BVYVFW23	AUTO TRADER GROUP PLC COMMON STOCK GBP 1	213588	873,574.92
JP3172500005	AUTOBACS SEVEN CO LTD COMMON STOCK JPY	59400	722,922.57
US05351W1036	AVANGRID INC	8700	266,706.59
US0536111091	AVERY DENNISON CORP COMMON STOCK USD 1	13100	744,451.91
GB00BBG9VN75	AVEVA GROUP PLC COMMON STOCK GBP 3.555556	12779	240,117.41
GB0002162385	AVIVA PLC COMMON STOCK GBP 25	732701	3,563,857.66
FR0000120628	AXA SA COMMON STOCK EUR 2.29	21858	447,515.27
LU1072616219	B&M EUROPEAN VALUE RETAIL SA COMMON STOCK GBP 10	162425	451,541.50
GB0009697037	BABCOCK INTERNATIONAL GROUP PLC COMMON STOCK GBP 60	83691	797,575.23
GB0002634946	BAE SYSTEMS PLC COMMON STOCK GBP 2.5	553509	3,274,005.74
US0572241075	BAKER HUGHES INC COMMON STOCK USD 1	8617	453,078.54
GB0000961622	BALFOUR BEATTY PLC COMMON STOCK GBP 50	143079	384,739.43
US0584981064	BALL CORP COMMON STOCK USD 0	5922	361,555.20
US0584981064	BALL CORP COMMON STOCK USD 0	17442	1,059,661.67
ES0113211835	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMON STOCK EUR 0.49	159711	874,422.84
ES0113900J37	BANCO SANTANDER SA COMMON STOCK EUR 0.5	66190	280,184.56
US0605051046	BANK OF AMERICA CORP COMMON STOCK USD 0.01	227729	4,073,006.85
IE0030606259	BANK OF IRELAND COMMON STOCK EUR 0.05	325711	65,058.79
IE0030606259	BANK OF IRELAND COMMON STOCK EUR 0.05	5716701	1,146,756.08
CA0636711016	BANK OF MONTREAL COMMON STOCK CAD 0	7700	448,742.65
US0640581007	BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD 0.01	27200	1,042,962.01
CA0641491075	BANK OF NOVA SCOTIA/THE COMMON STOCK CAD 0	15000	676,744.82
ID1000118201	BANK RAKYAT INDONESIA PERSERO TBK PT COMMON STOCK IDR 250	2850300	1,998,958.53
GB0031348658	BARCLAYS PLC COMMON STOCK GBP 25	3114175	6,958,624.04
GB0000811801	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP 10	196766	909,845.98
CA0679011084	BARRICK GOLD CORP COMMON STOCK CAD 0	39628	513,928.80
DE000BASF111	BASF SE COMMON STOCK EUR 0	50525	3,808,675.02
US0718131099	BAXTER INTERNATIONAL INC COMMON STOCK USD 1	46622	1,672,981.42
DE000BAY0017	BAYER AG COMMON STOCK EUR 0	9232	781,193.49
DE0005190003	BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR 1	15128	1,146,060.62
US0549371070	BB&T CORP COMMON STOCK USD 5	64383	2,449,956.44
GB00B1FP8915	BBA AVIATION PLC COMMON STOCK GBP 29.76	161244	456,804.25
GB00BYQ0JC66	BEAZLEY PLC COMMON STOCK GBP 5	81860	317,207.50
GB0000904986	BELLWAY PLC COMMON STOCK GBP 12.5	18046	446,818.96
GB00B0F99717	BERENDSEN PLC COMMON STOCK GBP 30	49042	426,910.61
GB00B02L3W35	BERKELEY GROUP HOLDINGS PLC COMMON STOCK GBP 0	21831	613,014.48
US0846707026	BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	15235	2,009,468.95
US0865161014	BEST BUY CO INC COMMON STOCK USD 0.1	26200	904,749.73
GB00B759CR16	BGEO GROUP PLC COMMON STOCK GBP 1	7150	213,356.00
AU000000BHP4	BHP BILLITON LTD COMMON STOCK AUD 0	43539	639,390.16
GB0000566504	BHP BILLITON PLC COMMON STOCK GBP 0.5	501863	6,556,840.10
GB0002869419	BIG YELLOW GROUP PLC REIT GBP 10	48455	332,159.03
SE0000862997	BILLERUDKORSNAS AB COMMON STOCK SEK 7.38	22699	309,382.92
US09062X1037	BIOGEN INC COMMON STOCK USD 0.0005	6200	1,422,891.60
GB0001121879	BIOSCIENCE INVESTMENT TRUST ORD GBP0.25	20800	43,368.00
US0925331086	BLACKROCK CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	17361	97,788.66
US09247X1019	BLACKROCK INC COMMON STOCK USD 0.01	2100	646,731.68
US0942351083	BLOOMIN' BRANDS INC COMMON STOCK USD 0.01	16425	239,665.56
AU000000BSL0	BLUESCOPE STEEL LTD COMMON STOCK AUD 0	65509	356,250.42
FR0000131104	BNP PARIBAS SA COMMON STOCK EUR 2	38192	1,973,986.87
HK2388011192	BOC HONG KONG HOLDINGS LTD COMMON STOCK HKD 0	127000	367,870.02
GB00B3FLWH99	BOYCOTE PLC COMMON STOCK GBP 17.273	32783	211,122.52
US0970231058	BOEING CO/THE COMMON STOCK USD 5	29551	3,723,141.42
SE0000869646	BOLIDEN AB COMMON STOCK SEK 2.11	35480	751,927.95
SE0008091581	BONAVA AB COMMON STOCK SEK 4	35664	448,603.78
GB00B01TND91	BOOKER GROUP PLC COMMON STOCK GBP 1	344213	604,093.82
US1011211018	BOSTON PROPERTIES INC REIT USD 0.01	9383	955,119.77

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
GB0001859296	BOVIS HOMES GROUP PLC COMMON STOCK GBP 50	19857	162,827.40
GB0007980591	BP PLC COMMON STOCK GBP 0.25	3442148	17,541,186.21
DE000A1DAH0	BRENNTAG AG COMMON STOCK EUR 0	35394	1,595,222.55
JP3830800003	BRIDGESTONE CORP COMMON STOCK JPY	53200	1,555,542.61
GB0002875804	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	368196	17,016,178.14
GB0001367019	BRITISH LAND CO PLC/THE REIT GBP 25	165901	1,044,346.80
GB00B0N8QD54	BRITVIC PLC COMMON STOCK GBP 20	54940	311,509.80
GB0030913577	BT GROUP PLC COMMON STOCK GBP 5	1750938	6,424,191.52
GB0001001592	BTG PLC COMMON STOCK GBP 10	63340	373,706.00
GB00B0744B38	BUNZL PLC COMMON STOCK GBP 32.14286	60576	1,277,547.84
GB0031743007	BURBERRY GROUP PLC COMMON STOCK GBP 0.05	81482	1,219,785.54
US12673P1057	CA INC COMMON STOCK USD 0.1	40200	1,033,588.80
US1270551013	CABOT CORP COMMON STOCK USD 1	24500	1,002,087.97
US1270971039	CABOT OIL & GAS CORP COMMON STOCK USD 0.1	42474	802,972.24
CA1247651088	CAE INC COMMON STOCK CAD 0	153148	1,735,686.59
GB00B74CDH82	CAIRN ENERGY PLC COMMON STOCK GBP 1.3669	69823	164,712.46
US1307881029	CALIFORNIA WATER SERVICE GROUP COMMON STOCK USD 0.01	3471	95,226.72
AU000000CTX1	CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	23699	423,025.31
US1344291091	CAMPBELL SOUP CO COMMON STOCK USD 0.0375	10280	503,080.65
CA1360691010	CANADIAN IMPERIAL BANK OF COMMERCE COMMON STOCK CAD 0	12185	805,641.72
CA1363851017	CANADIAN NATURAL RESOURCES LTD COMMON STOCK CAD 0	33317	860,344.85
CA1366812024	CANADIAN TIRE CORP LTD COMMON STOCK CAD 0	11191	940,569.43
JP3242800005	CANON INC COMMON STOCK JPY	47400	1,083,701.09
GB00B23K0M20	CAPITA PLC COMMON STOCK GBP 2.0667	115139	611,388.09
GB00B62G9D36	CAPITAL & COUNTIES PROPERTIES PLC COMMON STOCK GBP 25	129578	384,976.24
US14040H1059	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	3700	261,229.31
US1405011073	CAPITAL SOUTHWEST CORP COMMON STOCK USD 0.25	1449	18,938.49
US14054R1068	CAPITALA FINANCE CORP COMMON STOCK USD	7714	80,720.29
GB00BLY2F708	CARD FACTORY PLC COMMON STOCK GBP 0.01	97720	247,231.60
US14149Y1082	CARDINAL HEALTH INC COMMON STOCK USD 0	12670	737,959.70
GB0007365546	CARILLION PLC COMMON STOCK GBP 50	86301	203,756.66
GB0031215220	CARNIVAL PLC COMMON STOCK GBP 1.66	34862	1,438,057.50
US1491231015	CATERPILLAR INC COMMON STOCK USD 1	11104	833,395.35
US1248572026	CBS CORP COMMON STOCK USD 0.001	31219	1,607,374.89
CA1249003098	CCL INDUSTRIES INC COMMON STOCK CAD 0	2900	461,675.87
US1510201049	CELGENE CORP COMMON STOCK USD 0.01	8547	800,643.59
ES0105066007	CELLNEX TELECOM SA COMMON STOCK EUR 0.25	69153	806,637.43
CA15135U1093	CENOVUS ENERGY INC COMMON STOCK CAD 0	79546	974,493.11
JE00B5TT1872	CENTAMIN PLC COMMON STOCK GBP 0	191424	265,122.24
US15189T1079	CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	6171	123,055.43
JP3566800003	CENTRAL JAPAN RAILWAY CO COMMON STOCK JPY	3200	426,977.52
GB00B033F229	CENTRICA PLC COMMON STOCK GBP 6.1728	1002741	2,347,416.68
US1567001060	CENTURYLINK INC COMMON STOCK USD 1	50662	974,986.74
CA39945C1095	CGI GROUP INC COMMON STOCK CAD 0	12500	486,104.83
US8085131055	CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01	63434	2,026,253.38
IL0010824113	CHECK POINT SOFTWARE TECHNOLOGIES LTD COMMON STOCK USD 0.01	23904	1,633,902.68
GB00B45C9X44	CHEMRING GROUP PLC COMMON STOCK GBP 1	38585	65,594.50
US16411R2085	CHENIERE ENERGY INC COMMON STOCK USD 0.003	1435	48,113.99
US1651671075	CHESAPEAKE ENERGY CORP COMMON STOCK USD 0.01	2916	16,566.44
CH0044328745	CHUBB LTD COMMON STOCK USD 24.15	2467	263,780.23
FR0000121261	CIE GENERALE DES ETABLISSEMENTS MICHELIN COMMON STOCK EUR 2	20055	1,809,486.57
US1255091092	CIGNA CORP COMMON STOCK USD 0.25	4600	496,575.89
US1717981013	CIMAREX ENERGY CO COMMON STOCK USD 0.01	16241	1,786,227.42
AU000000CIM7	CIMIC GROUP LTD COMMON STOCK AUD 0	14571	298,344.95
GB00B15FWH70	CINEWORLD GROUP PLC COMMON STOCK GBP 1	35144	198,563.60
US17275R1023	CISCO SYSTEMS INC COMMON STOCK USD 0.001	174644	4,271,227.05
US1255818015	CIT GROUP INC COMMON STOCK USD 0.01	26100	901,507.71
US1729674242	CITIGROUP INC COMMON STOCK USD 0.01	189111	9,095,509.87
US1746101054	CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01	34558	996,480.84
US1773761002	CITRIX SYSTEMS INC COMMON STOCK USD 0.001	16383	1,184,126.36
GB0007668071	CLOSE BROTHERS GROUP PLC COMMON STOCK GBP 25	25609	370,050.05
HK0002007356	CLP HOLDINGS LTD COMMON STOCK HKD 0	244500	1,818,408.38
US12572Q1058	CME GROUP INC COMMON STOCK USD 0.01	3929	366,778.74
GB00B07KD360	COBHAM PLC COMMON STOCK GBP 2.5	276105	451,983.89
US1912161007	COCA-COLA CO/THE COMMON STOCK USD 0.25	32900	1,103,899.98
CH0198251305	COCA-COLA HBC AG COMMON STOCK GBP 6.7	43240	765,348.00
JP3293200006	COCA-COLA WEST CO LTD COMMON STOCK JPY	19900	475,683.46
AU000000COH5	COCHLEAR LTD COMMON STOCK AUD 0	28797	2,068,078.39
US1924461023	COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK USD 0.01	16263	737,438.51
US1941621039	COLGATE-PALMOLIVE CO COMMON STOCK USD 1	29507	1,562,690.15
US20030N1019	COMCAST CORP COMMON STOCK USD 0.01	167494	9,359,819.32

Direct Equity Investments as at 31st December 2016

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US2005251036	COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5	15435	722,127.91
AU000000CBA7	COMMONWEALTH BANK OF AUSTRALIA COMMON STOCK AUD 0	24643	1,190,090.33
GB00BLNN3L44	COMPASS GROUP PLC COMMON STOCK GBP 10.625	317847	4,770,883.47
US2058871029	CONAGRA BRANDS INC	28862	923,798.89
US20605P1012	CONCHO RESOURCES INC COMMON STOCK USD 0.001	425	45,607.58
US20825C1045	CONOCOPHILLIPS COMMON STOCK USD 0.01	19193	778,810.36
US20854P1093	CONSOL ENERGY INC COMMON STOCK USD 0.01	24355	359,318.30
US2091151041	CONSOLIDATED EDISON INC COMMON STOCK USD 0.1	2562	152,768.31
US2120151012	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD 0.01	8132	339,192.56
US22160K1051	COSTCO WHOLESALE CORP COMMON STOCK USD 0.005	6877	891,090.90
GB00B9NWP991	COUNTRYWIDE PLC COMMON STOCK GBP 1	40500	71,381.25
DE0006062144	COVESTRO AG COMMON STOCK EUR 0	15596	867,731.36
BMG2519Y1084	CREDICORP LTD COMMON STOCK USD 5	4855	620,248.70
CA22576C1014	CRESCENT POINT ENERGY CORP COMMON STOCK CAD 0	29000	319,392.90
GB00B8VZXT93	CREST NICHOLSON HOLDINGS PLC COMMON STOCK GBP 5	43240	195,877.20
IE0001827041	CRH PLC COMMON STOCK EUR 0.32	48234	1,356,851.46
US2267181046	CRITEO SA ADR USD 0.025	24383	810,628.94
GB00BYZWX769	CRODA INTERNATIONAL PLC COMMON STOCK GBP 10.35714	22206	709,703.76
US22822V1017	CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01	2892	203,082.46
US2315611010	CURTISS-WRIGHT CORP COMMON STOCK USD 1	3215	253,919.88
US1266501006	CVS HEALTH CORP	29060	1,855,804.32
GB00BD6GN030	CYBG PLC ORD GBP0.10	164203	460,753.62
JP3493800001	DAI NIPPON PRINTING CO LTD COMMON STOCK JPY	111000	889,571.19
JP3475350009	DAIICHI SANKYO CO LTD COMMON STOCK JPY	26300	436,417.22
JP3475200006	DAIICHIKOSHO CO LTD COMMON STOCK JPY	20400	653,955.04
GB0009457366	DAILY MAIL & GENERAL TRUST PLC COMMON STOCK GBP 12.5	60704	471,670.08
GB0002502812	DAIRY CREST GROUP PLC COMMON STOCK GBP 25	24712	153,090.84
JP3486800000	DAITO TRUST CONSTRUCTION CO LTD COMMON STOCK JPY	2200	268,359.70
JP3505000004	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK JPY	55300	1,226,330.84
JP3502200003	DAIWA SECURITIES GROUP INC COMMON STOCK JPY	37000	184,922.98
US2358511028	DANAHER CORP COMMON STOCK USD 0.01	20927	1,318,300.24
FR000120644	DANONE SA COMMON STOCK EUR 0.25	16227	833,858.65
DK0010274414	DANSKE BANK A/S COMMON STOCK DKK 10	9308	228,885.25
US2371941053	DARDEN RESTAURANTS INC COMMON STOCK USD 0	28200	1,659,615.59
IE0002424939	DCC PLC COMMON STOCK GBP 0.25	16374	988,989.60
GB00B3DGH821	DE LA RUE PLC COMMON STOCK GBP 44.86857	20468	125,878.20
US2423702032	DEAN FOODS CO COMMON STOCK USD	28500	502,350.99
GB00B126KH97	DEBENHAMS PLC COMMON STOCK GBP 0.01	192692	110,412.52
US2473617023	DELTA AIR LINES INC COMMON STOCK USD 0.0001	7837	311,983.19
JP3549600009	DENKA CO LTD COMMON STOCK JPY	113000	404,579.52
US24906P1093	DENTSPLY SIRONA INC COMMON STOCK USD 0.01	27630	1,290,883.27
GB0002652740	DERWENT LONDON PLC REIT GBP 5	17281	479,029.32
DE0005552004	DEUTSCHE POST AG COMMON STOCK EUR 0	33301	887,884.54
DE0005557508	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	204377	2,853,252.98
US25179M1036	DEVON ENERGY CORP COMMON STOCK USD 0.1	8976	331,755.69
DK0060655629	DFDS A/S COMMON STOCK DKK 20	14576	539,814.67
GB0002374006	DIAGEO PLC COMMON STOCK GBP 28.93518	466687	9,847,095.70
BE0974259880	D'IETEREN SA/NV COMMON STOCK EUR 0	17242	618,077.50
GB00BRB37M78	DIGNITY PLC COMMON STOCK GBP 12.3357	7873	194,541.83
GB0001826634	DIPLOMA PLC COMMON STOCK GBP 5	27600	286,764.00
GB00BY9DOY18	DIRECT LINE INSURANCE GROUP PLC COMMON STOCK GBP 10.90909	234895	867,702.13
US2547091080	DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01	17214	1,004,295.12
GB00B4Y7R145	DIXONS CARPHONE PLC COMMON STOCK GBP 0.1	157180	557,360.28
CA25675T1075	DOLLARAMA INC COMMON STOCK CAD 0	16400	973,677.32
GB00BYN59130	DOMINO'S PIZZA GROUP PLC COMMON STOCK GBP 1.5625	78780	284,238.24
US2605431038	DOW CHEMICAL CO/THE COMMON STOCK USD 2.5	47408	2,195,351.25
US26138E1091	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD 0.01	2949	216,392.85
GB00B1VNSX38	DRAX GROUP PLC COMMON STOCK GBP 11.55172	83649	316,109.57
GB0008220112	DS SMITH PLC COMMON STOCK GBP 10	197362	805,434.32
DE000ENAG999	E.ON SE COMMON STOCK EUR 0	76512	437,584.64
JP3783600004	EAST JAPAN RAILWAY CO COMMON STOCK JPY	9200	644,740.50
US2772761019	EASTGROUP PROPERTIES INC REIT USD 0	16961	1,013,555.82
GB00B7KR2P84	EASYJET PLC COMMON STOCK GBP 27.28571	25710	258,385.50
IE00B8KQN827	EATON CORP PLC COMMON STOCK USD 0.01	25844	1,403,208.00
US2786421030	EBAY INC COMMON STOCK USD 0.001	81138	1,949,570.86
US2810201077	EDISON INTERNATIONAL COMMON STOCK USD 0	19000	1,106,955.86
US2635341090	EI DU PONT DE NEMOURS & CO COMMON STOCK USD 0.3	16500	980,131.92
GB0003096442	ELECTROCOMPONENTS PLC COMMON STOCK GBP 10	70773	337,374.89
SE0000103814	ELECTROLUX AB COMMON STOCK SEK 5	36587	737,580.68
GB0002418548	ELEMENTIS PLC COMMON STOCK GBP 5	100000	277,400.00
CH0012829898	EMMI AG COMMON STOCK CHF 10	532	261,160.17

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
US29250X1037	ENBRIDGE ENERGY MANAGEMENT LLC COMMON STOCK USD 0.01	1431	29,994.66
CA29250N1050	ENBRIDGE INC COMMON STOCK CAD 0	2463	83,957.08
CA29251R1055	ENBRIDGE INCOME FUND HOLDINGS INC COMMON STOCK CAD 0	101	2,111.98
CA29251R1055	ENBRIDGE INCOME FUND HOLDINGS INC COMMON STOCK CAD 0	297	6,231.97
ES0130670112	ENDESA SA COMMON STOCK EUR 1.2	91350	1,569,286.19
IT0003128367	ENEL SPA COMMON STOCK EUR 1	171408	612,767.14
CA2927661025	ENERPLUS CORP COMMON STOCK CAD 0	60630	466,145.38
FR0010208488	ENGIE SA COMMON STOCK EUR 1	18990	196,465.05
GB00B635TG28	ENQUEST PLC COMMON STOCK GBP 5	229955	96,581.10
GB00B4VLR192	ENSCO PLC COMMON STOCK USD 0.1	56697	445,995.91
US29364G1031	ENTERGY CORP COMMON STOCK USD 0.01	23600	1,403,222.60
GB00B1L8B624	ENTERPRISE INNS PLC COMMON STOCK GBP 2.5	90142	109,522.53
US2937921078	ENTERPRISE PRODUCTS PARTNERS LP MLP USD 0	60407	1,321,899.64
US26875P1012	EOG RESOURCES INC COMMON STOCK USD 0.01	23717	1,940,508.00
US26884L1098	EQT CORP COMMON STOCK USD 0	1130	59,808.20
US29444U7000	EQUINIX INC REIT USD 0.001	1142	328,944.80
US29476L1070	EQUITY RESIDENTIAL REIT USD 0.01	4703	244,960.21
GB00B0744359	ESSENTA PLC COMMON STOCK GBP 25	45618	210,298.98
US5184391044	ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01	39539	2,447,568.59
GB00B8KJH563	ESURE GROUP PLC COMMON STOCK GBP 0.08333334	75000	151,125.00
US2692464017	ETRADE FINANCIAL CORP	43473	1,219,066.45
BMG3223R1088	EVEREST RE GROUP LTD COMMON STOCK USD 0.01	2126	372,327.44
US30040W1080	EVERSOURCE ENERGY COMMON STOCK USD 5	3991	178,386.22
DE000EVNK013	EVONIK INDUSTRIES AG COMMON STOCK EUR	24933	604,010.71
GB00B71N6K86	EVRAZ PLC COMMON STOCK GBP 1	106180	235,507.24
US3021301094	EXPEDITORS INTERNATIONAL OF WASHINGTON INC COMMON STOCK USD 0.01	26500	1,135,790.88
GB00B19NLV48	EXPERIAN PLC COMMON STOCK GBP 0.1	171070	2,692,641.80
US30219G1085	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01	12200	679,187.47
US30231G1022	EXXON MOBIL CORP COMMON STOCK USD 0	27905	2,038,364.67
US30303M1027	FACEBOOK INC COMMON STOCK USD 0.000006	66336	6,176,471.36
GB0033032904	FAROE PETROLEUM PLC COMMON STOCK GBP 10	71050	73,536.75
FR0000121147	FAURECIA COMMON STOCK EUR 7	14183	445,950.33
GB0003345054	FENNER PLC COMMON STOCK GBP 25	35470	83,620.53
GB00BRJ9BJ26	FEVERTREE DRINKS PLC	36741	418,479.99
NL0010877643	FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK USD 0.01	119241	881,966.09
US3165001070	FIDUS INVESTMENT CORP COMMON STOCK USD 0.001	4821	61,372.01
US31678A1034	FIFTH STREET FINANCE CORP COMMON STOCK USD 0.01	50446	219,232.81
US31679F1012	FIFTH STREET SENIOR FLOATING RATE CORP COMMON STOCK USD 0.01	10062	70,926.25
US3167731005	FIFTH THIRD BANCORP COMMON STOCK USD 0	45445	991,908.43
US3379321074	FIRSTENERGY CORP COMMON STOCK USD 0.1	9896	248,030.69
GB0003452173	FIRSTGROUP PLC COMMON STOCK GBP 5	182390	188,956.04
NZFBUE0001S0	FLETCHER BUILDING LTD COMMON STOCK NZD 0	208350	1,246,302.31
US3444191064	FOMENTO ECONOMICO MEXICANO SAB DE CV ADR USD	29949	1,847,135.76
CH0003541510	FORBO HOLDING AG COMMON STOCK CHF 0.1	235	245,694.15
US3453708600	FORD MOTOR CO COMMON STOCK USD 0.01	81076	795,898.42
AU000000FMG4	FORTESCUE METALS GROUP LTD COMMON STOCK AUD 0	300932	1,038,699.93
CA3495531079	FORTIS INC/CANADA COMMON STOCK CAD 0	5331	133,226.46
US34959J1088	FORTIVE CORP COMMON STOCK USD 0.01	21151	918,001.16
FI0009007132	FORTUM OYJ COMMON STOCK EUR 3.4	19534	242,945.27
DE0005785802	FRESENIUS MEDICAL CARE AG & CO KGAA COMMON STOCK EUR 0	21123	1,450,572.23
DE0005785604	FRESENIUS SE & CO KGAA COMMON STOCK EUR 0	6309	399,920.05
GB00B2QPKJ12	FRESNILLO PLC COMMON STOCK GBP 0.5	47980	585,835.80
US3026351078	FS INVESTMENT CORP COMMON STOCK USD 0.001	47668	397,345.85
US3029411093	FTI CONSULTING INC COMMON STOCK USD 0.01	8438	307,842.06
JP3814800003	FUJI HEAVY INDUSTRIES LTD COMMON STOCK JPY	35900	1,188,695.54
JP3818000006	FUJITSU LTD COMMON STOCK JPY	137000	617,412.58
GB00B01FLG62	G4S PLC COMMON STOCK GBP 25	268261	630,413.35
GB00B3Y2J508	GALLIFORD TRY PLC COMMON STOCK GBP 50	12970	167,442.70
ES0143416115	GAMESA CORP TECNOLOGICA SA COMMON STOCK EUR 0.17	28814	473,961.40
CH0114405324	GARMIN LTD COMMON STOCK USD 10	21366	838,455.34
US3665541039	GARRISON CAPITAL INC COMMON STOCK USD 0.001	3583	27,112.09
US3696041033	GENERAL ELECTRIC CO COMMON STOCK USD 0.06	128539	3,287,203.02
US3700231034	GENERAL GROWTH PROPERTIES INC REIT USD 0.01	23305	471,135.76
US3703341046	GENERAL MILLS INC COMMON STOCK USD 0.1	8200	409,917.05
GB0002074580	GENUS PLC COMMON STOCK GBP 10	11604	208,407.84
CH0001752309	GEORG FISCHER AG COMMON STOCK CHF 1	1514	1,005,435.37
US3755581036	GILEAD SCIENCES INC COMMON STOCK USD 0.001	98536	5,710,486.78
GB0030646508	GKN PLC COMMON STOCK GBP 10	313181	1,038,821.38
US3765351008	GLADSTONE CAPITAL CORP COMMON STOCK USD 0.001	5632	42,798.92
US3765461070	GLADSTONE INVESTMENT CORP COMMON STOCK USD 0.001	12294	84,172.09
GB0009252882	GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	902159	14,091,723.58

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
JE00B4T3BW64	GLENCORE PLC COMMON STOCK GBP 0.01	2248088	6,235,072.07
GB0003753778	GO-AHEAD GROUP PLC COMMON STOCK GBP 10	8867	198,709.47
GB00BZ02Q916	GOCOMPARE.COM GROUP PLC COMMON STOCK GBP 0.02	75000	53,250.00
US38147U1079	GOLDMAN SACHS BDC INC COMMON STOCK USD 0.001	7703	146,622.88
US38141G1040	GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	6976	1,351,841.71
US38173M1027	GOLUB CAPITAL BDC INC COMMON STOCK USD 0.001	9330	138,857.04
US3825501014	GOODYEAR TIRE & RUBBER CO/THE COMMON STOCK USD 0	18875	471,550.40
US3841091040	GRACO INC COMMON STOCK USD 1	8517	572,716.82
IE00B00MZ448	GRAFTON GROUP PLC UNIT GBP 0.05	33900	186,450.00
GB00B04V1276	GRAINGER PLC COMMON STOCK GBP 5	70981	168,792.82
GB00B01FLL16	GREAT PORTLAND ESTATES PLC REIT GBP 12.5	66375	443,716.88
IE0003864109	GREENCORE GROUP PLC COMMON STOCK GBP 1	114484	282,203.06
GB00B0HZP136	GREENE KING PLC COMMON STOCK GBP 12.5	93142	650,131.16
GB00B63QSB39	GREGGS PLC COMMON STOCK GBP 2	17322	168,023.40
US3976241071	GREIF INC COMMON STOCK USD 0	6397	265,633.53
MXP370711014	GRUPO FINANCIERO BANORTE SAB DE CV COMMON STOCK MXN 3.5	441416	1,773,900.59
BMG4209G2077	GULF KEYSTONE PETROLEUM LTD COMMON STOCK GBP 1	1310	1,689.90
JP3235900002	GUNGHO ONLINE ENTERTAINMENT INC COMMON STOCK JPY	173000	298,896.75
IM00B5VQMV65	GVC HOLDINGS PLC COMMON STOCK GBP 0.01	30931	198,731.68
GB0030544687	GW PHARMACEUTICALS PLC COMMON STOCK USD 0.1	39900	293,265.00
CA4044282032	H&R REAL ESTATE INVESTMENT TRUST REIT CAD 0	18200	245,698.08
GB00B012TP20	HALFORDS GROUP PLC COMMON STOCK GBP 1	41931	153,257.81
GB0004052071	HALMA PLC COMMON STOCK GBP 10	79999	717,991.03
GB0004065016	HAMMERSON PLC REIT GBP 25	158374	907,483.02
GB00B0PPFY88	HANSTEEN HOLDINGS PLC REIT GBP 10	146678	166,479.53
GB00B1VZ0M25	HARGREAVES LANSDOWN PLC COMMON STOCK GBP 0.4	36930	447,960.90
US4180561072	HASBRO INC COMMON STOCK USD 0.5	10800	679,910.98
JP3768600003	HASEKO CORP COMMON STOCK JPY	38500	317,627.67
US4198791018	HAWAIIAN HOLDINGS INC COMMON STOCK USD 0.01	6639	306,254.20
GB0004161021	HAYS PLC COMMON STOCK GBP 1	298255	444,996.46
JP3767810009	HAZAMA ANDO CORP COMMON STOCK JPY	111500	596,492.51
US40412C1018	HCA HOLDINGS INC COMMON STOCK USD 0.01	8600	515,171.77
US40415F1012	HDFC BANK LTD ADR USD	48938	2,403,235.42
DE0006047004	HEIDELBERGCEMENT AG COMMON STOCK EUR 0	14889	1,126,429.43
JP3834200002	HEIWA CORP COMMON STOCK JPY	36600	678,567.86
JE00B3CM9527	HENDERSON GROUP PLC COMMON STOCK GBP 12.5	181413	427,409.03
US4270965084	HERCULES CAPITAL INC COMMON STOCK USD 0.001	18099	206,674.13
US42809H1077	HESS CORP COMMON STOCK USD 1	921	46,428.27
US42824C1099	HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD 0.01	86478	1,619,472.28
GB00B0LCW083	HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP 10	40462	765,945.66
JP3792600003	HINO MOTORS LTD COMMON STOCK JPY	36600	302,206.50
BMG4593F1389	HISCOX LTD COMMON STOCK GBP 6.5	54094	550,135.98
DE0006070006	HOCHTIEF AG COMMON STOCK EUR 0	11722	1,331,295.02
US4364401012	HOLOGIC INC COMMON STOCK USD 0.01	15600	506,512.36
US4370761029	HOME DEPOT INC/THE COMMON STOCK USD 0.05	26234	2,846,643.25
GB00BYTFB60	HOMESERVE PLC COMMON STOCK GBP 2.69231	47147	292,311.40
US4385161066	HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	3439	322,427.99
US44045A1025	HORIZON TECHNOLOGY FINANCE CORP COMMON STOCK USD 0.001	3980	33,916.89
GB0005576813	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP 10	134297	515,431.89
JP3837800006	HOYA CORP COMMON STOCK JPY	12400	422,539.55
US40434L1052	HP INC COMMON STOCK USD 0.01	165041	1,982,121.51
GB0005405286	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	3649475	23,973,401.28
US4448591028	HUMANA INC COMMON STOCK USD 0.166	2700	445,822.85
GB0004478896	HUNTING PLC COMMON STOCK GBP 25	27391	171,878.53
US4464131063	HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD 0.01	6370	949,532.88
CA4480551031	HUSKY ENERGY INC COMMON STOCK CAD 0	74157	729,016.95
SE0001662230	HUSQVARNA AB COMMON STOCK SEK 2	40658	256,616.18
CA4488112083	HYDRO ONE LTD COMMON STOCK CAD	23	327.29
JP3148800000	IBIDEN CO LTD COMMON STOCK JPY	49800	543,542.88
FR0000035081	ICADE REIT EUR 0	5976	345,807.12
GB00B06QFB75	IG GROUP HOLDINGS PLC COMMON STOCK GBP 0.005	60365	298,263.47
CA4495861060	IGM FINANCIAL INC COMMON STOCK CAD 0	23900	550,967.08
BMG475671050	IHS MARKIT LTD	69014	1,977,732.97
JP3131090007	IIDA GROUP HLDGS CO LTD NPV	53600	824,529.56
GB00BGLP8L22	IMI PLC COMMON STOCK GBP 28.57	50139	521,445.60
GB0004544929	IMPERIAL BRANDS PLC COMMON STOCK GBP 10	178081	6,308,519.43
GB00B61TVQ02	INCHCAPE PLC COMMON STOCK GBP 10	92317	648,065.34
GB00BRS65X63	INDIVIOR PLC COMMON STOCK GBP 0.1	264445	783,286.09
ES0148396007	INDUSTRIA DE DISEÑO TEXTIL SA COMMON STOCK EUR 0.03	125243	3,467,034.17
GB00BMJ6DW54	INFORMA PLC COMMON STOCK GBP 0.1	181760	1,235,968.00
NL0011821202	ING GROEP NV COMMON STOCK EUR 0.01	68770	784,852.67

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
IE00B6330302	INGERSOLL-RAND PLC COMMON STOCK USD 1	28845	1,751,732.94
US4571871023	INGREDION INC COMMON STOCK USD 0.01	2713	274,362.87
GB00B09LSH68	INMARSAT PLC COMMON STOCK GBP 0.0005	113765	854,943.98
US4581401001	INTEL CORP COMMON STOCK USD 0.001	175897	5,163,099.76
CA45833V1094	INTER PIPELINE LTD COMMON STOCK CAD 0	376	6,725.59
GB00BYXK6398	INTERCONTINENTAL HOTELS GROUP PLC COMMON STOCK GBP 18.96657	33996	1,236,774.48
US45867G1013	INTERDIGITAL INC/PA COMMON STOCK USD 0.01	9944	735,147.01
GB00BYT1DJ19	INTERMEDIATE CAPITAL GROUP PLC COMMON STOCK GBP 23.33333	46629	326,403.00
US4592001014	INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK USD 0.2	29659	3,984,216.75
US4601461035	INTERNATIONAL PAPER CO COMMON STOCK USD 1	25763	1,106,288.01
GB00B1YKG049	INTERNATIONAL PERSONAL FINANCE PLC COMMON STOCK GBP 10	49439	85,183.40
GB0001528156	INTERSERVE PLC COMMON STOCK GBP 10	30603	104,585.75
CA4609191032	INTERTAPE POLYMER GROUP INC COMMON STOCK CAD 0	17506	266,015.56
GB0031638363	INTERTEK GROUP PLC COMMON STOCK GBP 1	27276	949,477.56
IT0000072618	INTESA SANPAOLO SPA COMMON STOCK EUR 0.52	137171	284,060.48
SE0000936478	INTRUM JUSTITIA AB COMMON STOCK SEK 0.02	36555	1,001,034.00
GB0006834344	INTU PROPERTIES PLC REIT GBP 50	151768	426,923.38
GB00B17BBQ50	INVESTEC PLC COMMON STOCK GBP 0.02	107284	575,042.24
FR0010259150	IPSEN SA COMMON STOCK EUR 1	4397	257,852.24
JP3143600009	ITOCHU CORP COMMON STOCK JPY	34800	374,754.37
GB0033986497	ITV PLC COMMON STOCK GBP 10	640359	1,321,700.98
JE00BYVQYS01	IWG PLC COMMON STOCK GBP	147470	362,776.20
GB0001638955	J D WETHERSPOON PLC COMMON STOCK GBP 2	22684	201,433.92
GB00B019KW72	J SAINSBURY PLC COMMON STOCK GBP 28.5714	291411	726,487.62
US48123V1026	J2 GLOBAL INC COMMON STOCK USD 0.01	4800	317,759.88
JP3726800000	JAPAN TOBACCO INC COMMON STOCK JPY	20600	549,447.68
BMG507361001	JARDINE MATHESON HOLDINGS LTD COMMON STOCK USD 0.25	8400	375,591.80
BMG507641022	JARDINE STRATEGIC HOLDINGS LTD COMMON STOCK USD 0.05	39518	1,061,787.40
AU000000JBH7	JB HI-FI LTD COMMON STOCK AUD 0	30416	499,788.83
US8326964058	JM SMUCKER CO/THE COMMON STOCK USD 0	7803	808,685.46
GB00B5N0P849	JOHN WOOD GROUP PLC COMMON STOCK GBP 4.2857	73391	642,905.16
US4781601046	JOHNSON & JOHNSON COMMON STOCK USD 1	70274	6,552,233.70
IE00BY7QL619	JOHNSON CONTROLS INTERNATIONAL	18986	632,892.28
GB00BZ4BQC70	JOHNSON MATTHEY PLC COMMON STOCK GBP 110.9245	34575	1,100,176.50
US46625H1005	JPMORGAN CHASE & CO COMMON STOCK USD 1	190710	13,317,983.22
US48203R1041	JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	33300	761,589.45
GB00B53P2009	JUPITER FUND MANAGEMENT PLC COMMON STOCK GBP 2	61780	274,056.08
GB00BKX5CN86	JUST EAT PLC COMMON STOCK GBP 1	92258	538,325.43
JP3205800000	KAO CORP COMMON STOCK JPY	22600	868,905.08
TH0016010R14	KASIKORNBANK PCL NVDR THB 10	333400	1,337,389.90
BE0003565737	KBC GROUP NV COMMON STOCK EUR 0	17523	879,964.23
US48668E1010	KCAP FINANCIAL INC COMMON STOCK USD 0.01	12361	39,814.49
JP3496400007	KDDI CORP COMMON STOCK JPY	67700	1,390,217.53
JP3277230003	KEIHIN CORP COMMON STOCK JPY	22000	312,628.37
GB0004866223	KELLER GROUP PLC COMMON STOCK GBP 10	8452	71,334.88
BMG524401079	KERRY PROPERTIES LTD COMMON STOCK HKD 1	91500	201,048.52
FI0009000202	KESKO OYJ COMMON STOCK EUR 0	8439	342,026.23
JP3236200006	KEYENCE CORP COMMON STOCK JPY	3000	1,669,442.14
GB0004915632	KIER GROUP PLC COMMON STOCK GBP 1	16229	222,824.17
US49456B1017	KINDER MORGAN INC/DE COMMON STOCK USD 0.01	58965	988,277.55
GB0033195214	KINGFISHER PLC COMMON STOCK GBP 15.7143	430254	1,507,179.76
DE000KGX8881	KION GROUP AG COMMON STOCK EUR	7964	359,348.74
JP3258000003	KIRIN HOLDINGS CO LTD COMMON STOCK JPY	73900	975,026.72
DE000KC01000	KLOECKNER & CO SE COMMON STOCK EUR 0	49110	499,274.52
US5002551043	KOHL'S CORP COMMON STOCK USD 0.01	7946	317,544.19
JP3304200003	KOMATSU LTD COMMON STOCK JPY	24800	455,578.69
JP3305800009	KOMORI CORP COMMON STOCK JPY	33900	360,122.82
FI0009013403	KONE OYJ COMMON STOCK EUR 0	16129	586,096.06
JP3300600008	KONICA MINOLTA INC COMMON STOCK JPY	124200	1,000,528.73
NL0011794037	KONINKLIJKE AHOLD DELHAIZE NV COMMON STOCK EUR 0.01	85511	1,462,044.68
US5010441013	KROGER CO/THE COMMON STOCK USD 1	30527	852,577.00
BRKR0TACNOR9	KROTON EDUCACIONAL SA COMMON STOCK BRL 0	166400	551,542.78
JP3277150003	K'S HOLDINGS CORP COMMON STOCK JPY	41600	590,863.17
JP3266400005	KUBOTA CORP COMMON STOCK JPY	115000	1,331,373.17
JP3269600007	KURARAY CO LTD COMMON STOCK JPY	67100	817,565.92
US5024241045	L-3 COMMUNICATIONS HOLDINGS INC COMMON STOCK USD 0.01	2500	307,753.01
GB00B0ZSH635	LADBROKES CORAL PLC	147673	171,300.68
GB00B1VNST91	LAIRD PLC COMMON STOCK GBP 28.125	48377	74,016.81
US5128161099	LAMAR ADVERTISING CO REIT USD 0.001	5600	304,733.54
BMG5361W1047	LANCASHIRE HOLDINGS LTD COMMON STOCK GBP 0.5	27962	194,056.28
GB00B39TSN74	LAND OF LEATHER HLDGS PLC ORD GBP0.10	418498	12,345.69

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
GB0031809436	LAND SECURITIES GROUP PLC REIT GBP 10	139757	1,489,809.62
US5178341070	LAS VEGAS SANDS CORP COMMON STOCK USD 0.001	7879	340,563.58
US5218652049	LEAR CORP COMMON STOCK USD 0.01	8000	857,006.44
GB0005603997	LEGAL & GENERAL GROUP PLC COMMON STOCK GBP 2.5	1023360	2,533,839.36
US5246601075	LEGGETT & PLATT INC COMMON STOCK USD 0.01	7500	296,685.96
GB00B8W67662	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	4954	121,880.47
GB00B8W67B19	LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	12128	289,937.38
GB00BTC0M714	LIBERTY GLOBAL PLC LILAC TRACKING STK USD	618	10,908.09
GB00BTC0MD78	LIBERTY GLOBAL PLC LILAC TRACKING STK USD	1513	25,713.59
US5341871094	LINCOLN NATIONAL CORP COMMON STOCK USD 0	12070	647,334.52
GB0008706128	LLOYDS BANKING GROUP PLC COMMON STOCK GBP 10	14345111	8,967,128.89
GB00B0SWJX34	LONDON STOCK EXCHANGE GROUP PLC COMMON STOCK GBP 6.918605	54806	1,597,046.84
GB00B4WFW713	LONDONMETRIC PROPERTY PLC REIT GBP 10	102347	159,149.59
GB00BYSRJ698	LONMIN PLC COMMON STOCK GBP 0.0001	900	1,273.50
CH0013841017	LONZA GROUP AG COMMON STOCK CHF 1	14091	1,978,136.97
FR0000120321	L'OREAL SA COMMON STOCK EUR 0.2	4170	617,224.08
FR0000121014	LVMH MOET HENNESSY LOUIS VUITTON SE COMMON STOCK EUR 0.3	7606	1,177,745.12
NL0009434992	LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04	15838	1,099,489.05
US5543821012	MACERICH CO/THE REIT USD 0.01	7306	418,854.08
AU000000MQG1	MACQUARIE GROUP LTD COMMON STOCK AUD 0	22109	1,128,738.66
US55616P1049	MACY'S INC COMMON STOCK USD 0.01	12300	356,462.59
US56035L1044	MAIN STREET CAPITAL CORP COMMON STOCK USD 0.01	14664	436,365.70
GB00B83VD954	MAN GROUP PLC COMMON STOCK GBP 0.03428571	261334	309,158.12
BMG5800U1071	MAN WAH HOLDINGS LTD COMMON STOCK HKD 0.4	815200	446,736.22
US56418H1005	MANPOWERGROUP INC COMMON STOCK USD 0.01	4928	354,429.95
US5658491064	MARATHON OIL CORP COMMON STOCK USD 1	26066	365,153.94
GB0031274896	MARKS & SPENCER GROUP PLC COMMON STOCK GBP 25	350330	1,226,155.00
GB00B1JQDM80	MARSTON'S PLC COMMON STOCK GBP 7.375	132683	180,448.88
JP3877600001	MARUBENI CORP COMMON STOCK JPY	41000	188,556.76
US57636Q1040	MASTERCARD INC COMMON STOCK USD 0.0001	26217	2,190,673.14
US57772K1016	MAXIM INTEGRATED PRODUCTS INC COMMON STOCK USD 0.001	7876	245,844.15
US5801351017	MCDONALD'S CORP COMMON STOCK USD 0.01	14589	1,437,116.57
US58155Q1031	MCKESSON CORP COMMON STOCK USD 0.01	10233	1,163,132.65
US5839281061	MEDALLION FINANCIAL CORP COMMON STOCK USD 0.01	5246	12,821.53
ES0152503035	MEDIASET ESPANA COMUNICACION SA COMMON STOCK EUR 0.5	91287	868,843.41
AU000000MPL3	MEDIBANK PVT LTD COMMON STOCK AUD	205875	340,219.46
GB00B8HX8Z88	MEDICLINIC INTERNATIONAL PLC COMMON STOCK GBP 10	74404	573,654.84
US58503F1066	MEDLEY CAPITAL CORP COMMON STOCK USD 0.001	15907	96,679.13
IE00BTN1Y115	MEDTRONIC PLC COMMON STOCK USD 0.1	23318	1,344,184.15
GB0005758098	MEGGITT PLC COMMON STOCK GBP 5	138207	633,817.30
GB00BZ1G4322	MELROSE INDUSTRIES PLC COMMON STOCK GBP 6.857143	359835	711,573.71
US58933Y1055	MERCK & CO INC COMMON STOCK USD 0.5	87787	4,182,430.88
GB00BDZT6P94	MERLIN ENTERTAINMENTS PLC COMMON STOCK GBP 1	125192	561,611.31
AU000000MTS0	METCASH LTD COMMON STOCK AUD 0	229127	306,138.22
US59156R1086	METLIFE INC COMMON STOCK USD 0.01	7600	331,456.32
CA59162N1096	METRO INC COMMON STOCK CAD 0	12322	298,634.03
KYG607441022	MGM CHINA HOLDINGS LTD COMMON STOCK HKD 1	246400	413,575.15
VGG607541015	MICHAEL KORS HOLDINGS LTD COMMON STOCK USD 0	13800	480,009.71
GB00BQY7BX88	MICRO FOCUS INTERNATIONAL PLC COMMON STOCK GBP 10	41842	911,737.18
US5951121038	MICRON TECHNOLOGY INC COMMON STOCK USD 0.1	89732	1,591,814.39
US5949181045	MICROSOFT CORP COMMON STOCK USD 0.00000625	134550	6,766,428.22
JP3822000000	MIRACA HOLDINGS INC COMMON STOCK JPY	11800	429,850.13
GB00B1FP6H53	MITCHELLS & BUTLERS PLC COMMON STOCK GBP 8.54167	64367	161,496.80
GB0004657408	MITIE GROUP PLC COMMON STOCK GBP 2.5	46782	104,978.81
JP3897700005	MITSUBISHI CHEMICAL HOLDINGS CORP COMMON STOCK JPY	68500	360,276.16
JP3898400001	MITSUBISHI CORP COMMON STOCK JPY	64400	1,112,656.12
JP3902400005	MITSUBISHI ELECTRIC CORP COMMON STOCK JPY	51000	576,634.06
JP3896800004	MITSUBISHI GAS CHEMICAL CO INC COMMON STOCK JPY	36000	498,334.72
JP3902900004	MITSUBISHI UFJ FINANCIAL GROUP INC COMMON STOCK JPY	327500	1,636,591.04
JP3893600001	MITSUMI & CO LTD COMMON STOCK JPY	165500	1,845,396.21
JP3893200000	MITSUMI FUDOSAN CO LTD COMMON STOCK JPY	42000	788,301.42
JP3882750007	MIXI INC COMMON STOCK JPY	35000	1,036,983.07
JP3885780001	MIZUHO FINANCIAL GROUP INC COMMON STOCK JPY	193400	281,538.44
US6092071058	MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0	44053	1,580,439.04
GB00B1CRLC47	MONDI PLC COMMON STOCK GBP 0.2	64587	1,076,019.42
GB00B1ZBKY84	MONEYSUPERMARKET.COM GROUP PLC COMMON STOCK GBP 0.02	79920	235,044.72
US6103351010	MONROE CAPITAL CORP COMMON STOCK USD 0.001	4264	53,073.54
US61166W1018	MONSANTO CO COMMON STOCK USD 0.01	7300	621,561.93
GB0006027295	MORGAN ADVANCED MATERIALS PLC COMMON STOCK GBP 25	48918	139,611.97
US6174464486	MORGAN STANLEY COMMON STOCK USD 0.01	55400	1,894,266.18
DE0008430026	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN C	3484	534,272.82

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
US6267171022	MURPHY OIL CORP COMMON STOCK USD 1	1182	29,778.38
US5538291023	MVC CAPITAL INC COMMON STOCK USD 0.01	2283	15,852.50
GB00B1P6ZR11	N BROWN GROUP PLC COMMON STOCK GBP 11.05263	37449	83,324.03
CA6330671034	NATIONAL BANK OF CANADA COMMON STOCK CAD 0	8800	289,589.33
GB0006215205	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP 5	82288	291,052.66
GB00B08SNH34	NATIONAL GRID PLC COMMON STOCK GBP 11.39535	697663	6,638,961.11
FR0000120685	NATIXIS SA COMMON STOCK EUR 11.2	148470	679,299.37
US63938C1080	NAVIENT CORP COMMON STOCK USD 0.01	98743	1,312,950.67
FI0009013296	NESTE OYJ COMMON STOCK EUR 0	11207	349,172.43
CH0038863350	NESTLE SA COMMON STOCK CHF 0.1	83965	4,884,057.24
US64110D1046	NETAPP INC COMMON STOCK USD 0.001	47100	1,344,407.40
US6460251068	NEW JERSEY RESOURCES CORP COMMON STOCK USD 2.5	1051	30,195.04
US6475511001	NEW MOUNTAIN FINANCE CORP COMMON STOCK USD 0.01	18944	216,169.95
US6512901082	NEWFIELD EXPLORATION CO COMMON STOCK USD 0.01	1154	37,823.82
US6516391066	NEWMONT MINING CORP COMMON STOCK USD 1.6	39777	1,096,752.64
US6525262035	NEWTEK BUSINESS SERVICES CORP COMMON STOCK USD 0.02	4391	56,502.17
GB00BZ02MH16	NEX GROUP PLC 10.00000	47670	221,427.15
FR0000044448	NEXANS SA COMMON STOCK EUR 1	7553	317,271.13
FR0010112524	NEXITY SA COMMON STOCK EUR 5	6526	247,670.48
GB0032089863	NEXT PLC COMMON STOCK GBP 10	27911	1,390,805.13
GB00BWFY5505	NIELSEN HOLDINGS PLC COMMON STOCK USD 0.07	32248	1,094,811.32
US6541061031	NIKE INC COMMON STOCK USD 1	37449	1,540,511.21
JP3756600007	NINTENDO CO LTD COMMON STOCK JPY	9800	1,668,692.76
JP3735400008	NIPPON TELEGRAPH & TELEPHONE CORP COMMON STOCK JPY	31600	1,077,013.60
US65473P1057	NISOURCE INC COMMON STOCK USD 0.01	1850	33,147.74
JP3672400003	NISSAN MOTOR CO LTD COMMON STOCK JPY	94300	769,148.28
NL0010773842	NN GROUP NV COMMON STOCK EUR	19578	538,039.88
GB00BFG3KF26	NOBLE CORP PLC COMMON STOCK USD 0.01	39533	189,402.63
US6550441058	NOBLE ENERGY INC COMMON STOCK USD 0.01	23088	711,147.40
JP3762800005	NOMURA RESEARCH INSTITUTE LTD COMMON STOCK JPY	24970	616,799.89
US6558441084	NORFOLK SOUTHERN CORP COMMON STOCK USD 1	5500	481,030.23
US6658591044	NORTHERN TRUST CORP COMMON STOCK USD 1.667	3900	281,062.60
US6676551046	NORTHWEST NATURAL GAS CO COMMON STOCK USD 3.167	1171	56,671.23
US6680743050	NORTHWESTERN CORP COMMON STOCK USD 0.01	3731	171,716.89
CH0012005267	NOVARTIS AG COMMON STOCK CHF 0.5	44257	2,611,333.93
DK0060534915	NOVO NORDISK A/S COMMON STOCK DKK 0.2	59841	1,749,724.80
JP3165650007	NTT DOCOMO INC COMMON STOCK JPY	25100	463,789.21
US67020Y1001	NUANCE COMMUNICATIONS INC COMMON STOCK USD 0.001	44405	535,454.62
US67066G1040	NVIDIA CORP COMMON STOCK USD 0.001	21434	1,851,547.91
BMG668971101	NWS HOLDINGS LTD COMMON STOCK HKD 1	359000	473,662.73
NL0009538784	NXP SEMICONDUCTORS NV COMMON STOCK USD	6092	483,208.77
GB00B3MBS747	OCADO GROUP PLC COMMON STOCK GBP 2	76440	201,878.04
US6745991058	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	87272	5,030,861.96
GB00B77J0862	OLD MUTUAL PLC COMMON STOCK GBP 11.42857	834019	1,728,921.39
US6819191064	OMNICOM GROUP INC COMMON STOCK USD 0.15	5300	365,057.26
AT0000743059	OMV AG COMMON STOCK EUR 0	73379	2,102,090.71
US68235P1084	ONE GAS INC COMMON STOCK USD	3918	202,804.42
US6826801036	ONEOK INC COMMON STOCK USD 0.01	7501	348,506.79
CA6837151068	OPEN TEXT CORP COMMON STOCK CAD 0	20138	1,007,720.33
GB00B24CT194	OPHIR ENERGY PLC COMMON STOCK GBP 0.25	193965	187,176.23
US68389X1054	ORACLE CORP COMMON STOCK USD 0.01	84917	2,642,381.47
FR0000133308	ORANGE SA COMMON STOCK EUR 4	43436	535,210.13
CH0256424794	ORIFLAME HOLDING AG COMMON STOCK SEK 1.5	30000	735,207.66
JP3180400008	OSAKA GAS CO LTD COMMON STOCK JPY	288000	898,451.29
JP3188220002	OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	23600	833,991.12
US6907421019	OWENS CORNING COMMON STOCK USD 0.001	31380	1,309,394.09
AU000000OZL8	OZ MINERALS LTD COMMON STOCK AUD 0	69963	323,483.30
IE00BWT6H894	PADDY POWER BETFAIR PLC COMMON STOCK GBP 0.09	2023	175,274.86
IE00BWT6H894	PADDY POWER BETFAIR PLC COMMON STOCK GBP 0.09	4627	406,019.25
GB0030232317	PAGEGROUP PLC	69519	271,471.70
JP3866800000	PANASONIC CORP COMMON STOCK JPY	61400	506,767.28
DK0060252690	PANDORA A/S COMMON STOCK DKK 1	5864	622,025.08
GB00B2NGPM57	PARAGON GROUP OF COS PLC/THE COMMON STOCK GBP 100	50145	208,001.46
JP3780100008	PARK24 CO LTD COMMON STOCK JPY	10000	219,955.59
US70450Y1038	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001	13300	424,837.94
GB0034264548	PAYSAFE GROUP PLC COMMON STOCK GBP 0.01	79358	294,656.25
GB0006776081	PEARSON PLC COMMON STOCK GBP 25	141196	1,155,689.26
CA7063271034	PEMBINA PIPELINE CORP COMMON STOCK CAD 0	6383	161,789.80
US70806A1060	PENNANTPARK FLOATING RATE CAPITAL LTD COMMON STOCK USD 0.001	4829	55,142.79
US7080621045	PENNANTPARK INVESTMENT CORP COMMON STOCK USD 0.001	19990	123,921.34
GB00B18V8630	PENNON GROUP PLC COMMON STOCK GBP 40.7	72916	603,015.32

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
JP3309000002	PENTA-OCEAN CONSTRUCTION CO LTD COMMON STOCK JPY	115800	453,975.86
US7134481081	PEPSICO INC COMMON STOCK USD 0.017	29990	2,539,435.69
GB0006825383	PERSIMMON PLC COMMON STOCK GBP 10	53943	958,027.68
GB00B0H2K534	PETROFAC LTD COMMON STOCK GBP 0.02	47975	416,902.75
GB00BJ62K685	PETS AT HOME GROUP PLC COMMON STOCK GBP 1	60735	145,156.65
FR0000121501	PEUGEOT SA COMMON STOCK EUR 1	139346	1,843,078.35
US7170811035	PFIZER INC COMMON STOCK USD 0.05	273396	7,186,421.82
US69331C1080	PG&E CORP COMMON STOCK USD 0	3571	175,623.90
US7181721090	PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	24500	1,814,029.06
KYG7091M1096	PHOENIX GROUP HOLDINGS COMMON STOCK GBP 0.0001	80614	592,512.90
US72147K1088	PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01	37900	582,463.48
CNE1000003X6	PING AN INSURANCE GROUP CO OF CHINA LTD COMMON STOCK HKD 1	326000	1,320,313.36
US7234841010	PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0	8976	566,824.98
US7237871071	PIONEER NATURAL RESOURCES CO COMMON STOCK USD 0.01	358	52,170.97
IM00B7S9G985	PLAYTECH PLC COMMON STOCK GBP 0	39500	326,270.00
CA73927C1005	POWER FINANCIAL CORP COMMON STOCK CAD 0	11300	228,857.31
GB00B43G0577	PREMIER OIL PLC COMMON STOCK GBP 12.5	88324	65,359.76
US7415034039	PRICELINE GROUP INC/THE COMMON STOCK USD 0.008	834	989,514.87
US7427181091	PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	76091	5,177,624.17
US74340W1036	PROLOGIS INC REIT USD 0.01	30500	1,303,034.85
ES0175438003	PROSEGUR CIA DE SEGURIDAD SA COMMON STOCK EUR 0.06	303668	1,539,725.08
DE000PSM7770	PROSIEBENSAT.1 MEDIA SE COMMON STOCK EUR 0	34707	1,084,612.28
US74348T1025	PROSPECT CAPITAL CORP COMMON STOCK USD 0.001	83469	564,048.20
GB00B1Z4ST84	PROVIDENT FINANCIAL PLC COMMON STOCK GBP 20.72727	24898	709,344.02
BE0003810273	PROXIMUS SADP COMMON STOCK EUR 0	9586	223,877.90
US7443201022	PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	17527	1,476,032.56
GB0007099541	PRUDENTIAL PLC COMMON STOCK GBP 5	546226	8,889,828.15
US69360J1079	PS BUSINESS PARKS INC REIT USD 0.01	2769	261,112.68
US7445731067	PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK USD 0	26274	933,033.73
US74460D1090	PUBLIC STORAGE REIT USD 0.1	11202	2,026,178.13
US6936561009	PVH CORP COMMON STOCK USD 1	9991	729,646.62
GB00B19Z1432	PZ CUSSONS PLC COMMON STOCK GBP 1	56426	188,632.12
GB00B0WMWD03	QINETIQ GROUP PLC COMMON STOCK GBP 1	101158	265,843.22
US7475251036	QUALCOMM INC COMMON STOCK USD 0.0001	38410	2,026,732.50
AU000000RHC8	RAMSAY HEALTH CARE LTD COMMON STOCK AUD 0	9000	360,221.51
GB00B01C3S32	RANDGOLD RESOURCES LTD COMMON STOCK GBP 0.05	24775	1,589,316.25
US75281A1097	RANGE RESOURCES CORP COMMON STOCK USD 0.01	1014	28,196.53
GB00B24CGK77	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP 10	145598	10,025,878.28
IT0003828271	RECORDATI SPA COMMON STOCK EUR 0.125	32878	755,506.42
GB0007282386	REDROW PLC COMMON STOCK GBP 10	48405	207,657.45
US7588491032	REGENCY CENTERS CORP REIT USD 0.01	13322	743,375.47
US75886F1075	REGENERON PHARMACEUTICALS INC COMMON STOCK USD 0.001	727	215,978.98
US7591EP1005	REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	68400	794,904.71
NL0006144495	RELX NV COMMON STOCK EUR 0.07	99754	1,361,559.09
GB00B2B0DG97	RELX PLC COMMON STOCK GBP 14.4397	196160	2,842,358.40
FR0000131906	RENAULT SA COMMON STOCK EUR 3.81	4274	308,319.03
GB00B082RF11	RENTOKIL INITIAL PLC COMMON STOCK GBP 1	304537	676,681.21
ES0173516115	REPSOL SA COMMON STOCK EUR 1	40551	464,527.89
GB00B0YG1K06	RESTAURANT GROUP PLC/THE COMMON STOCK GBP 28.125	34350	111,465.75
US7617131062	REYNOLDS AMERICAN INC COMMON STOCK USD 0.0001	17740	804,555.99
GB00B2987V85	RIGHTMOVE PLC COMMON STOCK GBP 1	15461	603,442.83
AU000000RIO1	RIO TINTO LTD COMMON STOCK AUD 0	6864	240,940.90
GB0007188757	RIO TINTO PLC COMMON STOCK GBP 10	235151	7,427,244.34
CA7669101031	RIOCAN REAL ESTATE INVESTMENT TRUST REIT CAD 0	15300	245,882.14
CH0012032048	ROCHE HOLDING AG COMMON STOCK CHF 0	10462	1,937,700.53
GB00B63H8491	ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GBP 20	332959	2,224,166.12
GB00BVFNZH21	ROTORK PLC COMMON STOCK GBP 0.5	141500	341,298.00
GB00B6SLMV12	ROWAN COS PLC COMMON STOCK USD 0.125	28767	439,775.53
CA7800871021	ROYAL BANK OF CANADA COMMON STOCK CAD 0	9400	515,481.13
GB00B7T77214	ROYAL BANK OF SCOTLAND GROUP PLC COMMON STOCK GBP 100	654580	1,470,186.68
GB00B03MLX29	ROYAL DUTCH SHELL PLC COMMON STOCK	740292	16,601,048.10
GB00B03MM408	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0.07	789019	18,573,507.26
GB00BDVZY77	ROYAL MAIL PLC COMMON STOCK GBP	170211	786,545.03
GB0007197378	RPC GROUP PLC COMMON STOCK GBP 5	43280	460,932.00
GB00BKKMKR23	RSA INSURANCE GROUP PLC COMMON STOCK GBP 1	170030	996,375.80
CA7819036046	RUSSEL METALS INC COMMON STOCK CAD 0	78454	1,211,100.05
US78573M1045	SABRE CORP COMMON STOCK USD 0.01	56503	1,140,897.39
FR0000073272	SAFRAN SA COMMON STOCK EUR 0.2	4758	277,885.07
GB00BLT1Y088	SAGA PLC COMMON STOCK GBP 1	146456	285,735.66
GB00B8C3BL03	SAGE GROUP PLC/THE COMMON STOCK GBP 1.051948	192978	1,264,005.90
NO0010310956	SALMAR ASA COMMON STOCK NOK 0.25	26570	644,758.61

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
DE0006202005	SALZGITTER AG COMMON STOCK EUR 0	12916	369,894.84
KR7005930003	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW 5000	852	1,028,735.85
KYG7800X1079	SANDS CHINA LTD COMMON STOCK HKD 0.01	191200	672,582.37
SE0000667891	SANDVIK AB COMMON STOCK SEK 1.2	96923	973,080.88
FR0000120578	SANOFI COMMON STOCK EUR 2	30655	2,012,265.92
DE0007164600	SAP SE COMMON STOCK EUR 0	18496	1,307,429.60
SG1I52882764	SATS LTD COMMON STOCK SGD 0	191500	520,278.41
GB00B135BJ46	SAVILLS PLC COMMON STOCK GBP 2.5	21789	152,631.95
US78388J1060	SBA COMMUNICATIONS CORP COMMON STOCK USD 0.01	1837	153,513.23
AN8068571086	SCHLUMBERGER LTD COMMON STOCK USD 0.01	26153	1,776,833.54
FR0000121972	SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	20324	1,146,922.45
GB0002405495	SCHRODERS PLC COMMON STOCK GBP 100	25920	777,081.60
SE0000163594	SECURITAS AB COMMON STOCK SEK 1	54842	700,584.64
GB00B5ZN1N88	SEGO PLC REIT GBP 10	202156	926,076.64
JP3414750004	SEIKO EPSON CORP COMMON STOCK JPY	18400	315,986.68
JP3419400001	SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	122800	1,588,254.24
US81663A1051	SEMGROUP CORP COMMON STOCK USD	284	9,595.76
US8168511090	SEMPRA ENERGY COMMON STOCK USD 0	1094	89,103.03
GB0007958233	SENIOR PLC COMMON STOCK GBP 10	78160	151,864.88
GB0007973794	SERCO GROUP PLC COMMON STOCK GBP 2	86943	124,589.32
JP3422950000	SEVEN & I HOLDINGS CO LTD COMMON STOCK JPY	16200	500,545.38
GB00B1FH8J72	SEVERN TRENT PLC COMMON STOCK GBP 97.89	42011	933,484.42
CH0002497458	SGS SA	245	404,220.25
GB0007990962	SHAFTESBURY PLC REIT GBP 25	40000	363,600.00
GB0007995243	SHANKS GROUP PLC COMMON STOCK GBP 10	67911	62,478.12
US8243481061	SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1	3566	775,564.96
JE00B2QKY057	SHIRE PLC COMMON STOCK GBP 5	186129	8,718,282.36
DE0007236101	SIEMENS AG COMMON STOCK EUR 0	8875	884,848.49
GB0008025412	SIG PLC COMMON STOCK GBP 10	99939	103,137.05
CH0000587979	SIKA AG COMMON STOCK CHF 0.6	150	584,305.45
US8288061091	SIMON PROPERTY GROUP INC REIT USD 0.0001	11200	1,610,410.72
SG1T75931496	SINGAPORE TELECOMMUNICATIONS LTD COMMON STOCK SGD 0	162800	332,868.39
HK0083000502	SINO LAND CO LTD COMMON STOCK HKD 0	208000	252,288.33
CNE100000FN7	SINOPHARM GROUP CO LTD COMMON STOCK HKD 1	177600	592,299.71
US7843051043	SJW GROUP COMMON STOCK USD 1.042	1852	83,903.18
GB0001411924	SKY PLC COMMON STOCK GBP 50	180136	1,785,147.76
US78440X1019	SL GREEN REALTY CORP REIT USD 0.01	18824	1,638,426.10
JP3162600005	SMC CORP/JAPAN COMMON STOCK JPY	5300	1,026,203.86
GB0009223206	SMITH & NEPHEW PLC COMMON STOCK GBP 0.2	154050	1,880,950.50
GB00B1WY2338	SMITHS GROUP PLC COMMON STOCK GBP 37.5	66629	943,466.64
FR0000130809	SOCIETE GENERALE SA COMMON STOCK EUR 1.25	26058	1,039,762.03
GB00B572ZV91	SOCO INTERNATIONAL PLC COMMON STOCK GBP 5	55096	87,878.12
DE0003304002	SOFTWARE AG COMMON STOCK EUR 0	30322	892,577.19
JP3663900003	SOJITZ CORP COMMON STOCK JPY	221300	436,089.37
US83413U1007	SOLAR CAPITAL LTD COMMON STOCK USD 0.01	7313	123,219.89
US83416M1053	SOLAR SENIOR CAPITAL LTD COMMON STOCK USD 0.01	8992	119,636.21
JP3165000005	SOMPO HOLDINGS INC COMMON STOCK JPY	7900	217,069.11
AU000000SXL4	SOUTHERN CROSS MEDIA GROUP LTD COMMON STOCK AUD 0	262237	237,426.33
US8448951025	SOUTHWEST GAS CORP COMMON STOCK USD 1	1025	63,558.05
US8454671095	SOUTHWESTERN ENERGY CO COMMON STOCK USD 0.01	1935	16,943.88
NZTELE0001S4	SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	120334	231,561.72
US8475601097	SPECTRA ENERGY CORP COMMON STOCK USD 0.001	16148	536,981.61
GB0003308607	SPECTRIS PLC COMMON STOCK GBP 5	18095	418,537.35
GB00BWFQGN14	SPIRAX-SARCO ENGINEERING PLC COMMON STOCK GBP 26.9231	12946	541,660.64
GB00BNLPYF73	SPIRE HEALTHCARE GROUP PLC COMMON STOCK GBP 1	45772	154,572.04
US84857L1017	SPIRE INC COMMON STOCK USD 1	1836	95,912.11
GB0004726096	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP 3.333333	168451	166,345.36
US8485741099	SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD 0.01	8632	407,621.25
US8485771021	SPIRIT AIRLINES INC COMMON STOCK USD 0.0001	36064	1,688,716.91
GB00B1QH8P22	SPORTS DIRECT INTERNATIONAL PLC COMMON STOCK GBP 10	56980	158,746.28
GB0007908733	SSE PLC COMMON STOCK GBP 50	188297	2,924,252.41
GB00BNGWY422	SSP GROUP PLC COMMON STOCK GBP 1	126668	490,458.50
GB0007669376	ST JAMES'S PLACE PLC COMMON STOCK GBP 15	87031	882,494.34
US7908491035	ST JUDE MEDICAL INC COMMON STOCK USD 0.1	5225	339,086.92
GB00B6YTLS95	STAGECOACH GROUP PLC COMMON STOCK GBP 0.5482	94712	204,767.34
GB0004082847	STANDARD CHARTERED PLC COMMON STOCK GBP 0.5	576693	3,826,934.75
GB00BVF7Q58	STANDARD LIFE PLC COMMON STOCK GBP 12.2222	344304	1,280,810.88
US8550301027	STAPLES INC COMMON STOCK USD 0.0006	143212	1,048,896.21
US8552441094	STARBUCKS CORP COMMON STOCK USD 0.001	20370	915,261.12
US8574771031	STATE STREET CORP COMMON STOCK USD 1	14488	911,267.24
NO0010096985	STATOIL ASA COMMON STOCK NOK 2.5	137474	2,047,355.86

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
US8585681088	STELLUS CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	3672	35,838.89
GB00BVVBC028	STERIS PLC COMMON STOCK USD	4764	254,933.98
FI0009005961	STORA ENSO OYJ COMMON STOCK EUR 0	53657	467,638.05
US8636671013	STRYKER CORP COMMON STOCK USD 0.1	13824	1,340,390.44
LU0075646355	SUBSEA 7 SA	183165	1,882,262.73
DE0007297004	SUEDZUCKER AG COMMON STOCK EUR 0	16666	322,792.61
JP3404600003	SUMITOMO CORP COMMON STOCK JPY	169200	1,614,866.78
JP3890350006	SUMITOMO MITSUI FINANCIAL GROUP INC COMMON STOCK JPY	94800	2,933,721.91
CA8672241079	SUNCOR ENERGY INC COMMON STOCK CAD 0	64400	1,706,140.44
CA8672241079	SUNCOR ENERGY INC COMMON STOCK CAD 0	66048	1,747,346.84
US8679141031	SUNTRUST BANKS INC COMMON STOCK USD 1	46301	2,055,282.53
SE0000112724	SVENSKA CELLULOSA AB SCA COMMON STOCK SEK 3.33	10671	244,592.47
SE0007100599	SVENSKA HANDELSBANKEN AB COMMON STOCK SEK 0	31469	354,907.21
GB0007892358	SVG CAPITAL PLC COMMON STOCK GBP	30594	216,605.52
SE0000242455	SWEDBANK AB COMMON STOCK SEK 22	36036	707,211.40
SE0000310336	SWEDISH MATCH AB COMMON STOCK SEK 1.9823	28662	739,951.15
CH0014852781	SWISS LIFE HOLDING AG COMMON STOCK CHF 5.1	2722	624,660.91
CH0126881561	SWISS RE AG COMMON STOCK CHF 0.1	26051	2,001,768.93
US87165B1035	SYNCHRONY FINANCIAL COMMON STOCK USD 0.001	23855	700,215.15
GB0009887422	SYNTHOMER PLC COMMON STOCK GBP 10	50505	193,232.13
US8718291078	SYSCO CORP COMMON STOCK USD 1	29800	1,335,350.63
JP3443600006	TAISEI CORP COMMON STOCK JPY	46000	261,087.98
TW0002330008	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD COMMON STOCK TWD 1	501000	2,283,345.65
GB00B4YCDF59	TALKTALK TELECOM GROUP PLC COMMON STOCK GBP 0.1	88870	150,368.04
US87612G1013	TARGA RESOURCES CORP COMMON STOCK USD 0.001	954	43,289.59
US87612E1064	TARGET CORP COMMON STOCK USD 0.0833	8469	495,055.94
GB0008754136	TATE & LYLE PLC COMMON STOCK GBP 25	74510	527,158.25
GB0008782301	TAYLOR WIMPEY PLC COMMON STOCK GBP 1	675528	1,036,935.48
US87238Q1031	TCP CAPITAL CORP COMMON STOCK USD 0.001	12399	169,581.27
CH0102993182	TE CONNECTIVITY LTD COMMON STOCK USD 0.57	21948	1,230,572.93
CA8787422044	TECK RESOURCES LTD COMMON STOCK CAD 0	49000	794,562.63
GB0008794710	TELECOM PLUS PLC COMMON STOCK GBP 5	10900	128,184.00
BRVIVTACNPR7	TELEFONICA BRASIL SA PREFERENCE BRL 0	111700	1,224,307.44
FR0000051807	TELEPERFORMANCE COMMON STOCK EUR 2.5	3802	309,287.75
KYG875721634	TENCENT HOLDINGS LTD COMMON STOCK HKD 0.00002	160300	3,174,158.04
US88076W1036	TERADATA CORP COMMON STOCK USD 0.01	32070	705,168.86
US8807701029	TERADYNE INC COMMON STOCK USD 0.125	28000	575,567.52
GB0008847096	TESCO PLC COMMON STOCK GBP 5	1599165	3,307,872.80
US8816091016	TESORO CORP COMMON STOCK USD 0.167	6052	428,314.98
IL0006290147	TEVA PHARMACEUTICAL INDUSTRIES LTD COMMON STOCK ILS 0.1	24464	711,457.40
US8825081040	TEXAS INSTRUMENTS INC COMMON STOCK USD 1	21200	1,251,943.52
FR0000121329	THALES SA COMMON STOCK EUR 3	7241	569,452.27
US8835561023	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	13503	1,541,919.89
US8724381061	THL CREDIT INC COMMON STOCK USD 0.001	11565	93,688.06
GB00B1VYCH82	THOMAS COOK GROUP PLC COMMON STOCK GBP 0.01	186506	162,633.23
US87244T1097	TICC CAPITAL CORP COMMON STOCK USD 0.01	15530	83,076.36
US8873173038	TIME WARNER INC COMMON STOCK USD 0.01	16290	1,272,588.28
US8725401090	TJX COS INC/THE COMMON STOCK USD 1	31230	1,898,846.69
US8725901040	T-MOBILE US INC COMMON STOCK USD 0.0001	48558	2,260,001.29
JP3910660004	TOKIO MARINE HOLDINGS INC COMMON STOCK JPY	12300	409,317.24
JP3573000001	TOKYO GAS CO LTD COMMON STOCK JPY	254000	932,144.05
JP3567410000	TOKYU CONSTRUCTION CO LTD COMMON STOCK JPY	174200	1,138,609.50
JP3629000005	TOPPAN PRINTING CO LTD COMMON STOCK JPY	84000	650,457.95
CA8911605092	TORONTO-DOMINION BANK/THE COMMON STOCK CAD 0	9600	383,640.81
FR0000120271	TOTAL SA COMMON STOCK EUR 2.5	45401	1,888,123.55
JP3634200004	TOYODA GOSEI CO LTD COMMON STOCK JPY	13900	263,687.21
JP3633400001	TOYOTA MOTOR CORP COMMON STOCK JPY	39700	1,894,647.52
GB00B1H0DZ51	TP ICAP PLC COMMON STOCK GBP 25	38955	168,792.02
US87265K1025	TPG SPECIALTY LENDING INC COMMON STOCK USD 0.01	9209	139,217.51
NZTMEE0003S8	TRADE ME GROUP LTD COMMON STOCK NZD 0	85534	243,101.12
CA89353D1078	TRANSCANADA CORP COMMON STOCK CAD 0	2993	109,362.64
CA89353D1078	TRANSCANADA CORP COMMON STOCK CAD 0	21580	788,421.11
CA8935781044	TRANSCONTINENTAL INC COMMON STOCK CAD 0	21700	290,590.51
US89417E1091	TRAVELERS COS INC/THE COMMON STOCK USD 0	14700	1,456,378.43
GB0007739609	TRAVIS PERKINS PLC COMMON STOCK GBP 10	60532	878,924.64
AU000000TWE9	TREASURY WINE ESTATES LTD COMMON STOCK AUD	119383	747,171.29
US8958481090	TRIANGLE CAPITAL CORP COMMON STOCK USD 0.001	9999	148,409.06
GB00BG49KP99	TRITAX BIG BOX REIT PLC REIT GBP 1	166266	231,941.07
JP3539230007	TS TECH CO LTD COMMON STOCK JPY	18500	386,379.41
DE000TUAG000	TUI AG COMMON STOCK GBP 0	104967	1,220,766.21
GB0001500809	TULLOW OIL PLC COMMON STOCK GBP 10	322190	1,007,488.13

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
US8998961044	TUPPERWARE BRANDS CORP COMMON STOCK USD 0.01	10816	460,598.00
US9024941034	TYSON FOODS INC COMMON STOCK USD 0.1	9800	489,187.07
JE00BD9WR069	UBM PLC COMMON STOCK GBP 11.25	77792	569,048.48
CH0244767585	UBS GROUP AG COMMON STOCK CHF 0.1	193082	2,452,249.80
IE0033024807	UDG HEALTHCARE PLC COMMON STOCK GBP 0.05	39840	266,330.40
GB0009123323	ULTRA ELECTRONICS HOLDINGS PLC COMMON STOCK GBP 5	17144	332,765.04
FR0000124711	UNIBAIL-RODAMCO SE REIT EUR 5	1011	195,684.38
NL0000009355	UNILEVER NV DUTCH CERT EUR 0.16	24678	823,969.25
GB00B10RZP78	UNILEVER PLC COMMON STOCK GBP 3.11	308632	10,161,708.60
US9078181081	UNION PACIFIC CORP COMMON STOCK USD 2.5	54839	4,601,389.99
GB0006928617	UNITE GROUP PLC/THE COMMON STOCK GBP 25	34430	208,645.80
US9113121068	UNITED PARCEL SERVICE INC COMMON STOCK USD 0.01	37966	3,522,374.67
US9113631090	UNITED RENTALS INC COMMON STOCK USD 0.01	10319	881,706.00
US9130171096	UNITED TECHNOLOGIES CORP COMMON STOCK USD 1	29236	2,593,655.43
GB00B39J2M42	UNITED UTILITIES GROUP PLC COMMON STOCK GBP 5	134038	1,207,682.38
US91324P1021	UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	34050	4,410,117.77
FI0009005987	UPM-KYMMENE OYJ COMMON STOCK EUR 0	55627	1,108,266.49
US9029733048	US BANCORP COMMON STOCK USD 0.01	69620	2,894,330.45
FR0013176526	VALEO SA COMMON STOCK EUR 1	14106	657,557.55
US91913Y1001	VALERO ENERGY CORP COMMON STOCK USD 0.01	37916	2,096,403.62
GB00B01D1K48	VECTURA GROUP PLC COMMON STOCK GBP 0.025	85500	117,220.50
GB0033277061	VEDANTA RESOURCES PLC COMMON STOCK GBP 0.1	23024	202,496.08
US92343E1029	VERISIGN INC COMMON STOCK USD 0.001	26900	1,656,037.72
US92343V1044	VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	146672	6,336,220.93
US92532F1003	VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	14609	870,995.05
DK0010268606	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK 1	16209	854,104.22
GB00B82YXW83	VESUVIUS PLC COMMON STOCK GBP 10	48189	190,491.12
GB0009292243	VICTREX PLC COMMON STOCK GBP 1	13833	267,115.23
FR0000125486	VINCI SA COMMON STOCK EUR 2.5	23032	1,272,019.13
US92826C8394	VISA INC COMMON STOCK USD 0.0001	69889	4,412,851.38
US9285634021	VMWARE INC COMMON STOCK USD 0.01	9398	598,797.83
GB00BH4HKS39	VODAFONE GROUP PLC COMMON STOCK GBP 0.2095	4922966	9,838,547.55
DE0007664039	VOLKSWAGEN AG PREFERENCE EUR 0	2893	329,305.64
US9290891004	VOYA FINANCIAL INC COMMON STOCK USD 0.01	47927	1,521,221.18
US9314271084	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01	24338	1,630,083.67
US9311421039	WAL-MART STORES INC COMMON STOCK USD 0.1	65526	3,665,404.55
US2546871060	WALT DISNEY CO/THE COMMON STOCK USD 0.01	25756	2,172,371.08
US94106L1098	WASTE MANAGEMENT INC COMMON STOCK USD 0.01	21400	1,228,077.53
GB00BYNBFN51	WATCHSTONE GROUP PLC COMMON STOCK GBP 10	5526	10,278.36
US9487411038	WEINGARTEN REALTY INVESTORS REIT USD 0.03	14000	405,503.18
GB0009465807	WEIR GROUP PLC/THE COMMON STOCK GBP 12.5	35267	666,546.30
US94946T1060	WELLCARE HEALTH PLANS INC COMMON STOCK USD 0.01	13439	1,490,889.92
US9497461015	WELLS FARGO & CO COMMON STOCK USD 1.666	66693	2,974,508.35
AU000000WES1	WESFARMERS LTD COMMON STOCK AUD 0	46945	1,159,285.25
US9523552043	WEST CORP COMMON STOCK USD 0.001	14397	288,487.61
JP3659000008	WEST JAPAN RAILWAY CO COMMON STOCK JPY	19300	960,580.77
US9598021098	WESTERN UNION CO/THE COMMON STOCK USD 0.01	70600	1,240,992.20
AU000000WBC1	WESTPAC BANKING CORP COMMON STOCK AUD 0	14091	269,194.29
CA96145A2002	WESTSHORE TERMINALS INVESTMENT CORP COMMON STOCK CAD 0	36550	571,062.74
US92924F1066	WGL HOLDINGS INC COMMON STOCK USD 0	1333	82,289.68
GB00B2PDGW16	WH SMITH PLC COMMON STOCK GBP 22	25552	398,100.16
HK0004000045	WHARF HOLDINGS LTD/THE COMMON STOCK HKD 0	82000	441,235.26
GB00B1KJJ408	WHITBREAD PLC COMMON STOCK GBP 76.7974	38369	1,448,813.44
AU000000WHC8	WHITEHAVEN COAL LTD COMMON STOCK AUD 0	135534	207,298.04
US96524V1061	WHITEHORSE FINANCE INC COMMON STOCK USD 0.001	2461	24,358.05
GB0031698896	WILLIAM HILL PLC COMMON STOCK GBP 10	191884	556,847.37
US9694571004	WILLIAMS COS INC/THE COMMON STOCK USD 1	18854	475,145.52
IE00BDB6Q211	WILLIS TOWERS WATSON PLC	19638	1,943,377.70
GB0006043169	WM MORRISON SUPERMARKETS PLC COMMON STOCK GBP 10	411002	948,181.61
JE00BFNVV485	WOLSELEY PLC COMMON STOCK GBP 10.803	79784	3,958,882.08
NL0000395903	WOLTERS KLUWER NV COMMON STOCK EUR 0.12	38355	1,126,913.45
AU000000WPL2	WOODSIDE PETROLEUM LTD COMMON STOCK AUD 0	31730	579,393.95
GB00B67G5X01	WORKSPACE GROUP PLC REIT GBP 1	21406	169,535.52
GB00BYK2V80	WORLDPAY GROUP PLC COMMON STOCK GBP 3	294302	794,321.10
JE00B8KF9B49	WPP PLC COMMON STOCK GBP 10	238576	4,332,540.16
GB0000608009	WS ATKINS PLC COMMON STOCK GBP 0.5	16241	236,793.78
US9841211033	XEROX CORP COMMON STOCK USD 1	80200	566,621.62
US9839191015	XILINX INC COMMON STOCK USD 0.01	9308	454,759.81
US9843321061	YAHOO! INC COMMON STOCK USD 0.001	24244	758,722.52
SG1U76934819	YANGZIJANG SHIPBUILDING HOLDINGS LTD COMMON STOCK SGD 0	692700	316,248.21
JP3932000007	YASKAWA ELECTRIC CORP COMMON STOCK JPY	103800	1,309,383.85

Direct Equity Investments as at 31st December 2016

ISIN	Security Name	Total Units	Total Market Value GBP
BMG988031446	YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON STOCK HKD 0.25	208500	612,649.60
US98956P1021	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01	13911	1,161,829.97