

Direct Equity Investments as at 31st December 2017

Security Name	ISIN	Total Units	Total Market Value GBP
3M CO COMMON STOCK USD 0.01	US88579Y1010	13,500	2,112,063.49
AARON'S INC COMMON STOCK USD 0.5	US0025353006	44,994	1,463,189.51
ABBVIE INC COMMON STOCK USD 0.01	US00287Y1091	36,500	2,417,463.56
ACCENTURE PLC COMMON STOCK USD 0.0000225	IE00B4BNMY34	11,800	1,187,959.60
ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001	US00507V1098	44,461	2,137,799.79
ADECCO GROUP AG COMMON STOCK CHF 0.1	CH0012138605	31,854	1,850,236.18
AENA SME SA COMMON STOCK	ES0105046009	3,018	406,202.75
AES CORP/VA COMMON STOCK USD 0.01	US00130H1059	22,600	185,631.12
AETNA INC COMMON STOCK USD 0.01	US00817Y1082	4,654	551,583.90
AFLAC INC COMMON STOCK USD 0.1	US0010551028	40,332	2,446,704.78
AFREN PLC COMMON STOCK 1	GB00B0672758	229,802	137.88
AGNC INVESTMENT CORP REIT USD 0.01	US00123Q1040	32,074	518,290.40
AIA GROUP LTD COMMON STOCK HKD 0	HK0000069689	781,400	4,295,045.40
ALCOA CORP COMMON STOCK USD 0.01	US0138721065	36,854	1,280,612.28
ALIBABA GROUP HOLDING LTD ADR USD 0.000025	US01609W1027	29,652	3,817,088.58
ALKERMES PLC COMMON STOCK USD 0.01	IE00B56GVS15	15,802	598,795.27
ALLIANZ SE COMMON STOCK EUR 0	DE0008404005	8,050	1,347,341.16
ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD 0.01	US01973R1014	26,138	731,158.75
ALLSTATE CORP/THE COMMON STOCK USD 0.01	US0200021014	3,759	257,511.04
ALLY FINANCIAL INC COMMON STOCK USD 0.1	US02005N1000	25,996	470,065.19
ALPHABET INC COMMON STOCK USD 0.001	US02079K1079	3,449	2,465,598.61
ALPHABET INC COMMON STOCK USD 0.001	US02079K3059	17,607	12,778,510.01
ALTRIA GROUP INC COMMON STOCK USD 0.333	US02209S1033	8,411	397,589.25
AMADEUS IT GROUP SA COMMON STOCK EUR 0.01	ES0109067019	21,845	1,058,469.06
AMAZON.COM INC COMMON STOCK USD 0.01	US0231351067	11,789	8,447,326.12
AMDOCS LTD COMMON STOCK USD 0.01	GB0022569080	10,287	493,168.74
AMERICAN CAPITAL SENIOR FLOATING LTD COMMON STOCK USD	US02504D1081	325	2,785.75
AMERICAN EXPRESS CO COMMON STOCK USD 0.2	US0258161092	38,683	2,608,179.60
AMERICAN STATES WATER CO COMMON STOCK USD 0	US0298991011	488	17,913.76
AMERICAN TOWER CORP REIT USD 0.01	US03027X1000	34,599	3,524,757.79
AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01	US0304201033	1,131	68,206.47
AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	US03076C1062	7,768	859,855.90
AMGEN INC COMMON STOCK USD 0.0001	US0311621009	32,517	4,518,909.27
AMPHENOL CORP COMMON STOCK USD 0.001	US0320951017	22,945	1,447,519.69
ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK EUR	BE0974293251	28,105	2,508,623.20
ANNALY CAPITAL MANAGEMENT INC REIT USD 0.01	US0357104092	91,764	833,751.84
ANTHEM INC COMMON STOCK USD 0.01	US0367521038	16,058	2,272,644.15
AON PLC COMMON STOCK USD 0.01	GB00B5BT0K07	19,505	2,124,011.84
APACHE CORP COMMON STOCK USD 0.625	US0374111054	15,963	544,930.05
APOLLO INVESTMENT CORP COMMON STOCK USD 0.001	US03761U1060	6,072	27,652.46
APPLE INC COMMON STOCK USD 0.00001	US0378331005	133,631	15,350,657.48
APPLIED MATERIALS INC COMMON STOCK USD 0.01	US0382221051	74,286	2,884,178.23
AQUA AMERICA INC COMMON STOCK USD 0.5	US03836W1036	1,518	37,552.58
ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	US0394831020	15,427	488,802.42
ARES CAPITAL CORP COMMON STOCK USD 0.001	US04010L1035	4,329	52,884.37
ARISTOCRAT LEISURE LTD COMMON STOCK AUD 0	AU000000ALL7	125,510	1,541,486.09
ASAHI GLASS CO LTD COMMON STOCK JPY	JP3112000009	33,600	928,866.06
ASSURED GUARANTY LTD COMMON STOCK USD 0.01	BMG0585R1060	52,215	1,469,173.21
ASTELLAS PHARMA INC COMMON STOCK JPY	JP3942400007	169,100	1,602,847.84
AT&T INC COMMON STOCK USD 1	US00206R1023	169,768	4,956,443.58
ATMOS ENERGY CORP COMMON STOCK USD 0	US0495601058	93	5,811.59
ATOS SE COMMON STOCK EUR 1	FR0000051732	11,630	1,344,997.34
AUTOBACS SEVEN CO LTD COMMON STOCK JPY	JP3172500005	59,400	717,411.96
AVERY DENNISON CORP COMMON STOCK USD 1	US0536111091	4,948	362,677.54
AVIVA PLC COMMON STOCK GBP 25	GB0002162385	222,386	1,144,175.97
AXA SA COMMON STOCK EUR 2.29	FR0000120628	21,858	492,859.47
BALL CORP COMMON STOCK USD 0	US0584981064	30,562	940,789.77
BANK OF AMERICA CORP COMMON STOCK USD 0.01	US0605051046	394,081	7,443,083.13
BANK OF MONTREAL COMMON STOCK CAD 0	CA0636711016	7,700	433,345.85
BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD 0.01	US0640581007	27,200	1,074,903.29
BANK OF NOVA SCOTIA/THE COMMON STOCK CAD 0	CA0641491075	15,000	716,967.64
BANK RAKYAT INDONESIA PERSERO TBK PT COMMON STOCK IDR 250	ID1000118201	2,243,400	1,896,327.38
BARRICK GOLD CORP COMMON STOCK CAD 0	CA0679011084	39,628	474,241.75
BASF SE COMMON STOCK EUR 0	DE000BASF111	33,384	2,648,599.29
BAXTER INTERNATIONAL INC COMMON STOCK USD 1	US0718131099	61,630	2,882,482.38
BAYER AG COMMON STOCK EUR 0	DE000BAY0017	29,396	2,986,482.31
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR 1	DE0005190003	15,128	1,144,097.48
BB&T CORP COMMON STOCK USD 5	US0549371070	44,679	1,563,173.89
BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	US0846707026	15,235	2,081,675.69
BEST BUY CO INC COMMON STOCK USD 0.1	US0865161014	40,736	1,729,454.44
BHP BILLITON LTD COMMON STOCK AUD 0	AU000000BHP4	43,539	656,452.56
BIOGEN INC COMMON STOCK USD 0.0005	US09062X1037	15,706	3,665,533.26
BIOSCIENCE INVESTMENT TRUST ORD GBP0.25	GB0001121879	20,800	43,368.00
BLACKROCK CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US0925331086	2,120	11,851.08
BLUESCOPE STEEL LTD COMMON STOCK AUD 0	AU000000BSL0	65,509	420,290.51
BNP PARIBAS SA COMMON STOCK EUR 2	FR0000131104	38,192	2,296,769.74
BOC HONG KONG HOLDINGS LTD COMMON STOCK HKD 0	HK2388011192	127,000	459,925.37
BOEING CO/THE COMMON STOCK USD 5	US0970231058	33,284	6,306,507.36
BORGWARNER INC COMMON STOCK USD 0.01	US0997241064	9,038	345,109.93
BRENNTAG AG COMMON STOCK EUR 0	DE000A1DAH00	31,069	1,289,819.30
BRIDGESTONE CORP COMMON STOCK JPY	JP3830800003	47,600	1,609,329.97
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	GB0002875804	22,965	1,072,924.80
BROTHER INDUSTRIES LTD COMMON STOCK JPY	JP3830000000	67,200	1,164,920.40
BT GROUP PLC COMMON STOCK GBP 5	GB0030913577	218,999	621,738.16
BUNGE LTD COMMON STOCK USD 0.01	BMG169621056	19,498	1,009,451.85
CABOT OIL & GAS CORP COMMON STOCK USD 0.1	US1270971039	79,639	1,587,853.19

CADENCE DESIGN SYSTEMS INC COMMON STOCK USD 0.01	US1273871087	24,061	707,850.53
CALIFORNIA WATER SERVICE GROUP COMMON STOCK USD 0.01	US1307881029	482	13,705.74
CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	AU000000CTX1	47,547	892,627.24
CAMPBELL SOUP CO COMMON STOCK USD 0.0375	US1344291091	10,280	358,744.53
CANADIAN IMPERIAL BANK OF COMMERCE COMMON STOCK CAD 0	CA1360691010	12,185	792,798.41
CANADIAN NATIONAL RAILWAY CO COMMON STOCK CAD 0	CA1363751027	66,527	4,098,910.08
CANADIAN NATURAL RESOURCES LTD COMMON STOCK CAD 0	CA1363851017	33,317	829,797.62
CANFOR CORP COMMON STOCK CAD 0	CA1375761048	43,436	606,794.11
CANON INC COMMON STOCK JPY	JP3242800005	70,600	1,797,456.47
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	US14040H1059	3,700	233,475.20
CAPITAL POWER CORP COMMON STOCK CAD 0	CA14042M1023	108,466	1,594,765.01
CAPITAL SOUTHWEST CORP COMMON STOCK USD 0.25	US1405011073	160	2,042.86
CAPITALA FINANCE CORP COMMON STOCK USD	US14054R1068	454	3,228.23
CELANESE CORP COMMON STOCK USD 0.0001	US1508701034	4,668	362,786.39
CELGENE CORP COMMON STOCK USD 0.01	US1510201049	14,234	1,547,051.67
CENTENE CORP COMMON STOCK USD 0.001	US15135B1017	27,924	2,014,091.21
CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	US15189T1079	20,512	446,581.09
CENTRAL JAPAN RAILWAY CO COMMON STOCK JPY	JP3566800003	3,200	418,055.94
CGI GROUP INC COMMON STOCK CAD 0	CA39945C1095	12,500	482,001.31
CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01	US8085131055	84,312	2,748,710.07
CHECK POINT SOFTWARE TECHNOLOGIES LTD COMMON STOCK USD 0.01	IL0010824113	40,975	3,482,256.53
CHENIERE ENERGY INC COMMON STOCK USD 0.003	US16411R2085	611	20,511.64
CHEVRON CORP COMMON STOCK USD 0.75	US1667641005	32,881	2,879,676.13
CHUBB LTD COMMON STOCK USD 24.15	CH0044328745	2,467	262,118.17
CIE GENERALE DES ETABLISSEMENTS MICHELIN COMMON STOCK EUR 2	FR0000121261	20,055	2,182,388.30
CIGNA CORP COMMON STOCK USD 0.25	US1255091092	20,515	2,858,475.82
CIMAREX ENERGY CO COMMON STOCK USD 0.01	US1717981013	17,913	1,517,661.61
CISCO SYSTEMS INC COMMON STOCK USD 0.001	US17275R1023	148,489	3,722,047.51
CITIGROUP INC COMMON STOCK USD 0.01	US1729674242	219,043	11,875,815.40
CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01	US1746101054	34,558	975,449.23
CITRIX SYSTEMS INC COMMON STOCK USD 0.001	US1773761002	16,383	938,055.42
CLP HOLDINGS LTD COMMON STOCK HKD 0	HK0002007356	244,500	1,867,721.29
COCA-COLA CO/THE COMMON STOCK USD 0.25	US1912161007	48,018	1,610,919.52
COCHLEAR LTD COMMON STOCK AUD 0	AU000000COH5	28,797	2,681,387.46
COLGATE-PALMOLIVE CO COMMON STOCK USD 1	US1941621039	16,605	901,631.75
COMCAST CORP COMMON STOCK USD 0.01	US20030N1019	321,990	9,235,027.86
COMERICA INC COMMON STOCK USD 5	US2003401070	9,060	514,974.54
COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5	US2005251036	5,766	248,277.73
COMMONWEALTH BANK OF AUSTRALIA COMMON STOCK AUD 0	AU000000CBA7	24,643	1,084,531.24
COMPUTERSHARE LTD COMMON STOCK AUD 0	AU000000CPU5	128,756	1,089,627.34
CONAGRA BRANDS INC	US2058871029	63,495	1,596,781.04
CONOCOPHILLIPS COMMON STOCK USD 0.01	US20825C1045	56,856	2,121,002.34
CONSOLIDATED EDISON INC COMMON STOCK USD 0.1	US2091151041	719	43,237.00
COOPER COS INC/THE COMMON STOCK USD 0.1	US2166484020	4,152	733,783.56
CORECIVIC INC	US21871N1019	12,438	248,175.95
COSTCO WHOLESALE CORP COMMON STOCK USD 0.005	US22160K1051	17,223	2,109,019.98
COVESTRO AG COMMON STOCK EUR 0	DE0006062144	28,899	1,852,499.98
CR BARD INC COMMON STOCK USD 0.25	US0673831097	1,392	332,527.86
CREDICORP LTD COMMON STOCK USD 5	BMG2519Y1084	6,899	1,054,248.85
CRH PLC COMMON STOCK EUR 0.32	IE0001827041	86,284	2,453,798.64
CRITEO SA ADR USD 0.025	US2267181046	23,976	741,627.10
CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01	US22822V1017	712	53,058.37
CSL LTD COMMON STOCK AUD 0	AU000000CSL8	3,204	251,020.76
CSX CORP COMMON STOCK USD 1	US1264081035	27,141	1,097,656.36
CUMMINS INC COMMON STOCK USD 2.5	US2310211063	6,810	852,893.30
CVS HEALTH CORP	US1266501006	38,992	2,363,380.48
DAI NIPPON PRINTING CO LTD COMMON STOCK JPY	JP3493800001	111,000	1,979,322.99
DAICEL CORP COMMON STOCK JPY	JP3485800001	69,900	627,616.28
DAIICHIKOSHO CO LTD COMMON STOCK JPY	JP3475200006	20,400	726,724.46
DAITO TRUST CONSTRUCTION CO LTD COMMON STOCK JPY	JP3486800000	2,000	271,482.10
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK JPY	JP3505000004	55,300	1,422,569.49
DAIWA SECURITIES GROUP INC COMMON STOCK JPY	JP3502200003	37,000	156,135.97
DANAHER CORP COMMON STOCK USD 0.01	US2358511028	18,249	1,166,771.67
DANSKE BANK A/S COMMON STOCK DKK 10	DK0010274414	53,844	1,605,361.40
DAVITA INC	US23918K1088	4,563	201,987.53
DEERE & CO COMMON STOCK USD 1	US2441991054	19,135	1,791,200.86
DELTA AIR LINES INC COMMON STOCK USD 0.0001	US2473617023	7,837	281,668.20
DENTSPLY SIRONA INC COMMON STOCK USD 0.01	US24906P1093	31,379	1,398,858.11
DEUTSCHE POST AG COMMON STOCK EUR 0	DE0005552004	33,301	1,105,191.78
DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	DE0005557508	238,965	3,323,695.91
DEVON ENERGY CORP COMMON STOCK USD 0.1	US25179M1036	25,064	685,796.92
DFDS A/S COMMON STOCK DKK 20	DK0060655629	14,576	620,809.81
DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01	US25278X1090	18,056	1,318,351.10
D'IETEREN SA/NV COMMON STOCK EUR 0	BE0974259880	17,242	589,773.93
DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01	US2547091080	28,698	1,379,232.31
DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA COMMON STOCK EUR 0.1	ES0126775032	175,417	762,783.41
DOWDUPONT INC COMMON STOCK USD 0.01	US26078J1007	78,224	4,036,408.52
DXC TECHNOLOGY CO COMMON STOCK USD 0.01	US23355L1061	16,442	1,052,464.47
E.ON SE COMMON STOCK EUR 0	DE000ENAG999	132,791	1,120,456.96
EAST JAPAN RAILWAY CO COMMON STOCK JPY	JP3783600004	9,200	632,632.74
EASTGROUP PROPERTIES INC REIT USD 0	US2772761019	13,909	913,547.55
EASTMAN CHEMICAL CO COMMON STOCK USD 0.01	US2774321002	4,833	325,970.39
EATON CORP PLC COMMON STOCK USD 0.01	IE00B8KQN827	4,940	282,743.34
EBAY INC COMMON STOCK USD 0.001	US2786421030	53,598	1,536,450.69
EDISON INTERNATIONAL COMMON STOCK USD 0	US2810201077	20,289	1,166,997.44
ELECTROLUX AB COMMON STOCK SEK 5	SE0000103814	78,505	1,982,876.71
EMMI AG COMMON STOCK CHF 10	CH0012829898	532	260,036.98
ENBRIDGE ENERGY MANAGEMENT LLC COMMON STOCK USD 0.01	US29250X1037	263	3,030.58
ENBRIDGE INC COMMON STOCK CAD 0	CA29250N1050	1,213	37,827.99
ENBRIDGE INCOME FUND HOLDINGS INC COMMON STOCK CAD 0	CA29251R1055	90	1,723.94
ENDESA SA COMMON STOCK EUR 1.2	ES0130670112	43,383	729,166.20

ENEL SPA COMMON STOCK EUR 1	IT0003128367	171,408	769,516.04
ENERPLUS CORP COMMON STOCK CAD 0	CA2927661025	104,491	766,603.61
ENGIE SA COMMON STOCK EUR 1	FR0010208488	18,990	240,449.64
ENTERGY CORP COMMON STOCK USD 0.01	US29364G1031	23,600	1,343,193.82
ENTERPRISE PRODUCTS PARTNERS LP MLP USD 0	US2937921078	60,407	1,173,786.37
EOG RESOURCES INC COMMON STOCK USD 0.01	US26875P1012	39,336	2,836,331.85
EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01	US29472R1086	31,565	2,001,677.18
EQUITY RESIDENTIAL REIT USD 0.01	US29476L1070	4,703	231,110.04
ESSEX PROPERTY TRUST INC REIT USD 0.0001	US2971781057	2,133	403,865.38
ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01	US5184391044	49,551	3,982,841.88
ETRADE FINANCIAL CORP	US2692464017	43,473	1,413,079.06
EVEREST RE GROUP LTD COMMON STOCK USD 0.01	BMG3223R1088	5,237	891,498.10
EVERSOURCE ENERGY COMMON STOCK USD 5	US30040W1080	1,192	53,698.42
EVONIK INDUSTRIES AG COMMON STOCK EUR	DE000EVNKO13	9,770	260,154.55
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01	US30219G1085	12,200	575,786.53
EXXON MOBIL CORP COMMON STOCK USD 0	US30231G1022	53,908	3,293,987.12
F5 NETWORKS INC COMMON STOCK USD 0	US3156161024	2,088	187,626.64
FACEBOOK INC COMMON STOCK USD 0.000006	US30303M1027	67,866	8,643,285.03
FAURECIA COMMON STOCK EUR 7	FR0000121147	42,960	2,223,139.29
FERGUSON PLC COMMON STOCK GBP 10.80303	JE00BFNWV485	32,063	1,569,804.48
FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK USD 0.01	NL0010877643	175,418	2,343,234.52
FIDUS INVESTMENT CORP COMMON STOCK USD 0.001	US3165001070	684	8,197.91
FIFTH STREET FINANCE CORP COMMON STOCK USD 0.01	US31678A1034	3,134	12,777.54
FIFTH STREET SENIOR FLOATING RATE CORP COMMON STOCK USD 0.01	US31679F1012	662	4,342.12
FIFTH THIRD BANCORP COMMON STOCK USD 0	US3167731005	45,445	947,751.72
FIRSTENERGY CORP COMMON STOCK USD 0.1	US3379321074	9,896	227,401.84
FOMENTO ECONOMICO MEXICANO SAB DE CV ADR USD	US3444191064	24,688	1,757,868.76
FORD MOTOR CO COMMON STOCK USD 0.01	US3453708600	81,076	723,347.90
FORTESCUE METALS GROUP LTD COMMON STOCK AUD 0	AU000000FMG4	111,991	336,657.45
FORTIVE CORP COMMON STOCK USD 0.01	US34959J1088	29,627	1,563,220.90
FRANKLIN RESOURCES INC COMMON STOCK USD 0.1	US3546131018	26,714	886,252.10
FREEPORT-MCMORAN INC COMMON STOCK USD 0.1	US35671D8570	24,923	260,812.37
FRESENIUS MEDICAL CARE AG & CO KGAA COMMON STOCK EUR 0	DE0005785802	4,013	292,674.25
FRESENIUS SE & CO KGAA COMMON STOCK EUR 0	DE0005785604	6,309	379,407.21
FS INVESTMENT CORP COMMON STOCK USD 0.001	US3026351078	6,433	40,516.42
FUJITSU LTD COMMON STOCK JPY	JP3818000006	137,000	758,284.59
GARMIN LTD COMMON STOCK USD 10	CH0114405324	21,366	859,481.25
GARRISON CAPITAL INC COMMON STOCK USD 0.001	US3665541039	507	3,185.64
GENERAL ELECTRIC CO COMMON STOCK USD 0.06	US3696041033	13,682	246,584.99
GENTING SINGAPORE PLC COMMON STOCK SGD 0.1	GB0043620292	1,206,000	774,477.19
GEORG FISCHER AG COMMON STOCK CHF 1	CH0001752309	1,122	1,032,022.18
GILEAD SCIENCES INC COMMON STOCK USD 0.001	US3755581036	98,536	5,950,424.24
GLADSTONE CAPITAL CORP COMMON STOCK USD 0.001	US3765351008	704	4,984.91
GLADSTONE INVESTMENT CORP COMMON STOCK USD 0.001	US3765461070	870	6,153.84
GOLDMAN SACHS BDC INC COMMON STOCK USD 0.001	US38147U1079	834	14,185.43
GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	US38141G1040	12,643	2,235,153.10
GOLUB CAPITAL BDC INC COMMON STOCK USD 0.001	US38173M1027	1,606	22,528.17
GRACO INC COMMON STOCK USD 1	US3841091040	8,517	785,203.09
GREIF INC COMMON STOCK USD 0	US3976241071	6,397	279,119.28
GRUPO FINANCIERO BANORTE SAB DE CV COMMON STOCK MXN 3.5	MXP370711014	243,090	1,252,998.54
GUNGHO ONLINE ENTERTAINMENT INC COMMON STOCK JPY	JP3235900002	393,400	791,890.76
H&R BLOCK INC COMMON STOCK USD 0	US0936711052	10,326	203,803.14
HALLIBURTON CO COMMON STOCK USD 2.5	US4062161017	41,378	1,419,617.14
HASBRO INC COMMON STOCK USD 0.5	US4180561072	10,800	786,222.93
HASEKO CORP COMMON STOCK JPY	JP3768600003	90,100	894,897.69
HCA HEALTHCARE INC COMMON STOCK USD 0.01	US40412C1018	15,195	901,405.02
HDFC BANK LTD ADR USD	US40415F1012	52,886	3,798,773.00
HEIDELBERGCEMENT AG COMMON STOCK EUR 0	DE0006047004	19,595	1,501,609.95
HEIWA CORP COMMON STOCK JPY	JP3834200002	36,600	540,677.12
HERCULES CAPITAL INC COMMON STOCK USD 0.001	US4270965084	2,207	21,220.36
HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD 0.01	US42824C1099	154,535	1,694,338.94
HITACHI LTD COMMON STOCK JPY	JP3788600009	54,000	283,510.74
HOCHTIEF AG COMMON STOCK EUR 0	DE0006070006	11,722	1,474,416.68
HOME DEPOT INC/THE COMMON STOCK USD 0.05	US4370761029	26,234	3,198,176.14
HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	US4385161066	3,439	363,316.71
HORIZON TECHNOLOGY FINANCE CORP COMMON STOCK USD 0.001	US44045A1025	364	3,014.23
HOST HOTELS & RESORTS INC REIT USD 0.01	US44107P1049	16,327	225,011.16
HP INC COMMON STOCK USD 0.01	US40434L1052	192,143	2,858,550.49
HRG GROUP INC COMMON STOCK USD 0.01	US40434J1007	140,716	1,637,220.40
HUMANA INC COMMON STOCK USD 0.166	US4448591028	12,562	2,281,131.48
HYDRO ONE LTD COMMON STOCK CAD	CA44488112083	108	1,462.40
IBIDEN CO LTD COMMON STOCK JPY	JP3148800000	30,100	357,358.50
I-CABLE COMMUNICATIONS LTD COMMON STOCK HKD 0	HK1097008929	22,739	553.33
IGM FINANCIAL INC COMMON STOCK CAD 0	CA44495861060	23,900	597,393.17
IHS MARKIT LTD	BMG475671050	50,680	1,665,094.76
ILLUMINA INC COMMON STOCK USD 0.01	US4523271090	8,058	1,196,402.63
INDUSTRIA DE DISENO TEXTIL SA COMMON STOCK EUR 0.03	ES0148396007	100,123	2,812,954.29
INFINEON TECHNOLOGIES AG COMMON STOCK EUR 0	DE0006231004	88,558	1,659,730.94
INFRAREIT INC REIT USD 0.01	US45685L1008	3,051	50,870.85
ING GROEP NV COMMON STOCK EUR 0.01	NL0011821202	68,770	945,292.09
INGERSOLL-RAND PLC COMMON STOCK USD 1	IE00B6330302	6,151	408,813.53
INGREDION INC COMMON STOCK USD 0.01	US4571871023	2,713	243,950.60
INSURANCE AUSTRALIA GROUP LTD COMMON STOCK AUD 0	AU000000IAG3	105,258	392,135.83
INTEL CORP COMMON STOCK USD 0.001	US4581401001	171,440	4,865,974.86
INTER PIPELINE LTD COMMON STOCK CAD 0	CA45833V1094	111	1,710.08
INTERDIGITAL INC/PA COMMON STOCK USD 0.01	US45867G1013	9,944	546,617.97
INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK USD 0.2	US4592001014	29,659	3,207,190.92
INTESA SANPAOLO SPA COMMON STOCK EUR 0.52	IT0000072618	665,067	1,753,353.11
INTRUM JUSTITIA AB COMMON STOCK SEK 0.02	SE0000936478	36,555	961,358.77
ISS A/S COMMON STOCK DKK 1	DK0060542181	11,508	345,019.25
ITOCHU CORP COMMON STOCK JPY	JP3143600009	34,800	424,680.10

JAPAN TOBACCO INC COMMON STOCK JPY	JP3726800000	20,600	503,055.00
JARDINE STRATEGIC HOLDINGS LTD COMMON STOCK USD 0.05	BMG507641022	33,218	1,069,591.62
JM AB COMMON STOCK SEK 1	SE0000806994	53,170	1,242,462.14
JM SMUCKER CO/THE COMMON STOCK USD 0	US8326964058	7,803	610,270.03
JOHNSON & JOHNSON COMMON STOCK USD 1	US4781601046	57,349	5,557,293.97
JOHNSON CONTROLS INTERNATIONAL	IE00BY7QL619	56,259	1,689,468.27
JPMORGAN CHASE & CO COMMON STOCK USD 1	US46625H1005	196,471	13,986,468.24
JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	US48203R1041	69,999	1,451,997.29
KAJIMA CORP COMMON STOCK JPY	JP3210200006	108,000	799,508.15
KAO CORP COMMON STOCK JPY	JP3205800000	44,000	1,928,714.75
KASIKORNBANK PCL NVDR THB 10	TH0016010R14	214,000	990,031.07
KCAP FINANCIAL INC COMMON STOCK USD 0.01	US48668E1010	1,111	3,022.51
KDDI CORP COMMON STOCK JPY	JP3496400007	61,000	1,198,408.05
KEYENCE CORP COMMON STOCK JPY	JP3236200006	4,300	1,701,232.62
KINDER MORGAN INC/DE COMMON STOCK USD 0.01	US49456B1017	58,128	830,987.99
KIRIN HOLDINGS CO LTD COMMON STOCK JPY	JP3258000003	33,600	589,134.69
KLA-TENCOR CORP COMMON STOCK USD 0.001	US4824801009	3,874	306,073.86
KOHL'S CORP COMMON STOCK USD 0.01	US5002551043	7,946	270,364.77
KOMORI CORP COMMON STOCK JPY	JP3305800009	33,900	317,624.12
KONICA MINOLTA INC COMMON STOCK JPY	JP3300600008	62,200	380,556.98
K'S HOLDINGS CORP COMMON STOCK JPY	JP3277150003	43,700	721,374.94
KUBOTA CORP COMMON STOCK JPY	JP3266400005	221,900	3,005,481.94
KURARAY CO LTD COMMON STOCK JPY	JP3269600007	67,100	934,814.83
L3 TECHNOLOGIES INC	US5024131071	2,500	351,116.16
LAM RESEARCH CORP COMMON STOCK USD 0.001	US5128071082	4,888	674,151.62
LAND OF LEATHER HLDGS PLC ORD GBP0.10	GB00B39TSN74	418,498	12,345.69
LAS VEGAS SANDS CORP COMMON STOCK USD 0.001	US5178341070	7,879	376,787.27
LAWSON INC COMMON STOCK JPY	JP3982100004	7,000	345,311.98
LEAR CORP COMMON STOCK USD 0.01	US5218652049	8,000	1,032,042.63
LENZING AG COMMON STOCK EUR 0	AT0000644505	2,604	281,532.11
LIBERTY INTERACTIVE CORP QVC GROUP TRACKING STK USD 0.01	US53071M1045	13,677	240,276.44
LIBERTY VENTURES TRACKING STK USD 0.01	US53071M8560	6,039	259,042.56
LINCOLN NATIONAL CORP COMMON STOCK USD 0	US5341871094	37,916	2,076,597.97
LINDE AG COMMON STOCK EUR 0	DE0006483001	3,432	533,594.50
LONZA GROUP AG COMMON STOCK CHF 1	CH0013841017	9,105	1,781,580.76
LUK FOOK HOLDINGS INTERNATIONAL LTD COMMON STOCK HKD 0.1	BMG5695X1258	87,000	261,933.16
LVMH MOET HENNESSY LOUIS VUITTON SE COMMON STOCK EUR 0.3	FR0000121014	15,072	3,100,324.58
LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04	NL0009434992	15,838	1,169,272.08
MACQUARIE GROUP LTD COMMON STOCK AUD 0	AU000000MQG1	22,109	1,175,629.60
MACY'S INC COMMON STOCK USD 0.01	US55616P1049	12,300	200,041.74
MAIN STREET CAPITAL CORP COMMON STOCK USD 0.01	US56035L1044	1,434	42,486.12
MAKITA CORP COMMON STOCK JPY	JP3862400003	40,600	1,219,159.88
MANPOWERGROUP INC COMMON STOCK USD 0.01	US56418H1005	11,832	1,039,053.58
MAPLE LEAF FOODS INC COMMON STOCK CAD 0	CA5649051078	21,588	437,575.47
MARATHON OIL CORP COMMON STOCK USD 1	US5658491064	23,900	241,556.29
MARUBENI CORP COMMON STOCK JPY	JP3877600001	100,800	512,934.30
MASTERCARD INC COMMON STOCK USD 0.0001	US57636Q1040	29,165	3,069,427.93
MCDONALD'S CORP COMMON STOCK USD 0.01	US5801351017	14,589	1,703,726.39
MCKESSON CORP COMMON STOCK USD 0.01	US58155Q1031	10,233	1,171,610.42
MEDIASET ESPANA COMUNICACION SA COMMON STOCK EUR 0.5	ES0152503035	91,287	768,406.65
MEDIASET SPA COMMON STOCK EUR 0.52	IT0001063210	170,546	440,002.36
MEDLEY CAPITAL CORP COMMON STOCK USD 0.001	US58503F1066	1,609	7,159.64
MEDTRONIC PLC COMMON STOCK USD 0.1	IE00BTN1Y115	23,318	1,351,649.72
MELCO RESORTS & ENTERTAINMENT LTD ADR USD 0.01	US5854641009	18,367	330,199.41
MERCK & CO INC COMMON STOCK USD 0.5	US58933Y1055	89,042	4,249,513.08
MEREDITH CORP COMMON STOCK USD 1	US5894331017	4,974	205,759.33
MGM RESORTS INTERNATIONAL COMMON STOCK USD 0.01	US5529531015	45,895	1,114,834.75
MICRON TECHNOLOGY INC COMMON STOCK USD 0.1	US5951121038	71,642	2,100,160.14
MICROSOFT CORP COMMON STOCK USD 0.00000625	US5949181045	144,221	8,007,321.01
MIRACA HOLDINGS INC COMMON STOCK JPY	JP3822000000	11,800	408,640.15
MITSUBISHI CHEMICAL HOLDINGS CORP COMMON STOCK JPY	JP3897700005	68,500	486,231.05
MITSUBISHI CORP COMMON STOCK JPY	JP3898400001	64,400	1,115,315.99
MITSUBISHI ELECTRIC CORP COMMON STOCK JPY	JP3902400005	22,200	258,421.82
MITSUBISHI UFJ FINANCIAL GROUP INC COMMON STOCK JPY	JP3902900004	516,700	2,499,970.62
mitsui & co LTD COMMON STOCK JPY	JP3893600001	165,500	1,822,416.27
MIXI INC COMMON STOCK JPY	JP3882750007	34,500	1,240,441.42
MIZUHO FINANCIAL GROUP INC COMMON STOCK JPY	JP3885780001	193,400	252,406.44
MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0	US6092071058	7,836	237,477.55
MONROE CAPITAL CORP COMMON STOCK USD 0.001	US6103351010	511	5,450.31
MONSANTO CO COMMON STOCK USD 0.01	US61166W1018	7,300	651,947.97
MORGAN STANLEY COMMON STOCK USD 0.01	US6174464486	55,400	1,989,056.75
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN COMMON STOCK EUR 0	DE0008430026	3,484	555,340.20
MVC CAPITAL INC COMMON STOCK USD 0.01	US5538291023	292	2,178.60
NATIONAL AUSTRALIA BANK LTD COMMON STOCK AUD 0	AU000000NAB4	13,298	244,984.65
NATIONAL BANK OF CANADA COMMON STOCK CAD 0	CA6330671034	8,800	314,941.29
NATIONAL HEALTH INVESTORS INC REIT USD 0.01	US63633D1046	4,273	246,159.71
NATIXIS SA COMMON STOCK EUR 11.2	FR0000120685	148,470	885,665.60
NAVIENT CORP COMMON STOCK USD 0.01	US63938C1080	98,743	1,105,444.68
NCR CORP COMMON STOCK USD 0.01	US62886E1082	11,630	325,239.52
NEOPOST SA COMMON STOCK EUR 1	FR0000120560	12,971	375,792.12
NESTLE SA COMMON STOCK CHF 0.1	CH0038863350	83,965	5,245,791.13
NETAPP INC COMMON STOCK USD 0.001	US64110D1046	22,066	719,716.88
NEW JERSEY RESOURCES CORP COMMON STOCK USD 2.5	US6460251068	178	5,592.14
NEW MOUNTAIN FINANCE CORP COMMON STOCK USD 0.01	US6475511001	1,751	18,597.81
NEWMONT MINING CORP COMMON STOCK USD 1.6	US6516391066	39,777	1,112,089.79
NEWTEK BUSINESS SERVICES CORP COMMON STOCK USD 0.02	US6525262035	491	6,521.54
NEXITY SA COMMON STOCK EUR 5	FR0010112524	6,526	297,289.80
NIHON UNISYS LTD COMMON STOCK JPY	JP3754200008	26,800	319,244.40
NIKE INC COMMON STOCK USD 1	US6541061031	47,544	1,837,406.47
NINTENDO CO LTD COMMON STOCK JPY	JP3756600007	6,200	1,706,178.89
NIPPON TELEGRAPH & TELEPHONE CORP COMMON STOCK JPY	JP3735400008	31,600	1,079,049.95

NISHIMATSU CONSTRUCTION CO LTD COMMON STOCK JPY	JP3659200004	305,000	6,563,576.27
NISOURCE INC COMMON STOCK USD 0.01	US65473P1057	426	8,125.32
NISSAN MOTOR CO LTD COMMON STOCK JPY	JP3672400003	94,300	695,903.63
NN GROUP NV COMMON STOCK EUR	NL0010773842	9,112	284,303.39
NOKIAN RENKAAT OYJ COMMON STOCK EUR 0	FI0009005318	42,795	1,418,958.35
NOMURA RESEARCH INSTITUTE LTD COMMON STOCK JPY	JP3762800005	24,970	725,839.17
NORFOLK SOUTHERN CORP COMMON STOCK USD 1	US6558441084	5,500	542,108.59
NORTHWEST NATURAL GAS CO COMMON STOCK USD 3.167	US6676551046	272	13,056.16
NORTHWESTERN CORP COMMON STOCK USD 0.01	US6680743050	1,064	45,156.46
NOVARTIS AG COMMON STOCK CHF 0.5	CH0012005267	65,451	4,179,868.94
NOVO NORDISK A/S COMMON STOCK DKK 0.2	DK0060534915	42,718	1,522,499.58
NTT DOCOMO INC COMMON STOCK JPY	JP3165650007	25,100	427,217.14
NUANCE COMMUNICATIONS INC COMMON STOCK USD 0.001	US67020Y1001	21,056	246,711.38
NVIDIA CORP COMMON STOCK USD 0.001	US67066G1040	8,934	1,190,423.11
NVR INC COMMON STOCK USD 0.01	US62944T1051	136	289,404.84
NWS HOLDINGS LTD COMMON STOCK HKD 1	BMG668971101	359,000	521,411.94
NXP SEMICONDUCTORS NV COMMON STOCK USD	NL0009538784	6,092	513,505.22
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	US6745991058	65,037	3,112,604.44
OFFICE DEPOT INC COMMON STOCK USD 0.01	US6762201068	338,453	1,145,288.72
OKUMURA CORP COMMON STOCK JPY	JP3194800003	162,000	4,612,547.02
OMNICOM GROUP INC COMMON STOCK USD 0.15	US6819191064	5,300	292,603.14
OMV AG COMMON STOCK EUR 0	AT0000743059	73,379	3,186,933.54
ONE GAS INC COMMON STOCK USD	US68235P1084	487	26,730.28
ONEOK INC COMMON STOCK USD 0.01	US6826801036	392	16,189.56
ORACLE CORP COMMON STOCK USD 0.01	US68389X1054	84,917	3,060,214.61
ORANGE SA COMMON STOCK EUR 4	FR0000133308	43,436	530,463.44
ORION OYJ COMMON STOCK EUR 0.65	FI0009014377	9,652	333,895.07
OSAKA GAS CO LTD COMMON STOCK JPY	JP3180400008	144,000	1,994,718.01
OWENS CORNING COMMON STOCK USD 0.001	US6907421019	25,773	1,485,887.93
PANASONIC CORP COMMON STOCK JPY	JP3866800000	34,800	375,714.00
PARK24 CO LTD COMMON STOCK JPY	JP3780100008	10,000	181,429.50
PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001	US70450Y1038	13,300	634,740.06
PEMBINA PIPELINE CORP COMMON STOCK CAD 0	CA7063271034	2,209	57,791.45
PENNANTPARK FLOATING RATE CAPITAL LTD COMMON STOCK USD 0.001	US70806A1060	1,223	13,199.45
PENNANTPARK INVESTMENT CORP COMMON STOCK USD 0.001	US7080621045	2,443	13,674.90
PENTA-OCEAN CONSTRUCTION CO LTD COMMON STOCK JPY	JP3309000002	115,800	544,407.68
PEPSICO INC COMMON STOCK USD 0.017	US7134481081	53,005	4,402,300.99
PEUGEOT SA COMMON STOCK EUR 1	FR0000121501	139,346	2,474,069.85
PFIZER INC COMMON STOCK USD 0.05	US7170811035	297,409	7,913,763.83
PG&E CORP COMMON STOCK USD 0	US69331C1080	893	45,320.59
PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	US7181721090	36,775	3,042,814.99
PHILIPS LIGHTING NV COMMON STOCK EUR 0.01	NL0011821392	10,795	324,829.72
PIEDMONT OFFICE REALTY TRUST INC REIT USD 0.01	US7201902068	83,260	1,251,087.53
PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01	US72147K1088	37,900	802,548.35
PING AN INSURANCE GROUP CO OF CHINA LTD COMMON STOCK HKD 1	CNE1000003X6	393,500	2,251,157.04
POTASH CORP OF SASKATCHEWAN INC COMMON STOCK CAD 0	CA73755L1076	85,456	1,223,346.51
POTLATCH CORP REIT USD 1	US7376301039	22,693	862,626.61
POWER FINANCIAL CORP COMMON STOCK CAD 0	CA73927C1005	11,300	233,084.81
PRICELINE GROUP INC/THE COMMON STOCK USD 0.008	US7415034039	207	282,472.88
PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD 0.01	US74251V1026	12,072	578,923.32
PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	US7427181091	111,336	7,549,919.30
PROLOGIS INC REIT USD 0.01	US74340W1036	62,635	2,962,633.38
PROSPECT CAPITAL CORP COMMON STOCK USD 0.001	US74348T1025	7,688	38,507.33
PROXIMUS SADP COMMON STOCK EUR 0	BE0003810273	9,586	246,259.43
PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	US7443201022	37,475	2,969,732.78
PS BUSINESS PARKS INC REIT USD 0.01	US69360J1079	3,206	319,010.92
PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK USD 0	US7445731067	9,071	312,699.85
PVH CORP COMMON STOCK USD 1	US6936561009	9,991	938,743.68
QANTAS AIRWAYS LTD COMMON STOCK AUD 0	AU000000QAN2	415,406	1,416,391.48
QUEST DIAGNOSTICS INC COMMON STOCK USD 0.01	US74834L1008	17,809	1,242,973.02
RALPH LAUREN CORP COMMON STOCK USD 0.01	US7512121010	3,969	261,188.10
RAMSAY HEALTH CARE LTD COMMON STOCK AUD 0	AU000000RHC8	9,000	327,818.23
RANDSTAD HOLDING NV COMMON STOCK EUR 0.1	NL0000379121	7,787	359,125.54
RAYTHEON CO COMMON STOCK USD 0.01	US7551115071	12,683	1,763,793.93
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP 10	GB00B24CGK77	29,221	1,990,826.73
RECORDATI SPA COMMON STOCK EUR 0.125	IT0003828271	32,878	1,129,828.17
REGAL BELOIT CORP COMMON STOCK USD 0.01	US7587501039	4,442	261,557.04
REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	US7591EP1005	68,400	776,455.85
RELX NV COMMON STOCK EUR 0.07	NL0006144495	185,999	2,951,662.67
REPSOL SA COMMON STOCK EUR 1	ES0173516115	40,551	557,044.75
RIO TINTO LTD COMMON STOCK AUD 0	AU000000RIO1	24,287	945,003.42
RIOCAN REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA7669101031	15,300	218,206.69
ROCHE HOLDING AG COMMON STOCK CHF 0	CH0012032048	10,462	1,992,301.35
ROCKWELL AUTOMATION INC COMMON STOCK USD 1	US7739031091	10,699	1,421,137.24
ROGERS COMMUNICATIONS INC COMMON STOCK CAD 0	CA7751092007	6,777	259,867.80
ROYAL BANK OF CANADA COMMON STOCK CAD 0	CA7800871021	9,400	540,840.33
ROYAL CARIBBEAN CRUISES LTD	LR0008862868	23,272	2,056,171.78
ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0.07	GB00B03MLX29	62,737	1,413,503.46
RUSSEL METALS INC COMMON STOCK CAD 0	CA7819036046	64,356	1,057,833.29
RWE AG COMMON STOCK EUR 0	DE0007037129	51,056	864,654.43
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW 5000	KR7005930003	794	1,324,832.72
SANDERSON FARMS INC COMMON STOCK USD 1	US8000131040	2,965	356,953.60
SANDS CHINA LTD COMMON STOCK HKD 0.01	KYG7800X1079	118,000	457,735.32
SANDVIK AB COMMON STOCK SEK 1.2	SE0000667891	227,019	2,912,626.18
SANOFI COMMON STOCK EUR 2	FR0000120578	37,100	2,746,295.68
SAP SE COMMON STOCK EUR 0	DE0007164600	16,513	1,348,656.23
SARAS SPA COMMON STOCK EUR 0	IT0000433307	198,736	397,156.79
SBA COMMUNICATIONS CORP REIT USD 0.01	US78410G1040	564	60,555.44
SCHLUMBERGER LTD COMMON STOCK USD 0.01	AN8068571086	21,108	1,097,524.74
SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	FR0000121972	33,066	2,145,254.70
SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	JP3419400001	134,500	1,971,774.46

SEMGROUP CORP COMMON STOCK USD	US81663A1051	232	4,971.49
SEMPRA ENERGY COMMON STOCK USD 0	US8168511090	274	23,308.33
SEVEN & I HOLDINGS CO LTD COMMON STOCK JPY	JP3422950000	11,600	333,737.58
SGS SA COMMON STOCK CHF 1	CH0002497458	245	438,436.94
SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1	US8243481061	3,642	971,923.88
SIKA AG COMMON STOCK CHF 0.6	CH0000587979	150	832,562.97
SINO LAND CO LTD COMMON STOCK HKD 0	HK0083000502	208,000	272,326.13
SINOPHARM GROUP CO LTD COMMON STOCK HKD 1	CNE100000FN7	302,000	991,373.38
SJW GROUP COMMON STOCK USD 0.001	US7843051043	280	11,812.32
SKF AB COMMON STOCK SEK 2.5	SE0000108227	59,253	960,406.12
SMC CORP/JAPAN COMMON STOCK JPY	JP3162600005	5,300	1,392,881.93
SOCIETE GENERALE SA COMMON STOCK EUR 1.25	FR0000130809	18,916	825,626.97
SODEXO SA COMMON STOCK EUR 4	FR0000121220	2,651	246,436.25
SOFTWARE AG COMMON STOCK EUR 0	DE0003304002	30,322	1,103,577.58
SOLAR CAPITAL LTD COMMON STOCK USD 0.01	US83413U1007	1,072	17,290.71
SOLAR SENIOR CAPITAL LTD COMMON STOCK USD 0.01	US83416M1053	436	5,599.28
SOMPO HOLDINGS INC COMMON STOCK JPY	JP3165000005	7,900	229,013.03
SOTHEBY'S COMMON STOCK USD 0.01	US8358981079	9,467	325,363.07
SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD 1	US8448951025	233	13,480.01
SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	NZTELE0001S4	120,334	236,654.60
SPIRE INC COMMON STOCK USD 1	US84857L1017	366	20,364.40
SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD 0.01	US8485741099	8,632	500,040.28
STATE STREET CORP COMMON STOCK USD 1	US8574771031	14,488	1,031,702.39
STATOIL ASA COMMON STOCK NOK 2.5	NO0010096985	16,900	252,077.02
STELLUS CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US8585681088	378	3,845.79
STMICROELECTRONICS NV COMMON STOCK EUR 1.04	NL0000226223	25,628	369,662.84
STORA ENSO OYJ COMMON STOCK EUR 0	FI0009005961	179,688	1,892,035.93
STRYKER CORP COMMON STOCK USD 0.1	US8636671013	18,976	2,008,699.37
SUBSEA 7 SA COMMON STOCK NOK 2	LU0075646355	150,262	1,838,889.07
SUMITOMO CORP COMMON STOCK JPY	JP3404600003	169,200	1,813,303.08
SUMITOMO MITSUI FINANCIAL GROUP INC COMMON STOCK JPY	JP3890350006	35,700	1,021,196.46
SUMITOMO RUBBER INDUSTRIES LTD COMMON STOCK JPY	JP3404200002	107,500	1,467,758.02
SUNCOR ENERGY INC COMMON STOCK CAD 0	CA8672241079	118,088	3,080,773.73
SUNTRUST BANKS INC COMMON STOCK USD 1	US8679141031	46,301	2,062,692.03
SWEDBANK AB COMMON STOCK SEK 22	SE0000242455	36,036	741,056.26
SWISS RE AG COMMON STOCK CHF 0.1	CH0126881561	6,221	420,292.50
SYNCHRONY FINANCIAL COMMON STOCK USD 0.001	US87165B1035	23,855	552,079.71
SYNOPSIS INC COMMON STOCK USD 0.01	US8716071076	8,746	524,962.08
SYSCO CORP COMMON STOCK USD 1	US8718291078	29,800	1,198,308.05
TAISEI CORP COMMON STOCK JPY	JP3443600006	186,000	7,266,450.04
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD COMMON STOCK TWD 10	TW0002330008	538,000	2,862,957.67
TARGA RESOURCES CORP COMMON STOCK USD 0.001	US87612G1013	772	27,216.93
TARGET CORP COMMON STOCK USD 0.0833	US87612E1064	23,566	1,036,507.03
TCP CAPITAL CORP COMMON STOCK USD 0.001	US87238Q1031	1,450	17,821.71
TDK CORP COMMON STOCK JPY	JP3538800008	11,900	602,001.61
TE CONNECTIVITY LTD COMMON STOCK USD 0.57	CH0102993182	34,773	2,152,756.21
TELEFONICA BRASIL SA PREFERENCE BRL 0	BRVIVTACNPR7	105,200	1,251,091.34
TELEFONICA SA COMMON STOCK EUR 1	ES0178430E18	55,307	447,953.07
TENCENT HOLDINGS LTD COMMON STOCK HKD 0.00002	KYG875721634	46,200	1,482,216.19
TERADATA CORP COMMON STOCK USD 0.01	US88076W1036	32,070	807,695.97
TERADYNE INC COMMON STOCK USD 0.125	US8807701029	28,000	778,235.75
TESARO INC COMMON STOCK USD 0.0001	US8815691071	9,464	910,671.48
TEXAS INSTRUMENTS INC COMMON STOCK USD 1	US8825081040	21,200	1,416,440.94
TGS NOPEC GEOPHYSICAL CO ASA COMMON STOCK NOK 0.25	NO0003078800	13,254	235,172.73
THALES SA COMMON STOCK EUR 3	FR0000121329	3,874	326,946.62
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	US8835561023	13,638	1,923,236.01
THL CREDIT INC COMMON STOCK USD 0.001	US8724381061	898	6,244.80
TICC CAPITAL CORP COMMON STOCK USD 0.01	US87244T1097	1,474	7,525.73
TIME WARNER INC COMMON STOCK USD 0.01	US8873173038	16,290	1,243,923.89
TJX COS INC/THE COMMON STOCK USD 1	US8725401090	41,164	2,262,156.08
T-MOBILE US INC COMMON STOCK USD 0.0001	US8725901040	46,081	2,117,806.02
TOKIO MARINE HOLDINGS INC COMMON STOCK JPY	JP3910660004	12,300	358,519.26
TOKYO GAS CO LTD COMMON STOCK JPY	JP3573000001	254,000	4,638,582.81
TOKYU CONSTRUCTION CO LTD COMMON STOCK JPY	JP3567410000	82,700	505,434.11
TOPPAN PRINTING CO LTD COMMON STOCK JPY	JP3629000005	84,000	620,727.26
TORONTO-DOMINION BANK/THE COMMON STOCK CAD 0	CA8911605092	38,976	1,631,839.79
TOTAL SA COMMON STOCK EUR 2.5	FR0000120271	32,052	1,283,463.85
TOTAL SA RIGHT EUR	FR0013283116	32,052	0.00
TOYOTA MOTOR CORP COMMON STOCK JPY	JP3633400001	49,000	2,177,087.76
TPG SPECIALTY LENDING INC COMMON STOCK USD 0.01	US87265K1025	1,509	23,574.43
TRANSCANADA CORP COMMON STOCK CAD 0	CA89353D1078	22,577	829,889.44
TRANSCONTINENTAL INC COMMON STOCK CAD 0	CA8935781044	40,343	620,088.19
TRANSOCEAN LTD COMMON STOCK USD 0.1	CH0048265513	144,163	1,156,183.71
TRAVELERS COS INC/THE COMMON STOCK USD 0	US89417E1091	5,173	472,400.37
TREASURY WINE ESTATES LTD COMMON STOCK AUD	AU000000TWE9	39,879	319,293.22
TRIANGLE CAPITAL CORP COMMON STOCK USD 0.001	US8958481090	1,286	13,687.68
TUPPERWARE BRANDS CORP COMMON STOCK USD 0.01	US8998961044	10,816	498,375.22
TYSON FOODS INC COMMON STOCK USD 0.1	US9024941034	9,800	514,597.69
UBS GROUP AG COMMON STOCK CHF 0.1	CH0244767585	271,492	3,461,360.89
UNIBAIL-RODAMCO SE REIT EUR 5	FR0000124711	1,011	183,287.73
UNILEVER NV DUTCH CERT EUR 0.16	NL0000009355	24,678	1,088,102.13
UNILEVER PLC COMMON STOCK GBP 3.11	GB00B10RZP78	64,566	2,788,605.54
UNION PACIFIC CORP COMMON STOCK USD 2.5	US9078181081	52,067	4,500,585.07
UNITED RENTALS INC COMMON STOCK USD 0.01	US9113631090	20,500	2,119,904.58
UNITED TECHNOLOGIES CORP COMMON STOCK USD 1	US9130171096	33,342	2,884,760.81
UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	US91324P1021	40,855	5,963,889.02
UNITIL CORP COMMON STOCK USD 0	US9132591077	680	25,068.24
UPM-KYMMENE OYJ COMMON STOCK EUR 0	FI0009005987	105,638	2,134,354.85
US BANCORP COMMON STOCK USD 0.01	US9029733048	76,468	3,054,388.33
VALEO SA COMMON STOCK EUR 1	FR0013176526	14,106	780,310.75
VALERO ENERGY CORP COMMON STOCK USD 0.01	US91913Y1001	37,916	2,174,097.47

VENTURE CORP LTD COMMON STOCK SGD 0	SG0531000230	39,600	383,415.11
VERISIGN INC COMMON STOCK USD 0.001	US92343E1029	26,900	2,133,112.95
VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	US92343V1044	7,420	273,704.62
VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	US92532F1003	21,711	2,460,358.83
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK 1	DK0010268606	16,209	1,084,387.35
VINCI SA COMMON STOCK EUR 2.5	FR0000125486	23,032	1,631,661.63
VISA INC COMMON STOCK USD 0.0001	US92826C8394	76,960	6,036,798.24
VMWARE INC COMMON STOCK USD 0.01	US9285634021	15,369	1,250,803.94
VOLKSWAGEN AG PREFERENCE EUR 0	DE0007664039	2,893	351,779.01
VOYA FINANCIAL INC COMMON STOCK USD 0.01	US9290891004	47,927	1,424,967.78
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01	US9314271084	14,903	857,756.98
WAL-MART STORES INC COMMON STOCK USD 0.1	US9311421039	98,769	5,752,476.14
WALT DISNEY CO/THE COMMON STOCK USD 0.01	US2546871060	19,660	1,444,405.17
WASTE MANAGEMENT INC COMMON STOCK USD 0.01	US94106L1098	21,400	1,248,446.31
WELLCARE HEALTH PLANS INC COMMON STOCK USD 0.01	US94946T1060	17,596	2,252,403.40
WELLS FARGO & CO COMMON STOCK USD 1.666	US9497461015	66,693	2,741,489.16
WESFARMERS LTD COMMON STOCK AUD 0	AU000000WES1	16,886	408,163.51
WEST FRASER TIMBER CO LTD COMMON STOCK CAD 0	CA9528451052	29,899	1,282,989.45
WEST JAPAN RAILWAY CO COMMON STOCK JPY	JP3659000008	19,300	999,614.29
WESTERN DIGITAL CORP COMMON STOCK USD 0.01	US9581021055	4,275	275,302.80
WESTERN UNION CO/THE COMMON STOCK USD 0.01	US9598021098	47,211	675,624.19
WESTPAC BANKING CORP COMMON STOCK AUD 0	AU000000WBC1	14,091	263,055.07
WGL HOLDINGS INC COMMON STOCK USD 0	US92924F1066	43	2,698.62
WH GROUP LTD COMMON STOCK HKD 0.0001	KYG960071028	793,000	628,091.84
WHARF HOLDINGS LTD/THE COMMON STOCK HKD 0	HK0004000045	82,000	544,621.72
WHITEHORSE FINANCE INC COMMON STOCK USD 0.001	US96524V1061	230	2,528.60
WILLIAMS COS INC/THE COMMON STOCK USD 1	US9694571004	71,599	1,601,524.97
WOLTERS KLUWER NV COMMON STOCK EUR 0.12	NL0000395903	38,355	1,321,251.84
WOODSIDE PETROLEUM LTD COMMON STOCK AUD 0	AU000000WPL2	31,730	540,014.03
XEROX CORP COMMON STOCK USD 1	US9841216081	50,898	1,262,918.36
YANGZIJANG SHIPBUILDING HOLDINGS LTD COMMON STOCK SGD 0	SG1U76934819	1,107,700	869,428.06
YASKAWA ELECTRIC CORP COMMON STOCK JPY	JP3932000007	58,400	1,378,572.84
YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON STOCK HKD 0.25	BMG988031446	208,500	590,927.74
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01	US98956P1021	13,911	1,214,056.56