

Direct Equity Investments as at 30th June 2017

Security Name	ISIN	Total Units	Total Market Value GBP
3M CO COMMON STOCK USD 0.01	US88579Y1010	13,500	2,163,720
A2A SPA COMMON STOCK EUR 0.52	IT0001233417	456,070	582,276
AARON'S INC COMMON STOCK USD 0.5	US0025353006	31,307	937,559
ABBVIE INC COMMON STOCK USD 0.01	US00287Y1091	36,500	2,037,503
ACCENTURE PLC COMMON STOCK USD 0.0000225	IE00B4BNMY34	11,800	1,123,541
ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001	US00507V1098	45,850	2,032,090
ADASTRIA CO LTD COMMON STOCK JPY	JP3856000009	40,000	857,827
ADECCO GROUP AG COMMON STOCK CHF 1	CH0012138605	31,854	1,866,760
AENA SA COMMON STOCK EUR 10	ES0105046009	3,018	452,759
AES CORP/VA COMMON STOCK USD 0.01	US00130H1059	22,600	193,299
AFLAC INC COMMON STOCK USD 0.1	US0010551028	40,332	2,411,940
AFREN PLC COMMON STOCK 1	GB00B0672758	229,802	137
AGNC INVESTMENT CORP REIT USD 0.01	US00123Q1040	47,182	773,320
AIA GROUP LTD COMMON STOCK HKD 0	HK0000069689	763,200	4,293,856
ALCOA CORP COMMON STOCK USD 0.01	US0138721065	39,601	995,398
ALIBABA GROUP HOLDING LTD ADR USD 0.000025	US01609W1027	30,653	3,324,999
ALKERMES PLC COMMON STOCK USD 0.01	IE00B56GV515	15,802	705,217
ALLIANZ SE COMMON STOCK EUR 0	DE0008404005	8,050	1,218,615
ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD 0.01	US01973R1014	12,900	372,515
ALLSTATE CORP/THE COMMON STOCK USD 0.01	US0200021014	3,759	255,934
ALLY FINANCIAL INC COMMON STOCK USD 0.1	US02005N1000	25,996	418,273
ALPHABET INC COMMON STOCK USD 0.001	US02079K1079	3,449	2,412,879
ALPHABET INC COMMON STOCK USD 0.001	US02079K3059	17,743	12,698,958
ALTRIA GROUP INC COMMON STOCK USD 0.333	US02209S1033	8,411	482,210
AMADEUS IT GROUP SA COMMON STOCK EUR 0.01	ES0109067019	21,845	1,004,158
AMAZON.COM INC COMMON STOCK USD 0.01	US0231351067	11,910	8,875,537
AMDOCS LTD COMMON STOCK USD 0.01	GB0022569080	10,287	510,489
AMERICAN CAPITAL SENIOR FLOATING LTD COMMON STOCK USD	US02504D1081	229	2,265
AMERICAN EXPRESS CO COMMON STOCK USD 0.2	US0258161092	38,683	2,508,684
AMERICAN STATES WATER CO COMMON STOCK USD 0	US0298991011	423	15,438
AMERICAN TOWER CORP REIT USD 0.01	US03027X1000	23,092	2,352,310
AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01	US0304201033	924	55,449
AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	US03076C1062	7,768	761,221
AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01	US03073E1055	4,166	303,177
AMGEN INC COMMON STOCK USD 0.0001	US0311621009	34,098	4,521,112
AMPHENOL CORP COMMON STOCK USD 0.001	US0320951017	22,945	1,303,976
ANADARKO PETROLEUM CORP COMMON STOCK USD 0.1	US0325111070	36,084	1,259,516
ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK EUR	BE0974293251	28,105	2,386,648
ANNALY CAPITAL MANAGEMENT INC REIT USD 0.01	US0357104092	91,764	851,269
ANTHEM INC COMMON STOCK USD 0.01	US0367521038	11,486	1,663,544
AON PLC COMMON STOCK USD 0.01	GB00B5BT0K07	19,505	1,996,373
APACHE CORP COMMON STOCK USD 0.625	US0374111054	15,963	589,019
APOLLO INVESTMENT CORP COMMON STOCK USD 0.001	US03761U1060	5,065	24,916
APPLE INC COMMON STOCK USD 0.00001	US0378331005	139,874	15,508,413
APPLIED MATERIALS INC COMMON STOCK USD 0.01	US0382221051	74,286	2,362,488
AQUA AMERICA INC COMMON STOCK USD 0.5	US03836W1036	1,397	35,813
ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	US0394831020	15,427	491,450
ARES CAPITAL CORP COMMON STOCK USD 0.001	US04010L1035	5,886	74,223
ARISTOCRAT LEISURE LTD COMMON STOCK AUD 0	AU000000ALL7	102,451	1,364,843
ASAHI GLASS CO LTD COMMON STOCK JPY	JP3112000009	104,000	3,370,468
ASAHI KASEI CORP COMMON STOCK JPY	JP3111200006	41,000	339,208
ASSA ABLOY AB COMMON STOCK SEK 1	SE0007100581	71,474	1,207,537
ASSURED GUARANTY LTD COMMON STOCK USD 0.01	BMG0585R1060	26,088	838,302
ASTELLAS PHARMA INC COMMON STOCK JPY	JP3942400007	169,100	1,592,517
AT&T INC COMMON STOCK USD 1	US00206R1023	180,849	5,253,037
ATLAS COPCO AB COMMON STOCK SEK 0.64	SE0006886750	69,247	2,041,500
ATOS SE COMMON STOCK EUR 1	FR0000051732	11,630	1,255,061
AUTOBACS SEVEN CO LTD COMMON STOCK JPY	JP3172500005	59,400	742,347
AVERY DENNISON CORP COMMON STOCK USD 1	US0536111091	4,948	336,621
AVIVA PLC COMMON STOCK GBP 25	GB0002162385	240,775	1,266,476
AXA SA COMMON STOCK EUR 2.29	FR0000120628	21,858	459,673
BAKER HUGHES INC COMMON STOCK USD 1	US0572241075	8,617	361,609
BALL CORP COMMON STOCK USD 0	US0584981064	37,932	1,232,618
BANCO SANTANDER SA COMMON STOCK EUR 0.5	ES0113900J37	66,190	336,631
BANK OF AMERICA CORP COMMON STOCK USD 0.01	US0605051046	371,923	6,946,265
BANK OF MONTREAL COMMON STOCK CAD 0	CA0636711016	7,700	434,626
BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD 0.01	US0640581007	27,200	1,068,358
BANK OF NOVA SCOTIA/THE COMMON STOCK CAD 0	CA0641491075	15,000	693,648
BANK RAKYAT INDONESIA PERSERO TBK PT COMMON STOCK IDR 250	ID1000118201	2,850,300	2,510,841
BARRICK GOLD CORP COMMON STOCK CAD 0	CA0679011084	39,628	484,617
BASF SE COMMON STOCK EUR 0	DE000BASF111	33,384	2,377,054
BAXTER INTERNATIONAL INC COMMON STOCK USD 1	US0718131099	61,630	2,872,381
BAYER AG COMMON STOCK EUR 0	DE000BAY0017	39,804	3,956,458
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR 1	DE0005190003	15,128	1,079,689
BB&T CORP COMMON STOCK USD 5	US0549371070	38,909	1,360,219
BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	US0846707026	15,235	1,986,490
BEST BUY CO INC COMMON STOCK USD 0.1	US0865161014	26,200	1,156,353
BHP BILLITON LTD COMMON STOCK AUD 0	AU000000BHP4	43,539	598,534
BIOGEN INC COMMON STOCK USD 0.0005	US09062X1037	15,706	3,281,096
BIOSCIENCE INVESTMENT TRUST ORD GBP0.25	GB0001121879	20,800	43,368
BLACKROCK CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US0925331086	1,690	9,744

BLUESCOPE STEEL LTD COMMON STOCK AUD 0	AU000000BSLO	65,509	511,012
BNP PARIBAS SA COMMON STOCK EUR 2	FR0000131104	38,192	2,114,753
BOC HONG KONG HOLDINGS LTD COMMON STOCK HKD 0	HK2388011192	127,000	467,786
BOEING CO/THE COMMON STOCK USD 5	US0970231058	33,284	5,067,101
BRENTNAG AG COMMON STOCK EUR 0	DE000A1DAHH0	31,069	1,382,602
BRIDGESTONE CORP COMMON STOCK JPY	JP3830800003	47,600	1,578,512
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	GB0002875804	22,965	1,201,988
BT GROUP PLC COMMON STOCK GBP 5	GB0030913577	218,999	645,499
BUNGE LTD COMMON STOCK USD 0.01	BMG169621056	19,498	1,119,789
CA INC COMMON STOCK USD 0.1	US12673P1057	23,895	634,097
CABOT OIL & GAS CORP COMMON STOCK USD 0.1	US1270971039	79,639	1,537,662
CAE INC COMMON STOCK CAD 0	CA1247651088	25,026	331,711
CALIFORNIA WATER SERVICE GROUP COMMON STOCK USD 0.01	US1307881029	539	15,270
CAMPBELL SOUP CO COMMON STOCK USD 0.0375	US1344291091	10,280	412,719
CANADIAN IMPERIAL BANK OF COMMERCE COMMON STOCK CAD 0	CA1360691010	12,185	761,241
CANADIAN NATIONAL RAILWAY CO COMMON STOCK CAD 0	CA1363751027	59,179	3,691,167
CANADIAN NATURAL RESOURCES LTD COMMON STOCK CAD 0	CA1363851017	33,317	739,039
CANFOR CORP COMMON STOCK CAD 0	CA1375761048	43,436	504,408
CANON INC COMMON STOCK JPY	JP3242800005	47,400	1,239,317
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	US14040H1059	3,700	235,339
CAPITAL POWER CORP COMMON STOCK CAD 0	CA14042M1023	124,218	1,790,795
CAPITAL SOUTHWEST CORP COMMON STOCK USD 0.25	US1405011073	325	4,023
CAPITALA FINANCE CORP COMMON STOCK USD	US14054R1068	350	3,505
CELANESE CORP COMMON STOCK USD 0.0001	US1508701034	4,668	341,183
CELGENE CORP COMMON STOCK USD 0.01	US1510201049	12,124	1,212,166
CENTENE CORP COMMON STOCK USD 0.001	US15135B1017	27,924	1,717,209
CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	US15189T1079	20,629	434,829
CENTRAL JAPAN RAILWAY CO COMMON STOCK JPY	JP3566800003	3,200	401,452
CENTURYLINK INC COMMON STOCK USD 1	US1567001060	50,662	931,374
CGI GROUP INC COMMON STOCK CAD 0	CA39945C1095	12,500	490,974
CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01	US8085131055	84,312	2,788,439
CHECK POINT SOFTWARE TECHNOLOGIES LTD COMMON STOCK USD 0.01	IL0010824113	40,975	3,440,896
CHENIERE ENERGY INC COMMON STOCK USD 0.003	US16411R2085	421	15,787
CHEVRON CORP COMMON STOCK USD 0.75	US1667641005	19,803	1,590,551
CHUBB LTD COMMON STOCK USD 24.15	CH0044328745	2,467	276,109
CIE GENERALE DES ETABLISSEMENTS MICHELIN COMMON STOCK EUR 2	FR0000121261	20,055	2,049,788
CIGNA CORP COMMON STOCK USD 0.25	US1255091092	15,694	2,022,417
CIMAREX ENERGY CO COMMON STOCK USD 0.01	US1717981013	14,378	1,040,591
CISCO SYSTEMS INC COMMON STOCK USD 0.001	US17275R1023	174,644	4,208,289
CITIGROUP INC COMMON STOCK USD 0.01	US1729674242	214,167	11,026,974
CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01	US1746101054	34,558	949,250
CITRIX SYSTEMS INC COMMON STOCK USD 0.001	US1773761002	16,383	1,003,702
CLP HOLDINGS LTD COMMON STOCK HKD 0	HK0002007356	244,500	1,991,647
COCA-COLA AMATIL LTD COMMON STOCK AUD 0	AU000000CCL2	143,931	784,483
COCA-COLA CO/THE COMMON STOCK USD 0.25	US1912161007	48,018	1,657,960
COCHLEAR LTD COMMON STOCK AUD 0	AU000000COH5	28,797	2,643,416
COLGATE-PALMOLIVE CO COMMON STOCK USD 1	US1941621039	26,522	1,513,588
COMCAST CORP COMMON STOCK USD 0.01	US20030N1019	324,183	9,713,385
COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5	US2005251036	5,766	252,266
COMMONWEALTH BANK OF AUSTRALIA COMMON STOCK AUD 0	AU000000CBA7	24,643	1,205,046
CONAGRA BRANDS INC	US2058871029	63,495	1,748,012
CONOCOPHILLIPS COMMON STOCK USD 0.01	US20825C1045	42,275	1,430,700
CONSOLIDATED EDISON INC COMMON STOCK USD 0.1	US2091151041	778	48,406
COOPER COS INC/THE COMMON STOCK USD 0.1	US2166484020	4,604	848,600
COSTCO WHOLESALE CORP COMMON STOCK USD 0.005	US22160K1051	17,223	2,120,539
COVESTRO AG COMMON STOCK EUR 0	DE0006062144	28,899	1,603,991
CR BARD INC COMMON STOCK USD 0.25	US0673831097	1,392	338,754
CREDICORP LTD COMMON STOCK USD 5	BMG2519Y1084	7,305	1,008,848
CRH PLC COMMON STOCK EUR 0.32	IE0001827041	65,658	1,785,798
CRITEO SA ADR USD 0.025	US2267181046	18,337	692,428
CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01	US22822V1017	971	74,887
CSL LTD COMMON STOCK AUD 0	AU000000CSL8	3,204	261,152
CSX CORP COMMON STOCK USD 1	US1264081035	27,141	1,140,007
CUMMINS INC COMMON STOCK USD 2.5	US2310211063	6,810	850,470
CVS HEALTH CORP	US1266501006	38,992	2,415,255
DAI NIPPON PRINTING CO LTD COMMON STOCK JPY	JP3493800001	111,000	949,146
DAIICHIKOSHO CO LTD COMMON STOCK JPY	JP3475200006	20,400	736,608
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK JPY	JP3505000004	55,300	1,454,205
DAIWA SECURITIES GROUP INC COMMON STOCK JPY	JP3502200003	37,000	168,787
DANAHER CORP COMMON STOCK USD 0.01	US2358511028	18,249	1,185,598
DANSKE BANK A/S COMMON STOCK DKK 10	DK0010274414	53,844	1,592,250
DARDEN RESTAURANTS INC COMMON STOCK USD 0	US2371941053	28,200	1,963,438
DAVITA INC	US23918K1088	4,563	227,491
DEAN FOODS CO COMMON STOCK USD	US2423702032	28,500	372,993
DEERE & CO COMMON STOCK USD 1	US2441991054	19,135	1,820,620
DELTA AIR LINES INC COMMON STOCK USD 0.0001	US2473617023	7,837	324,231
DENTSPLY SIRONA INC COMMON STOCK USD 0.01	US24906P1093	27,630	1,379,213
DEUTSCHE POST AG COMMON STOCK EUR 0	DE0005552004	33,301	959,686
DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	DE0005557508	238,965	3,298,529
DEVON ENERGY CORP COMMON STOCK USD 0.1	US25179M1036	25,064	616,879
DFDS A/S COMMON STOCK DKK 20	DK0060655629	14,576	597,148
DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01	US25278X1090	10,724	733,206
D'IETEREN SA/NV COMMON STOCK EUR 0	BE0974259880	17,242	619,522
DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01	US2547091080	28,698	1,373,977

DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA COMMON STOCK EUR 0.1	ES0126775032	53,178	254,531
DOLLARAMA INC COMMON STOCK CAD 0	CA25675T1075	4,072	299,096
DOW CHEMICAL CO/THE COMMON STOCK USD 2.5	US2605431038	54,785	2,660,063
DXC TECHNOLOGY CO COMMON STOCK USD 0.01	US23355L1061	16,442	971,115
E.ON SE COMMON STOCK EUR 0	DE000ENAG999	132,791	961,724
EAST JAPAN RAILWAY CO COMMON STOCK JPY	JP3783600004	9,200	677,313
EASTGROUP PROPERTIES INC REIT USD 0	US2772761019	25,568	1,649,484
EATON CORP PLC COMMON STOCK USD 0.01	IE00B8KQN827	30,784	1,844,504
EBAY INC COMMON STOCK USD 0.001	US2786421030	53,598	1,440,888
EDISON INTERNATIONAL COMMON STOCK USD 0	US2810201077	20,089	1,209,252
EI DU PONT DE NEMOURS & CO COMMON STOCK USD 0.3	US2635341090	16,500	1,025,224
ELECTROLUX AB COMMON STOCK SEK 5	SE0000103814	36,587	922,017
EMMI AG COMMON STOCK CHF 10	CH0012829898	532	308,777
ENBRIDGE ENERGY MANAGEMENT LLC COMMON STOCK USD 0.01	US29250X1037	151	1,791
ENBRIDGE INC COMMON STOCK CAD 0	CA29250N1050	1,177	36,072
ENBRIDGE INCOME FUND HOLDINGS INC COMMON STOCK CAD 0	CA29251R1055	65	1,240
ENDESA SA COMMON STOCK EUR 1.2	ES0130670112	91,350	1,617,886
ENEL SPA COMMON STOCK EUR 1	IT0003128367	171,408	706,492
ENERPLUS CORP COMMON STOCK CAD 0	CA2927661025	60,630	378,095
ENGIE SA COMMON STOCK EUR 1	FR0010208488	18,990	220,356
ENSCO PLC COMMON STOCK USD 0.1	GB00B4VLR192	56,697	225,225
ENTERGY CORP COMMON STOCK USD 0.01	US29364G1031	23,600	1,394,797
ENTERPRISE PRODUCTS PARTNERS LP MLP USD 0	US2937921078	60,407	1,259,341
EOG RESOURCES INC COMMON STOCK USD 0.01	US26875P1012	35,314	2,460,928
EQUITY COMMONWEALTH REIT USD 0.01	US2946281027	32,787	797,620
EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01	US29472R1086	6,628	440,557
EQUITY RESIDENTIAL REIT USD 0.01	US29476L1070	4,703	238,345
ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01	US5184391044	49,551	3,661,345
ETRADE FINANCIAL CORP	US2692464017	43,473	1,272,780
EVEREST RE GROUP LTD COMMON STOCK USD 0.01	BMG3223R1088	5,237	1,026,435
EVERSOURCE ENERGY COMMON STOCK USD 5	US30040W1080	1,022	47,765
EVONIK INDUSTRIES AG COMMON STOCK EUR	DE000EVNK013	9,770	240,078
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01	US30219G1085	12,200	599,598
EXXON MOBIL CORP COMMON STOCK USD 0	US30231G1022	45,198	2,809,064
F5 NETWORKS INC COMMON STOCK USD 0	US3156161024	2,088	204,242
FACEBOOK INC COMMON STOCK USD 0.000006	US30303M1027	69,910	8,125,802
FAURECIA COMMON STOCK EUR 7	FR0000121147	14,183	553,820
FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK USD 0.01	NL0010877643	119,241	966,408
FIDUS INVESTMENT CORP COMMON STOCK USD 0.001	US3165001070	496	6,422
FIFTH STREET FINANCE CORP COMMON STOCK USD 0.01	US31678A1034	3,244	12,137
FIFTH STREET SENIOR FLOATING RATE CORP COMMON STOCK USD 0.01	US31679F1012	474	2,974
FIFTH THIRD BANCORP COMMON STOCK USD 0	US3167731005	45,445	908,235
FIRSTENERGY CORP COMMON STOCK USD 0.1	US3379321074	9,896	222,154
FOMENTO ECONOMICO MEXICANO SAB DE CV ADR USD	US3444191064	24,688	1,869,061
FORBO HOLDING AG COMMON STOCK CHF 0.1	CH0003541510	235	296,784
FORD MOTOR CO COMMON STOCK USD 0.01	US3453708600	81,076	698,441
FORTESCUE METALS GROUP LTD COMMON STOCK AUD 0	AU000000FMG4	111,991	345,208
FORTIVE CORP COMMON STOCK USD 0.01	US34959J1088	24,383	1,189,162
FRANKLIN RESOURCES INC COMMON STOCK USD 0.1	US3546131018	13,011	448,641
FRESENIUS MEDICAL CARE AG & CO KGAA COMMON STOCK EUR 0	DE0005785802	4,013	296,592
FRESENIUS SE & CO KGAA COMMON STOCK EUR 0	DE0005785604	6,309	415,817
FS INVESTMENT CORP COMMON STOCK USD 0.001	US3026351078	5,953	41,933
FUJITSU LTD COMMON STOCK JPY	JP3818000006	137,000	777,037
GARMIN LTD COMMON STOCK USD 10	CH0114405324	21,366	839,375
GARRISON CAPITAL INC COMMON STOCK USD 0.001	US3665541039	412	2,619
GENERAL ELECTRIC CO COMMON STOCK USD 0.06	US3696041033	117,855	2,450,643
GENERAL MILLS INC COMMON STOCK USD 0.1	US3703341046	8,200	349,728
GEORG FISCHER AG COMMON STOCK CHF 1	CH0001752309	1,122	837,474
GILEAD SCIENCES INC COMMON STOCK USD 0.001	US3755581036	98,536	5,369,242
GLADSTONE CAPITAL CORP COMMON STOCK USD 0.001	US3765351008	550	4,162
GLADSTONE INVESTMENT CORP COMMON STOCK USD 0.001	US3765461070	657	4,754
GOLDMAN SACHS BDC INC COMMON STOCK USD 0.001	US38147U1079	664	11,511
GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	US38141G1040	12,643	2,159,807
GOLUB CAPITAL BDC INC COMMON STOCK USD 0.001	US38173M1027	1,212	17,840
GRACO INC COMMON STOCK USD 1	US3841091040	8,517	716,530
GREIF INC COMMON STOCK USD 0	US3976241071	6,397	274,702
GRUPO FINANCIERO BANORTE SAB DE CV COMMON STOCK MXN 3.5	MXP370711014	243,090	1,193,082
GUNGHO ONLINE ENTERTAINMENT INC COMMON STOCK JPY	JP3235900002	173,000	342,562
HALLIBURTON CO COMMON STOCK USD 2.5	US4062161017	34,714	1,141,410
HASBRO INC COMMON STOCK USD 0.5	US4180561072	10,800	927,139
HASEKO CORP COMMON STOCK JPY	JP3768600003	38,500	359,808
HAZAMA ANDO CORP COMMON STOCK JPY	JP3767810009	111,500	540,883
HCA HEALTHCARE INC COMMON STOCK USD 0.01	US40412C1018	15,195	1,020,057
HDFC BANK LTD ADR USD	US40415F1012	53,986	3,614,582
HEIDELBERGCEMENT AG COMMON STOCK EUR 0	DE0006047004	20,904	1,553,781
HEIWA CORP COMMON STOCK JPY	JP3834200002	36,600	628,180
HERCULES CAPITAL INC COMMON STOCK USD 0.001	US4270965084	1,671	17,032
HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD 0.01	US42824C1099	98,463	1,257,555
HINO MOTORS LTD COMMON STOCK JPY	JP3792600003	36,600	312,711
HITACHI LTD COMMON STOCK JPY	JP3788600009	54,000	255,070
HOCHTIEF AG COMMON STOCK EUR 0	DE0006070006	11,722	1,650,971
HOLOGIC INC COMMON STOCK USD 0.01	US4364401012	15,600	545,000
HOME DEPOT INC/THE COMMON STOCK USD 0.05	US4370761029	26,234	3,098,114
HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	US4385161066	3,439	352,888

HORIZON TECHNOLOGY FINANCE CORP COMMON STOCK USD 0.001	US44045A1025	289	2,520
HOST HOTELS & RESORTS INC REIT USD 0.01	US44107P1049	16,327	229,642
HOYA CORP COMMON STOCK JPY	JP3837800006	17,200	687,410
HP INC COMMON STOCK USD 0.01	US40434L1052	192,143	2,585,672
HRG GROUP INC COMMON STOCK USD 0.01	US40434J1007	140,716	1,918,534
HUMANA INC COMMON STOCK USD 0.166	US4448591028	12,562	2,327,009
IBIDEN CO LTD COMMON STOCK JPY	JP3148800000	30,100	398,858
IGM FINANCIAL INC COMMON STOCK CAD 0	CA4495861060	23,900	569,820
IHS MARKIT LTD	BMG475671050	50,680	1,718,270
IIDA GROUP HLDGS CO LTD NPV	JP3131090007	53,600	687,122
ILLUMINA INC COMMON STOCK USD 0.01	US4523271090	6,324	844,790
INDUSTRIA DE DISENO TEXTIL SA COMMON STOCK EUR 0.03	ES0148396007	100,123	2,954,852
INFREAREIT INC REIT USD 0.01	US45685L1008	2,993	44,124
ING GROEP NV COMMON STOCK EUR 0.01	NL0011821202	68,770	911,820
INGERSOLL-RAND PLC COMMON STOCK USD 1	IE00B6330302	6,151	432,764
INGREDION INC COMMON STOCK USD 0.01	US4571871023	2,713	248,983
INTEL CORP COMMON STOCK USD 0.001	US4581401001	171,440	4,453,124
INTER PIPELINE LTD COMMON STOCK CAD 0	CA45833V1094	84	1,264
INTERDIGITAL INC/PA COMMON STOCK USD 0.01	US45867G1013	9,944	591,763
INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK USD 0.2	US4592001014	29,659	3,512,409
INTESA SANPAOLO SPA COMMON STOCK EUR 0.52	IT0000072618	387,686	945,002
INTRUM JUSTITIA AB COMMON STOCK SEK 0.02	SE0000936478	36,555	954,242
IPSEN SA COMMON STOCK EUR 1	FR0010259150	4,397	462,730
ISS A/S COMMON STOCK DKK 1	DK0060542181	11,508	347,512
ITOCHU CORP COMMON STOCK JPY	JP3143600009	34,800	397,952
J2 GLOBAL INC COMMON STOCK USD 0.01	US48123V1026	4,800	314,432
JAPAN TOBACCO INC COMMON STOCK JPY	JP3726800000	20,600	557,096
JARDINE MATHESON HOLDINGS LTD COMMON STOCK USD 0.25	BMG507361001	8,400	415,166
JARDINE STRATEGIC HOLDINGS LTD COMMON STOCK USD 0.05	BMG507641022	39,518	1,264,685
JB HI-FI LTD COMMON STOCK AUD 0	AU000000JBH7	30,416	419,747
JM AB COMMON STOCK SEK 1	SE0000806994	9,316	253,476
JM SMUCKER CO/THE COMMON STOCK USD 0	US8326964058	7,803	710,827
JOHNSON & JOHNSON COMMON STOCK USD 1	US4781601046	57,349	5,840,639
JOHNSON CONTROLS INTERNATIONAL	IE00BY7QL619	42,500	1,418,684
JPMORGAN CHASE & CO COMMON STOCK USD 1	US46625H1005	185,870	13,078,654
JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	US48203R1041	49,598	1,064,546
KAO CORP COMMON STOCK JPY	JP3205800000	28,700	1,311,999
KASIKORNBANK PCL NVDR THB 10	TH0016010R14	333,400	1,496,037
KBC GROUP NV COMMON STOCK EUR 0	BE0003565737	20,069	1,170,287
KCAP FINANCIAL INC COMMON STOCK USD 0.01	US48668E1010	831	2,258
KDDI CORP COMMON STOCK JPY	JP3496400007	75,700	1,543,045
KEYENCE CORP COMMON STOCK JPY	JP3236200006	5,100	1,724,110
KINDER MORGAN INC/DE COMMON STOCK USD 0.01	US49456B1017	57,502	848,176
KIRIN HOLDINGS CO LTD COMMON STOCK JPY	JP3258000003	33,600	526,963
KLA-TENCOR CORP COMMON STOCK USD 0.001	US4824801009	3,874	272,920
KOHL'S CORP COMMON STOCK USD 0.01	US5002551043	7,946	236,554
KOMORI CORP COMMON STOCK JPY	JP3305800009	33,900	335,399
KONICA MINOLTA INC COMMON STOCK JPY	JP3300600008	124,200	793,109
KROTON EDUCACIONAL SA COMMON STOCK BRL 0	BRKR0TACNOR9	166,400	574,933
K'S HOLDINGS CORP COMMON STOCK JPY	JP3277150003	115,700	1,740,057
KUBOTA CORP COMMON STOCK JPY	JP3266400005	182,700	2,362,768
KURARAY CO LTD COMMON STOCK JPY	JP3269600007	67,100	936,963
L3 TECHNOLOGIES INC	US5024131071	2,500	321,567
LAM RESEARCH CORP COMMON STOCK USD 0.001	US5128071082	4,888	532,206
LAND OF LEATHER HLDGS PLC ORD GBP0.10	GB00B39TSN74	418,498	12,345
LAS VEGAS SANDS CORP COMMON STOCK USD 0.001	US5178341070	7,879	387,535
LEAR CORP COMMON STOCK USD 0.01	US5218652049	8,000	875,045
LENZING AG COMMON STOCK EUR 0	AT0000644505	2,604	358,754
LIBERTY INTERACTIVE CORP QVC GROUP TRACKING STK USD 0.01	US53071M1045	13,677	258,388
LINCOLN NATIONAL CORP COMMON STOCK USD 0	US5341871094	37,916	1,972,641
LINDE AG COMMON STOCK EUR 0	DE0006483001	3,432	499,649
LLOYDS BANKING GROUP PLC COMMON STOCK GBP 10	GB0008706128	2,649,377	1,752,562
LONZA GROUP AG COMMON STOCK CHF 1	CH0013841017	9,105	1,517,317
L'OREAL SA COMMON STOCK EUR 0.2	FR0000120321	4,170	667,873
LVMH MOET HENNESSY LOUIS VUITTON SE COMMON STOCK EUR 0.3	FR0000121014	15,683	3,006,189
LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04	NL0009434992	15,838	1,028,960
MACQUARIE GROUP LTD COMMON STOCK AUD 0	AU000000MQG1	22,109	1,155,420
MACY'S INC COMMON STOCK USD 0.01	US55616P1049	12,300	220,063
MAIN STREET CAPITAL CORP COMMON STOCK USD 0.01	US56035L1044	1,164	34,464
MANPOWERGROUP INC COMMON STOCK USD 0.01	US56418H1005	11,832	1,017,008
MAPLE LEAF FOODS INC COMMON STOCK CAD 0	CA5649051078	21,588	418,975
MARATHON OIL CORP COMMON STOCK USD 1	US5658491064	23,900	218,033
MARUBENI CORP COMMON STOCK JPY	JP3877600001	41,000	203,890
MASTERCARD INC COMMON STOCK USD 0.0001	US57636Q1040	26,217	2,451,252
MAXIM INTEGRATED PRODUCTS INC COMMON STOCK USD 0.001	US57772K1016	7,876	272,244
MCDONALD'S CORP COMMON STOCK USD 0.01	US5801351017	14,589	1,720,198
MCKESSON CORP COMMON STOCK USD 0.01	US58155Q1031	10,233	1,296,229
MEDALLION FINANCIAL CORP COMMON STOCK USD 0.01	US5839281061	2,909	5,352
MEDIASET ESPANA COMUNICACION SA COMMON STOCK EUR 0.5	ES0152503035	91,287	873,312
MEDIASET SPA COMMON STOCK EUR 0.52	IT0001063210	83,928	253,659
MEDLEY CAPITAL CORP COMMON STOCK USD 0.001	US58503F1066	1,167	5,740
MEDTRONIC PLC COMMON STOCK USD 0.1	IE00BTN1Y115	23,318	1,593,188
MERCK & CO INC COMMON STOCK USD 0.5	US58933Y1055	89,042	4,393,319
MEREDITH CORP COMMON STOCK USD 1	US5894331017	4,974	227,648

METCASH LTD COMMON STOCK AUD 0	AU000000MTS0	229,127	324,724
MICRON TECHNOLOGY INC COMMON STOCK USD 0.1	US5951121038	71,642	1,646,891
MICROSOFT CORP COMMON STOCK USD 0.00000625	US5949181045	139,208	7,387,203
MIRACA HOLDINGS INC COMMON STOCK JPY	JP3822000000	11,800	408,290
MITSUBISHI CHEMICAL HOLDINGS CORP COMMON STOCK JPY	JP3897700005	68,500	436,531
MITSUBISHI CORP COMMON STOCK JPY	JP3898400001	64,400	1,039,577
MITSUBISHI ELECTRIC CORP COMMON STOCK JPY	JP3902400005	51,000	564,511
MITSUBISHI GAS CHEMICAL CO INC COMMON STOCK JPY	JP3896800004	36,000	585,816
MITSUBISHI UFJ FINANCIAL GROUP INC COMMON STOCK JPY	JP3902900004	477,500	2,469,454
MITSUMI & CO LTD COMMON STOCK JPY	JP3893600001	165,500	1,820,556
MIXI INC COMMON STOCK JPY	JP3882750007	44,400	1,901,335
MIZUHO FINANCIAL GROUP INC COMMON STOCK JPY	JP3885780001	193,400	272,177
MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0	US6092071058	41,713	1,386,954
MONROE CAPITAL CORP COMMON STOCK USD 0.001	US6103351010	369	4,326
MONSANTO CO COMMON STOCK USD 0.01	US61166W1018	7,300	665,174
MORGAN STANLEY COMMON STOCK USD 0.01	US6174464486	55,400	1,900,476
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN COMMON STOCK EUR 0	DE0008430026	3,484	540,106
MVC CAPITAL INC COMMON STOCK USD 0.01	US5538291023	298	2,262
NATIONAL AUSTRALIA BANK LTD COMMON STOCK AUD 0	AU000000NAB4	13,298	232,358
NATIONAL BANK OF CANADA COMMON STOCK CAD 0	CA6330671034	8,800	284,456
NATIXIS SA COMMON STOCK EUR 11.2	FR0000120685	148,470	766,174
NAVIENT CORP COMMON STOCK USD 0.01	US63938C1080	98,743	1,265,692
NCR CORP COMMON STOCK USD 0.01	US62886E1082	26,887	845,348
NEOPOST SA COMMON STOCK EUR 1	FR0000120560	12,971	462,985
NESTLE SA COMMON STOCK CHF 0.1	CH0038863350	83,965	5,632,765
NETAPP INC COMMON STOCK USD 0.001	US64110D1046	47,100	1,452,215
NEW JERSEY RESOURCES CORP COMMON STOCK USD 2.5	US6460251068	190	5,807
NEW MOUNTAIN FINANCE CORP COMMON STOCK USD 0.01	US6475511001	1,341	15,021
NEWMONT MINING CORP COMMON STOCK USD 1.6	US6516391066	39,777	991,860
NEWTEK BUSINESS SERVICES CORP COMMON STOCK USD 0.02	US6525262035	291	3,649
NEXITY SA COMMON STOCK EUR 5	FR0010112524	6,526	291,559
NIKE INC COMMON STOCK USD 1	US6541061031	37,449	1,700,982
NINTENDO CO LTD COMMON STOCK JPY	JP3756600007	6,200	1,600,657
NIPPON TELEGRAPH & TELEPHONE CORP COMMON STOCK JPY	JP3735400008	31,600	1,149,681
NISOURCE INC COMMON STOCK USD 0.01	US65473P1057	565	11,030
NISSAN MOTOR CO LTD COMMON STOCK JPY	JP3672400003	94,300	722,352
NN GROUP NV COMMON STOCK EUR	NL0010773842	9,112	248,992
NOBLE ENERGY INC COMMON STOCK USD 0.01	US6550441058	21,347	465,083
NOKIAN RENKAAT OYJ COMMON STOCK EUR 0	FI0009005318	32,342	1,029,173
NOMURA RESEARCH INSTITUTE LTD COMMON STOCK JPY	JP3762800005	24,970	757,055
NORFOLK SOUTHERN CORP COMMON STOCK USD 1	US6558441084	5,500	515,300
NORTHWEST NATURAL GAS CO COMMON STOCK USD 3.167	US6676551046	299	13,776
NORTHWESTERN CORP COMMON STOCK USD 0.01	US6680743050	871	40,916
NOVARTIS AG COMMON STOCK CHF 0.5	CH0012005267	36,951	2,370,424
NOVO NORDISK A/S COMMON STOCK DKK 0.2	DK0060534915	46,231	1,522,178
NTT DOCOMO INC COMMON STOCK JPY	JP3165650007	25,100	456,082
NUANCE COMMUNICATIONS INC COMMON STOCK USD 0.001	US67020Y1001	44,405	595,166
NVIDIA CORP COMMON STOCK USD 0.001	US67066G1040	8,934	994,263
NVR INC COMMON STOCK USD 0.01	US62944T1051	136	252,390
NWS HOLDINGS LTD COMMON STOCK HKD 1	BMG668971101	359,000	543,799
NXP SEMICONDUCTORS NV COMMON STOCK USD	NL0009538784	6,092	513,314
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	US6745991058	65,037	2,997,625
OFFICE DEPOT INC COMMON STOCK USD 0.01	US6762201068	264,701	1,149,323
OMNICOM GROUP INC COMMON STOCK USD 0.15	US6819191064	5,300	338,250
OMV AG COMMON STOCK EUR 0	AT0000743059	73,379	2,927,492
ONE GAS INC COMMON STOCK USD	US68235P1084	763	41,006
ONEOK INC COMMON STOCK USD 0.01	US6826801036	7,281	292,372
ORACLE CORP COMMON STOCK USD 0.01	US68389X1054	84,917	3,277,830
ORANGE SA COMMON STOCK EUR 4	FR0000133308	43,436	529,767
ORION OYJ COMMON STOCK EUR 0.65	FI0009014377	9,652	473,764
OSAKA GAS CO LTD COMMON STOCK JPY	JP3180400008	288,000	906,721
OWENS CORNING COMMON STOCK USD 0.001	US6907421019	31,380	1,616,651
PANASONIC CORP COMMON STOCK JPY	JP3866800000	61,400	641,134
PARK24 CO LTD COMMON STOCK JPY	JP3780100008	10,000	195,683
PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001	US70450Y1038	13,300	549,529
PEMBINA PIPELINE CORP COMMON STOCK CAD 0	CA7063271034	2,068	52,728
PENNANTPARK FLOATING RATE CAPITAL LTD COMMON STOCK USD 0.001	US70806A1060	1,436	15,598
PENNANTPARK INVESTMENT CORP COMMON STOCK USD 0.001	US7080621045	6,053	34,436
PENTA-OCEAN CONSTRUCTION CO LTD COMMON STOCK JPY	JP3309000002	115,800	506,996
PEPSICO INC COMMON STOCK USD 0.017	US7134481081	49,590	4,409,060
PEUGEOT SA COMMON STOCK EUR 1	FR0000121501	139,346	2,136,960
PFIZER INC COMMON STOCK USD 0.05	US7170811035	309,623	8,006,648
PG&E CORP COMMON STOCK USD 0	US69331C1080	1,198	61,211
PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	US7181721090	31,567	2,854,262
PHILIPS LIGHTING NV COMMON STOCK EUR 0.01	NL0011821392	10,795	306,356
PIEDMONT OFFICE REALTY TRUST INC REIT USD 0.01	US7201902068	83,260	1,351,184
PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01	US72147K1088	37,900	639,568
PING AN INSURANCE GROUP CO OF CHINA LTD COMMON STOCK HKD 1	CNE1000003X6	393,500	1,996,565
POWER FINANCIAL CORP COMMON STOCK CAD 0	CA73927C1005	11,300	222,858
PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD 0.01	US74251V1026	12,072	595,444
PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	US7427181091	76,091	5,105,146
PROLOGIS INC REIT USD 0.01	US74340W1036	13,252	598,250
PROSPECT CAPITAL CORP COMMON STOCK USD 0.001	US74348T1025	7,762	48,521
PROXIMUS SADP COMMON STOCK EUR 0	BE0003810273	9,586	257,820

PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	US7443201022	37,475	3,119,863
PS BUSINESS PARKS INC REIT USD 0.01	US69360J1079	24,136	2,459,959
PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK USD 0	US7445731067	9,071	300,353
PUBLIC STORAGE REIT USD 0.1	US74460D1090	5,848	938,822
PVH CORP COMMON STOCK USD 1	US6936561009	9,991	880,687
QANTAS AIRWAYS LTD COMMON STOCK AUD 0	AU000000QAN2	172,249	581,808
QUALCOMM INC COMMON STOCK USD 0.0001	US7475251036	12,942	550,180
QUEST DIAGNOSTICS INC COMMON STOCK USD 0.01	US74834L1008	17,809	1,524,037
RALPH LAUREN CORP COMMON STOCK USD 0.01	US7512121010	3,969	225,499
RAMSAY HEALTH CARE LTD COMMON STOCK AUD 0	AU000000RHC8	9,000	391,154
RANDSTAD HOLDING NV COMMON STOCK EUR 0.1	NL0000379121	7,787	349,538
RAYTHEON CO COMMON STOCK USD 0.01	US7551115071	11,586	1,440,322
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP 10	GB00B24CGK77	34,263	2,667,031
RECORDATI SPA COMMON STOCK EUR 0.125	IT0003828271	32,878	1,025,443
REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	US7591EP1005	68,400	770,911
RELX NV COMMON STOCK EUR 0.07	NL0006144495	172,326	2,723,684
REPSOL SA COMMON STOCK EUR 1	ES0173516115	40,551	477,133
REYNOLDS AMERICAN INC COMMON STOCK USD 0.0001	US7617131062	17,740	888,263
RIO TINTO LTD COMMON STOCK AUD 0	AU000000RIO1	24,287	907,401
RIOCAN REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA7669101031	15,300	218,305
ROCHE HOLDING AG COMMON STOCK CHF 0	CH0012032048	10,462	2,053,796
ROCKWELL AUTOMATION INC COMMON STOCK USD 1	US7739031091	11,512	1,435,377
ROGERS COMMUNICATIONS INC COMMON STOCK CAD 0	CA7751092007	6,777	246,060
ROYAL BANK OF CANADA COMMON STOCK CAD 0	CA7800871021	9,400	524,677
RUSSEL METALS INC COMMON STOCK CAD 0	CA7819036046	64,356	990,356
RWE AG COMMON STOCK EUR 0	DE0007037129	51,056	782,080
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW 5000	KR7005930003	794	1,269,913
SANDS CHINA LTD COMMON STOCK HKD 0.01	KYG7800X1079	118,000	416,017
SANDVIK AB COMMON STOCK SEK 1.2	SE0000667891	227,019	2,745,516
SANOFI COMMON STOCK EUR 2	FR0000120578	37,100	2,728,626
SAP SE COMMON STOCK EUR 0	DE0007164600	16,513	1,325,998
SATS LTD COMMON STOCK SGD 0	SG1152882764	191,500	547,142
SBA COMMUNICATIONS CORP REIT USD 0.01	US78410G1040	596	61,896
SCHLUMBERGER LTD COMMON STOCK USD 0.01	AN8068571086	27,854	1,411,838
SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	FR0000121972	27,631	1,632,117
SCIENCE APPLICATIONS INTERNATIONAL CORP COMMON STOCK USD 0.0001	US8086251076	5,057	270,262
SCRIPPS NETWORKS INTERACTIVE INC COMMON STOCK USD 0.01	US8110651010	13,750	723,093
SEAGATE TECHNOLOGY PLC COMMON STOCK USD 0.00001	IE00B58JVZ52	8,737	260,640
SEIKO EPSON CORP COMMON STOCK JPY	JP3414750004	18,400	315,050
SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	JP3419400001	122,800	1,692,022
SEMGROUP CORP COMMON STOCK USD	US81663A1051	298	6,194
SEMPRA ENERGY COMMON STOCK USD 0	US8168511090	327	28,383
SGS SA	CH0002497458	245	457,325
SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1	US8243481061	11,590	3,131,472
SIEMENS AG COMMON STOCK EUR 0	DE0007236101	8,875	937,881
SIKA AG COMMON STOCK CHF 0.6	CH0000587979	150	742,795
SINO LAND CO LTD COMMON STOCK HKD 0	HK0083000502	208,000	262,558
SINOPHARM GROUP CO LTD COMMON STOCK HKD 1	CNE100000FN7	302,000	1,051,320
SJW GROUP COMMON STOCK USD 0.001	US7843051043	282	10,676
SKF AB COMMON STOCK SEK 2.5	SE0000108227	66,096	1,029,804
SL GREEN REALTY CORP REIT USD 0.01	US78440X1019	12,557	1,022,772
SMC CORP/JAPAN COMMON STOCK JPY	JP3162600005	5,300	1,240,116
SOCIETE GENERALE SA COMMON STOCK EUR 1.25	FR0000130809	18,916	782,484
SODEXO SA COMMON STOCK EUR 4	FR0000121220	2,651	263,505
SOFTWARE AG COMMON STOCK EUR 0	DE0003304002	30,322	1,021,072
SOJITZ CORP COMMON STOCK JPY	JP3663900003	221,300	418,491
SOLAR CAPITAL LTD COMMON STOCK USD 0.01	US83413U1007	886	14,917
SOLAR SENIOR CAPITAL LTD COMMON STOCK USD 0.01	US83416M1053	325	4,188
SOMPO HOLDINGS INC COMMON STOCK JPY	JP3165000005	7,900	234,861
SOTHEBY'S COMMON STOCK USD 0.01	US8358981079	9,467	391,157
SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD 1	US8448951025	245	13,780
SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	NZTELE0001S4	120,334	256,397
SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD 0.01	US84763R1014	8,660	833,632
SPIRE INC COMMON STOCK USD 1	US84857L1017	435	23,358
SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD 0.01	US8485741099	8,632	385,032
SPIRIT AIRLINES INC COMMON STOCK USD 0.0001	US8485771021	35,225	1,400,647
STAPLES INC COMMON STOCK USD 0.0006	US8550301027	206,533	1,601,129
STARBUCKS CORP COMMON STOCK USD 0.001	US8552441094	18,194	816,730
STATE STREET CORP COMMON STOCK USD 1	US8574771031	14,488	1,000,814
STATOIL ASA COMMON STOCK NOK 2.5	NO0010096985	16,900	214,960
STELLUS CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US8585681088	276	2,913
STMICROELECTRONICS NV COMMON STOCK EUR 1.04	NL0000226223	25,628	282,867
STORA ENSO OYJ COMMON STOCK EUR 0	FI0009005961	53,657	532,871
STRYKER CORP COMMON STOCK USD 0.1	US8636671013	18,976	2,027,398
SUBARU CORP COMMON STOCK JPY	JP3814800003	35,900	931,259
SUBSEA 7 SA	LU0075646355	150,262	1,550,829
SUMITOMO CORP COMMON STOCK JPY	JP3404600003	169,200	1,694,897
SUMITOMO MITSUI FINANCIAL GROUP INC COMMON STOCK JPY	JP3890350006	35,700	1,071,121
SUNCOR ENERGY INC COMMON STOCK CAD 0	CA8672241079	130,448	2,931,205
SUNTRUST BANKS INC COMMON STOCK USD 1	US8679141031	46,301	2,021,781
SWEDBANK AB COMMON STOCK SEK 22	SE0000242455	36,036	675,260
SWISS RE AG COMMON STOCK CHF 0.1	CH0126881561	18,638	1,313,252
SYNCHRONY FINANCIAL COMMON STOCK USD 0.001	US87165B1035	23,855	547,639
SYNOPSIS INC COMMON STOCK USD 0.01	US8716071076	8,746	491,047

SYSCO CORP COMMON STOCK USD 1	US8718291078	29,800	1,154,651
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD COMMON STOCK TWD 10	TW0002330008	538,000	2,838,809
TARGA RESOURCES CORP COMMON STOCK USD 0.001	US87612G1013	802	27,907
TARGET CORP COMMON STOCK USD 0.0833	US87612E1064	8,469	340,924
TCP CAPITAL CORP COMMON STOCK USD 0.001	US87238Q1031	1,196	15,560
TDK CORP COMMON STOCK JPY	JP3538800008	11,900	602,541
TE CONNECTIVITY LTD COMMON STOCK USD 0.57	CH0102993182	31,178	1,888,513
TELEFONICA BRASIL SA PREFERENCE BRL 0	BRVIVTACNPR7	111,700	1,165,339
TELEFONICA SA COMMON STOCK EUR 1	ES0178430E18	55,307	438,920
TENCENT HOLDINGS LTD COMMON STOCK HKD 0.00002	KYG875721634	142,900	3,934,604
TERADATA CORP COMMON STOCK USD 0.01	US88076W1036	32,070	728,083
TERADYNE INC COMMON STOCK USD 0.125	US8807701029	28,000	647,322
TEXAS INSTRUMENTS INC COMMON STOCK USD 1	US8825081040	21,200	1,255,564
TGS NOPEC GEOPHYSICAL CO ASA	NO0003078800	13,254	208,416
THALES SA COMMON STOCK EUR 3	FR0000121329	7,241	599,193
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	US8835561023	13,638	1,831,804
THL CREDIT INC COMMON STOCK USD 0.001	US8724381061	713	5,461
TICC CAPITAL CORP COMMON STOCK USD 0.01	US87244T1097	1,136	5,544
TIME WARNER INC COMMON STOCK USD 0.01	US8873173038	16,290	1,259,231
TJX COS INC/THE COMMON STOCK USD 1	US8725401090	38,064	2,114,845
T-MOBILE US INC COMMON STOCK USD 0.0001	US8725901040	41,237	1,924,467
TOKIO MARINE HOLDINGS INC COMMON STOCK JPY	JP3910660004	12,300	391,964
TOKYO GAS CO LTD COMMON STOCK JPY	JP3573000001	254,000	1,016,869
TOKYU CONSTRUCTION CO LTD COMMON STOCK JPY	JP3567410000	133,800	843,411
TOPPAN PRINTING CO LTD COMMON STOCK JPY	JP3629000005	84,000	709,064
TORONTO-DOMINION BANK/THE COMMON STOCK CAD 0	CA8911605092	9,600	371,890
TOTAL SA COMMON STOCK EUR 2.5	FR0000120271	45,401	1,725,584
TOYOTA MOTOR CORP COMMON STOCK JPY	JP3633400001	49,000	1,978,464
TPG SPECIALTY LENDING INC COMMON STOCK USD 0.01	US87265K1025	1,302	20,498
TRANSCANADA CORP COMMON STOCK CAD 0	CA89353D1078	22,638	829,648
TRANSCONTINENTAL INC COMMON STOCK CAD 0	CA8935781044	21,700	330,590
TRAVELERS COS INC/THE COMMON STOCK USD 0	US89417E1091	14,700	1,431,918
TREASURY WINE ESTATES LTD COMMON STOCK AUD	AU000000TWE9	119,383	927,739
TRIANGLE CAPITAL CORP COMMON STOCK USD 0.001	US8958481090	899	12,194
TS TECH CO LTD COMMON STOCK JPY	JP3539230007	18,500	414,491
TUPPERWARE BRANDS CORP COMMON STOCK USD 0.01	US8998961044	10,816	584,785
TYSON FOODS INC COMMON STOCK USD 0.1	US9024941034	9,800	472,515
UBS GROUP AG COMMON STOCK CHF 0.1	CH0244767585	193,082	2,520,721
UNIBAIL-RODAMCO SE REIT EUR 5	FR0000124711	1,011	195,879
UNILEVER NV DUTCH CERT EUR 0.16	NL0000009355	24,678	1,047,057
UNILEVER PLC COMMON STOCK GBP 3.11	GB00B10RZP78	61,067	2,537,333
UNION PACIFIC CORP COMMON STOCK USD 2.5	US9078181081	47,484	3,981,279
UNITED RENTALS INC COMMON STOCK USD 0.01	US9113631090	20,500	1,778,786
UNITED TECHNOLOGIES CORP COMMON STOCK USD 1	US9130171096	33,342	3,134,371
UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	US91324P1021	40,855	5,831,890
UNITIL CORP COMMON STOCK USD 0	US9132591077	635	23,616
UPM-KYMMENE OYJ COMMON STOCK EUR 0	FI0009005987	92,380	2,024,678
US BANCORP COMMON STOCK USD 0.01	US9029733048	76,468	3,056,482
VALEO SA COMMON STOCK EUR 1	FR0013176526	14,106	730,660
VALERO ENERGY CORP COMMON STOCK USD 0.01	US91913Y1001	37,916	1,969,139
VENTURE CORP LTD COMMON STOCK SGD 0	SG0531000230	39,600	266,804
VERISIGN INC COMMON STOCK USD 0.001	US92343E1029	26,900	1,925,111
VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	US92343V1044	47,250	1,624,531
VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	US92532F1003	21,711	2,153,967
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK 1	DK0010268606	16,209	1,150,456
VINCI SA COMMON STOCK EUR 2.5	FR0000125486	23,032	1,511,332
VISA INC COMMON STOCK USD 0.0001	US92826C8394	66,848	4,826,209
VMWARE INC COMMON STOCK USD 0.01	US9285634021	15,369	1,034,459
VOLKSWAGEN AG PREFERENCE EUR 0	DE0007664039	2,893	338,746
VOYA FINANCIAL INC COMMON STOCK USD 0.01	US9290891004	47,927	1,361,120
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01	US9314271084	24,662	1,486,801
WAL-MART STORES INC COMMON STOCK USD 0.1	US9311421039	98,769	5,754,523
WALT DISNEY CO/THE COMMON STOCK USD 0.01	US2546871060	19,660	1,608,125
WASTE MANAGEMENT INC COMMON STOCK USD 0.01	US94106L1098	21,400	1,208,429
WELLCARE HEALTH PLANS INC COMMON STOCK USD 0.01	US94946T1060	17,596	2,432,378
WELLS FARGO & CO COMMON STOCK USD 1.666	US9497461015	66,693	2,844,958
WESFARMERS LTD COMMON STOCK AUD 0	AU000000WES1	46,945	1,112,187
WEST FRASER TIMBER CO LTD COMMON STOCK CAD 0	CA9528451052	29,899	1,087,880
WEST JAPAN RAILWAY CO COMMON STOCK JPY	JP3659000008	19,300	1,049,433
WESTERN UNION CO/THE COMMON STOCK USD 0.01	US9598021098	47,211	692,381
WESTPAC BANKING CORP COMMON STOCK AUD 0	AU000000WBC1	14,091	253,870
WH GROUP LTD COMMON STOCK HKD 0.0001	KYG960071028	367,500	285,586
WHARF HOLDINGS LTD/THE COMMON STOCK HKD 0	HK0004000045	82,000	523,204
WHITEHORSE FINANCE INC COMMON STOCK USD 0.001	US96524V1061	156	1,605
WILLIAMS COS INC/THE COMMON STOCK USD 1	US9694571004	71,427	1,665,044
WOLSELEY PLC COMMON STOCK GBP 10.803	JE00BFNWV485	32,063	1,511,129
WOLTERS KLUWER NV COMMON STOCK EUR 0.12	NL0000395903	38,355	1,248,301
WOODSIDE PETROLEUM LTD COMMON STOCK AUD 0	AU000000WPL2	31,730	559,671
YANGZIJANG SHIPBUILDING HOLDINGS LTD COMMON STOCK SGD 0	SG1U76934819	692,700	460,896
YASKAWA ELECTRIC CORP COMMON STOCK JPY	JP3932000007	58,400	952,725
YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON STOCK HKD 0.25	BMG988031446	208,500	666,199
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01	US98956P1021	13,911	1,375,089