

Direct Equity Investments as at 31st March 2018

Security Name	ISIN	Total Units	Total Market Value GBP
3M CO COMMON STOCK USD 0.01	US88579Y1010	8,991	1,406,974.84
A2 MILK CO LTD COMMON STOCK NZD 0	NZATME0002S8	113,221	709,488.54
AARON'S INC COMMON STOCK USD 0.5	US0025353006	25,731	854,765.18
ABBVIE INC COMMON STOCK USD 0.01	US00287Y1091	49,048	3,309,376.37
ACCENTURE PLC COMMON STOCK USD 0.0000225	IE00B4BNMY34	11,800	1,291,203.30
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA COMMON STOCK EUR 0.5	ES0167050915	9,390	260,558.91
ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001	US00507V1098	62,509	3,006,028.74
ADIDAS AG COMMON STOCK EUR 0	DE000A1EWWW0	8,573	1,478,064.56
ADOBE SYSTEMS INC COMMON STOCK USD 0.0001	US00724F1012	17,909	2,758,608.99
AENA SME SA COMMON STOCK	ES0105046009	3,018	433,013.94
AETNA INC COMMON STOCK USD 0.01	US00817Y1082	4,654	560,682.92
AFLAC INC COMMON STOCK USD 0.1	US0010551028	110,248	3,439,159.15
AFREN PLC COMMON STOCK 1	GB00B0672758	229,802	137.88
AGNC INVESTMENT CORP REIT USD 0.01	US00123Q1040	32,074	432,592.01
AIA GROUP LTD COMMON STOCK HKD 0	HK0000069689	812,200	4,898,481.74
ALCENTRA CAPITAL CORP COMMON STOCK USD 0.001	US01374T1025	307	1,523.18
ALCOA CORP COMMON STOCK USD 0.01	US0138721065	37,111	1,189,414.42
ALIBABA GROUP HOLDING LTD ADR USD 0.000025	US01609W1027	37,826	4,949,090.39
ALKERMES PLC COMMON STOCK USD 0.01	IE00B56GVS15	15,802	652,897.00
ALLIANZ SE COMMON STOCK EUR 0	DE0008404005	10,010	1,609,533.57
ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD 0.01	US01973R1014	26,138	727,794.61
ALLSTATE CORP/THE COMMON STOCK USD 0.01	US0200021014	11,485	776,146.27
ALLY FINANCIAL INC COMMON STOCK USD 0.1	US02005N1000	25,996	503,130.45
ALPHABET INC COMMON STOCK USD 0.001	US02079K1079	3,449	2,536,814.72
ALPHABET INC COMMON STOCK USD 0.001	US02079K3059	17,514	12,948,723.87
ALTRIA GROUP INC COMMON STOCK USD 0.333	US02209S1033	8,411	373,662.33
AMADEUS IT GROUP SA COMMON STOCK EUR 0.01	ES0109067019	21,845	1,148,748.98
AMAZON.COM INC COMMON STOCK USD 0.01	US0231351067	11,652	12,021,960.06
AMDOCS LTD COMMON STOCK USD 0.01	GB0022569080	10,287	489,270.48
AMERICAN CAPITAL SENIOR FLOATING LTD COMMON STOCK USD	US02504D1081	494	3,926.50
AMERICAN EXPRESS CO COMMON STOCK USD 0.2	US0258161092	38,683	2,572,248.52
AMERICAN STATES WATER CO COMMON STOCK USD 0	US0298991011	355	13,427.64
AMERICAN TOWER CORP REIT USD 0.01	US03027X1000	19,273	1,996,819.08
AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01	US0304201033	1,103	64,577.55
AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	US03076C1062	15,468	1,631,263.12
AMGEN INC COMMON STOCK USD 0.0001	US0311621009	23,406	2,844,493.05
AMPHENOL CORP COMMON STOCK USD 0.001	US0320951017	20,473	1,257,014.17
ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK EUR	BE0974293251	28,105	2,199,907.40
ANNALY CAPITAL MANAGEMENT INC REIT USD 0.01	US0357104092	38,814	288,587.12
ANTHEM INC COMMON STOCK USD 0.01	US0367521038	16,058	2,514,929.13
AON PLC COMMON STOCK USD 0.01	GB00B5BT0K07	18,793	1,879,969.83
APACHE CORP COMMON STOCK USD 0.625	US0374111054	15,963	437,878.70
APOLLO INVESTMENT CORP COMMON STOCK USD 0.001	US03761U1060	6,899	25,672.07
APPLE INC COMMON STOCK USD 0.00001	US0378331005	130,692	15,631,240.11
APPLIED MATERIALS INC COMMON STOCK USD 0.01	US0382221051	44,426	1,761,141.89
AQUA AMERICA INC COMMON STOCK USD 0.5	US03836W1036	1,603	38,920.86
ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	US0394831020	15,427	476,952.51
ARES CAPITAL CORP COMMON STOCK USD 0.001	US04010L1035	4,118	46,587.30
ARISTOCRAT LEISURE LTD COMMON STOCK AUD 0	AU000000ALL7	125,510	1,651,230.63
ASAHI GLASS CO LTD COMMON STOCK JPY	JP3112000009	33,600	992,091.84
ASSURED GUARANTY LTD COMMON STOCK USD 0.01	BMG0585R1060	12,909	333,123.61
ASTELLAS PHARMA INC COMMON STOCK JPY	JP3942400007	169,100	1,829,421.70
ASTRAZENECA PLC COMMON STOCK GBP 0.25	GB0009895292	22,877	1,119,943.54
AT&T INC COMMON STOCK USD 1	US00206R1023	137,259	3,488,225.92
ATMOS ENERGY CORP COMMON STOCK USD 0	US0495601058	35	2,101.80
AUTOBACS SEVEN CO LTD COMMON STOCK JPY	JP3172500005	22,600	302,064.91
AVIVA PLC COMMON STOCK GBP 25	GB0002162385	245,864	1,219,239.58
AXA SA COMMON STOCK EUR 2.29	FR0000120628	21,858	413,933.72
BANK OF AMERICA CORP COMMON STOCK USD 0.01	US0605051046	585,086	12,508,361.16
BANK OF MONTREAL COMMON STOCK CAD 0	CA0636711016	7,700	414,345.19
BANK RAKYAT INDONESIA PERSERO TBK PT COMMON STOCK IDR 50	ID1000118201	11,633,900	2,168,587.53
BARRY CALLEBAUT AG COMMON STOCK CHF 0.02	CH0009002962	1,620	2,252,780.45
BASF SE COMMON STOCK EUR 0	DE000BASF111	39,614	2,864,252.64
BAXTER INTERNATIONAL INC COMMON STOCK USD 1	US0718131099	37,642	1,745,249.26
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR 1	DE0005190003	16,212	1,252,926.35
BB&T CORP COMMON STOCK USD 5	US0549371070	84,414	3,131,525.90
BEACH ENERGY LTD COMMON STOCK AUD 0	AU000000BPT9	364,760	242,335.63
BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	US0846707026	15,235	2,166,436.97
BEST BUY CO INC COMMON STOCK USD 0.1	US0865161014	40,736	2,032,444.13
BHP BILLITON LTD COMMON STOCK AUD 0	AU000000BHP4	156,334	2,411,516.90
BIOGEN INC COMMON STOCK USD 0.0005	US09062X1037	15,706	3,065,737.73
BIOSCIENCE INVESTMENT TRUST ORD GBP0.25	GB0001121879	20,800	43,368.00
BLACKROCK CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US0925331086	1,883	8,094.16
BNP PARIBAS SA COMMON STOCK EUR 2	FR0000131104	38,192	2,014,740.16
BOEING CO/THE COMMON STOCK USD 5	US0970231058	30,708	7,177,458.64
BOOKING HOLDINGS INC COMMON STOCK USD 0.008	US09857L1089	1,367	2,027,297.63
BORGWARNER INC COMMON STOCK USD 0.01	US0997241064	9,038	323,623.28
BOUYGUES SA COMMON STOCK EUR 1	FR0000120503	71,227	2,542,215.63
BRIDGESTONE CORP COMMON STOCK JPY	JP3830800003	42,200	1,307,967.53
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	GB0002875804	22,965	948,684.15
BROTHER INDUSTRIES LTD COMMON STOCK JPY	JP3830000000	67,200	1,113,935.58
BRP INC/CA COMMON STOCK CAD	CA05577W2004	27,077	740,797.85
BUCHER INDUSTRIES AG COMMON STOCK CHF 0.2	CH0002432174	1,665	493,810.76
CABOT OIL & GAS CORP COMMON STOCK USD 0.1	US1270971039	41,903	716,305.91
CADENCE DESIGN SYSTEMS INC COMMON STOCK USD 0.01	US1273871087	24,061	630,683.61
CALIFORNIA WATER SERVICE GROUP COMMON STOCK USD 0.01	US1307881029	473	12,560.06

CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	AU000000CTX1	47,547	816,369.09
CANADIAN IMPERIAL BANK OF COMMERCE COMMON STOCK	CA1360691010	12,185	766,181.86
CANADIAN PACIFIC RAILWAY LTD COMMON STOCK CAD	CA13645T1003	2,276	285,923.64
CANFOR CORP COMMON STOCK CAD 0	CA1375761048	67,932	1,102,432.44
CANON INC COMMON STOCK JPY	JP3242800005	70,600	1,823,351.50
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	US14040H1059	3,700	252,733.10
CAPITAL POWER CORP COMMON STOCK CAD 0	CA14042M1023	108,466	1,453,770.05
CAPITALA FINANCE CORP COMMON STOCK USD	US14054R1068	376	2,069.23
CELANESE CORP COMMON STOCK USD 0.0001	US1508701034	4,668	333,461.85
CELGENE CORP COMMON STOCK USD 0.01	US1510201049	19,763	1,256,812.96
CENTENE CORP COMMON STOCK USD 0.001	US15135B1017	34,527	2,630,382.43
CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	US15189T1079	20,441	399,261.05
CENTRAL JAPAN RAILWAY CO COMMON STOCK JPY	JP3566800003	3,200	431,777.93
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01	US1252691001	46,015	1,237,628.98
CGI GROUP INC COMMON STOCK CAD 0	CA39945C1095	48,348	1,986,263.24
CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01	US8085131055	79,217	2,948,896.29
CHECK POINT SOFTWARE TECHNOLOGIES LTD COMMON STOCK USD 0.01	IL0010824113	13,479	954,522.28
CHENIERE ENERGY INC COMMON STOCK USD 0.003	US16411R2085	464	17,679.50
CHEVRON CORP COMMON STOCK USD 0.75	US1667641005	40,336	3,279,097.10
CIE GENERALE DES ETABLISSEMENTS MICHELIN COMMON STOCK EUR 2	FR0000121261	5,907	620,944.50
CIGNA CORP COMMON STOCK USD 0.25	US1255091092	20,515	2,453,083.89
CISCO SYSTEMS INC COMMON STOCK USD 0.001	US17275R1023	148,489	4,539,986.58
CITIGROUP INC COMMON STOCK USD 0.01	US1729674242	134,170	6,455,998.68
CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01	US1746101054	34,558	1,034,177.95
CK ASSET HOLDINGS LTD COMMON STOCK HKD 1	KYG2177B1014	266,500	1,593,982.03
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD 1	KYG217651051	29,000	247,339.81
CLP HOLDINGS LTD COMMON STOCK HKD 0	HK0002007356	244,500	1,774,418.56
COCA-COLA CO/THE COMMON STOCK USD 0.25	US1912161007	48,018	1,486,613.72
COCHLEAR LTD COMMON STOCK AUD 0	AU000000COH5	13,502	1,340,897.43
COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK USD 0.01	US1924461023	17,306	993,108.78
COMCAST CORP COMMON STOCK USD 0.01	US20030N1019	299,871	7,304,385.52
COMERICA INC COMMON STOCK USD 5	US2003401070	9,060	619,565.01
COMMONWEALTH BANK OF AUSTRALIA COMMON STOCK AUD 0	AU000000CBA7	24,643	974,374.08
COMPUTERSHARE LTD COMMON STOCK AUD 0	AU000000CPU5	128,756	1,218,704.26
CONAGRA BRANDS INC	US2058871029	63,495	1,669,301.10
CONOCOPHILLIPS COMMON STOCK USD 0.01	US20825C1045	79,626	3,365,430.22
CONSOLIDATED EDISON INC COMMON STOCK USD 0.1	US2091151041	867	48,170.79
COOPER COS INC/THE COMMON STOCK USD 0.1	US2166484020	8,117	1,323,959.77
COPA HOLDINGS SA COMMON STOCK USD 0	PAP310761054	3,584	328,635.53
CORECIVIC INC	US21871N1019	12,438	173,075.11
COVESTRO AG COMMON STOCK EUR 0	DE0006062144	36,024	2,522,248.48
CRH PLC COMMON STOCK EUR 0.32	IE0001827041	130,642	3,157,811.60
CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01	US22822V1017	646	50,476.23
CSX CORP COMMON STOCK USD 1	US1264081035	27,141	1,077,862.20
CUBESMART REIT USD 0.01	US2296631094	37,079	745,386.22
CUMMINS INC COMMON STOCK USD 2.5	US2310211063	11,707	1,352,714.30
CVS HEALTH CORP	US1266501006	21,235	941,708.97
DAI NIPPON PRINTING CO LTD COMMON STOCK JPY	JP3493800001	124,200	1,829,852.03
DAICEL CORP COMMON STOCK JPY	JP3485800001	69,900	544,439.96
DAIICHIKOSHO CO LTD COMMON STOCK JPY	JP3475200006	20,400	771,215.87
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK JPY	JP3505000004	55,300	1,519,762.33
DAIWA SECURITIES GROUP INC COMMON STOCK JPY	JP3502200003	201,000	914,409.22
DANA INC	US2358252052	11,215	205,944.11
DANAHER CORP COMMON STOCK USD 0.01	US2358511028	26,761	1,867,814.01
DANSKE BANK A/S COMMON STOCK DKK 10	DK0010274414	53,844	1,427,438.33
DASSAULT AVIATION SA COMMON STOCK EUR 8	FR0000121725	1,843	2,506,130.97
DEERE & CO COMMON STOCK USD 1	US2441991054	13,430	1,486,988.59
DELL TECHNOLOGIES INC CLASS V TRACKING STK USD	US24703L1035	5,240	273,467.63
DELTA AIR LINES INC COMMON STOCK USD 0.0001	US2473617023	7,837	306,206.14
DENTSPLY SIRONA INC COMMON STOCK USD 0.01	US24906P1093	34,637	1,242,220.89
DEUTSCHE PFANDBRIEFBANK AG COMMON STOCK EUR 0	DE0008019001	24,297	272,664.91
DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	DE0005557508	247,978	2,880,684.27
DEVON ENERGY CORP COMMON STOCK USD 0.1	US25179M1036	25,064	567,995.83
DFDS A/S COMMON STOCK DKK 20	DK0060655629	14,576	579,799.84
DIAGEO PLC COMMON STOCK GBP 28.93518	GB0002374006	69,508	1,676,532.96
DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01	US25278X1090	30,610	2,760,747.92
DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01	US2547091080	28,698	1,471,519.20
DOMTAR CORP COMMON STOCK USD 0.01	US2575592033	9,213	279,384.81
DOWDUPONT INC COMMON STOCK USD 0.01	US26078J1007	54,203	2,461,700.25
DXC TECHNOLOGY CO COMMON STOCK USD 0.01	US23355L1061	16,442	1,178,296.44
EAST JAPAN RAILWAY CO COMMON STOCK JPY	JP3783600004	9,200	608,162.33
EASTGROUP PROPERTIES INC REIT USD 0	US2772761019	13,909	819,587.92
EASTMAN CHEMICAL CO COMMON STOCK USD 0.01	US2774321002	4,833	363,749.74
EATON CORP PLC COMMON STOCK USD 0.01	IE00B8KQN827	4,940	281,405.33
EBAY INC COMMON STOCK USD 0.001	US2786421030	53,598	1,537,484.68
ECOLAB INC COMMON STOCK USD 1	US2788651006	10,696	1,045,124.54
EDISON INTERNATIONAL COMMON STOCK USD 0	US2810201077	13,910	631,245.08
ELECTROLUX AB COMMON STOCK SEK 5	SE0000103814	78,505	1,754,103.81
ELIS SA COMMON STOCK EUR 1	FR0012435121	34,833	613,837.71
EMMI AG COMMON STOCK CHF 10	CH0012829898	532	310,297.03
EMPIRE CO LTD COMMON STOCK CAD 0	CA2918434077	31,970	457,130.96
ENBRIDGE ENERGY MANAGEMENT LLC COMMON STOCK USD 0.01	US29250X1037	208	1,355.23
ENBRIDGE INC COMMON STOCK CAD 0	CA29250N1050	1,204	27,010.18
ENBRIDGE INCOME FUND HOLDINGS INC COMMON STOCK CAD 0	CA29251R1055	114	1,759.91
ENCOMPASS HEALTH CORP COMMON STOCK USD 0.01	US29261A1007	6,330	257,974.12
ENEL SPA COMMON STOCK EUR 1	IT0003128367	171,408	746,885.63
ENERPLUS CORP COMMON STOCK CAD 0	CA2927661025	104,491	837,175.96
ENGIE SA COMMON STOCK EUR 1	FR0010208488	153,532	1,824,589.03
ENTERGY CORP COMMON STOCK USD 0.01	US29364G1031	23,600	1,325,355.00
EOG RESOURCES INC COMMON STOCK USD 0.01	US26875P1012	41,887	3,143,316.56
EQUINIX INC REIT USD 0.001	US29444U7000	3,570	1,064,128.74

EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01	US29472R1086	31,565	1,974,950.12
EQUITY RESIDENTIAL REIT USD 0.01	US29476L1070	4,703	206,586.01
ESSEX PROPERTY TRUST INC REIT USD 0.0001	US2971781057	2,133	365,961.25
ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01	US5184391044	54,666	5,834,469.25
ETRADE FINANCIAL CORP	US2692464017	24,466	966,396.53
EVERSOURCE ENERGY COMMON STOCK USD 5	US30040W1080	1,218	51,158.08
EXELON CORP COMMON STOCK USD 0	US30161N1019	37,070	1,030,867.33
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01	US30219G1085	10,822	532,922.55
EXTRA SPACE STORAGE INC REIT USD 0.01	US30225T1025	19,778	1,231,683.82
EXXON MOBIL CORP COMMON STOCK USD 0	US30231G1022	76,925	4,091,370.27
F5 NETWORKS INC COMMON STOCK USD 0	US3156161024	2,088	215,244.99
FACEBOOK INC COMMON STOCK USD 0.000006	US30303M1027	75,359	8,583,985.27
FAURECIA SA COMMON STOCK EUR 7	FR0000121147	67,447	3,886,214.98
FERGUSON PLC COMMON STOCK GBP 10.80303	JE00BFNVWV485	34,355	1,839,366.70
FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK USD 0.01	NL0010877643	175,418	2,537,916.73
FIDUS INVESTMENT CORP COMMON STOCK USD 0.001	US3165001070	619	5,683.43
FIFTH THIRD BANCORP COMMON STOCK USD 0	US3167731005	45,445	1,028,570.53
FINNING INTERNATIONAL INC COMMON STOCK CAD 0	CA3180714048	15,259	262,142.12
FIRST AMERICAN FINANCIAL CORP COMMON STOCK USD 0.00001	US31847R1023	14,763	617,545.51
FIRSTENERGY CORP COMMON STOCK USD 0.1	US3379321074	45,050	1,092,208.79
FOMENTO ECONOMICO MEXICANO SAB DE CV ADR USD	US3444191064	14,560	948,974.05
FORD MOTOR CO COMMON STOCK USD 0.01	US3453708600	81,076	640,377.87
FORTESCUE METALS GROUP LTD COMMON STOCK AUD 0	AU000000FMG4	111,991	265,158.04
FORTINET INC COMMON STOCK USD 0.001	US34959E1091	6,745	257,625.53
FORTIVE CORP COMMON STOCK USD 0.01	US34959J1088	27,362	1,512,048.92
FOUR CORNERS PROPERTY TRUST INC REIT	US35086T1097	13,967	229,895.94
FRANKLIN RESOURCES INC COMMON STOCK USD 0.1	US3546131018	26,714	660,423.09
FREEPORT-MCMORAN INC COMMON STOCK USD 0.1	US35671D8570	24,923	312,159.33
FRESENIUS MEDICAL CARE AG & CO KGAA COMMON STOCK EUR 0	DE0005785802	4,013	291,950.50
FRESENIUS SE & CO KGAA COMMON STOCK EUR 0	DE0005785604	6,309	343,272.43
FS INVESTMENT CORP COMMON STOCK USD 0.001	US3026351078	6,045	31,241.98
FUJITSU LTD COMMON STOCK JPY	JP3818000006	137,000	601,306.54
GARRISON CAPITAL INC COMMON STOCK USD 0.001	US3665541039	797	4,613.37
GEORG FISCHER AG COMMON STOCK CHF 1	CH0001752309	1,122	1,067,457.75
GILEAD SCIENCES INC COMMON STOCK USD 0.001	US3755581036	98,536	5,295,572.42
GLADSTONE CAPITAL CORP COMMON STOCK USD 0.001	US3765351008	864	5,296.83
GLADSTONE INVESTMENT CORP COMMON STOCK USD 0.001	US3765461070	830	5,975.91
GOLDMAN SACHS BDC INC COMMON STOCK USD 0.001	US38147U1079	860	11,727.83
GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	US38141G1040	16,037	2,879,297.69
GOLUB CAPITAL BDC INC COMMON STOCK USD 0.001	US38173M1027	1,562	19,920.29
GUNGHO ONLINE ENTERTAINMENT INC COMMON STOCK JPY	JP3235900002	242,000	587,206.19
H&R BLOCK INC COMMON STOCK USD 0	US0936711052	10,326	187,042.81
HALLIBURTON CO COMMON STOCK USD 2.5	US4062161017	74,616	2,496,774.32
HASEKO CORP COMMON STOCK JPY	JP3768600003	90,100	977,773.65
HDFC BANK LTD ADR USD	US40415F1012	56,715	3,993,256.71
HEIDELBERGCEMENT AG COMMON STOCK EUR 0	DE0006047004	5,669	396,521.85
HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	NL0000008977	18,474	1,355,667.01
HERCULES CAPITAL INC COMMON STOCK USD 0.001	US4270965084	2,101	18,122.40
HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD 0.01	US42824C1099	154,535	1,932,238.30
HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD 0.01	US43300A2033	5,804	325,864.73
HITACHI LTD COMMON STOCK JPY	JP3788600009	54,000	278,998.68
HOCHTIEF AG COMMON STOCK EUR 0	DE0006070006	11,722	1,559,028.05
HOLLYFRONTIER CORP COMMON STOCK USD 0.01	US4361061082	26,643	927,984.72
HOME DEPOT INC/THE COMMON STOCK USD 0.05	US4370761029	35,264	4,480,649.65
HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	US4385161066	3,439	354,269.95
HORIZON TECHNOLOGY FINANCE CORP COMMON STOCK USD 0.001	US44045A1025	522	3,866.25
HOST HOTELS & RESORTS INC REIT USD 0.01	US44107P1049	16,327	216,948.44
HOYA CORP COMMON STOCK JPY	JP3837800006	7,300	259,582.22
HP INC COMMON STOCK USD 0.01	US40434L1052	192,143	3,002,405.57
HRG GROUP INC COMMON STOCK USD 0.01	US40434J1007	91,926	1,080,595.76
HUMANA INC COMMON STOCK USD 0.166	US4448591028	4,964	951,291.78
HYDRO ONE LTD COMMON STOCK CAD	CA4488112083	48	555.23
IBIDEN CO LTD COMMON STOCK JPY	JP3148800000	30,100	319,384.69
IGM FINANCIAL INC COMMON STOCK CAD 0	CA4495861060	23,900	497,809.29
IHS MARKIT LTD COMMON STOCK USD 0.01	BMG475671050	54,166	1,862,680.23
ILLUMINA INC COMMON STOCK USD 0.01	US4523271090	13,619	2,295,269.43
INDUSTRIA DE DISENO TEXTIL SA COMMON STOCK EUR 0.03	ES0148396007	29,375	654,923.94
INFINEON TECHNOLOGIES AG COMMON STOCK EUR 0	DE0006231004	43,544	829,954.90
INFRAREIT INC REIT USD 0.01	US45685L1008	2,434	33,713.02
ING GROEP NV COMMON STOCK EUR 0.01	NL0011821202	68,770	826,011.74
INGERSOLL-RAND PLC COMMON STOCK USD 1	IE00B6330302	25,362	1,545,982.75
INGREDION INC COMMON STOCK USD 0.01	US4571871023	2,713	249,329.88
INSURANCE AUSTRALIA GROUP LTD COMMON STOCK AUD 0	AU000000IAG3	105,258	430,517.19
INTEL CORP COMMON STOCK USD 0.001	US4581401001	124,790	4,632,922.13
INTER PIPELINE LTD COMMON STOCK CAD 0	CA45833V1094	119	1,471.26
INTERDIGITAL INC/PA COMMON STOCK USD 0.01	US45867G1013	9,944	521,726.83
INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK USD 0.2	US4592001014	29,659	3,243,926.68
INTERNATIONAL PAPER CO COMMON STOCK USD 1	US4601461035	38,181	1,454,242.10
INTESA SANPAOLO SPA COMMON STOCK EUR 0.52	IT0000072618	515,483	1,334,805.39
ITOCHU CORP COMMON STOCK JPY	JP3143600009	34,800	482,038.07
JAPAN POST HOLDINGS CO LTD COMMON STOCK JPY	JP3752900005	352,800	3,029,314.71
JAPAN TOBACCO INC COMMON STOCK JPY	JP3726800000	20,600	423,356.33
JARDINE STRATEGIC HOLDINGS LTD COMMON STOCK USD 0.05	BMG507641022	33,218	907,882.89
JM SMUCKER CO/THE COMMON STOCK USD 0	US8326964058	7,803	689,798.99
JOHN WILEY & SONS INC COMMON STOCK USD 1	US9682232064	13,814	627,282.43
JOHNSON & JOHNSON COMMON STOCK USD 1	US4781601046	40,273	3,679,059.68
JONES LANG LASALLE INC COMMON STOCK USD 0.01	US48020Q1076	6,759	841,454.06
JPMORGAN CHASE & CO COMMON STOCK USD 1	US46625H1005	205,534	16,112,470.66
JTEKT CORP COMMON STOCK JPY	JP3292200007	21,300	225,010.35
JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	US48203R1041	26,420	458,225.40
KAO CORP COMMON STOCK JPY	JP3205800000	35,700	1,909,819.02

KASIKORNBANK PCL NVDR THB 10	TH0016010R14	276,600	1,336,793.90
KCAP FINANCIAL INC COMMON STOCK USD 0.01	US48668E1010	928	2,077.22
KERING SA COMMON STOCK EUR 4	FR0000121485	2,958	1,008,302.99
KEYENCE CORP COMMON STOCK JPY	JP3236200006	3,300	1,460,789.68
KINDER MORGAN INC/DE COMMON STOCK USD 0.01	US49456B1017	58,583	628,927.84
KINDRED GROUP PLC SDR SEK 0.005	SE0007871645	115,204	1,119,366.07
KLA-TENCOR CORP COMMON STOCK USD 0.001	US4824801009	3,874	301,044.15
KOHL'S CORP COMMON STOCK USD 0.01	US5002551043	36,158	1,688,559.00
KOMORI CORP COMMON STOCK JPY	JP3305800009	33,900	304,943.16
KONICA MINOLTA INC COMMON STOCK JPY	JP3300600008	62,200	380,234.84
KONINKLIJKE AHOLD DELHAIZE NV COMMON STOCK EUR 0.01	NL0011794037	82,434	1,390,667.21
KONINKLIJKE DSM NV COMMON STOCK EUR 1.5	NL0000009827	9,894	699,502.15
K'S HOLDINGS CORP COMMON STOCK JPY	JP3277150003	87,400	861,768.85
KUBOTA CORP COMMON STOCK JPY	JP3266400005	186,300	2,325,194.14
KURARAY CO LTD COMMON STOCK JPY	JP3269600007	67,100	813,181.77
LABORATORY CORP OF AMERICA HOLDINGS COMMON STOCK USD 0.1	US50540R4092	9,991	1,152,013.29
LAM RESEARCH CORP COMMON STOCK USD 0.001	US5128071082	11,090	1,606,105.21
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	403,835.26
LAWSON INC COMMON STOCK JPY	JP3982100004	7,000	340,175.27
LEAR CORP COMMON STOCK USD 0.01	US5218652049	8,000	1,061,248.92
LIBERTY EXPEDIA HOLDINGS INC COMMON STOCK USD 0.01	US53046P1093	10,373	290,455.83
LIBERTY INTERACTIVE CORP QVC GROUP TRACKING STK USD 0.01	US53071M1045	89,831	1,611,809.42
LINCOLN NATIONAL CORP COMMON STOCK USD 0	US5341871094	44,344	2,309,504.29
LINDE AG COMMON STOCK EUR	DE000A2E4L75	8,095	1,214,320.96
LOCKHEED MARTIN CORP COMMON STOCK USD 1	US5398301094	2,679	645,362.46
LONZA GROUP AG COMMON STOCK CHF 1	CH0013841017	4,153	696,237.32
LOOMIS AB COMMON STOCK SEK 5	SE0002683557	43,021	1,100,041.57
LVMH MOET HENNESSY LOUIS VUITTON SE COMMON STOCK EUR 0.3	FR0000121014	14,244	3,124,538.64
LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04	NL0009434992	21,393	1,611,642.59
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COMMON STOCK USD 0.001	US55405Y1001	38,577	456,500.00
MACQUARIE GROUP LTD COMMON STOCK AUD 0	AU000000MQG1	22,109	1,243,993.92
MACY'S INC COMMON STOCK USD 0.01	US55616P1049	31,892	676,124.95
MAIN STREET CAPITAL CORP COMMON STOCK USD 0.01	US56035L1044	1,502	39,509.41
MAKITA CORP COMMON STOCK JPY	JP3862400003	33,600	1,171,141.33
MANPOWERGROUP INC COMMON STOCK USD 0.01	US56418H1005	11,832	970,817.79
MANULIFE FINANCIAL CORP COMMON STOCK CAD 0	CA56501R1064	22,161	293,102.83
MAPLE LEAF FOODS INC COMMON STOCK CAD 0	CA5649051078	40,123	696,614.52
MARATHON OIL CORP COMMON STOCK USD 1	US5658491064	23,900	274,812.52
MARATHON PETROLEUM CORP COMMON STOCK USD	US56585A1025	57,137	2,977,820.11
MARUBENI CORP COMMON STOCK JPY	JP3877600001	297,200	1,533,733.18
MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD 0.002	BMG5876H1051	18,778	281,107.78
MASTERCARD INC COMMON STOCK USD 0.0001	US57636Q1040	46,307	5,782,102.99
MCDONALD'S CORP COMMON STOCK USD 0.01	US5801351017	14,589	1,626,338.61
MCKESSON CORP COMMON STOCK USD 0.01	US58155Q1031	10,233	1,027,603.86
MEDIASET ESPANA COMUNICACION SA COMMON STOCK EUR 0.5	ES0152503035	167,349	1,212,788.73
MEDIASET SPA COMMON STOCK EUR 0.52	IT0001063210	170,546	465,315.75
MEDLEY CAPITAL CORP COMMON STOCK USD 0.001	US58503F1066	1,178	3,342.20
MEDTRONIC PLC COMMON STOCK USD 0.1	IE00BTN1Y115	21,703	1,241,099.69
MELCO RESORTS & ENTERTAINMENT LTD ADR USD 0.01	US5854641009	18,367	379,438.02
MERCK & CO INC COMMON STOCK USD 0.5	US58933Y1055	42,755	1,660,154.57
METHANEX CORP COMMON STOCK CAD 0	CA59151K1084	6,229	268,819.47
MGM RESORTS INTERNATIONAL COMMON STOCK USD 0.01	US5529531015	45,895	1,145,739.16
MICHAEL KORS HOLDINGS LTD COMMON STOCK USD 0	VG607541015	22,265	985,323.06
MICRON TECHNOLOGY INC COMMON STOCK USD 0.1	US5951121038	42,335	1,573,529.29
MICROSOFT CORP COMMON STOCK USD 0.00000625	US5949181045	199,622	12,987,952.55
MIRACA HOLDINGS INC COMMON STOCK JPY	JP3822000000	17,100	476,248.73
MITSUBISHI CHEMICAL HOLDINGS CORP COMMON STOCK JPY	JP3897700005	68,500	473,156.98
MITSUBISHI CORP COMMON STOCK JPY	JP3898400001	64,400	1,235,441.50
MITSUBISHI UFJ FINANCIAL GROUP INC COMMON STOCK JPY	JP3902900004	225,100	1,051,659.04
mitsui & co ltd common stock jpy	JP3893600001	165,500	2,021,772.21
MIXI INC COMMON STOCK JPY	JP3882750007	34,500	908,820.96
MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0	US6092071058	7,836	233,102.56
MONROE CAPITAL CORP COMMON STOCK USD 0.001	US6103351010	604	5,295.98
MONSANTO CO COMMON STOCK USD 0.01	US61166W1018	7,300	607,240.52
MORGAN STANLEY COMMON STOCK USD 0.01	US6174464486	22,260	856,251.49
MOTOROLA SOLUTIONS INC COMMON STOCK USD 0.01	US6200763075	14,497	1,088,205.08
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN COMMON STOCK EUR 0	DE0008430026	3,484	576,848.50
MVC CAPITAL INC COMMON STOCK USD 0.01	US5538291023	542	3,836.66
NATIONAL BANK OF CANADA COMMON STOCK CAD 0	CA6330671034	8,800	295,060.68
NATIONAL HEALTH INVESTORS INC REIT USD 0.01	US63633D1046	18,648	894,513.77
NATIXIS SA COMMON STOCK EUR 11.2	FR0000120685	148,470	866,660.75
NESTLE SA COMMON STOCK CHF 0.1	CH0038863350	67,900	3,822,376.22
NETAPP INC COMMON STOCK USD 0.001	US64110D1046	37,901	1,666,746.99
NEW JERSEY RESOURCES CORP COMMON STOCK USD 2.5	US6460251068	142	4,059.17
NEW MOUNTAIN FINANCE CORP COMMON STOCK USD 0.01	US6475511001	1,805	16,920.27
NEWMONT MINING CORP COMMON STOCK USD 1.6	US6516391066	39,777	1,107,846.72
NEWTEK BUSINESS SERVICES CORP COMMON STOCK USD 0.02	US6525262035	421	5,423.06
NEXITY SA COMMON STOCK EUR 5	FR0010112524	6,526	297,806.68
NIHON UNISYS LTD COMMON STOCK JPY	JP3754200008	26,800	412,092.68
NIKE INC COMMON STOCK USD 1	US6541061031	47,544	2,251,798.79
NINTENDO CO LTD COMMON STOCK JPY	JP3756600007	12,200	3,832,029.14
NIPPON ELECTRIC GLASS CO LTD COMMON STOCK JPY	JP3733400000	14,200	300,775.26
NIPPON EXPRESS CO LTD COMMON STOCK JPY	JP3729400006	33,300	1,589,245.22
NIPPON TELEGRAPH & TELEPHONE CORP COMMON STOCK JPY	JP3735400008	31,600	1,037,886.47
NISHIMATSU CONSTRUCTION CO LTD COMMON STOCK JPY	JP3659200004	61,000	1,078,627.07
NISOURCE INC COMMON STOCK USD 0.01	US65473P1057	314	5,351.97
NISSAN MOTOR CO LTD COMMON STOCK JPY	JP3672400003	94,300	697,826.49
NN GROUP NV COMMON STOCK EUR	NL0010773842	9,112	287,915.55
NOKIAN RENKAAT OYJ COMMON STOCK EUR 0	FI0009005318	29,179	943,981.32
NORFOLK SOUTHERN CORP COMMON STOCK USD 1	US6558441084	5,500	532,356.71

NORTHWEST NATURAL GAS CO COMMON STOCK USD 3.167	US6676551046	266	10,931.64
NORTHWESTERN CORP COMMON STOCK USD 0.01	US6680743050	1,137	43,606.07
NOVARTIS AG COMMON STOCK CHF 0.5	CH0012005267	83,460	4,800,208.12
NOVO NORDISK A/S COMMON STOCK DKK 0.2	DK0060534915	85,947	3,007,348.92
NTT DOCOMO INC COMMON STOCK JPY	JP3165650007	25,100	457,035.69
NUTRIEN LTD COMMON STOCK USD	CA67077M1086	47,764	1,608,111.44
NVR INC COMMON STOCK USD 0.01	US62944T1051	517	1,031,936.12
NWS HOLDINGS LTD COMMON STOCK HKD 1	BMG668971101	359,000	464,338.68
NXP SEMICONDUCTORS NV COMMON STOCK USD	NL0009538784	-	0.00
OAKTREE SPECIALTY LENDING CORP COMMON STOCK USD 0.01	US67401P1084	2,954	8,865.37
OAKTREE STRATEGIC INCOME CORP COMMON STOCK USD 0.01	US67402D1046	528	2,969.72
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	US6745991058	39,282	1,819,046.70
OFS CAPITAL CORP COMMON STOCK USD	US67103B1008	366	2,927.37
OKI ELECTRIC INDUSTRY CO LTD COMMON STOCK JPY	JP3194000000	26,500	250,633.76
OKUMURA CORP COMMON STOCK JPY	JP3194800003	32,400	911,053.04
OMV AG COMMON STOCK EUR 0	AT0000743059	55,412	2,296,930.86
ONE GAS INC COMMON STOCK USD	US68235P1084	489	23,013.82
ONEOK INC COMMON STOCK USD 0.01	US6826801036	353	14,323.32
ONWARD HOLDINGS CO LTD COMMON STOCK JPY	JP3203500008	58,800	363,785.78
ORACLE CORP COMMON STOCK USD 0.01	US68389X1054	75,463	2,461,100.82
ORANGE SA COMMON STOCK EUR 4	FR0000133308	43,436	524,956.39
OSAKA GAS CO LTD COMMON STOCK JPY	JP3180400008	28,800	405,298.55
OSRAM LICHT AG COMMON STOCK EUR	DE000LED4000	22,557	1,181,839.66
OWENS CORNING COMMON STOCK USD 0.001	US6907421019	24,163	1,384,876.81
OXFORD SQUARE CAPITAL CORP COMMON STOCK USD 0.01	US69181V1070	1,267	5,518.51
PAGSEGURO DIGITAL LTD COMMON STOCK USD 0.000025	KYG687071012	53,744	1,468,113.82
PANASONIC CORP COMMON STOCK JPY	JP3866800000	34,800	354,793.08
PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001	US70450Y1038	13,300	719,326.34
PEMBINA PIPELINE CORP COMMON STOCK CAD 0	CA7063271034	1,862	41,452.99
PENNANTPARK FLOATING RATE CAPITAL LTD COMMON STOCK USD 0.001	US70806A1060	1,386	12,933.23
PENNANTPARK INVESTMENT CORP COMMON STOCK USD 0.001	US7080621045	1,806	8,600.00
PEPSICO INC COMMON STOCK USD 0.017	US7134481081	29,990	2,333,481.95
PEUGEOT SA COMMON STOCK EUR 1	FR0000121501	139,346	2,388,404.60
PFIZER INC COMMON STOCK USD 0.05	US7170811035	224,056	5,668,482.60
PG&E CORP COMMON STOCK USD 0	US69331C1080	1,265	39,614.66
PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	US7181721090	27,448	1,944,918.15
PHILIPS LIGHTING NV COMMON STOCK EUR 0.01	NL0011821392	10,795	288,661.67
PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01	US72147K1088	14,411	252,819.15
PING AN INSURANCE GROUP CO OF CHINA LTD COMMON STOCK HKD 1	CNE1000003X6	326,500	2,366,554.48
PNC FINANCIAL SERVICES GROUP INC/THE COMMON STOCK USD 5	US6934751057	24,130	2,601,526.36
PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD 0.01	US74251V1026	34,830	1,512,329.12
PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	US7427181091	105,101	5,939,839.77
PROLOGIS INC REIT USD 0.01	US74340W1036	62,635	2,812,502.58
PROSPECT CAPITAL CORP COMMON STOCK USD 0.001	US74348T1025	8,491	39,646.46
PROXIMUS SADP COMMON STOCK EUR 0	BE0003810273	9,586	212,041.71
PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	US7443201022	37,475	2,766,279.03
PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK USD 0	US7445731067	9,071	324,869.57
QANTAS AIRWAYS LTD COMMON STOCK AUD 0	AU000000QAN2	292,084	931,129.54
QUEBECOR INC COMMON STOCK CAD 0	CA7481932084	62,880	856,340.38
QUEST DIAGNOSTICS INC COMMON STOCK USD 0.01	US74834L1008	12,058	862,145.28
RALPH LAUREN CORP COMMON STOCK USD 0.01	US7512121010	14,156	1,128,201.30
RAMSAY HEALTH CARE LTD COMMON STOCK AUD 0	AU000000RHC8	9,000	306,692.91
RAYTHEON CO COMMON STOCK USD 0.01	US7551115071	11,634	1,789,884.42
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP 10	GB00B24CGK77	26,644	1,607,698.96
REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	US7591EP1005	68,400	905,953.80
RELX NV COMMON STOCK EUR 0.07	NL0006144495	185,999	2,744,488.12
REPSOL SA COMMON STOCK EUR 1	ES0173516115	19,177	242,360.56
RIO TINTO LTD COMMON STOCK AUD 0	AU000000RIO1	24,287	965,477.30
RIO TINTO PLC COMMON STOCK GBP 10	GB0007188757	60,423	2,181,874.53
RIOCAN REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA7669101031	15,300	199,990.05
ROCHE HOLDING AG COMMON STOCK CHF 0	CH0012032048	20,625	3,364,056.78
ROCKWELL AUTOMATION INC COMMON STOCK USD 1	US7739031091	7,360	913,966.35
ROGERS COMMUNICATIONS INC COMMON STOCK CAD 0	CA7751092007	6,777	215,613.93
ROHM CO LTD COMMON STOCK JPY	JP3982800009	3,700	251,233.68
ROYAL BANK OF CANADA COMMON STOCK CAD 0	CA7800871021	9,400	517,258.58
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01	LR0008628668	23,272	1,953,268.65
ROYAL UNIBREW A/S COMMON STOCK DKK 2	DK0060634707	7,318	344,457.48
RUSSEL METALS INC COMMON STOCK CAD 0	CA7819036046	16,227	251,765.02
SANDERSON FARMS INC COMMON STOCK USD 1	US8000131040	6,959	590,433.54
SANDVIK AB COMMON STOCK SEK 1.2	SE0000667891	227,019	2,945,902.04
SAP SE COMMON STOCK EUR 0	DE0007164600	17,015	1,267,547.38
SBA COMMUNICATIONS CORP REIT USD 0.01	US78410G1040	12,529	1,526,558.79
SCHLUMBERGER LTD COMMON STOCK USD 0.01	AN8068571086	20,360	940,205.87
SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	FR0000121972	41,065	2,568,452.64
SEAGATE TECHNOLOGY PLC COMMON STOCK USD 0.00001	IE00B58JVZ52	9,583	399,769.86
SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	JP3419400001	145,800	1,813,853.40
SEMIGROUP CORP COMMON STOCK USD	US81663A1051	211	3,218.85
SEMPRA ENERGY COMMON STOCK USD 0	US8168511090	331	26,243.10
SEVEN & I HOLDINGS CO LTD COMMON STOCK JPY	JP3422950000	31,000	948,361.72
SGS SA COMMON STOCK CHF 1	CH0002497458	245	428,243.87
SHIMACHU CO LTD COMMON STOCK JPY	JP3356800007	19,800	451,243.33
SIAM COMMERCIAL BANK PCL/THE FOREIGN SH. THB 10	TH0015010018	286,300	933,326.94
SIKA AG COMMON STOCK CHF 0.6	CH0000587979	150	835,814.78
SILTRONIC AG COMMON STOCK EUR	DE000WAF3001	4,998	607,989.21
SINO LAND CO LTD COMMON STOCK HKD 0	HK0083000502	208,000	239,937.14
SJW GROUP COMMON STOCK USD 0.001	US7843051043	195	7,327.10
SKF AB COMMON STOCK SEK 2.5	SE0000108227	40,750	591,399.10
SMC CORP/JAPAN COMMON STOCK JPY	JP3162600005	3,200	923,828.89
SOCIETA INIZIATIVA AUTOSTRADALI E SERVIZI SPA COMMON STOCK EUR 0.5	IT0003201198	84,920	1,126,459.40
SOFTWARE AG COMMON STOCK EUR 0	DE000A2GS401	30,322	1,130,362.47
SOLAR CAPITAL LTD COMMON STOCK USD 0.01	US83413U1007	1,042	15,086.27

SOLAR SENIOR CAPITAL LTD COMMON STOCK USD 0.01	US83416M1053	473	5,664.67
SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD 1	US8448951025	172	8,292.24
SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	NZTELE0001S4	120,334	206,688.21
SPIRE INC COMMON STOCK USD 1	US84857L1017	389	20,048.97
SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD 0.01	US8485741099	8,632	515,040.20
STATE STREET CORP COMMON STOCK USD 1	US8574771031	14,488	1,030,003.02
STATOIL ASA COMMON STOCK NOK 2.5	NO0010096985	16,900	283,346.95
STELLUS CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US8585681088	399	3,273.80
STMICROELECTRONICS NV COMMON STOCK EUR 1.04	NL0000226223	25,628	404,102.73
STORA ENSO OYJ COMMON STOCK EUR 0	FI0009005961	246,073	3,219,918.90
STRYKER CORP COMMON STOCK USD 0.1	US8636671013	16,632	1,907,913.76
SUBSEA 7 SA COMMON STOCK NOK 2	LU0075646355	93,776	853,608.27
SUMITOMO CORP COMMON STOCK JPY	JP3404600003	84,300	1,012,021.75
SUMITOMO RUBBER INDUSTRIES LTD COMMON STOCK JPY	JP3404200002	58,400	764,116.10
SUN HUNG KAI PROPERTIES LTD COMMON STOCK HKD 0	HK0016000132	32,000	360,414.37
SUNCOR ENERGY INC COMMON STOCK CAD 0	CA8672241079	130,612	3,214,788.74
SUNTRUST BANKS INC COMMON STOCK USD 1	US8679141031	46,301	2,245,737.11
SWEDISH MATCH AB COMMON STOCK SEK 1.9823	SE0000310336	8,724	280,324.64
SYNCHRONY FINANCIAL COMMON STOCK USD 0.001	US87165B1035	9,545	228,146.46
SYNOPSIS INC COMMON STOCK USD 0.01	US8716071076	8,746	518,974.22
T ROWE PRICE GROUP INC COMMON STOCK USD 0.2	US74144T1088	4,012	308,793.58
TAISEI CORP COMMON STOCK JPY	JP3443600006	37,200	1,346,490.79
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD COMMON STOCK TWD 10	TW0002330008	538,000	3,235,777.69
TARGA RESOURCES CORP COMMON STOCK USD 0.001	US87612G1013	899	28,197.89
TARGET CORP COMMON STOCK USD 0.0833	US87612E1064	46,540	2,303,444.67
TCF FINANCIAL CORP COMMON STOCK USD 0.01	US8722751026	34,943	568,184.93
TCG BDC INC COMMON STOCK USD	US8722801029	468	5,971.77
TCP CAPITAL CORP COMMON STOCK USD 0.001	US87238Q1031	1,498	15,185.03
TDK CORP COMMON STOCK JPY	JP3538800008	11,900	764,948.60
TE CONNECTIVITY LTD COMMON STOCK USD 0.57	CH0102993182	35,193	2,506,259.39
TELEFONICA BRASIL SA PREFERENCE BRL 0	BRVIVTACNPR7	105,200	1,137,211.92
TELENOR ASA COMMON STOCK NOK 6	NO0010063308	50,109	805,325.65
TENCENT HOLDINGS LTD COMMON STOCK HKD 0.00002	KYG875721634	39,100	1,454,678.88
TERADATA CORP COMMON STOCK USD 0.01	US88076W1036	32,070	906,912.53
TERADYNE INC COMMON STOCK USD 0.125	US8807701029	28,000	912,375.24
TESARO INC COMMON STOCK USD 0.0001	US8815691071	14,429	587,733.86
TEXAS INSTRUMENTS INC COMMON STOCK USD 1	US8825081040	32,892	2,435,949.43
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	US8835561023	15,259	2,245,774.97
THL CREDIT INC COMMON STOCK USD 0.001	US8724381061	810	4,486.53
TIME WARNER INC COMMON STOCK USD 0.01	US8873173038	16,290	1,098,309.23
T-MOBILE US INC COMMON STOCK USD 0.0001	US8725901040	49,177	2,139,837.51
TOKYO ELECTRON LTD COMMON STOCK JPY	JP3571400005	1,900	254,903.55
TOKYO GAS CO LTD COMMON STOCK JPY	JP3573000001	50,800	960,750.14
TOLL BROTHERS INC COMMON STOCK USD 0.01	US8894781033	33,245	1,024,983.06
TOMRA SYSTEMS ASA COMMON STOCK NOK 1	NO0005668905	38,713	576,478.62
TOPPAN PRINTING CO LTD COMMON STOCK JPY	JP3629000005	84,000	491,541.53
TORONTO-DOMINION BANK/THE COMMON STOCK CAD 0	CA8911605092	92,659	3,745,707.59
TOTAL SA COMMON STOCK EUR 2.5	FR0000120271	79,757	3,225,662.27
TOTAL SA RIGHT EUR	FR0013321452	71,306	0.00
TOTAL SYSTEM SERVICES INC COMMON STOCK USD 0.1	US8919061098	11,741	721,969.39
TOYOTA MOTOR CORP COMMON STOCK JPY	JP3633400001	94,700	4,332,307.98
TPG SPECIALTY LENDING INC COMMON STOCK USD 0.01	US87265K1025	1,520	19,352.15
TRANSCANADA CORP COMMON STOCK CAD 0	CA89353D1078	1,210	35,632.38
TRANSCONTINENTAL INC COMMON STOCK CAD 0	CA8935781044	40,343	567,708.58
TRANSOCEAN LTD COMMON STOCK USD 0.1	CH0048265513	144,163	1,017,403.54
TREASURY WINE ESTATES LTD COMMON STOCK AUD	AU000000TWE9	39,879	367,650.88
TRIANGLE CAPITAL CORP COMMON STOCK USD 0.001	US8958481090	1,213	9,624.10
TRIPLEPOINT VENTURE GROWTH BDC CORP COMMON STOCK USD 0.01	US89677Y1001	403	3,433.03
TWENTY-FIRST CENTURY FOX INC COMMON STOCK USD 0.01	US90130A1016	19,659	514,177.86
TYLER TECHNOLOGIES INC COMMON STOCK USD 0.01	US9022521051	6,160	926,371.25
TYSON FOODS INC COMMON STOCK USD 0.1	US9024941034	9,800	511,307.38
UBS GROUP AG COMMON STOCK CHF 0.1	CH0244767585	319,919	3,999,880.57
UNIBAIL-RODAMCO SE REIT EUR 5	FR0000124711	1,011	164,555.63
UNILEVER NV DUTCH CERT EUR 0.16	NL0000009355	24,678	992,442.44
UNILEVER PLC COMMON STOCK GBP 3.11	GB00B10RZP78	77,161	3,052,103.36
UNION PACIFIC CORP COMMON STOCK USD 2.5	US9078181081	55,643	5,332,255.81
UNITED RENTALS INC COMMON STOCK USD 0.01	US9113631090	8,227	1,013,009.48
UNITED TECHNOLOGIES CORP COMMON STOCK USD 1	US9130171096	16,201	1,453,100.80
UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	US91324P1021	39,827	6,075,690.01
UNITIL CORP COMMON STOCK USD 0	US9132591077	822	27,194.91
UPM-KYMMENE OYJ COMMON STOCK EUR 0	FI0009005987	105,638	2,787,746.61
US BANCORP COMMON STOCK USD 0.01	US9029733048	12,748	458,920.73
VALERO ENERGY CORP COMMON STOCK USD 0.01	US91913Y1001	37,916	2,507,461.72
VERISIGN INC COMMON STOCK USD 0.001	US92343E1029	26,900	2,273,498.70
VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	US92343V1044	93,620	3,191,408.88
VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	US92532F1003	24,800	2,881,311.65
VIACOM INC COMMON STOCK USD 0.001	US92553P2011	11,851	262,398.10
VINCI SA COMMON STOCK EUR 2.5	FR0000125486	23,032	1,613,411.18
VISA INC COMMON STOCK USD 0.0001	US92826C8394	78,038	6,654,480.68
VIVENDI SA COMMON STOCK EUR 5.5	FR0000127771	72,816	1,340,641.76
VMWARE INC COMMON STOCK USD 0.01	US9285634021	15,369	1,328,627.47
VODAFONE GROUP PLC COMMON STOCK GBP 0.2095	GB00BH4HKS39	729,990	1,417,786.58
VOLKSWAGEN AG PREFERENCE EUR 0	DE0007664039	2,893	409,321.71
VOLVO AB COMMON STOCK SEK 1.2	SE0000115446	47,350	613,629.11
VOYA FINANCIAL INC COMMON STOCK USD 0.01	US9290891004	38,034	1,369,202.30
WACKER CHEMIE AG COMMON STOCK EUR 0	DE000WCH8881	5,510	644,185.95
WALMART INC COMMON STOCK USD 0.1	US9311421039	86,075	5,459,147.92
WALT DISNEY CO/THE COMMON STOCK USD 0.01	US2546871060	11,088	793,897.00
WASTE MANAGEMENT INC COMMON STOCK USD 0.01	US9410611098	21,400	1,283,267.74
WELLCARE HEALTH PLANS INC COMMON STOCK USD 0.01	US94946T1060	8,715	1,202,940.86
WELLS FARGO & CO COMMON STOCK USD 1.666	US9497461015	66,693	2,491,716.64

WESFARMERS LTD COMMON STOCK AUD 0	AU000000WES1	16,886	383,739.15
WEST FRASER TIMBER CO LTD COMMON STOCK CAD 0	CA9528451052	31,099	1,472,110.46
WEST JAPAN RAILWAY CO COMMON STOCK JPY	JP3659000008	5,500	273,953.36
WESTERN DIGITAL CORP COMMON STOCK USD 0.01	US9581021055	4,275	281,190.65
WESTERN UNION CO/THE COMMON STOCK USD 0.01	US9598021098	47,211	647,182.44
WGL HOLDINGS INC COMMON STOCK USD 0	US92924F1066	35	2,087.08
WH GROUP LTD COMMON STOCK HKD 0.0001	KYG960071028	793,000	602,157.21
WHITEHORSE FINANCE INC COMMON STOCK USD 0.001	US96524V1061	270	2,390.50
WILLIAMS COS INC/THE COMMON STOCK USD 1	US9694571004	25,447	450,964.08
WOLTERS KLUWER NV COMMON STOCK EUR 0.12	NL0000395903	18,771	710,783.35
WOODSIDE PETROLEUM LTD COMMON STOCK AUD 0	AU000000WPL2	31,730	507,319.11
YANGZIJIANG SHIPBUILDING HOLDINGS LTD COMMON STOCK SGD 0	SG1U76934819	1,641,900	1,080,021.19
YASKAWA ELECTRIC CORP COMMON STOCK JPY	JP3932000007	29,700	960,551.06