

Security Name	ISIN
ABERDEEN ASSET MANAGEMENT PLC COMMON STOCK GBP 10	GB0000031285
AMEC FOSTER WHEELER PLC COMMON STOCK GBP 50	GB0000282623
ANTOFAGASTA PLC COMMON STOCK GBP 5	GB0000456144
ASHTREAD GROUP PLC COMMON STOCK GBP 10	GB0000536739
BHP BILLITON PLC COMMON STOCK GBP 0.5	GB0000566504
ARM HOLDINGS PLC COMMON STOCK GBP 0.05	GB0000595859
WS ATKINS PLC COMMON STOCK GBP 0.5	GB0000608009
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP 10	GB0000811801
BELLWAY GBP0.125	GB0000904986
BALFOUR BEATTY PLC COMMON STOCK GBP 50	GB0000961622
BTG ORD GBP0.10	GB0001001592
BIOSCIENCE INVESTMENT TRUST ORD GBP0.25	GB0001121879
BRITISH LAND CO PLC/THE REIT GBP 25	GB0001367019
SKY PLC COMMON STOCK GBP 50	GB0001411924
TULLOW OIL PLC COMMON STOCK GBP 10	GB0001500809
J D WETHERSPOON PLC COMMON STOCK GBP 2	GB0001638955
DIPLOMA ORD GBP0.05	GB0001826634
BOVIS HOMES GROUP GBP0.50	GB0001859296
AVIVA PLC COMMON STOCK GBP 25	GB0002162385
CRODA INTERNATIONAL PLC COMMON STOCK GBP 10	GB0002335270
DIAGEO PLC COMMON STOCK GBP 28.93518	GB0002374006
SCHRODERS VTG SHS GBP1	GB0002405495
ELEMENTIS PLC COMMON STOCK GBP 5	GB0002418548
DCC PLC COMMON STOCK GBP 0.25	IE0002424939
DAIRY CREST GROUP PLC COMMON STOCK GBP 25	GB0002502812
BAE SYSTEMS PLC COMMON STOCK GBP 2.5	GB0002634946
DERWENT LONDON PLC ORD GBP 0.05	GB0002652740
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	GB0002875804
ELECTROCOMPONENTS ORD GBP0.10	GB0003096442
SPECTRIS PLC COMMON STOCK GBP 5	GB0003308607
PREMIER FARNELL ORD GBP0.05	GB0003318416
FENNER PLC COMMON STOCK GBP 25	GB0003345054
FIRSTGROUP ORD GBP0.05	GB0003452173
GO-AHEAD GROUP GBP0.10	GB0003753778
GREENCORE GROUP PLC COMMON STOCK GBP 1	IE0003864109
HALMA PLC COMMON STOCK GBP 10	GB0004052071
HAMMERSON PLC REIT GBP 25	GB0004065016
STANDARD CHARTERED PLC COMMON STOCK GBP 0.5	GB0004082847
HAYS PLC COMMON STOCK GBP 1	GB0004161021
HUNTING PLC COMMON STOCK GBP 25	GB0004478896
IMPERIAL TOBACCO GROUP PLC COMMON STOCK GBP 10	GB0004544929
INTERMEDIATE CAPITAL GROUP PLC COMMON STOCK GBP 20	GB0004564430
MITIE GROUP PLC COMMON STOCK GBP 2.5	GB0004657408
SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP 3.333333	GB0004726096
SABMILLER PLC COMMON STOCK GBP 0.1	GB0004835483
KELLER GROUP ORD GBP0.10	GB0004866223
HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	GB0005405286
HOWDEN JOINERY GROUP PLC COMMON STOCK GBP 10	GB0005576813
LEGAL & GENERAL GROUP PLC COMMON STOCK GBP 2.5	GB0005603997
MEGGITT PLC COMMON STOCK GBP 5	GB0005758098
MORGAN ADVANCED MATERIALS PLC	GB0006027295
WM MORRISON SUPERMARKETS PLC COMMON STOCK GBP 10	GB0006043169
NATIONAL EXPRESS GROUP ORD GBP0.05	GB0006215205
PACE PLC ORD GBP0.05	GB0006672785
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP 5.68	GB0006731235

PEARSON PLC COMMON STOCK GBP 25	GB0006776081
PERSIMMON PLC COMMON STOCK GBP 10	GB0006825383
INTU PROPERTIES PLC REIT GBP 50	GB0006834344
UNITE GROUP PLC/THE COMMON STOCK GBP 25	GB0006928617
PRUDENTIAL PLC COMMON STOCK GBP 5	GB0007099541
QUINTAIN ESTATES & DEVELOPMENT ORD GBP0.25	GB0007184442
RIO TINTO PLC COMMON STOCK GBP 10	GB0007188757
RPC GROUP ORD GBP0.05	GB0007197378
REDROW ORD GBP0.10	GB0007282386
CARILLION PLC ORD GBP0.50	GB0007365546
ROTORK PLC COMMON STOCK GBP 5	GB0007506958
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP 25	GB0007668071
ST JAMES'S PLACE ORD GBP0.15	GB0007669376
TRAVIS PERKINS ORD GBP0.10	GB0007739609
SSE PLC COMMON STOCK GBP 50	GB0007908733
SENIOR PLC COMMON STOCK GBP 10	GB0007958233
SERCO GROUP PLC COMMON STOCK GBP 2	GB0007973794
BP PLC COMMON STOCK GBP 0.25	GB0007980591
SHAFTESBURY PLC REIT GBP 25	GB0007990962
SHANKS GROUP GBP0.10	GB0007995243
SIG ORD GBP0.10	GB0008025412
DS SMITH PLC COMMON STOCK GBP 10	GB0008220112
LLOYDS BANKING GROUP PLC COMMON STOCK GBP 10	GB0008706128
TATE & LYLE PLC COMMON STOCK GBP 25	GB0008754136
BG GROUP PLC COMMON STOCK GBP 10	GB0008762899
TAYLOR WIMPEY PLC ORD GBP0.01	GB0008782301
TELECOM PLUS ORD GBP0.05	GB0008794710
TESCO PLC COMMON STOCK GBP 5	GB0008847096
ULTRA ELECTRONICS HLDGS ORD GBP0.05	GB0009123323
SMITH & NEPHEW ORD USD0.20	GB0009223206
GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	GB0009252882
VICTREX PLC COMMON STOCK GBP 1	GB0009292243
DAILY MAIL & GENERAL TRUST 'A' ORD NON VTG GBP0.125	GB0009457366
WEIR GROUP PLC/THE COMMON STOCK GBP 12.5	GB0009465807
BABCOCK INTERNATIONAL GROUP PLC COMMON STOCK GBP 60	GB0009697037
ASTRAZENECA PLC COMMON STOCK GBP 0.25	GB0009895292
AMAZON.COM INC COMMON STOCK USD 0.01	US0231351067
ABBOTT LABORATORIES COMMON STOCK USD 0	US0028241000
AES CORP/VA COMMON STOCK USD 0.01	US00130H1059
INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK USD 0	US4592001014
AIRGAS INC COMMON STOCK USD 0.01	US0093631028
ALLSTATE CORP/THE COMMON STOCK USD 0.01	US0200021014
ENBRIDGE ENERGY MANAGEMENT LLC UNITS REPR LTD LIABILITY SH	US29250X1037
HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	US4385161066
ALCOA INC COMMON STOCK USD 1	US0138171014
AMGEN INC COMMON STOCK USD 0.0001	US0311621009
HESS CORP COMMON STOCK USD 1	US42809H1077
BARRICK GOLD CORP COMMON STOCK CAD 0	CA0679011084
AMERICAN EXPRESS CO COMMON STOCK USD 0.2	US0258161092
AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD 2.5	US0268747849
ANADARKO PETROLEUM CORP COMMON STOCK USD 0.1	US0325111070
ALEXION PHARMACEUTICALS INC COMMON STOCK USD 0.0001	US0153511094
VALERO ENERGY CORP COMMON STOCK USD 0.01	US91913Y1001
COMCAST CORP COMMON STOCK USD 0.01	US20030N1019
APPLE INC COMMON STOCK USD 0.00001	US0378331005
ALBEMARLE CORP COMMON STOCK USD 0.01	US0126531013

ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	US0394831020
AGL RESOURCES INC COMMON STOCK USD 5	US0012041069
AVERY DENNISON CORP COMMON STOCK USD 1	US0536111091
BAKER HUGHES INC COMMON STOCK USD 1	US0572241075
BALL CORP COMMON STOCK USD 0	US0584981064
BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	US0846707026
NATIONAL BANK OF CANADA COMMON STOCK CAD 0	CA6330671034
BECTON DICKINSON AND CO COMMON STOCK USD 1	US0758871091
VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	US92343V1044
BEST BUY CO INC COMMON STOCK USD 0.1	US0865161014
AMERICAN CAPITAL LTD COMMON STOCK USD 0.01	US02503Y1038
H&R BLOCK INC COMMON STOCK USD 0	US0936711052
BOEING CO/THE COMMON STOCK USD 5	US0970231058
BORG-WARNER INC USD0.01	US0997241064
SAPUTO INC COMMON STOCK CAD 0	CA8029121057
BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1	US1101221083
ONEOK INC COMMON STOCK USD 0.01	US6826801036
SEMPRA ENERGY CORP NPV	US8168511090
VERISIGN INC COMMON STOCK USD 0.001	US92343E1029
AMPHENOL CORP COMMON STOCK USD 0.001	US0320951017
CABOT OIL & GAS CORP COMMON STOCK USD 0.1	US1270971039
CALIFORNIA WATER SERVICE GROUP COMMON STOCK USD 0.01	US1307881029
CANADIAN IMPERIAL BANK OF COMMERCE COM NPV	CA1360691010
CANADIAN TIRE CORP CLASS'A'CUM NON VTG NPV	CA1366812024
CAPITAL SOUTHWEST CORP COMMON STOCK USD 0.25	US1405011073
ICONIX BRAND GROUP INC COM USD	US4510551074
CARDINAL HEALTH INC COMMON STOCK USD 0	US14149Y1082
CATERPILLAR INC COMMON STOCK USD 1	US1491231015
CANADIAN NATIONAL RAILWAY CO COM NPV	CA1363751027
CHECK POINT SOFTWARE TECHNOLOGIES ORD ILS1	IL0010824113
CELGENE CORP COMMON STOCK USD 0.01	US1510201049
TICC CAPITAL CORP COMMON STOCK USD 0.01	US87244T1097
CHESAPEAKE ENERGY CORP COMMON STOCK USD 0.01	US1651671075
CENTURYLINK INC COMMON STOCK USD 1	US1567001060
JPMORGAN CHASE & CO COMMON STOCK USD 1	US46625H1005
FRONTIER COMMUNICATIONS CORP COMMON STOCK USD 0.25	US35906A1088
CISCO SYSTEMS INC COMMON STOCK USD 0.001	US17275R1023
COCA-COLA CO/THE COMMON STOCK USD 0.25	US1912161007
MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD 0.01	US5719032022
CA INC COMMON STOCK USD 0.1	US12673P1057
COMPUTER SCIENCES CORP COMMON STOCK USD 1	US2053631048
CONSOLIDATED EDISON INC COMMON STOCK USD 0.1	US2091151041
CORNING INC COMMON STOCK USD 0.5	US2193501051
RIOCAN REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA7669101031
FOMENTO ECONOMICO MEXICANO SAB DE CV ADR USD	US3444191064
L-3 COMMUNICATIONS HOLDINGS INC COMMON STOCK USD 0.01	US5024241045
ULTIMATE SOFTWARE GROUP INC/THE COMMON STOCK USD 0.01	US90385D1072
DANAHER CORP COMMON STOCK USD 0.01	US2358511028
MOODY'S CORP COMMON STOCK USD 0.01	US6153691059
AMDOCS LTD COMMON STOCK USD 0.01	GB0022569080
COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK USD	US1924461023
TARGET CORP COMMON STOCK USD 0.0833	US87612E1064
MORGAN STANLEY COMMON STOCK USD 0.01	US6174464486
AMERICAN STATES WATER CO USD2.5	US0298991011
WALT DISNEY CO/THE COMMON STOCK USD 0.01	US2546871060
RR DONNELLEY & SONS CO COMMON STOCK USD 1.25	US2578671016

DOW CHEMICAL CO/THE COMMON STOCK USD 2.5	US2605431038
OMNICOM GROUP INC COMMON STOCK USD 0.15	US6819191064
ENTERPRISE PRODUCTS PARTNERS LP MLP USD 0	US2937921078
EBAY INC COMMON STOCK USD 0.001	US2786421030
BANK OF AMERICA CORP COMMON STOCK USD 0.01	US0605051046
CITIGROUP INC COMMON STOCK USD 0.01	US1729674242
ELECTRONIC ARTS INC COMMON STOCK USD 0.01	US2855121099
ATMOS ENERGY CORP NPV	US0495601058
ENTERGY CORP COMMON STOCK USD 0.01	US29364G1031
EOG RESOURCES INC COMMON STOCK USD 0.01	US26875P1012
EQUITY RESIDENTIAL REIT USD 0.01	US29476L1070
ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01	US5184391044
EXXON MOBIL CORP COMMON STOCK USD 0	US30231G1022
MACY'S INC COMMON STOCK USD 0.01	US55616P1049
FLEXTRONICS INTERNATIONAL LTD COMMON STOCK USD 0	SG9999000020
GAP INC/THE COMMON STOCK USD 0.05	US3647601083
GENERAL DYNAMICS CORP COMMON STOCK USD 1	US3695501086
GILEAD SCIENCES INC COMMON STOCK USD 0.001	US3755581036
MCKESSON CORP COMMON STOCK USD 0.01	US58155Q1031
NVIDIA CORP COMMON STOCK USD 0.001	US67066G1040
GENERAL ELECTRIC CO COMMON STOCK USD 0.06	US3696041033
HALLIBURTON CO COMMON STOCK USD 2.5	US4062161017
GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	US38141G1040
HARLEY DAVIDSON USD0.01	US4128221086
HARMAN INTERNATIONAL INDUSTRIES INC COMMON STOCK USD 0.0	US4130861093
HASBRO INC COMMON STOCK USD 0.5	US4180561072
WESCO INTERNATIONAL INC USD0.01	US95082P1057
HEALTH NET INC/CA COMMON STOCK USD 0.001	US42222G1085
COMINAR REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA1999101001
GRUPO FINANCIERO BANORTE SAB DE CV COMMON STOCK MXN 3.5	MXP370711014
BROCADE COMMUNICATIONS SYSTEMS INC	US1116213067
HEWLETT-PACKARD CO USD0.01	US4282361033
SBA COMMUNICATIONS CORP COMMON STOCK USD 0.01	US78388J1060
UNITED THERAPEUTICS CORP COMMON STOCK USD 0.01	US91307C1027
JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	US48203R1041
HOME DEPOT INC USD0.05	US4370761029
HOSPITALITY PROPERTIES TRUST REIT USD 0.01	US44106M1027
CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	US15189T1079
BIOGEN INC COMMON STOCK USD 0.0005	US09062X1037
ILLINOIS TOOL WORKS INC COMMON STOCK USD 0.01	US4523081093
INTEL CORP COMMON STOCK USD 0.001	US4581401001
INTERDIGITAL INC COM STK USD0.01	US45867G1013
INTERPUBLIC GROUP OF COS INC/THE COMMON STOCK USD 0.1	US4606901001
IGM FINANCIAL INC COMMON STOCK CAD 0	CA4495861060
INCYTE CORP COMMON STOCK USD 0.001	US45337C1027
JOHNSON & JOHNSON COMMON STOCK USD 1	US4781601046
ENBRIDGE INC COM NPV	CA29250N1050
DEVON ENERGY CORP COMMON STOCK USD 0.1	US25179M1036
CEMEX SAB DE CV ADR USD 0	US1512908898
KIMBERLY-CLARK CORP USD1.25	US4943681035
HAIN CELESTIAL GROUP INC/THE COMMON STOCK USD 0.01	US4052171000
BLACKROCK INC COMMON STOCK USD 0.01	US09247X1019
KROGER CO USD1	US5010441013
LACLEDE GROUP INC/THE COMMON STOCK USD 1	US5055971049
LAM RESEARCH CORP USD0.001	US5128071082
LEXMARK INTERNATIONAL INC COMMON STOCK USD 0.01	US5297711070

ELI LILLY & CO COMMON STOCK USD 0	US5324571083
LINCOLN NATIONAL CORP COMMON STOCK USD 0	US5341871094
UNITED PARCEL SERVICE INC COMMON STOCK USD 0.01	US9113121068
LOCKHEED MARTIN CORP COMMON STOCK USD 1	US5398301094
LOWE'S COS INC COMMON STOCK USD 0.5	US5486611073
MCGRAW-HILL FINANCIAL INC COM STK USD1	US5806451093
MAGNA INTERNATIONAL INC COMMON STOCK CAD 0	CA5592224011
EVEREST RE GROUP LTD COMMON STOCK USD 0.01	BMG3223R1088
ICICI BANK ADR EACH REPR 2 ORD INR10(SPON)	US45104G1040
METLIFE INC COMMON STOCK USD 0.01	US59156R1086
ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001	US00507V1098
CVS HEALTH CORP	US1266501006
MEDALLION FINANCIAL CORP USD0.01	US5839281061
METRO INC COMMON STOCK CAD 0	CA59162N1096
MICROSOFT CORP COMMON STOCK USD 0.00000625	US5949181045
MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD 0.002	BMG5876H1051
MINERALS TECHNOLOGIES INC USD0.10	US6031581068
3M CO COMMON STOCK USD 0.01	US88579Y1010
MURPHY OIL CORP COMMON STOCK USD 1	US6267171022
UIL HOLDINGS CORP NPV	US9027481020
NATIONAL OILWELL VARCO INC COMMON STOCK USD 0.01	US6370711011
NEW JERSEY RESOURCES CORP COMMON STOCK USD 2.5	US6460251068
NETAPP INC COMMON STOCK USD 0.001	US64110D1046
NIKE INC COMMON STOCK USD 0	US6541061031
NISOURCE INC COMMON STOCK USD 0.01	US65473P1057
NORTHROP GRUMMAN CORP COMMON STOCK USD 1	US6668071029
WELLS FARGO & CO COMMON STOCK USD 1.666	US9497461015
NORTHWEST NATURAL GAS CO USD3.167	US6676551046
MONSANTO CO COMMON STOCK USD 0.01	US61166W1018
CHENIERE ENERGY INC COMMON STOCK USD 0.003	US16411R2085
METHANEX CORP COM NPV	CA59151K1084
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	US14040H1059
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	US6745991058
ORACLE CORP COMMON STOCK USD 0.01	US68389X1054
TRANSCANADA CORP COM NPV	CA89353D1078
PARTNERRE USD1	BMG6852T1053
PEPSICO INC CAP STK USD0.0166	US7134481081
PFIZER INC COMMON STOCK USD 0.05	US7170811035
AQUA AMERICA INC COMMON STOCK USD 0.5	US03836W1036
CONOCOPHILLIPS COMMON STOCK USD 0.01	US20825C1045
PIEDMONT NATURAL GAS CO INC COMMON STOCK USD 0	US7201861058
PG&E CORP NPV	US69331C1080
PITNEY BOWES INC USD1	US7244791007
ALTRIA GROUP INC COMMON STOCK USD 0.333	US02209S1033
POLYCOM INC COMMON STOCK USD 0.0005	US73172K1043
FLUOR CORP COMMON STOCK USD 0.01	US3434121022
PPG INDUSTRIES INC COMMON STOCK USD 1.67	US6935061076
PRAXAIR INC COMMON STOCK USD 0.01	US74005P1049
PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	US7427181091
PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK USD 0	US7445731067
PULTEGROUP INC COMMON STOCK USD 0.01	US7458671010
QUALCOMM INC COMMON STOCK USD 0.0001	US7475251036
REGENCY CENTERS CORP REIT USD 0.01	US7588491032
US BANCORP/MN COMMON STOCK USD 0.01	US9029733048
ROYAL BANK OF CANADA COM NPV	CA7800871021
RAYTHEON CO COMMON STOCK USD 0.01	US7551115071

TRAVELERS COS INC/THE COMMON STOCK USD 0	US89417E1091
MERCK & CO INC COMMON STOCK USD 0.5	US58933Y1055
PRICELINE GROUP INC/THE COM USD	US7415034039
SCHLUMBERGER LTD COMMON STOCK USD 0.01	AN8068571086
HDFC BANK ADR EACH REPR 3 ORD INR10(MGT)	US40415F1012
ZIMMER HOLDINGS INC USD0.01	US98956P1021
BUNGE LTD COMMON STOCK USD 0.01	BMG169621056
GLADSTONE CAPITAL CORP COM	US3765351008
AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01	US03073E1055
SHAW COMMUNICATIONS INC COMMON STOCK CAD 0	CA82028K2002
SUPERIOR ENERGY SERVICES INC COMMON STOCK USD 0.001	US8681571084
PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	US7443201022
MCG CAPITAL CORP USD0.01	US58047P1075
UNITED STATES STEEL CORP COMMON STOCK USD 1	US9129091081
EDISON INTERNATIONAL COMMON STOCK USD 0	US2810201077
SOUTHWEST AIRLINES CO COMMON STOCK USD 1	US8447411088
AT&T INC COMMON STOCK USD 1	US00206R1023
SOUTHWEST GAS CORP USD1	US8448951025
CHEVRON CORP COMMON STOCK USD 0.75	US1667641005
STAPLES INC COMMON STOCK USD 0.0006	US8550301027
STARBUCKS CORP COMMON STOCK USD 0.001	US8552441094
STRYKER CORP COMMON STOCK USD 0.1	US8636671013
STANTEC INC COMMON STOCK CAD 0	CA85472N1096
SYMANTEC CORP COMMON STOCK USD 0.01	US8715031089
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	CA8787422044
TESORO CORP COMMON STOCK USD 0.167	US8816091016
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	US8835561023
TOROMONT INDUSTRIES LTD COMMON STOCK CAD 0	CA8911021050
TORONTO-DOMINION BANK/THE COMMON STOCK CAD 0	CA8911605092
TRINITY INDUSTRIES INC USD1	US8965221091
UGI CORP COM NPV	US9026811052
MARATHON OIL CORP COMMON STOCK USD 1	US5658491064
UNION PACIFIC CORP COMMON STOCK USD 2.5	US9078181081
UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	US91324P1021
VENTAS INC REIT USD 0.25	US92276F1003
VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	US92532F1003
WAL-MART STORES INC COMMON STOCK USD 0.1	US9311421039
WGL HOLDINGS INC COMMON STOCK USD 0	US92924F1066
WESTERN DIGITAL CORP COMMON STOCK USD 0.01	US9581021055
WHIRLPOOL CORP COMMON STOCK USD 1	US9633201069
WHOLE FOODS MARKET INC COMMON STOCK USD 0	US9668371068
CME GROUP INC/IL COMMON STOCK USD 0.01	US12572Q1058
WILLIAMS COS INC/THE COMMON STOCK USD 1	US9694571004
PEPCO HOLDINGS INC COMMON STOCK USD 0.01	US7132911022
FOOT LOCKER INC COMMON STOCK USD 0.01	US3448491049
XEROX CORP COMMON STOCK USD 1	US9841211033
YAHOO INC COMMON STOCK USD 0.001	US9843321061
CIMAREX ENERGY CO COMMON STOCK USD 0.01	US1717981013
TJX COS INC/THE COMMON STOCK USD 1	US8725401090
MICHAEL PAGE INTERNATIONAL PLC COMMON STOCK GBP 1	GB0030232317
BANK OF IRELAND COMMON STOCK EUR 0.05	IE0030606259
GKN PLC COMMON STOCK GBP 10	GB0030646508
BANK OF IRELAND COMMON STOCK EUR 0.05	IE0030606259
SYNERGY HEALTH PLC COMMON STOCK GBP 0.625	GB0030757263
BT GROUP PLC COMMON STOCK GBP 5	GB0030913577
ASOS PLC COMMON STOCK GBP 3.5	GB0030927254

LONMIN ORD USD1	GB0031192486
CARNIVAL PLC COMMON STOCK GBP 1.66	GB0031215220
MARKS & SPENCER GROUP PLC COMMON STOCK GBP 25	GB0031274896
BARCLAYS PLC COMMON STOCK GBP 25	GB0031348658
INTERTEK GROUP ORD GBP0.01	GB0031638363
WILLIAM HILL PLC ORD GBP0.10	GB0031698896
BURBERRY GROUP PLC COMMON STOCK GBP 0.05	GB0031743007
LAND SECURITIES GROUP ORD GBP0.10	GB0031809436
NEXT ORD GBP0.10	GB0032089863
UDG HEALTHCARE PLC COMMON STOCK GBP 0.05	IE0033024807
FAROE PETROLEUM PLC ORD GBP0.10	GB0033032904
KINGFISHER ORD GBP0.157142857	GB0033195214
VEDANTA RESOURCES PLC COMMON STOCK GBP 0.1	GB0033277061
ICAP PLC COMMON STOCK GBP 10	GB0033872168
ITV PLC COMMON STOCK GBP 10	GB0033986497
CSR PLC ORD GBP0.001	GB0034147388
L'OREAL SA COMMON STOCK EUR 0.2	FR0000120321
INTESA SANPAOLO SPA COMMON STOCK EUR 0.52	IT0000072618
REED ELSEVIER NV COMMON STOCK EUR 0.07	NL0006144495
AP MOELLER - MAERSK A/S COMMON STOCK DKK 1000	DK0010244508
DELHAIZE FRERES ET CIE(LE LION)SA NPV	BE0003562700
DNB ASA COMMON STOCK NOK 10	NO0010031479
GEORG FISCHER AG COMMON STOCK CHF 1	CH0001752309
FORBO HLDGS AG CHF20(REGD)	CH0003541510
PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	FR0000130577
FIELMANN AG NPV	DE0005772206
HANNOVER RUECK SE COMMON STOCK EUR 0	DE0008402215
LARSEN & TOUBRO GDS-EACH REPR 1 ORD INR2 REG'S'	USY5217N1183
ICADE REIT EUR 0	FR0000035081
CIE GENERALE DES ETABLISSEMENTS MICHELIN COMMON STOCK EUR 0	FR0000121261
CONTINENTAL AG COMMON STOCK EUR 0	DE0005439004
DEUTSCHE POST AG COMMON STOCK EUR 0	DE0005552004
MERCK KGAA COMMON STOCK EUR 0	DE0006599905
ANHEUSER-BUSCH INBEV NV COMMON STOCK EUR 0	BE0003793107
SKANDINAVISKA ENSKILDA BANKEN AB COMMON STOCK SEK 10	SE0000148884
SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	FR0000121972
SWEDBANK AB COMMON STOCK SEK 22	SE0000242455
VALEO SA COMMON STOCK EUR 3	FR0000130338
VOESTALPINE AG COMMON STOCK EUR 0	AT0000937503
UPM-KYMMENE OYJ COMMON STOCK EUR 0	FI0009005987
BAYER AG COMMON STOCK EUR 0	DE000BAY0017
STORA ENSO OYJ COMMON STOCK EUR 0	FI0009005961
BASF SE COMMON STOCK EUR 0	DE000BASF111
DUERR AG COMMON STOCK EUR 0	DE0005565204
ALLIANZ SE COMMON STOCK EUR 0	DE0008404005
ENDESA SA COMMON STOCK EUR 1.2	ES0130670112
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUEN	DE0008430026
BIC EUR3.82	FR0000120966
AURUBIS AG ORD NPV	DE0006766504
BANCO BILBAO VIZCAYA ARGENTARIA SA COMMON STOCK EUR 0.49	ES0113211835
KERING EUR4	FR0000121485
KUKA AG COMMON STOCK EUR 0	DE0006204407
SECURITAS AB SER'B'NPV	SE0000163594
SANOFI COMMON STOCK EUR 2	FR0000120578
HENNES & MAURITZ AB NPV 'B'	SE0000106270
SVENSKA HANDELSBANKEN AB COMMON STOCK SEK 0	SE0000193120

BANCO SANTANDER SA COMMON STOCK EUR 0.5	ES0113900J37
RED ELECTRICA CORPORACION SA	ES0173093115
SIEMENS AG COMMON STOCK EUR 0	DE0007236101
DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	DE0005557508
NOKIA CORP NPV	FI0009000681
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK 1	DK0010268606
SOCIETE GENERALE SA COMMON STOCK EUR 1.25	FR0000130809
SONAE SGPS SA COMMON STOCK EUR 1	PTSON0AM0001
METROPOLE TELEVISION SA COMMON STOCK EUR 0.4	FR0000053225
TELEPERFORMANCE EUR2.50	FR0000051807
AISIN SEIKI CO LTD COMMON STOCK JPY	JP3102000001
RAMSAY HEALTH CARE NPV	AU000000RHC8
ASAHI GROUP HOLDINGS LTD COMMON STOCK JPY	JP3116000005
ASAHI KASEI CORP COMMON STOCK JPY	JP3111200006
ASAHI GLASS CO NPV	JP3112000009
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD COMMON STOCK	AU000000ANZ3
AUTOBACS SEVEN CO LTD COMMON STOCK JPY	JP3172500005
WESTPAC BANKING CORP COMMON STOCK AUD 0	AU000000WBC1
TELSTRA CORP LTD COMMON STOCK AUD 0	AU000000TLS2
BEZEQ THE ISRAELI TELECOMMUNICATION CORP LTD COMMON STO	IL0002300114
NTT DOCOMO INC COMMON STOCK JPY	JP3165650007
BRIDGESTONE CORP NPV	JP3830800003
BHP BILLITON LIMITED ORD NPV	AU000000BHP4
CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	AU000000CTX1
COCA-COLA WEST CO LTD NPV	JP3293200006
CANON INC NPV	JP3242800005
CENTRAL JAPAN RAILWAY CO COMMON STOCK JPY	JP3566800003
COCHLEAR NPV	AU000000COH5
COMMONWEALTH BANK OF AUSTRALIA COMMON STOCK AUD 0	AU000000CBA7
DELEK GROUP ILS1	IL0010841281
DAIHATSU MOTOR CO LTD COMMON STOCK JPY	JP3496600002
DAITO TRUST CONSTRUCTION CO NPV	JP3486800000
DAI NIPPON PRINTING CO NPV	JP3493800001
DAIWA HOUSE INDUSTRY CO NPV	JP3505000004
DAIWA SECURITIES GROUP INC COMMON STOCK JPY	JP3502200003
DAIICHIKOSHO CO NPV	JP3475200006
WESTERN AREAS LTD COMMON STOCK AUD 0	AU000000WSA9
EAST JAPAN RAILWAY CO COMMON STOCK JPY	JP3783600004
DENKI KAGAKU KOGYO KK COMMON STOCK JPY	JP3549600009
FAMILYMART CO NPV	JP3802600001
mitsubishi UFJ Financial Group Inc Common Stock JPY	JP3902900004
FUJIFILM HLDGS CORP NPV	JP3814000000
FANUC CORP NPV	JP3802400006
KASIKORNBANK PCL NVDR THB 10	TH0016010R14
NIPPON BUILDING FUND INC REIT	JP3027670003
HIKARI TSUSHIN INC NPV	JP3783420007
CAPITAMALL TRUST MANAGEMENT UNITS	SG1M51904654
HINO MOTORS LTD COMMON STOCK JPY	JP3792600003
HITACHI NPV	JP3788600009
POWER ASSETS HOLDINGS LTD COMMON STOCK HKD 0	HK0006000050
HUTCHISON WHAMPOA LTD COMMON STOCK HKD 0	HK0013000119
JARDINE STRATEGIC HLDGS ORD USD0.05	BMG507641022
JGC CORP NPV	JP3667600005
KAJIMA CORP COMMON STOCK JPY	JP3210200006
KAO CORP NPV	JP3205800000
K'S HLDGS CORP NPV	JP3277150003

KOMATSU LTD COMMON STOCK JPY	JP3304200003
KURARAY CO LTD COMMON STOCK JPY	JP3269600007
LEND LEASE GROUP STAPLED SECURITY AUD 0	AU000000LLC3
TOKIO MARINE HOLDINGS INC	JP3910660004
LION CORP NPV	JP3965400009
BOC HONG KONG HOLDINGS LTD COMMON STOCK HKD 0	HK2388011192
JFE HOLDINGS INC NPV	JP3386030005
SUMITOMO MITSUI FINANCIAL GROUP INC NPV	JP3890350006
MARUBENI CORP COMMON STOCK JPY	JP3877600001
PANASONIC CORP COMMON STOCK JPY	JP3866800000
MIZUHO FINANCIAL GROUP INC COMMON STOCK JPY	JP3885780001
MITSUBISHI ESTATE CO NPV	JP3899600005
MITSUBISHI ELECTRIC CORP COMMON STOCK JPY	JP3902400005
MITSUBISHI HEAVY INDUSTRIES LTD COMMON STOCK JPY	JP3900000005
MITSUMI & CO NPV	JP3893600001
MITSUMI FUDOSAN NPV	JP3893200000
COMFORTDELGRO CORP NPV	SG1N31909426
NIPPON TELEGRAPH & TELEPHONE CORP COMMON STOCK JPY	JP3735400008
NSK NPV	JP3720800006
NIKON CORP NPV	JP3657400002
NOMURA HLDGS INC NPV	JP3762600009
ORIENTAL LAND CO LTD/JAPAN COMMON STOCK JPY	JP3198900007
TAIHEIYO CEMENT CORP COMMON STOCK JPY	JP3449020001
OSAKA GAS CO NPV	JP3180400008
PARK 24 CO NPV	JP3780100008
BANK RAKYAT INDONESIA PERSERO TBK PT COMMON STOCK IDR 25	ID1000118201
QANTAS AIRWAYS LTD COMMON STOCK AUD 0	AU000000QAN2
JAPAN EXCHANGE GROUP INC COMMON STOCK JPY	JP3183200009
T&D HOLDINGS INC NPV	JP3539220008
SMC CORP/JAPAN COMMON STOCK JPY	JP3162600005
SAMSUNG ELECTRONICS CO KRW5000	KR7005930003
SEKISUI CHEMICAL CO NPV	JP3419400001
SEKISUI HOUSE NPV	JP3420600003
SHIMADZU CORP COMMON STOCK JPY	JP3357200009
SHOWA SHELL SEKIYU KK COMMON STOCK JPY	JP3366800005
SKYCITY ENTERTAINMENT GROUP LTD COMMON STOCK NZD 0	NZSKCE0001S2
SUMITOMO FORESTRY CO NPV	JP3409800004
SUMITOMO REALTY & DEVELOPMENT CO LTD COMMON STOCK JPY	JP3409000001
SWIRE PACIFIC LTD COMMON STOCK HKD 0.6	HK0019000162
TDK CORP COMMON STOCK JPY	JP3538800008
TAISEI CORP COMMON STOCK JPY	JP3443600006
SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	NZTELE0001S4
TAIWAN SEMICONDUCTOR MANUFACTURING TWD10	TW0002330008
TOKYO GAS CO NPV	JP3573000001
TOPPAN PRINTING CO LTD COMMON STOCK JPY	JP3629000005
MAZDA MOTOR CORP COMMON STOCK JPY	JP3868400007
TOYODA GOSEI NPV	JP3634200004
TOYOTA MOTOR CORP COMMON STOCK JPY	JP3633400001
UOL GROUP NPV	SG1S83002349
ALUMINA LTD COMMON STOCK AUD 0	AU000000AWC3
WEST JAPAN RAILWAY CO COMMON STOCK JPY	JP3659000008
ASTELLAS PHARMA INC COMMON STOCK JPY	JP3942400007
UNIPRES CORP COMMON STOCK JPY	JP3952550006
YASKAWA ELECTRIC CORP COMMON STOCK JPY	JP3932000007
UNIBAIL-RODAMCO SE REIT EUR 5	FR0000124711
AXA SA COMMON STOCK EUR 2.29	FR0000120628

NOVARTIS AG CHF0.50(REGD)	CH0012005267
PEUGEOT SA COMMON STOCK EUR 1	FR0000121501
ROCHE HOLDING AG COMMON STOCK CHF 0	CH0012032048
NESTLE SA COMMON STOCK CHF 0.1	CH0038863350
STATOIL ASA NOK2.50	NO0010096985
ENEL SPA COMMON STOCK EUR 1	IT0003128367
ESSILOR INTERNATIONAL SA COMMON STOCK EUR 0.18	FR0000121667
BNP PARIBAS SA COMMON STOCK EUR 2	FR0000131104
INTRUM JUSTITIA AB COMMON STOCK SEK 0.02	SE0000936478
AAREAL BANK AG COMMON STOCK EUR 0	DE0005408116
SWISS LIFE HOLDING AG COMMON STOCK CHF 5.1	CH0014852781
YARA INTERNATIONAL ASA NOK1.7	NO0010208051
HEINEKEN NV COMMON STOCK EUR 1.6	NL0000009165
BELGACOM SA COMMON STOCK EUR 0	BE0003810273
CATLIN GROUP LTD COMMON STOCK GBP 0.01	BMG196F11004
GRAFTON GROUP PLC UNIT GBP 0.05	IE00B00MZ448
APOLLO INVESTMENT CORP COMMON STOCK USD 0.001	US03761U1060
HALFORDS GROUP PLC COMMON STOCK GBP 1	GB00B012TP20
J SAINSBURY PLC COMMON STOCK GBP 28.5714	GB00B019KW72
GULF KEYSTONE PETROLEUM LTD USD0.01	BMG4209G1087
RANDGOLD RESOURCES LTD COMMON STOCK GBP 0.05	GB00B01C3S32
VECTURA GROUP ORD GBP0.00025	GB00B01D1K48
G4S PLC COMMON STOCK GBP 25	GB00B01FLG62
GREAT PORTLAND ESTATES PLC ORD GBP0.125	GB00B01FLL16
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA COMMON ST	ES0167050915
PING AN INSURANCE(GR)CO OF CHINA CNY1'H'SHARES	CNE1000003X6
REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	US7591EP1005
BOOKER GROUP PLC COMMON STOCK GBP 1	GB00B01TND91
ACERINOX SA COMMON STOCK EUR 0.25	ES0132105018
GOOGLE INC CLA	US38259P5089
PROSPECT CAPITAL CORP USD0.001	US74348T1025
ADMIRAL GROUP PLC COMMON STOCK GBP 0.1	GB00B02J6398
BERKELEY GROUP HOLDINGS PLC COMMON STOCK GBP 5	GB00B02L3W35
ARES CAPITAL CORP COMMON STOCK USD 0.001	US04010L1035
CENTRICA PLC ORD GBP0.0617284	GB00B033F229
FERROVIAL SA COMMON STOCK EUR 0.2	ES0118900010
ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0.07	GB00B03MLX29
ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0.07	GB00B03MM408
NORTHWESTERN CORP COMMON STOCK USD 0.01	US6680743050
KINROSS GOLD CORP COM STK NPV	CA4969024047
SAFRAN SA COMMON STOCK EUR 0.2	FR0000073272
DENA CO LTD NPV	JP3548610009
AFREN PLC COMMON STOCK GBP 1	GB00B0672758
IG GROUP HOLDINGS PLC COMMON STOCK GBP 0.005	GB00B06QFB75
NESTE OIL OYJ COMMON STOCK EUR 0	FI0009013296
ESSENTRA PLC COMMON STOCK GBP 25	GB00B0744359
BUNZL ORD GBP0.32142857	GB00B0744B38
COBHAM PLC COMMON STOCK GBP 2.5	GB00B07KD360
HERCULES TECHNOLOGY GROWTH CAP INC USD1	US4270965084
RENTOKIL INITIAL PLC COMMON STOCK GBP 1	GB00B082RF11
NATIONAL GRID PLC COMMON STOCK GBP 11.39535	GB00B08SNH34
INMARSAT ORD EUR0.0005	GB00B09LSH68
GLADSTONE INVESTMENT CORP USD1	US3765461070
GDF SUEZ COMMON STOCK EUR 1	FR0010208488
ITC HLDGS CORP NPV	US4656851056
BERENDSEN PLC COMMON STOCK GBP 30	GB00B0F99717

SEVEN & I HOLDINGS CO LTD COMMON STOCK JPY	JP3422950000
BAIDU INC ADR USD 0.00005	US0567521085
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01	US1252691001
PETROFAC LTD COMMON STOCK GBP 0.02	GB00B0H2K534
GREENE KING ORD GBP0.125	GB00B0HZP136
AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	US03076C1062
HIKMA PHARMACEUTICALS ORD GBP0.10	GB00B0LCW083
SUMCO CORP COMMON STOCK JPY	JP3322930003
BRITVIC ORD GBP0.2	GB00B0N8QD54
LANCASHIRE HLDGS USD0.50	BMG5361W1047
VIACOM INC NEW CLASS'B' NON-VTG COM USD0.001	US92553P2011
LONDON STOCK EXCHANGE GROUP PLC COMMON STOCK GBP 6.918	GB00B0SWJX34
QINETIQ GROUP PLC COMMON STOCK GBP 1	GB00B0WMWD03
RESTAURANT GROUP PLC ORD GBP0.28125	GB00B0YG1K06
LADBROKES ORD GBP0.2833333	GB00B0ZSH635
UNILEVER ORD GBP0.031111	GB00B10RZP78
TUI AG COMMON STOCK GBP 0	DE000TUAG000
MASTERCARD INC COMMON STOCK USD 0.0001	US57636Q1040
HUSQVARNA AB COMMON STOCK SEK 2	SE0001662230
KEPPEL REIT REIT SGD 0	SG1T22929874
UNILEVER NV DUTCH CERT EUR 0.16	NL0000009355
ASHMORE GROUP PLC COMMON STOCK GBP 0.01	GB00B132NW22
COLT GROUP SA EUR0.50	LU0253815640
JM AB COMMON STOCK SEK 1	SE0000806994
LIBERTY INTERACTIVE CORP TRACKING STK USD 0.01	US53071M1045
OESTERREICHISCHE POST AG NPV	AT0000APOST4
CONSTELLATION SOFTWARE INC COM NPV	CA21037X1006
TOTAL SA COMMON STOCK EUR 2.5	FR0000120271
INVESTEC PLC COMMON STOCK GBP 0.02	GB00B17BBQ50
WILMAR INTERNATIONAL LTD NPV	SG1T56930848
SIRONA DENTAL SYSTEMS INC USD0.01	US82966C1036
PENNON GROUP ORD GBP0.407	GB00B18V8630
HOME RETAIL GROUP PLC ORD GBP0.10	GB00B19NKB76
EXPERIAN PLC COMMON STOCK GBP 0.1	GB00B19NLV48
MONDI PLC ORD EUR0.20	GB00B1CRLC47
WESTERN UNION COMPANY (THE) USD0.01	US9598021098
SEVERN TRENT PLC ORD GBP0.9789	GB00B1FH8J72
MITCHELLS & BUTLERS ORD GBP0.085416	GB00B1FP6H53
BBA AVIATION PLC ORD GBP0.297600	GB00B1FP8915
OWENS CORNING COMMON STOCK USD 0.001	US6907421019
NATIXIS SA COMMON STOCK EUR 1.6	FR0000120685
HERTZ GLOBAL HOLDINGS INC USD0.01	US42805T1051
MARSTON'S PLC ORD GBP0.07375	GB00B1JQDM80
WHITBREAD ORD GBP0.76797385	GB00B1KJJ408
SPECTRA ENERGY CORP COMMON STOCK USD 0.001	US8475601097
NEPTUNE INDIA FUND OPEN-END FUND GBP	GB00B1L6DV51
ENTERPRISE INNS ORD GBP0.025	GB00B1L8B624
TS TECH CO.LTD. NPV	JP3539230007
BROWN(N.)GROUP ORD GBP0.1105263157	GB00B1P6ZR11
SPORTS DIRECT INTERNATIONAL PLC COMMON STOCK GBP 10	GB00B1QH8P22
TRIANGLE CAPITAL CORPORATION USD0.001	US8958481090
DOMINO'S PIZZA GROUP PLC	GB00B1S49Q91
SKY PERFECT JSAT HOLDINGS INC NPV	JP3396350005
DRAX GROUP PLC COMMON STOCK GBP 11.55172	GB00B1VNSX38
BLACKROCK CAPITAL INVESTMENT CORP COMMON STOCK USD 0.00	US0925331086
THOMAS COOK GROUP PLC COMMON STOCK GBP 0.01	GB00B1VYCH82

HARGREAVES LANSDOWN PLC COMMON STOCK GBP 0.4	GB00B1VZ0M25
AECOM COMMON STOCK USD 0.01	US00766T1007
PENNANTPARK INVESTMENT CORP COMMON STOCK USD 0.001	US7080621045
GEBERIT AG COMMON STOCK CHF 0.1	CH0030170408
GAM HOLDING AG COMMON STOCK CHF 0.05	CH0102659627
SMITHS GROUP PLC COMMON STOCK GBP 37.5	GB00B1WY2338
ANGLO AMERICAN PLC COMMON STOCK GBP 0.54945	GB00B1XZS820
INTERNATIONAL PERSONAL FINANCE PLC COMMON STOCK GBP 10	GB00B1YKG049
3I GROUP PLC COMMON STOCK GBP 73.8636	GB00B1YW4409
BLACKSTONE GROUP LP/THE MLP USD 0	US09253U1088
PROVIDENT FINANCIAL PLC COMMON STOCK GBP 20.72727	GB00B1Z4ST84
BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD 0.01	US0640581007
MONEYSUPERMARKET.COM GROUP PLC COMMON STOCK GBP 0.02	GB00B1ZBKY84
CAPITA PLC COMMON STOCK GBP 2.0667	GB00B23K0M20
CVR ENERGY INC COMMON STOCK USD 0.01	US12662P1084
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP 10	GB00B24CGK77
OPHIR ENERGY PLC COMMON STOCK GBP 0.25	GB00B24CT194
TELECITY GROUP ORD GBP0.002	GB00B282YM11
IBERDROLA SA COMMON STOCK EUR 0.75	ES0144580Y14
MAIN STREET CAPITAL CORP COMMON STOCK USD 0.01	US56035L1044
MACQUARIE GROUP LTD COMMON STOCK AUD 0	AU000000MQG1
RIGHTMOVE PLC COMMON STOCK GBP 1	GB00B2987V85
AMLIN ORD GBP0.28125	GB00B2988H17
REED ELSEVIER PLC COMMON STOCK GBP 14.4397	GB00B2B0DG97
PARAGON GROUP OF COS PLC/THE COMMON STOCK GBP 100	GB00B2NGPM57
SJM HOLDINGS LTD COMMON STOCK HKD 0	HK0880043028
WH SMITH PLC ORD GBP0.220895	GB00B2PDGW16
PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	US7181721090
VISA INC COMMON STOCK USD 0.0001	US92826C8394
ISETAN MITSUKOSHI HOLDINGS LTD COMMON STOCK JPY	JP3894900004
SHIRE PLC COMMON STOCK GBP 5	JE00B2QKY057
FRESNILLO PLC COMMON STOCK GBP 0.5	GB00B2QPKJ12
DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD 0.01	US26138E1091
AMERICAN WATER WORKS CO INC NPV	US0304201033
UBM PLC COMMON STOCK GBP 10	JE00B2R84W06
LORILLARD INC COMMON STOCK USD 0.01	US5441471019
UNITED UTILITIES GROUP PLC ORD GBP0.05	GB00B39J2M42
LAND OF LEATHER HLDGS PLC ORD GBP0.10	GB00B39TSN74
ARYZTA AG CHF0.02	CH0043238366
FIFTH STREET FINANCE CORP USD0.01	US31678A1034
REGUS PLC COMMON STOCK GBP 1	JE00B3CGFD43
HENDERSON GROUP PLC COMMON STOCK GBP 12.5	JE00B3CM9527
DE LA RUE ORD GBP0.4486857	GB00B3DGH821
H&R REAL ESTATE INVESTMENT TRUST STAPLED UNITS(1 REIT UNT	CA4044282032
GREE INC NPV	JP3274070006
BODYCOTE PLC COMMON STOCK GBP 17.273	GB00B3FLWH99
MARATHON PETROLEUM CORP USD0.01	US56585A1025
LOOMIS AB COMMON STOCK SEK 5	SE0002683557
OCADO GROUP PLC ORD GBP0.02	GB00B3MBS747
AMADEUS IT HLDG SA EUR0.01 A	ES0109067019
SUNCOR ENERGY INC(NEW) NPV	CA8672241079
MOSAIC CO/THE COMMON STOCK USD 0.01	US61945C1036
KINDER MORGAN INC DELAWARE USD0.01	US49456B1017
FIDUS INVESTMENT CORP USD0.001	US3165001070
LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD	NL0009434992
ECHO ENTERTAINMENT NPV	AU000000EGP0

GALLIFORD TRY PLC COMMON STOCK GBP 50	GB00B3Y2J508
GARMIN LTD COMMON STOCK USD 10	CH0114405324
LINKEDIN CORP USD0.0001 A	US53578A1088
TCP CAPITAL CORP COMMON STOCK USD 0.001	US87238Q1031
HUNTINGTON INGALLS INDUSTRIES INC USD0.01 WI	US4464131063
PREMIER OIL ORD GBP0.125	GB00B43G0577
PANDORA AS DKK1	DK0060252690
MEDLEY CAPITAL CORP COMMON STOCK USD 0.001	US58503F1066
CHEMRING GROUP ORD GBP0.01	GB00B45C9X44
PHOENIX GROUP HOLDINGS COMMON STOCK GBP 0.0001	KYG7091M1096
GLOBAL LOGISTIC PROPERTIES LTD NPV	SG2C26962630
TECHNICOLOR SA EUR1	FR0010918292
MGM CHINA HOLDINGS LTD COMMON STOCK HKD 1	KYG607441022
PEMBINA PIPELINE CORP NPV	CA7063271034
GLENCORE PLC COMMON STOCK GBP 0.01	JE00B4T3BW64
AIA GROUP LTD COMMON STOCK HKD 0	HK0000069689
MEAD JOHNSON NUTRITION CO COMMON STOCK USD 0.01	US5828391061
DIXONS CARPHONE PLC COMMON STOCK GBP 0.1	GB00B4Y7R145
TALKTALK TELECOM GROUP PLC COMMON STOCK GBP 0.1	GB00B4YCDF59
BRENNTAG AG COMMON STOCK EUR 0	DE000A1DAH00
CIT GROUP INC USD0.01	US1255818015
NXP SEMICONDUCTORS NV COMMON STOCK USD	NL0009538784
JUPITER FUND MANAGEMENT PLC COMMON STOCK GBP 2	GB00B53P2009
SWISS RE AG COMMON STOCK CHF 0.1	CH0126881561
K+S AG COMMON STOCK EUR 0	DE000KSAG888
LEAR CORP COM NEW WI	US5218652049
SOCO INTERNATIONAL ORD GBP0.05	GB00B572ZV91
DELTA LLOYD NV NPV - PLACING	NL0009294552
ENERPLUS CORP NPV	CA2927661025
HOMESERVE PLC COMMON STOCK GBP 2.5	GB00B587FC42
SEAGATE TECHNOLOGY PLC COMMON STOCK USD 0.00001	IE00B58JVZ52
AON PLC COMMON STOCK USD 0.01	GB00B5BT0K07
CABLE & WIRELESS COMMUNICATIONS PLC COMMON STOCK GBP 0.	GB00B5KKT968
PILGRIMS PRIDE CORP NEW USD0.01	US72147K1088
JOHN WOOD GROUP PLC COMMON STOCK GBP 4.2857	GB00B5N0P849
SPIRIT PUB CO PLC ORD GBP0.01	GB00B5NFV695
CENTAMIN PLC ORD NPV	JE00B5TT1872
TOWERS WATSON & CO COMMON STOCK USD 0.01	US8918941076
HOLLYFRONTIER CORP USD0.01	US4361061082
SEGRO PLC ORD GBP0.10	GB00B5ZN1N88
GOLUB CAPITAL BDC INC COMMON STOCK USD 0.001	US38173M1027
SOLAR CAPITAL LTD COMMON STOCK USD 0.01	US83413U1007
INCHCAPE PLC ORD GBP0.10	GB00B61TVQ02
NEW MOUNTAIN FINANCE CORP USD0.01	US6475511001
TE CONNECTIVITY LTD COMMON STOCK USD 0.57	CH0102993182
CAPITAL & COUNTIES PROPERTIES PLC COMMON STOCK GBP 25	GB00B62G9D36
SENSATA TECHNOLOGIES HOLDING NV COMMON STOCK USD 0.01	NL0009324904
FRIENDS LIFE GROUP LTD COMMON STOCK GBP 0	GG00B62W2327
ENQUEST PLC COMMON STOCK GBP 5	GB00B635TG28
TIME WARNER CABLE INC USD0.01	US88732J2078
ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GBP 20	GB00B63H8491
TIME WARNER INC COMMON STOCK USD 0.01	US8873173038
BEAZLEY PLC	JE00B64G9089
THL CREDIT INC COMMON STOCK USD 0.001	US8724381061
ROLLS-ROYCE HOLDINGS PLC PREFERENCE EUR 0.1	GB00B669WX96
CANADIAN OIL SANDS LTD COM	CA13643E1051

CBRE GROUP INC COMMON STOCK USD 0.01	US12504L1098
MONSTER BEVERAGE CORP COMMON STOCK USD 0.005	US6117401017
STAGECOACH GROUP ORD GBP0.0054824	GB00B6YTLS95
JOHNSON MATTHEY ORD GBP1.047619	GB00B70FPS60
EVRAZ PLC ORD USD1	GB00B71N6K86
EXPEDIA INC COMMON STOCK USD 0.001	US30212P3038
CAIRN ENERGY PLC ORD GBP0.13668639	GB00B74CDH82
BANK OF GEORGIA HOLDINGS PLC COMMON STOCK GBP 1	GB00B759CR16
OLD MUTUAL PLC ORD GBP0.114285714	GB00B77J0862
PHILLIPS 66 USD0.01	US7185461040
AMERICAN TOWER CORP REIT USD 0.01	US03027X1000
RAIA DROGASIL SA NPV	BRRADLACNOR0
EASYJET PLC COMMON STOCK GBP 27.28571	GB00B7KR2P84
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01	US30219G1085
PLAYTECH PLC COMMON STOCK GBP 0	IM00B7S9G985
ROYAL BANK OF SCOTLAND GROUP PLC COMMON STOCK GBP 100	GB00B7T77214
FACEBOOK INC COMMON STOCK USD 0.000006	US30303M1027
VESUVIUS PLC ORD GBP0.10	GB00B82YXW83
WHITEWAVE FOODS CO/THE COMMON STOCK USD 0.01	US9662441057
MAN GROUP PLC COMMON STOCK GBP 0.03428571	GB00B83VD954
DIRECTV COMMON STOCK USD 0.01	US25490A3095
DIRECT LINE INSURANCE GROUP PLC ORD GBP0.10	GB00B89W0M42
SAGE GROUP ORD GBP0.01051948	GB00B8C3BL03
COLOPLAST A/S COMMON STOCK DKK 1	DK0060448595
KCAP FINANCIAL INC USD0.01	US48668E1010
WPP PLC COMMON STOCK GBP 10	JE00B8KF9B49
ESURE GROUP PLC ORD GBP0.0008333	GB00B8KJH563
LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	GB00B8W67662
LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	GB00B8W67B19
ABBVIE INC COMMON STOCK USD 0.01	US00287Y1091
SPIRAX-SARCO ENGINEERING PLC COMMON STOCK GBP 25.9615	GB00B946ZZ62
DOMINION DIAMOND CORP COMMON STOCK CAD 0	CA2572871028
TELE2 AB NPV B	SE0005190238
COCA-COLA HBC AG COMMON STOCK GBP 6.7	CH0198251305
AVEVA GROUP ORD GBP0.03556	GB00BBG9VN75
FIFTH STREET SENIOR FLOATING RATE CORP COMMON STOCK USD	US31679F1012
SPROUTS FARMERS MARKET INC COMMON STOCK USD 0.001	US85208M1027
PROSIEBENSAT.1 MEDIA AG COMMON STOCK EUR 0	DE000PSM7770
ACTAVIS PLC COMMON STOCK USD 0.0033	IE00BD1NQJ95
INTER PIPELINE LTD COMMON STOCK CAD 0	CA45833V1094
LEIDOS HOLDINGS INC COMMON STOCK USD 0.0001	US5253271028
ROYAL MAIL PLC COMMON STOCK GBP	GB00BDVZY77
MERLIN ENTERTAINMENTS PLC COMMON STOCK GBP 1	GB00BDZT6P94
WOLSELEY PLC COMMON STOCK GBP 10.803	JE00BFNWV485
IMI PLC COMMON STOCK GBP 28.57	GB00BGLP8L22
HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD 0.01	US43300A1043
VODAFONE GROUP PLC COMMON STOCK GBP 0.2095	GB00BH4HKS39
NOVO NORDISK A/S COMMON STOCK DKK 0.2	DK0060534915
ONE GAS INC COMMON STOCK USD	US68235P1084
AGGREKO PLC COMMON STOCK 4.8329	GB00BK1PTB77
RSA INSURANCE GROUP PLC COMMON STOCK GBP 1	GB00BKKMKR23
ENLINK MIDSTREAM PARTNERS LP MLP USD 0	US29336U1079
GOOGLE INC-CL C	US38259P7069
TPG SPECIALTY LENDING INC COMMON STOCK USD 0.01	US87265K1025
KONINKLIJKE AHOLD NV COMMON STOCK EUR 0.01	NL0010672325
VOYA FINANCIAL INC COMMON STOCK USD 0.01	US9290891004

SABRE CORP COMMON STOCK USD 0.01	US78573M1045
COMPASS GROUP PLC COMMON STOCK GBP 10.625	GB00BLNN3L44
REXAM PLC COMMON STOCK GBP 80.35714	GB00BMHTPY25
INFORMA PLC COMMON STOCK GBP 0.001	GB00BMJ6DW54
DREAM OFFICE REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA26153P1045
TENCENT HOLDINGS LTD COMMON STOCK HKD 0.00002	KYG875721634
TSB BANKING GROUP PLC COMMON STOCK GBP 1	GB00BMQX2Q65
QUINDELL PLC COMMON STOCK GBP 15	GB00BMTS9H89
INTERCONTINENTAL HOTELS GROUP PLC COMMON STOCK GBP 15.8	GB00BN33FD40
MARKIT LTD COMMON STOCK USD 0.01	BMG582491061
ALIBABA GROUP HOLDING LTD ADR USD 0.000025	US01609W1027
INDITEX SA COMMON STOCK EUR 0.03	ES0148396007
ALENT PLC COMMON STOCK GBP 10.45	GB00BQ1XTV39
RECRUIT HOLDINGS CO LTD COMMON STOCK JPY	JP3970300004
MICRO FOCUS INTERNATIONAL PLC COMMON STOCK GBP 10	GB00BQY7BX88
FIAT CHRYSLER AUTOMOBILES NV COMMON STOCK USD 0.01	NL0010877643
UBS GROUP AG COMMON STOCK CHF 0.1	CH0244767585
INDIVIOR PLC COMMON STOCK GBP 0.1	GB00BRS65X63
ANTHEM INC COMMON STOCK USD 0.01	US0367521038
LAMAR ADVERTISING CO REIT USD 0.001	US5128161099
BETFAIR GROUP PLC ORD GBP0.000095	GB00BSPL1J93
CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01	US22822V1017
MEDTRONIC PLC COMMON STOCK USD 0.10	IE00BTN1Y115
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01	US9314271084
MELROSE INDUSTRIES PLC COMMON STOCK GBP 0.1273	GB00BV9FYX34
STANDARD LIFE PLC COMMON STOCK GBP 12.2222	GB00BVFD7Q58
EVERSOURCE ENERGY COMMON STOCK USD 5	US30040W1080
PERSIMMON ORD GBP0.10(INT CREST ENTITLEMENTS 2015)	GB00BVXLNY16
HISCOX LTD COMMON STOCK GBP 6.5	BMG4593F1389
SERCO GROUP ORD GBP0.02 SUB RIGHTS(NIL PAID)	GB00BW9HGS54
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD 1	KYG217651051
BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49 SUB RIGHTS/RECE	ES06132119A7

Total Units
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63,340
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19,857
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23,000
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18,460
100,000
13,200
24,712
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