

Company Name	Company ISIN	# Shares
SCHLUMBERGER LTD COMMON STOCK USD 0.01	AN8068571086	33,353
VOESTALPINE AG COMMON STOCK EUR 0	AT0000937503	11,284
OESTERREICHISCHE POST AG COMMON STOCK EUR	AT0000APOST4	10,904
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD COMMON STOCK AUD 0	AU000000ANZ3	45,162
BHP BILLITON LTD COMMON STOCK AUD 0	AU000000BHP4	16,223
COMMONWEALTH BANK OF AUSTRALIA COMMON STOCK AUD 0	AU000000CBA7	36,221
COCHLEAR LTD COMMON STOCK AUD 0	AU000000COH5	5,271
CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	AU000000CTX1	58,881
ECHO ENTERTAINMENT GROUP LTD COMMON STOCK AUD	AU000000EGP0	115,859
LEND LEASE GROUP STAPLED SECURITY AUD 0	AU000000LLC3	104,652
MACQUARIE GROUP LTD COMMON STOCK AUD 0	AU000000MQG1	31,784
QANTAS AIRWAYS LTD COMMON STOCK AUD 0	AU000000QAN2	165,085
RAMSAY HEALTH CARE LTD COMMON STOCK AUD 0	AU000000RHC8	27,365
SOUTH32 LTD COMMON STOCK AUD 0	AU000000S320	371,790
SONIC HEALTHCARE LTD COMMON STOCK AUD 0	AU000000SHL7	85,960
TELSTRA CORP LTD COMMON STOCK AUD 0	AU000000TLS2	443,394
WESTPAC BANKING CORP COMMON STOCK AUD 0	AU000000WBC1	17,110
WOODSIDE PETROLEUM LTD COMMON STOCK AUD 0	AU000000WPL2	31,730
DELHAIZE GROUP SA COMMON STOCK EUR 0	BE0003562700	22,214
KBC GROEP NV COMMON STOCK EUR 0	BE0003565737	4,496
ANHEUSER-BUSCH INBEV NV COMMON STOCK EUR 0	BE0003793107	27,129
PROXIMUS COMMON STOCK EUR 0	BE0003810273	9,586
NYRSTAR NV COMMON STOCK EUR 0	BE0003876936	92,501
BUNGE LTD COMMON STOCK USD 0.01	BMG169621056	38,700
EVEREST RE GROUP LTD COMMON STOCK USD 0.01	BMG3223R1088	6,300
GULF KEYSTONE PETROLEUM LTD COMMON STOCK GBP 0.01	BMG4209G1087	131,000
HISCOX LTD COMMON STOCK GBP 6.5	BMG4593F1389	54,094
JARDINE STRATEGIC HOLDINGS LTD COMMON STOCK USD 0.05	BMG507641022	55,318
LANCASHIRE HOLDINGS LTD COMMON STOCK GBP 0.5	BMG5361W1047	27,962
MARKIT LTD COMMON STOCK USD 0.01	BMG582491061	61,542
MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD 0.002	BMG5876H1051	27,400
RAIA DROGASIL SA COMMON STOCK BRL 0	BRRADLACNOR0	143,700
BARRICK GOLD CORP COMMON STOCK CAD 0	CA0679011084	31,500
CANADIAN IMPERIAL BANK OF COMMERCE/CANADA COMMON STOCK CAD 0	CA1360691010	12,185
CANADIAN NATIONAL RAILWAY CO COMMON STOCK CAD 0	CA1363751027	6,800
CANADIAN TIRE CORP LTD COMMON STOCK CAD 0	CA1366812024	10,500
COMINAR REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA1999101001	16,200
CONSTELLATION SOFTWARE INC/CANADA COMMON STOCK CAD 0	CA21037X1006	900
DOLLARAMA INC COMMON STOCK CAD 0	CA25675T1075	13,200
DOMINION DIAMOND CORP COMMON STOCK CAD 0	CA2572871028	27,600
DREAM OFFICE REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA26153P1045	26,200
ENBRIDGE INC COMMON STOCK CAD 0	CA29250N1050	1,428
ENERPLUS CORP COMMON STOCK CAD 0	CA2927661025	36,900
ENSIGN ENERGY SERVICES INC COMMON STOCK CAD 0	CA2935701078	41,200
H&R REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA4044282032	18,200
HUSKY ENERGY INC COMMON STOCK CAD 0	CA4480551031	72,600
IGM FINANCIAL INC COMMON STOCK CAD 0	CA4495861060	23,900
INTER PIPELINE LTD COMMON STOCK CAD 0	CA45833V1094	405
KINROSS GOLD CORP COMMON STOCK CAD 0	CA4969024047	88,200
MAGNA INTERNATIONAL INC COMMON STOCK CAD 0	CA5592224011	9,800
METHANEX CORP COMMON STOCK CAD 0	CA59151K1084	39,400
METRO INC COMMON STOCK CAD 0	CA59162N1096	42,600
NATIONAL BANK OF CANADA COMMON STOCK CAD 0	CA6330671034	8,800
PEMBINA PIPELINE CORP COMMON STOCK CAD 0	CA7063271034	3,451
RIOCAN REAL ESTATE INVESTMENT TRUST REIT CAD 0	CA7669101031	15,300
ROYAL BANK OF CANADA COMMON STOCK CAD 0	CA7800871021	9,400
SAPUTO INC COMMON STOCK CAD 0	CA8029121057	36,000
SHAW COMMUNICATIONS INC COMMON STOCK CAD 0	CA82028K2002	32,200
STANTEC INC COMMON STOCK CAD 0	CA85472N1096	25,400

SUNCOR ENERGY INC COMMON STOCK CAD 0	CA8672241079	64,400
TECK RESOURCES LTD COMMON STOCK CAD 0	CA8787422044	57,200
TOROMONT INDUSTRIES LTD COMMON STOCK CAD 0	CA8911021050	17,900
TORONTO-DOMINION BANK/THE COMMON STOCK CAD 0	CA8911605092	9,600
TRANSCANADA CORP COMMON STOCK CAD 0	CA89353D1078	2,819
VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK CAD 0	CA91911K1021	1,500
GEORG FISCHER AG COMMON STOCK CHF 1	CH0001752309	1,949
FORBO HOLDING AG COMMON STOCK CHF 0.1	CH0003541510	558
NOVARTIS AG COMMON STOCK CHF 0.5	CH0012005267	31,352
ROCHE HOLDING AG COMMON STOCK CHF 0	CH0012032048	11,772
ADECCO SA COMMON STOCK CHF 1	CH0012138605	4,013
SWISS LIFE HOLDING AG COMMON STOCK CHF 5.1	CH0014852781	2,722
NESTLE SA COMMON STOCK CHF 0.1	CH0038863350	99,963
TRANSOCEAN LTD COMMON STOCK USD 15	CH0048265513	55,824
GAM HOLDING AG COMMON STOCK CHF 0.05	CH0102659627	26,617
TE CONNECTIVITY LTD COMMON STOCK USD 0.57	CH0102993182	15,082
GARMIN LTD COMMON STOCK USD 10	CH0114405324	23,400
SWISS RE AG COMMON STOCK CHF 0.1	CH0126881561	7,330
COCA-COLA HBC AG COMMON STOCK GBP 6.7	CH0198251305	43,240
UBS GROUP AG COMMON STOCK CHF 0.1	CH0244767585	144,358
PING AN INSURANCE GROUP CO OF CHINA LTD COMMON STOCK HKD 1	CNE1000003X6	123,000
DEUTSCHE BANK AG COMMON STOCK EUR 0	DE0005140008	39,725
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR 1	DE0005190003	11,538
AAREAL BANK AG COMMON STOCK EUR 0	DE0005408116	12,489
CONTINENTAL AG COMMON STOCK EUR 0	DE0005439004	18,365
DEUTSCHE POST AG COMMON STOCK EUR 0	DE0005552004	14,433
DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	DE0005557508	76,457
DUERR AG COMMON STOCK EUR 0	DE0005565204	4,274
FIELMANN AG COMMON STOCK EUR 0	DE0005772206	11,852
FRESENIUS MEDICAL CARE AG & CO KGAA COMMON STOCK EUR 0	DE0005785802	16,176
KUKA AG COMMON STOCK EUR 0	DE0006204407	6,739
MERCK KGAA COMMON STOCK EUR 0	DE0006599905	21,770
AURUBIS AG COMMON STOCK EUR 0	DE0006766504	20,097
SIEMENS AG COMMON STOCK EUR 0	DE0007236101	11,762
HANNOVER RUECK SE COMMON STOCK EUR 0	DE0008402215	6,063
ALLIANZ SE COMMON STOCK EUR 0	DE0008404005	8,050
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN COMMON S	DE0008430026	6,209
BRENNTAG AG COMMON STOCK EUR 0	DE000A1DAHH0	29,475
BASF SE COMMON STOCK EUR 0	DE000BASF111	12,528
BAYER AG COMMON STOCK EUR 0	DE000BAY0017	19,979
K+S AG COMMON STOCK EUR 0	DE000KSAG888	22,584
PROSIEBENSAT.1 MEDIA AG COMMON STOCK EUR 0	DE000PSM7770	71,671
TUI AG COMMON STOCK GBP 0	DE000TUAG000	104,967
AP MOELLER - MAERSK A/S COMMON STOCK DKK 1000	DK0010244508	604
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK 1	DK0010268606	28,697
PANDORA A/S COMMON STOCK DKK 1	DK0060252690	15,658
COLOPLAST A/S COMMON STOCK DKK 1	DK0060448595	12,036
NOVO NORDISK A/S COMMON STOCK DKK 0.2	DK0060534915	87,390
CELLNEX TELECOM SAU COMMON STOCK EUR	ES0105066007	60,905
AMADEUS IT HOLDING SA COMMON STOCK EUR 0.01	ES0109067019	21,845
BANCO BILBAO VIZCAYA ARGENTARIA SA COMMON STOCK EUR 0.49	ES0113211835	301,454
BANCO SANTANDER SA COMMON STOCK EUR 0.5	ES0113900J37	261,236
FERROVIAL SA COMMON STOCK EUR 0.2	ES0118900010	17,083
ENDESA SA COMMON STOCK EUR 1.2	ES0130670112	115,553
IBERDROLA SA COMMON STOCK EUR 0.75	ES0144580Y14	109,346
INDITEX SA COMMON STOCK EUR 0.03	ES0148396007	78,114
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA COMMON STOCK GBP 0.5	ES0177542018	58,564
NOKIA OYJ COMMON STOCK EUR 0	FI0009000681	311,300
STORA ENSO OYJ COMMON STOCK EUR 0	FI0009005961	53,657
UPM-KYMMENE OYJ COMMON STOCK EUR 0	FI0009005987	39,319

NESTE OYJ COMMON STOCK EUR 0	FI0009013296	44,917
VALMET OYJ COMMON STOCK EUR	FI4000074984	41,011
ICADE REIT EUR 0	FR0000035081	5,976
TELEPERFORMANCE COMMON STOCK EUR 2.5	FR0000051807	16,557
HERMES INTERNATIONAL COMMON STOCK EUR 0	FR0000052292	1,841
METROPOLE TELEVISION SA COMMON STOCK EUR 0.4	FR0000053225	15,088
SAFRAN SA COMMON STOCK EUR 0.2	FR0000073272	35,631
TOTAL SA COMMON STOCK EUR 2.5	FR0000120271	56,252
L'OREAL SA COMMON STOCK EUR 0.2	FR0000120321	4,170
SANOFI COMMON STOCK EUR 2	FR0000120578	34,303
AXA SA COMMON STOCK EUR 2.29	FR0000120628	21,858
NATIXIS SA COMMON STOCK EUR 1.6	FR0000120685	247,282
SOCIETE BIC SA COMMON STOCK EUR 3.82	FR0000120966	5,697
CIE GENERALE DES ETABLISSEMENTS MICHELIN COMMON STOCK EUR 2	FR0000121261	20,055
PEUGEOT SA COMMON STOCK EUR 1	FR0000121501	72,034
ESSILOR INTERNATIONAL SA COMMON STOCK EUR 0.18	FR0000121667	17,630
SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	FR0000121972	22,956
UNIBAIL-RODAMCO SE REIT EUR 5	FR0000124711	1,011
CAP GEMINI SA COMMON STOCK EUR 8	FR0000125338	5,554
VALEO SA COMMON STOCK EUR 3	FR0000130338	15,796
PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	FR0000130577	14,602
SOCIETE GENERALE SA COMMON STOCK EUR 1.25	FR0000130809	7,999
BNP PARIBAS SA COMMON STOCK EUR 2	FR0000131104	13,119
GDF SUEZ COMMON STOCK EUR 1	FR0010208488	18,990
TECHNICOLOR SA COMMON STOCK EUR 1	FR0010918292	131,403
ABERDEEN ASSET MANAGEMENT PLC COMMON STOCK GBP 10	GB0000031285	191,790
AMEC FOSTER WHEELER PLC COMMON STOCK GBP 50	GB0000282623	70,093
ANTOFAGASTA PLC COMMON STOCK GBP 5	GB0000456144	73,282
ASHTREAD GROUP PLC COMMON STOCK GBP 10	GB0000536739	94,599
BHP BILLITON PLC COMMON STOCK GBP 0.5	GB0000566504	371,790
ARM HOLDINGS PLC COMMON STOCK GBP 0.05	GB0000595859	323,567
WS ATKINS PLC COMMON STOCK GBP 0.5	GB0000608009	16,241
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP 10	GB0000811801	196,766
BELLWAY PLC COMMON STOCK GBP 12.5	GB0000904986	18,046
BALFOUR BEATTY PLC COMMON STOCK GBP 50	GB0000961622	143,079
BTG PLC COMMON STOCK GBP 10	GB0001001592	63,340
BIOSCIENCE INVESTMENT TRUST ORD GBP0.25	GB0001121879	20,800
BRITISH LAND CO PLC/THE REIT GBP 25	GB0001367019	165,901
SKY PLC COMMON STOCK GBP 50	GB0001411924	180,136
TULLOW OIL PLC COMMON STOCK GBP 10	GB0001500809	151,988
J D WETHERSPOON PLC COMMON STOCK GBP 2	GB0001638955	22,684
DIPLOMA PLC COMMON STOCK GBP 5	GB0001826634	27,600
BOVIS HOMES GROUP PLC COMMON STOCK GBP 50	GB0001859296	19,857
AVIVA PLC COMMON STOCK GBP 25	GB0002162385	686,097
CRODA INTERNATIONAL PLC COMMON STOCK GBP 10	GB0002335270	23,000
DIAGEO PLC COMMON STOCK GBP 28.93518	GB0002374006	521,212
SCHRODERS PLC COMMON STOCK GBP 100	GB0002405495	18,460
ELEMENTIS PLC COMMON STOCK GBP 5	GB0002418548	100,000
DAIRY CREST GROUP PLC COMMON STOCK GBP 25	GB0002502812	24,712
BAE SYSTEMS PLC COMMON STOCK GBP 2.5	GB0002634946	553,509
DERWENT LONDON PLC REIT GBP 5	GB0002652740	17,281
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP 25	GB0002875804	328,091
ELECTROCOMPONENTS PLC COMMON STOCK GBP 10	GB0003096442	70,773
SPECTRIS PLC COMMON STOCK GBP 5	GB0003308607	18,095
PREMIER FARNELL PLC COMMON STOCK GBP 5	GB0003318416	53,156
FENNER PLC COMMON STOCK GBP 25	GB0003345054	35,470
FIRSTGROUP PLC COMMON STOCK GBP 5	GB0003452173	182,390
GO-AHEAD GROUP PLC COMMON STOCK GBP 10	GB0003753778	8,867
HALMA PLC COMMON STOCK GBP 10	GB0004052071	79,999
HAMMERSON PLC REIT GBP 25	GB0004065016	124,418

STANDARD CHARTERED PLC COMMON STOCK GBP 0.5	GB0004082847	448,539
HAYS PLC COMMON STOCK GBP 1	GB0004161021	298,255
HUNTING PLC COMMON STOCK GBP 25	GB0004478896	27,391
IMPERIAL TOBACCO GROUP PLC COMMON STOCK GBP 10	GB0004544929	220,156
INTERMEDIATE CAPITAL GROUP PLC COMMON STOCK GBP 20	GB0004564430	61,201
MITIE GROUP PLC COMMON STOCK GBP 2.5	GB0004657408	46,782
SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP 3.333333	GB0004726096	168,451
SABMILLER PLC COMMON STOCK GBP 0.1	GB0004835483	169,711
KELLER GROUP PLC COMMON STOCK GBP 10	GB0004866223	8,452
HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	GB0005405286	3,455,759
HOWDEN JOINERY GROUP PLC COMMON STOCK GBP 10	GB0005576813	134,297
LEGAL & GENERAL GROUP PLC COMMON STOCK GBP 2.5	GB0005603997	1,023,360
MEGGITT PLC COMMON STOCK GBP 5	GB0005758098	138,207
MORGAN ADVANCED MATERIALS PLC COMMON STOCK GBP 25	GB0006027295	48,918
WM MORRISON SUPERMARKETS PLC COMMON STOCK GBP 10	GB0006043169	411,002
NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP 5	GB0006215205	82,288
PACE PLC COMMON STOCK GBP 5	GB0006672785	41,850
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP 5.68	GB0006731235	61,838
PEARSON PLC COMMON STOCK GBP 25	GB0006776081	141,196
PERSIMMON PLC COMMON STOCK GBP 10	GB0006825383	53,943
INTU PROPERTIES PLC REIT GBP 50	GB0006834344	151,768
UNITE GROUP PLC/THE COMMON STOCK GBP 25	GB0006928617	34,430
PRUDENTIAL PLC COMMON STOCK GBP 5	GB0007099541	553,664
QUINTAIN ESTATES & DEVELOPMENT PLC COMMON STOCK GBP 25	GB0007184442	60,631
RIO TINTO PLC COMMON STOCK GBP 10	GB0007188757	223,421
RPC GROUP PLC COMMON STOCK GBP 5	GB0007197378	43,280
REDROW PLC COMMON STOCK GBP 10	GB0007282386	48,405
CARILLION PLC COMMON STOCK GBP 50	GB0007365546	86,301
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP 25	GB0007668071	25,609
ST JAMES'S PLACE PLC COMMON STOCK GBP 15	GB0007669376	87,031
TRAVIS PERKINS PLC COMMON STOCK GBP 10	GB0007739609	42,287
SSE PLC COMMON STOCK GBP 50	GB0007908733	168,256
SENIOR PLC COMMON STOCK GBP 10	GB0007958233	78,160
SERCO GROUP PLC COMMON STOCK GBP 2	GB0007973794	86,943
BP PLC COMMON STOCK GBP 0.25	GB0007980591	3,194,504
SHAFTESBURY PLC REIT GBP 25	GB0007990962	40,000
SHANKS GROUP PLC COMMON STOCK GBP 10	GB0007995243	49,392
SIG PLC COMMON STOCK GBP 10	GB0008025412	99,939
DS SMITH PLC COMMON STOCK GBP 10	GB0008220112	197,362
LLOYDS BANKING GROUP PLC COMMON STOCK GBP 10	GB0008706128	11,033,177
TATE & LYLE PLC COMMON STOCK GBP 25	GB0008754136	74,510
BG GROUP PLC COMMON STOCK GBP 10	GB0008762899	612,255
TAYLOR WIMPEY PLC COMMON STOCK GBP 1	GB0008782301	675,528
TELECOM PLUS PLC COMMON STOCK GBP 5	GB0008794710	10,900
TESCO PLC COMMON STOCK GBP 5	GB0008847096	1,422,920
ULTRA ELECTRONICS HOLDINGS PLC COMMON STOCK GBP 5	GB0009123323	17,144
SMITH & NEPHEW PLC COMMON STOCK GBP 0.2	GB0009223206	154,050
GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	GB0009252882	844,124
VICTREX PLC COMMON STOCK GBP 1	GB0009292243	13,833
DAILY MAIL & GENERAL TRUST PLC COMMON STOCK GBP 12.5	GB0009457366	60,704
WEIR GROUP PLC/THE COMMON STOCK GBP 12.5	GB0009465807	35,267
BABCOCK INTERNATIONAL GROUP PLC COMMON STOCK GBP 60	GB0009697037	83,691
ASTRAZENECA PLC COMMON STOCK GBP 0.25	GB0009895292	218,870
AMDOCS LTD COMMON STOCK USD 0.01	GB0022569080	33,600
MICHAEL PAGE INTERNATIONAL PLC COMMON STOCK GBP 1	GB0030232317	69,519
GKN PLC COMMON STOCK GBP 10	GB0030646508	313,181
SYNERGY HEALTH PLC COMMON STOCK GBP 0.625	GB0030757263	11,060
BT GROUP PLC COMMON STOCK GBP 5	GB0030913577	1,623,396
ASOS PLC COMMON STOCK GBP 3.5	GB0030927254	12,300
LONMIN PLC COMMON STOCK GBP 1	GB0031192486	90,008

CARNIVAL PLC COMMON STOCK GBP 1.66	GB0031215220	34,862
MARKS & SPENCER GROUP PLC COMMON STOCK GBP 25	GB0031274896	310,827
BARCLAYS PLC COMMON STOCK GBP 25	GB0031348658	2,841,921
INTERTEK GROUP PLC COMMON STOCK GBP 1	GB0031638363	27,276
WILLIAM HILL PLC COMMON STOCK GBP 10	GB0031698896	191,884
BURBERRY GROUP PLC COMMON STOCK GBP 0.05	GB0031743007	81,482
LAND SECURITIES GROUP PLC REIT GBP 10	GB0031809436	139,757
NEXT PLC COMMON STOCK GBP 10	GB0032089863	27,911
FAROE PETROLEUM PLC COMMON STOCK GBP 10	GB0033032904	71,050
KINGFISHER PLC COMMON STOCK GBP 15.7143	GB0033195214	430,254
VEDANTA RESOURCES PLC COMMON STOCK GBP 0.1	GB0033277061	23,024
ICAP PLC COMMON STOCK GBP 10	GB0033872168	83,424
ITV PLC COMMON STOCK GBP 10	GB0033986497	640,359
CSR PLC COMMON STOCK GBP 0.1	GB0034147388	26,616
HALFORDS GROUP PLC COMMON STOCK GBP 1	GB00B012TP20	41,931
J SAINSBURY PLC COMMON STOCK GBP 28.5714	GB00B019KW72	234,909
RANDGOLD RESOURCES LTD COMMON STOCK GBP 0.05	GB00B01C3S32	16,248
VECTURA GROUP PLC COMMON STOCK GBP 0.025	GB00B01D1K48	85,500
G4S PLC COMMON STOCK GBP 25	GB00B01FLG62	268,261
GREAT PORTLAND ESTATES PLC REIT GBP 12.5	GB00B01FLL16	66,375
BOOKER GROUP PLC COMMON STOCK GBP 1	GB00B01TND91	237,600
ADMIRAL GROUP PLC COMMON STOCK GBP 0.1	GB00B02J6398	35,011
BERKELEY GROUP HOLDINGS PLC COMMON STOCK GBP 5	GB00B02L3W35	21,831
CENTRICA PLC COMMON STOCK GBP 6.1728	GB00B033F229	915,213
ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0.07	GB00B03MLX29	658,033
ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0.07	GB00B03MM408	452,532
AFREN PLC COMMON STOCK GBP 1	GB00B0672758	229,802
IG GROUP HOLDINGS PLC COMMON STOCK GBP 0.005	GB00B06QFB75	60,365
ESSENTRA PLC COMMON STOCK GBP 25	GB00B0744359	45,618
BUNZL PLC COMMON STOCK GBP 32.14286	GB00B0744B38	60,576
COBHAM PLC COMMON STOCK GBP 2.5	GB00B07KD360	184,070
RENTOKIL INITIAL PLC COMMON STOCK GBP 1	GB00B082RF11	304,537
NATIONAL GRID PLC COMMON STOCK GBP 11.39535	GB00B08SNH34	647,379
INMARSAT PLC COMMON STOCK GBP 0.0005	GB00B09LSH68	72,157
BERENDSEN PLC COMMON STOCK GBP 30	GB00B0F99717	49,042
PETROFAC LTD COMMON STOCK GBP 0.02	GB00B0H2K534	47,975
GREENE KING PLC COMMON STOCK GBP 12.5	GB00B0HZP136	68,689
HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP 10	GB00B0LCW083	33,535
BRITVIC PLC COMMON STOCK GBP 20	GB00B0N8QD54	54,940
LONDON STOCK EXCHANGE GROUP PLC COMMON STOCK GBP 6.918605	GB00B0SWJX34	38,963
QINETIQ GROUP PLC COMMON STOCK GBP 1	GB00B0WMMWD03	101,158
RESTAURANT GROUP PLC/THE COMMON STOCK GBP 28.125	GB00B0YG1K06	34,350
LADBROKES PLC COMMON STOCK GBP 28.33333	GB00B0ZSH635	147,673
UNILEVER PLC COMMON STOCK GBP 3.11	GB00B10RZP78	282,190
ASHMORE GROUP PLC COMMON STOCK GBP 0.01	GB00B132NW22	80,488
INVESTEC PLC COMMON STOCK GBP 0.02	GB00B17BBQ50	107,284
PENNON GROUP PLC COMMON STOCK GBP 40.7	GB00B18V8630	72,916
HOME RETAIL GROUP PLC COMMON STOCK GBP 10	GB00B19NKB76	130,774
EXPERIAN PLC COMMON STOCK GBP 0.1	GB00B19NLV48	171,070
MONDI PLC COMMON STOCK GBP 0.2	GB00B1CRLC47	58,347
SEVERN TRENT PLC COMMON STOCK GBP 97.89	GB00B1FH8J72	42,011
MITCHELLS & BUTLERS PLC COMMON STOCK GBP 8.54167	GB00B1FP6H53	64,367
BBA AVIATION PLC COMMON STOCK GBP 29.76	GB00B1FP8915	73,293
MARSTON'S PLC COMMON STOCK GBP 7.375	GB00B1JQDM80	132,683
WHITBREAD PLC COMMON STOCK GBP 76.7974	GB00B1KJJ408	30,899
NEPTUNE INDIA FUND OPEN-END FUND GBP	GB00B1L6DV51	1,150,000
ENTERPRISE INNS PLC COMMON STOCK GBP 2.5	GB00B1L8B624	90,142
N BROWN GROUP PLC COMMON STOCK GBP 11.05263	GB00B1P6ZR11	37,449
SPORTS DIRECT INTERNATIONAL PLC COMMON STOCK GBP 10	GB00B1QH8P22	56,980
DOMINO'S PIZZA GROUP PLC COMMON STOCK GBP 1.5625	GB00B1S49Q91	26,260

DRAX GROUP PLC COMMON STOCK GBP 11.55172	GB00B1VNSX38	83,649
THOMAS COOK GROUP PLC COMMON STOCK GBP 0.01	GB00B1VYCH82	186,506
HARGREAVES LANSDOWN PLC COMMON STOCK GBP 0.4	GB00B1VZ0M25	36,930
SMITHS GROUP PLC COMMON STOCK GBP 37.5	GB00B1WY2338	66,629
ANGLO AMERICAN PLC COMMON STOCK GBP 0.54945	GB00B1XZS820	258,801
INTERNATIONAL PERSONAL FINANCE PLC COMMON STOCK GBP 10	GB00B1YKG049	49,439
3I GROUP PLC COMMON STOCK GBP 73.8636	GB00B1YW4409	169,874
PROVIDENT FINANCIAL PLC COMMON STOCK GBP 20.72727	GB00B1Z4ST84	24,898
MONEYSUPERMARKET.COM GROUP PLC COMMON STOCK GBP 0.02	GB00B1ZBKY84	79,920
CAPITA PLC COMMON STOCK GBP 2.0667	GB00B23K0M20	255,303
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP 10	GB00B24CGK77	143,871
OPHIR ENERGY PLC COMMON STOCK GBP 0.25	GB00B24CT194	193,965
TELECITY GROUP PLC COMMON STOCK GBP	GB00B282YM11	34,000
RIGHTMOVE PLC COMMON STOCK GBP 1	GB00B2987V85	15,461
AMLIN PLC COMMON STOCK GBP 28.125	GB00B2988H17	84,199
REED ELSEVIER PLC COMMON STOCK GBP 14.4397	GB00B2B0DG97	196,160
PARAGON GROUP OF COS PLC/THE COMMON STOCK GBP 100	GB00B2NGPM57	50,145
WH SMITH PLC COMMON STOCK GBP 22	GB00B2PDGW16	25,552
FRESNILLO PLC COMMON STOCK GBP 0.5	GB00B2QPKJ12	47,980
UNITED UTILITIES GROUP PLC COMMON STOCK GBP 5	GB00B39J2M42	134,038
LAND OF LEATHER HLDGS PLC ORD GBP0.10	GB00B39TSN74	418,498
DE LA RUE PLC COMMON STOCK GBP 44.86857	GB00B3DGH821	20,468
BODYCOTE PLC COMMON STOCK GBP 17.273	GB00B3FLWH99	32,783
OCADO GROUP PLC COMMON STOCK GBP 2	GB00B3MBS747	76,440
GALLIFORD TRY PLC COMMON STOCK GBP 50	GB00B3Y2J508	12,970
PREMIER OIL PLC COMMON STOCK GBP 12.5	GB00B43G0577	88,324
CHEMRING GROUP PLC COMMON STOCK GBP 1	GB00B45C9X44	38,585
DIXONS CARPHONE PLC COMMON STOCK GBP 0.1	GB00B4Y7R145	157,180
TALKTALK TELECOM GROUP PLC COMMON STOCK GBP 0.1	GB00B4YCDF59	88,870
JUPITER FUND MANAGEMENT PLC COMMON STOCK GBP 2	GB00B53P2009	61,780
SOCO INTERNATIONAL PLC COMMON STOCK GBP 5	GB00B572ZV91	55,096
HOMESERVE PLC COMMON STOCK GBP 2.5	GB00B587FC42	50,775
AON PLC COMMON STOCK USD 0.01	GB00B5BT0K07	28,913
CABLE & WIRELESS COMMUNICATIONS PLC COMMON STOCK GBP 0.05	GB00B5KKT968	596,852
JOHN WOOD GROUP PLC COMMON STOCK GBP 4.2857	GB00B5N0P849	73,391
SEGRO PLC REIT GBP 10	GB00B5Z1N1N88	134,421
INCHCAPE PLC COMMON STOCK GBP 10	GB00B61TVQ02	92,317
CAPITAL & COUNTIES PROPERTIES PLC COMMON STOCK GBP 25	GB00B62G9D36	129,578
ENQUEST PLC COMMON STOCK GBP 5	GB00B635TG28	159,200
ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GBP 20	GB00B63H8491	332,959
ROLLS-ROYCE HOLDINGS PLC PREFERENCE EUR 0.1	GB00B669WX96	67,766,496
STAGECOACH GROUP PLC COMMON STOCK GBP 0.5482	GB00B6YTLS95	94,712
JOHNSON MATTHEY PLC COMMON STOCK GBP 104.7619	GB00B70FPS60	36,609
EVRAZ PLC COMMON STOCK GBP 1	GB00B71N6K86	106,180
CAIRN ENERGY PLC COMMON STOCK GBP 1.3669	GB00B74CDH82	69,823
BANK OF GEORGIA HOLDINGS PLC COMMON STOCK GBP 1	GB00B759CR16	7,150
OLD MUTUAL PLC COMMON STOCK GBP 11.42857	GB00B77J0862	834,019
EASYJET PLC COMMON STOCK GBP 27.28571	GB00B7KR2P84	25,710
ROYAL BANK OF SCOTLAND GROUP PLC COMMON STOCK GBP 100	GB00B7T77214	435,529
VESUVIUS PLC COMMON STOCK GBP 10	GB00B82YXW83	21,631
MAN GROUP PLC COMMON STOCK GBP 0.03428571	GB00B83VD954	261,334
SAGE GROUP PLC/THE COMMON STOCK GBP 1.051948	GB00B8C3BL03	192,978
ESURE GROUP PLC COMMON STOCK GBP 8.333333	GB00B8KJH563	75,000
LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	GB00B8W67662	57,318
LIBERTY GLOBAL PLC COMMON STOCK USD 0.01	GB00B8W67B19	17,318
AVEVA GROUP PLC COMMON STOCK GBP 3.555556	GB00BBG9VN75	12,779
ROYAL MAIL PLC COMMON STOCK GBP	GB00BDVZY77	123,710
MERLIN ENTERTAINMENTS PLC COMMON STOCK GBP 1	GB00BDZT6P94	84,000
IMI PLC COMMON STOCK GBP 28.57	GB00BGLP8L22	50,139
VODAFONE GROUP PLC COMMON STOCK GBP 0.2095	GB00BH4HKS39	5,302,111

AGGREKO PLC COMMON STOCK GBP 4.832911	GB00BK1PTB77	45,895
RSA INSURANCE GROUP PLC COMMON STOCK GBP 1	GB00BKKMKR23	170,030
COMPASS GROUP PLC COMMON STOCK GBP 10.625	GB00BLNN3L44	284,546
REXAM PLC COMMON STOCK GBP 80.35714	GB00BMHTPY25	129,651
INFORMA PLC COMMON STOCK GBP 0.001	GB00BMJ6DW54	109,688
TSB BANKING GROUP PLC COMMON STOCK GBP 1	GB00BMQX2Q65	-
QUINDELL PLC COMMON STOCK GBP 15	GB00BMTS9H89	55,262
INTERCONTINENTAL HOTELS GROUP PLC COMMON STOCK GBP 15.8055	GB00BN33FD40	40,796
ALENT PLC COMMON STOCK GBP 10.45	GB00BQ1XTV39	20,690
MICRO FOCUS INTERNATIONAL PLC COMMON STOCK GBP 10	GB00BQY7BX88	20,895
INDIVIOR PLC COMMON STOCK GBP 0.1	GB00BRS65X63	104,319
BETFAIR GROUP PLC ORD GBP0.000095	GB00BSPL1J93	10,880
MELROSE INDUSTRIES PLC COMMON STOCK GBP 0.1273	GB00BV9FYX34	177,757
STANDARD LIFE PLC COMMON STOCK GBP 12.2222	GB00BVFD7Q58	344,304
ROTORC PLC COMMON STOCK GBP 0.5	GB00BVFNZH21	141,500
SPIRAX-SARCO ENGINEERING PLC COMMON STOCK GBP 26.9231	GB00BWFGQN14	12,946
DIRECT LINE INSURANCE GROUP PLC COMMON STOCK GBP 10.90909	GB00BY9D0Y18	234,896
AIA GROUP LTD COMMON STOCK HKD 0	HK0000069689	416,200
CLP HOLDINGS LTD COMMON STOCK HKD 0	HK0002007356	81,000
POWER ASSETS HOLDINGS LTD COMMON STOCK HKD 0	HK0006000050	37,000
SWIRE PACIFIC LTD COMMON STOCK HKD 0.6	HK0019000162	87,500
SJM HOLDINGS LTD COMMON STOCK HKD 0	HK0880043028	201,000
BOC HONG KONG HOLDINGS LTD COMMON STOCK HKD 0	HK2388011192	127,000
BANK RAKYAT INDONESIA PERSERO TBK PT COMMON STOCK IDR 250	ID1000118201	2,018,800
DCC PLC COMMON STOCK GBP 0.25	IE0002424939	13,200
GREENCORE GROUP PLC COMMON STOCK GBP 1	IE0003864109	67,650
BANK OF IRELAND COMMON STOCK EUR 0.05	IE0030606259	6,027,008
UDG HEALTHCARE PLC COMMON STOCK GBP 0.05	IE0033024807	39,840
GRAFTON GROUP PLC UNIT GBP 0.05	IE00B00MZ448	33,900
SEAGATE TECHNOLOGY PLC COMMON STOCK USD 0.00001	IE00B58JVZ52	4,900
XL GROUP PLC COMMON STOCK USD 0.01	IE00B5LRLL25	11,408
PERRIGO CO PLC COMMON STOCK USD 0	IE00BGH1M568	2,500
BEZEQ THE ISRAELI TELECOMMUNICATION CORP LTD COMMON STOCK ILS 1	IL0002300114	444,276
CHECK POINT SOFTWARE TECHNOLOGIES LTD COMMON STOCK USD 0.01	IL0010824113	31,746
DELEK GROUP LTD COMMON STOCK ILS 1	IL0010841281	2,360
PLAYTECH PLC COMMON STOCK GBP 0	IM00B7S9G985	39,500
INTESA SANPAOLO SPA COMMON STOCK EUR 0.52	IT0000072618	137,171
ENEL SPA COMMON STOCK EUR 1	IT0003128367	171,408
SHIRE PLC COMMON STOCK GBP 5	JE00B2QKY057	101,645
UBM PLC COMMON STOCK GBP 10	JE00B2R84W06	87,517
REGUS PLC COMMON STOCK GBP 1	JE00B3CGFD43	147,470
HENDERSON GROUP PLC COMMON STOCK GBP 12.5	JE00B3CM9527	181,413
GLENCORE PLC COMMON STOCK GBP 0.01	JE00B4T3BW64	1,826,167
CENTAMIN PLC COMMON STOCK GBP 0	JE00B5TT1872	191,424
BEAZLEY PLC COMMON STOCK GBP 5	JE00B64G9089	81,860
WPP PLC COMMON STOCK GBP 10	JE00B8KF9B49	225,989
WOLSELEY PLC COMMON STOCK GBP 10.803	JE00BFNWW485	89,106
NIPPON BUILDING FUND INC REIT JPY	JP3027670003	66
AISIN SEIKI CO LTD COMMON STOCK JPY	JP3102000001	23,100
ASAHI KASEI CORP COMMON STOCK JPY	JP3111200006	154,000
ASAHI GLASS CO LTD COMMON STOCK JPY	JP3112000009	200,000
ASAHI GROUP HOLDINGS LTD COMMON STOCK JPY	JP3116000005	70,000
SMC CORP/JAPAN COMMON STOCK JPY	JP3162600005	10,400
NTT DOCOMO INC COMMON STOCK JPY	JP3165650007	37,800
AUTOBACS SEVEN CO LTD COMMON STOCK JPY	JP3172500005	59,400
OSAKA GAS CO LTD COMMON STOCK JPY	JP3180400008	98,000
JAPAN EXCHANGE GROUP INC COMMON STOCK JPY	JP3183200009	82,200
ORIENTAL LAND CO LTD/JAPAN COMMON STOCK JPY	JP3198900007	32,000
KAO CORP COMMON STOCK JPY	JP3205800000	12,700
KAJIMA CORP COMMON STOCK JPY	JP3210200006	650,000

CANON INC COMMON STOCK JPY	JP3242800005	47,400
KUBOTA CORP COMMON STOCK JPY	JP3266400005	86,000
KURARAY CO LTD COMMON STOCK JPY	JP3269600007	30,900
GREE INC COMMON STOCK JPY	JP3274070006	57,000
K'S HOLDINGS CORP COMMON STOCK JPY	JP3277150003	33,100
KEIHIN CORP COMMON STOCK JPY	JP3277230003	22,000
COCA-COLA WEST CO LTD COMMON STOCK JPY	JP3293200006	66,300
KOMATSU LTD COMMON STOCK JPY	JP3304200003	183,800
SHIMADZU CORP COMMON STOCK JPY	JP3357200009	126,000
SHOWA SHELL SEKIYU KK COMMON STOCK JPY	JP3366800005	23,900
JFE HOLDINGS INC COMMON STOCK JPY	JP3386030005	15,100
SKY PERFECT JSAT HOLDINGS INC COMMON STOCK JPY	JP3396350005	136,200
SUMITOMO RUBBER INDUSTRIES LTD COMMON STOCK JPY	JP3404200002	18,700
SUMITOMO HEAVY INDUSTRIES LTD COMMON STOCK JPY	JP3405400007	46,000
SUMITOMO REALTY & DEVELOPMENT CO LTD COMMON STOCK JPY	JP3409000001	125,000
SUMITOMO FORESTRY CO LTD COMMON STOCK JPY	JP3409800004	103,000
SEGA SAMMY HOLDINGS INC COMMON STOCK JPY	JP3419050004	25,800
SEKISUI CHEMICAL CO LTD COMMON STOCK JPY	JP3419400001	196,000
SEKISUI HOUSE LTD COMMON STOCK JPY	JP3420600003	109,600
TAISEI CORP COMMON STOCK JPY	JP3443600006	500,000
TAIHEIYO CEMENT CORP COMMON STOCK JPY	JP3449020001	591,000
DAIICHIKOSHO CO LTD COMMON STOCK JPY	JP3475200006	20,400
DAI-ICHI LIFE INSURANCE CO LTD/THE COMMON STOCK JPY	JP3476480003	220,000
DAIKIN INDUSTRIES LTD COMMON STOCK JPY	JP3481800005	30,900
DAITO TRUST CONSTRUCTION CO LTD COMMON STOCK JPY	JP3486800000	11,800
DAI NIPPON PRINTING CO LTD COMMON STOCK JPY	JP3493800001	155,000
DAIHATSU MOTOR CO LTD COMMON STOCK JPY	JP3496600002	50,000
DAIWA SECURITIES GROUP INC COMMON STOCK JPY	JP3502200003	507,000
TDK CORP COMMON STOCK JPY	JP3538800008	10,000
TS TECH CO LTD COMMON STOCK JPY	JP3539230007	15,600
DENA CO LTD COMMON STOCK JPY	JP3548610009	17,200
DCM HOLDINGS CO LTD COMMON STOCK JPY	JP3548660004	66,600
DENKI KAGAKU KOGYO KK COMMON STOCK JPY	JP3549600009	80,000
CENTRAL JAPAN RAILWAY CO COMMON STOCK JPY	JP3566800003	3,200
TOKYO GAS CO LTD COMMON STOCK JPY	JP3573000001	529,000
TOSHIBA CORP COMMON STOCK JPY	JP3592200004	195,000
TOPPAN PRINTING CO LTD COMMON STOCK JPY	JP3629000005	144,000
TOYOTA MOTOR CORP COMMON STOCK JPY	JP3633400001	60,900
TOYODA GOSEI CO LTD COMMON STOCK JPY	JP3634200004	13,900
NIKON CORP COMMON STOCK JPY	JP3657400002	24,500
WEST JAPAN RAILWAY CO COMMON STOCK JPY	JP3659000008	24,100
JGC CORP COMMON STOCK JPY	JP3667600005	44,000
NSK LTD COMMON STOCK JPY	JP3720800006	190,000
JAPAN TOBACCO INC COMMON STOCK JPY	JP3726800000	12,000
NIPPON TELEGRAPH & TELEPHONE CORP COMMON STOCK JPY	JP3735400008	139,000
NOMURA HOLDINGS INC COMMON STOCK JPY	JP3762600009	294,200
PARK24 CO LTD COMMON STOCK JPY	JP3780100008	38,900
HIKARI TSUSHIN INC COMMON STOCK JPY	JP3783420007	4,500
EAST JAPAN RAILWAY CO COMMON STOCK JPY	JP3783600004	9,200
HINO MOTORS LTD COMMON STOCK JPY	JP3792600003	95,900
FANUC CORP COMMON STOCK JPY	JP3802400006	20,000
FAMILYMART CO LTD COMMON STOCK JPY	JP3802600001	14,600
FUJIFILM HOLDINGS CORP COMMON STOCK JPY	JP3814000000	10,600
BRIDGESTONE CORP COMMON STOCK JPY	JP3830800003	68,500
PANASONIC CORP COMMON STOCK JPY	JP3866800000	69,400
MAZDA MOTOR CORP COMMON STOCK JPY	JP3868400007	101,000
MARUBENI CORP COMMON STOCK JPY	JP3877600001	41,000
MIZUHO FINANCIAL GROUP INC COMMON STOCK JPY	JP3885780001	193,400
SUMITOMO MITSUI FINANCIAL GROUP INC COMMON STOCK JPY	JP3890350006	181,800
mitsui fudosan CO LTD COMMON STOCK JPY	JP3893200000	181,000

mitsui & co ltd common stock jpy	JP3893600001	29,300
isetan mitsukoshi holdings ltd common stock jpy	JP3894900004	200,000
mitsubishi estate co ltd common stock jpy	JP3899600005	200,000
mitsubishi heavy industries ltd common stock jpy	JP3900000005	500,000
mitsubishi electric corp common stock jpy	JP3902400005	105,000
mitsubishi ufj financial group inc common stock jpy	JP3902900004	807,500
tokio marine holdings inc common stock jpy	JP3910660004	19,400
yaskawa electric corp common stock jpy	JP3932000007	91,500
unipres corp common stock jpy	JP3952550006	23,400
lion corp common stock jpy	JP3965400009	55,000
recruit holdings co ltd common stock jpy	JP3970300004	27,513
samsung electronics co ltd common stock krw 5000	KR7005930003	1,446
cheung kong property holdings ltd common stock hkd 1	KYG2103F1019	85,124
ck hutchison holdings ltd common stock hkd 1	KYG217651051	85,124
mgm china holdings ltd common stock hkd 1	KYG607441022	246,400
phoenix group holdings common stock gbp 0.0001	KYG7091M1096	26,150
tencent holdings ltd common stock hkd 0.00002	KYG875721634	290,100
colt group sa common stock gbp 0.5	LU0253815640	60,160
grupo financiero banorte sab de cv common stock mxn 3.5	MXP370711014	213,800
akzo nobel nv common stock eur 2	NL0000009132	18,032
heineken nv common stock eur 1.6	NL0000009165	22,780
unilever nv dutch cert eur 0.16	NL0000009355	64,608
reed elsevier nv common stock eur 0.07	NL0006144495	44,420
delta lloyd nv common stock eur 0.2	NL0009294552	28,121
lyonellbasell industries nv common stock usd	NL0009434992	27,200
nxp semiconductors nv common stock usd	NL0009538784	5,800
asml holding nv common stock eur 0.09	NL0010273215	15,339
koninklijke ahold nv common stock eur 0.01	NL0010672325	146,937
fiat chrysler automobiles nv common stock usd 0.01	NL0010877643	74,662
dnb asa common stock nok 10	NO0010031479	99,752
statoil asa common stock nok 2.5	NO0010096985	136,281
yara international asa common stock nok 1.7	NO0010208051	13,709
skycity entertainment group ltd common stock nzd 0	NZSKCE0001S2	99,869
spark new zealand ltd common stock nzd 0	NZTELE0001S4	448,355
hennes & mauritz ab common stock sek 0	SE0000106270	66,937
skandinaviska enskilda banken ab common stock sek 10	SE0000148884	136,750
securitas ab common stock sek 1	SE0000163594	54,842
swedbank ab common stock sek 22	SE0000242455	36,036
boliden ab common stock sek 2.11	SE0000869646	35,480
intrum justitia ab common stock sek 0.02	SE0000936478	36,555
husqvarna ab common stock sek 2	SE0001662230	89,157
svenska handelsbanken ser'a'npv (p/s)	SE0007100599	53,367
sats ltd common stock sgd 0	SG1152882764	108,800
comfortdelgro corp ltd common stock sgd 0	SG1N31909426	667,000
keppel Reit Reit SGD 0	SG1T22929874	388,000
wilmar international ltd common stock sgd 0	SG1T56930848	269,600
yangzijiang shipbuilding holdings ltd common stock sgd 0	SG1U76934819	1,551,500
global logistic properties ltd common stock sgd 0	SG2C26962630	404,500
flextronics international ltd common stock usd 0	SG9999000020	53,200
kasikornbank pcl nvdr thb 10	TH0016010R14	350,700
taiwan semiconductor manufacturing co ltd common stock twd 10	TW0002330008	736,000
agl resources inc common stock usd 5	US0012041069	270
aes corp/va common stock usd 0.01	US00130H1059	22,600
at&t inc common stock usd 1	US00206R1023	89,400
abbott laboratories common stock usd 0	US0028241000	6,300
abbvie inc common stock usd 0.01	US00287Y1091	36,500
activision blizzard inc common stock usd 0.000001	US00507V1098	56,700
aetna inc common stock usd 0.01	US00817Y1082	9,600
agilent technologies inc common stock usd 0.01	US00846U1016	29,700
alcoa inc common stock usd 1	US0138171014	58,600

ALEXION PHARMACEUTICALS INC COMMON STOCK USD 0.0001	US0153511094	3,000
ALIBABA GROUP HOLDING LTD ADR USD 0.000025	US01609W1027	31,815
ALIGN TECHNOLOGY INC COMMON STOCK USD 0.0001	US0162551016	22,720
ALLSTATE CORP/THE COMMON STOCK USD 0.01	US0200021014	32,800
ALTRIA GROUP INC COMMON STOCK USD 0.333	US02209S1033	18,300
AMAZON.COM INC COMMON STOCK USD 0.01	US0231351067	14,084
AMERICAN CAPITAL LTD COMMON STOCK USD 0.01	US02503Y1038	96,314
AMERICAN CAPITAL SENIOR FLOATING LTD COMMON STOCK USD	US02504D1081	5,255
AMERICAN EXPRESS CO COMMON STOCK USD 0.2	US0258161092	58,535
AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD 2.5	US0268747849	69,094
AMERICAN STATES WATER CO COMMON STOCK USD 0	US0298991011	2,314
AMERICAN TOWER CORP REIT USD 0.01	US03027X1000	2,107
AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01	US0304201033	5,467
AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01	US03073E1055	31,700
AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	US03076C1062	25,300
AMGEN INC COMMON STOCK USD 0.0001	US0311621009	50,176
AMPHENOL CORP COMMON STOCK USD 0.001	US03209S1017	47,648
ANADARKO PETROLEUM CORP COMMON STOCK USD 0.1	US0325111070	24,700
ANTHEM INC COMMON STOCK USD 0.01	US0367521038	5,200
APOLLO INVESTMENT CORP COMMON STOCK USD 0.001	US03761U1060	135,874
APPLE INC COMMON STOCK USD 0.00001	US0378331005	221,730
AQUA AMERICA INC COMMON STOCK USD 0.5	US03836W1036	6,473
ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	US0394831020	95,400
ARES CAPITAL CORP COMMON STOCK USD 0.001	US04010L1035	89,388
ASHLAND INC COMMON STOCK USD 0.01	US0442091049	6,600
ATMOS ENERGY CORP COMMON STOCK USD 0	US0495601058	64
AVERY DENNISON CORP COMMON STOCK USD 1	US0536111091	13,100
BAIDU INC ADR USD 0.00005	US0567521085	17,789
BAKER HUGHES INC COMMON STOCK USD 1	US0572241075	7,400
BALL CORP COMMON STOCK USD 0	US0584981064	30,429
BANK OF AMERICA CORP COMMON STOCK USD 0.01	US0605051046	284,000
BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD 0.01	US0640581007	27,200
BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	US0846707026	10,100
BEST BUY CO INC COMMON STOCK USD 0.1	US0865161014	26,200
BIOGEN INC COMMON STOCK USD 0.0005	US09062X1037	1,500
BLACKROCK INC COMMON STOCK USD 0.01	US09247X1019	2,100
BLACKROCK CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US0925331086	41,583
BLACKSTONE GROUP LP/THE MLP USD 0	US09253U1088	70,000
H&R BLOCK INC COMMON STOCK USD 0	US0936711052	18,400
BOEING CO/THE COMMON STOCK USD 5	US0970231058	8,700
BORGWARNER INC COMMON STOCK USD 0.01	US0997241064	29,589
BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1	US1101221083	34,761
BROADCOM CORP COMMON STOCK USD 0.0001	US1113201073	9,700
BROCADE COMMUNICATIONS SYSTEMS INC COMMON STOCK USD 0.001	US1116213067	25,400
CBRE GROUP INC COMMON STOCK USD 0.01	US12504L1098	20,000
CIT GROUP INC COMMON STOCK USD 0.01	US1255818015	36,600
CME GROUP INC/IL COMMON STOCK USD 0.01	US12572Q1058	40,000
CVR ENERGY INC COMMON STOCK USD 0.01	US12662P1084	25,000
CVS HEALTH CORP	US1266501006	35,500
CA INC COMMON STOCK USD 0.1	US12673P1057	40,200
CABOT CORP COMMON STOCK USD 1	US1270551013	6,700
CABOT OIL & GAS CORP COMMON STOCK USD 0.1	US1270971039	55,008
CALIFORNIA WATER SERVICE GROUP COMMON STOCK USD 0.01	US1307881029	4,435
CAMERON INTERNATIONAL CORP COMMON STOCK USD 0.01	US13342B1052	10,500
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	US14040H1059	22,800
CAPITAL SOUTHWEST CORP COMMON STOCK USD 0.25	US1405011073	6,021
CAPITALA FINANCE CORP COMMON STOCK USD	US14054R1068	7,498
CARDINAL HEALTH INC COMMON STOCK USD 0	US14149Y1082	36,100
CATERPILLAR INC COMMON STOCK USD 1	US1491231015	15,300
CELGENE CORP COMMON STOCK USD 0.01	US1510201049	22,074

CEMEX SAB DE CV ADR USD 0	US1512908898	107,158
CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	US15189T1079	3,873
CENTURYLINK INC COMMON STOCK USD 1	US1567001060	35,600
CHENIERE ENERGY INC COMMON STOCK USD 0.003	US16411R2085	1,095
CHESAPEAKE ENERGY CORP COMMON STOCK USD 0.01	US1651671075	92,500
CIMAREX ENERGY CO COMMON STOCK USD 0.01	US1717981013	13,290
CISCO SYSTEMS INC COMMON STOCK USD 0.001	US17275R1023	178,500
CITIGROUP INC COMMON STOCK USD 0.01	US1729674242	202,553
COCA-COLA CO/THE COMMON STOCK USD 0.25	US1912161007	20,100
COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK USD 0.01	US1924461023	42,998
COMCAST CORP COMMON STOCK USD 0.01	US20030N1019	167,652
COMPUTER SCIENCES CORP COMMON STOCK USD 1	US2053631048	27,500
CONSOLIDATED EDISON INC COMMON STOCK USD 0.1	US2091151041	2,646
CORNING INC COMMON STOCK USD 0.5	US2193501051	77,400
CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01	US22822V1017	2,384
DANAHER CORP COMMON STOCK USD 0.01	US2358511028	32,929
DARDEN RESTAURANTS INC COMMON STOCK USD 0	US2371941053	5,700
DENBURY RESOURCES INC COMMON STOCK USD 0.001	US2479162081	39,300
DEVON ENERGY CORP COMMON STOCK USD 0.1	US25179M1036	11,400
DIGITAL REALTY TRUST INC REIT USD 0.01	US2538681030	5,100
WALT DISNEY CO/THE COMMON STOCK USD 0.01	US2546871060	60,060
DIRECTV COMMON STOCK USD 0.01	US25490A3095	9,500
RR DONNELLEY & SONS CO COMMON STOCK USD 1.25	US2578671016	16,600
DOW CHEMICAL CO/THE COMMON STOCK USD 2.5	US2605431038	25,100
DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD 0.01	US26138E1091	12,600
EOG RESOURCES INC COMMON STOCK USD 0.01	US26875P1012	8,800
EBAY INC COMMON STOCK USD 0.001	US2786421030	26,000
EDISON INTERNATIONAL COMMON STOCK USD 0	US2810201077	38,300
ELECTRONIC ARTS INC COMMON STOCK USD 0.01	US2855121099	8,200
ENBRIDGE ENERGY MANAGEMENT LLC COMMON STOCK USD 0.01	US29250X1037	424
ENTERGY CORP COMMON STOCK USD 0.01	US29364G1031	30,300
ENTERPRISE PRODUCTS PARTNERS LP MLP USD 0	US2937921078	48,771
EQUITY RESIDENTIAL REIT USD 0.01	US29476L1070	40,200
EVERSOURCE ENERGY COMMON STOCK USD 5	US30040W1080	3,131
EXPEDIA INC COMMON STOCK USD 0.001	US30212P3038	8,900
EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD 0.01	US30219G1085	22,343
EXXON MOBIL CORP COMMON STOCK USD 0	US30231G1022	36,200
FS INVESTMENT CORP COMMON STOCK USD 0.001	US3026351078	126,365
FACEBOOK INC COMMON STOCK USD 0.000006	US30303M1027	71,207
FIDUS INVESTMENT CORP COMMON STOCK USD 0.001	US3165001070	7,263
FIFTH STREET FINANCE CORP COMMON STOCK USD 0.01	US31678A1034	99,872
FIFTH STREET SENIOR FLOATING RATE CORP COMMON STOCK USD 0.01	US31679F1012	19,349
FOMENTO ECONOMICO MEXICANO SAB DE CV ADR USD	US3444191064	15,887
FOOT LOCKER INC COMMON STOCK USD 0.01	US3448491049	7,300
GAP INC/THE COMMON STOCK USD 0.05	US3647601083	16,300
GARRISON CAPITAL INC COMMON STOCK USD 0.001	US3665541039	7,036
GENERAL CABLE CORP COMMON STOCK USD 0.01	US3693001089	32,100
GENERAL DYNAMICS CORP COMMON STOCK USD 1	US3695501086	27,000
GENERAL ELECTRIC CO COMMON STOCK USD 0.06	US3696041033	278,900
GILEAD SCIENCES INC COMMON STOCK USD 0.001	US3755581036	96,738
GLADSTONE CAPITAL CORP COMMON STOCK USD 0.001	US3765351008	15,570
GLADSTONE INVESTMENT CORP COMMON STOCK USD 0.001	US3765461070	19,814
GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	US38141G1040	16,500
GOLUB CAPITAL BDC INC COMMON STOCK USD 0.001	US38173M1027	28,363
GOODYEAR TIRE & RUBBER CO/THE COMMON STOCK USD 0	US3825501014	35,800
GOOGLE INC CLA	US38259P5089	21,774
GOOGLE INC-CL C	US38259P7069	4,605
HCA HOLDINGS INC COMMON STOCK USD 0.01	US40412C1018	3,400
HDFC BANK LTD ADR USD	US40415F1012	46,520
HAIN CELESTIAL GROUP INC/THE COMMON STOCK USD 0.01	US4052171000	41,000

HALLIBURTON CO COMMON STOCK USD 2.5	US4062161017	26,911
HARLEY-DAVIDSON INC COMMON STOCK USD 0.01	US4128221086	28,906
HARMAN INTERNATIONAL INDUSTRIES INC COMMON STOCK USD 0.01	US4130861093	3,100
HASBRO INC COMMON STOCK USD 0.5	US4180561072	10,800
HEALTH NET INC/CA COMMON STOCK USD 0.001	US42222G1085	38,900
HERCULES TECHNOLOGY GROWTH CAPITAL INC COMMON STOCK USD 0.001	US4270965084	44,186
HESS CORP COMMON STOCK USD 1	US42809H1077	38,900
HEWLETT-PACKARD CO COMMON STOCK USD 0.01	US4282361033	77,600
HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD 0.01	US43300A1043	74,649
HOLLYFRONTIER CORP COMMON STOCK USD 0.01	US4361061082	6,400
HOME DEPOT INC/THE COMMON STOCK USD 0.05	US4370761029	46,700
HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	US4385161066	19,000
HORIZON TECHNOLOGY FINANCE CORP COMMON STOCK USD 0.001	US44045A1025	7,958
HOSPITALITY PROPERTIES TRUST REIT USD 0.01	US44106M1027	28,700
HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD 0.01	US4464131063	9,300
ICICI BANK LTD ADR USD	US45104G1040	400,000
ILLINOIS TOOL WORKS INC COMMON STOCK USD 0.01	US4523081093	3,300
INCYTE CORP COMMON STOCK USD 0.001	US45337C1027	5,000
INTEL CORP COMMON STOCK USD 0.001	US4581401001	209,400
INTERDIGITAL INC/PA COMMON STOCK USD 0.01	US45867G1013	13,000
INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK USD 0.2	US4592001014	20,300
INTERNATIONAL PAPER CO COMMON STOCK USD 1	US4601461035	15,800
INTERPUBLIC GROUP OF COS INC/THE COMMON STOCK USD 0.1	US4606901001	87,579
ITC HOLDINGS CORP COMMON STOCK USD 0	US4656851056	5,458
JPMORGAN CHASE & CO COMMON STOCK USD 1	US46625H1005	213,617
JOHNSON & JOHNSON COMMON STOCK USD 1	US4781601046	71,200
JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	US48203R1041	27,200
KCAP FINANCIAL INC COMMON STOCK USD 0.01	US48668E1010	28,289
KILROY REALTY CORP REIT USD 0.01	US49427F1084	9,300
KIMBERLY-CLARK CORP COMMON STOCK USD 1.25	US4943681035	5,300
KINDER MORGAN INC/DE COMMON STOCK USD 0.01	US49456B1017	751
KRAFT FOODS GROUP INC COMMON STOCK USD	US50076Q1067	10,600
KROGER CO/THE COMMON STOCK USD 1	US5010441013	44,900
L-3 COMMUNICATIONS HOLDINGS INC COMMON STOCK USD 0.01	US5024241045	2,500
LACLEDE GROUP INC/THE COMMON STOCK USD 1	US5055971049	3,207
LAM RESEARCH CORP COMMON STOCK USD 0.001	US5128071082	3,900
LAMAR ADVERTISING CO REIT USD 0.001	US5128161099	18,400
ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01	US5184391044	84,492
LEAR CORP COMMON STOCK USD 0.01	US5218652049	8,000
LEGGETT & PLATT INC COMMON STOCK USD 0.01	US5246601075	7,500
LEIDOS HOLDINGS INC COMMON STOCK USD 0.0001	US5253271028	9,700
LEXMARK INTERNATIONAL INC COMMON STOCK USD 0.01	US5297711070	8,700
LIBERTY INTERACTIVE CORP QVC GROUP TRACKING STK USD 0.01	US53071M1045	40,200
ELI LILLY & CO COMMON STOCK USD 0	US5324571083	4,700
LINCOLN NATIONAL CORP COMMON STOCK USD 0	US5341871094	7,100
LINKEDIN CORP COMMON STOCK USD 0.0001	US53578A1088	17,500
LOWE'S COS INC COMMON STOCK USD 0.5	US5486611073	19,300
MVC CAPITAL INC COMMON STOCK USD 0.01	US5538291023	7,461
MACY'S INC COMMON STOCK USD 0.01	US55616P1049	12,300
MAIN STREET CAPITAL CORP COMMON STOCK USD 0.01	US56035L1044	22,605
MARATHON OIL CORP COMMON STOCK USD 1	US5658491064	48,300
MARATHON PETROLEUM CORP COMMON STOCK USD	US56585A1025	52,600
MARRIOTT VACATIONS WORLDWIDE CORP COMMON STOCK USD 0.01	US57164Y1073	5,000
MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD 0.01	US5719032022	14,800
MASTERCARD INC COMMON STOCK USD 0.0001	US57636Q1040	26,917
MCG CAPITAL CORP COMMON STOCK USD 0.01	US58047P1075	18,309
MCGRAW HILL FINANCIAL INC COMMON STOCK USD 1	US5806451093	8,700
MCKESSON CORP COMMON STOCK USD 0.01	US58155Q1031	2,800
MEDALLION FINANCIAL CORP COMMON STOCK USD 0.01	US5839281061	11,829
MEDLEY CAPITAL CORP COMMON STOCK USD 0.001	US58503F1066	31,524

MERCK & CO INC COMMON STOCK USD 0.5	US58933Y1055	118,800
METLIFE INC COMMON STOCK USD 0.01	US59156R1086	59,836
MICROSOFT CORP COMMON STOCK USD 0.00000625	US5949181045	218,200
MONROE CAPITAL CORP COMMON STOCK USD 0.001	US6103351010	7,014
MONSANTO CO COMMON STOCK USD 0.01	US61166W1018	12,000
MONSTER BEVERAGE CORP COMMON STOCK USD	US61174X1090	2,600
MOODY'S CORP COMMON STOCK USD 0.01	US6153691059	3,300
MORGAN STANLEY COMMON STOCK USD 0.01	US6174464486	55,400
MOSAIC CO/THE COMMON STOCK USD 0.01	US61945C1036	35,200
MURPHY OIL CORP COMMON STOCK USD 1	US6267171022	52,400
NATIONAL OILWELL VARCO INC COMMON STOCK USD 0.01	US6370711011	3,600
NETAPP INC COMMON STOCK USD 0.001	US64110D1046	47,100
NEW JERSEY RESOURCES CORP COMMON STOCK USD 2.5	US6460251068	343
NEW MOUNTAIN FINANCE CORP COMMON STOCK USD 0.01	US6475511001	28,163
NEWMONT MINING CORP COMMON STOCK USD 1.6	US6516391066	22,200
NEWTEK BUSINESS SERVICES CORP COMMON STOCK USD 0.02	US6525262035	3,081
NIKE INC COMMON STOCK USD 0	US6541061031	40,240
NISOURCE INC COMMON STOCK USD 0.01	US65473P1057	749
NORTHROP GRUMMAN CORP COMMON STOCK USD 1	US6668071029	18,700
NORTHWEST NATURAL GAS CO COMMON STOCK USD 3.167	US6676551046	1,012
NORTHWESTERN CORP COMMON STOCK USD 0.01	US6680743050	3,274
NVIDIA CORP COMMON STOCK USD 0.001	US67066G1040	131,500
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	US6745991058	53,049
OMNICOM GROUP INC COMMON STOCK USD 0.15	US6819191064	5,300
ONE GAS INC COMMON STOCK USD	US68235P1084	2,863
ONEOK INC COMMON STOCK USD 0.01	US6826801036	962
OPKO HEALTH INC COMMON STOCK USD 0.01	US68375N1037	31,400
ORACLE CORP COMMON STOCK USD 0.01	US68389X1054	118,400
OWENS CORNING COMMON STOCK USD 0.001	US6907421019	37,135
PG&E CORP COMMON STOCK USD 0	US69331C1080	1,943
PENNANTPARK INVESTMENT CORP COMMON STOCK USD 0.001	US7080621045	40,435
PENNANTPARK FLOATING RATE CAPITAL LTD COMMON STOCK USD 0.001	US70806A1060	7,303
PEPCO HOLDINGS INC COMMON STOCK USD 0.01	US7132911022	9,960
PEPSICO INC COMMON STOCK USD 0.017	US7134481081	33,300
PFIZER INC COMMON STOCK USD 0.05	US7170811035	408,368
PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	US7181721090	24,500
PIEDMONT NATURAL GAS CO INC COMMON STOCK USD 0	US7201861058	1,720
PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01	US72147K1088	37,900
PITNEY BOWES INC COMMON STOCK USD 1	US7244791007	35,400
POLYCOM INC COMMON STOCK USD 0.0005	US73172K1043	24,100
PRICELINE GROUP INC/THE COM USD	US7415034039	2,092
PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	US7427181091	35,900
PROSPECT CAPITAL CORP COMMON STOCK USD 0.001	US74348T1025	175,575
PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	US7443201022	8,000
PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK USD 0	US7445731067	51,400
QUALCOMM INC COMMON STOCK USD 0.0001	US7475251036	18,100
RAYTHEON CO COMMON STOCK USD 0.01	US7551115071	9,400
REGENCY CENTERS CORP REIT USD 0.01	US7588491032	8,500
REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	US7591EP1005	68,400
REYNOLDS AMERICAN INC COMMON STOCK USD 0.0001	US7617131062	2,065
SBA COMMUNICATIONS CORP COMMON STOCK USD 0.01	US78388J1060	1,731
SABRE CORP COMMON STOCK USD 0.01	US78573M1045	63,000
SEMPRA ENERGY COMMON STOCK USD 0	US8168511090	677
SIRONA DENTAL SYSTEMS INC COMMON STOCK USD 0.01	US82966C1036	16,746
SOLAR CAPITAL LTD COMMON STOCK USD 0.01	US83413U1007	20,820
SOLAR SENIOR CAPITAL LTD COMMON STOCK USD 0.01	US83416M1053	4,771
SOUTHWEST AIRLINES CO COMMON STOCK USD 1	US8447411088	26,600
SOUTHWEST GAS CORP COMMON STOCK USD 1	US8448951025	733
SPECTRA ENERGY CORP COMMON STOCK USD 0.001	US8475601097	4,782
SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD 0.01	US8485741099	14,300

SPIRIT AIRLINES INC COMMON STOCK USD 0.0001	US8485771021	21,466
STAPLES INC COMMON STOCK USD 0.0006	US8550301027	21,000
STARBUCKS CORP COMMON STOCK USD 0.001	US8552441094	60,000
STELLUS CAPITAL INVESTMENT CORP COMMON STOCK USD 0.001	US8585681088	5,357
STRYKER CORP COMMON STOCK USD 0.1	US8636671013	6,000
SUNTRUST BANKS INC COMMON STOCK USD 1	US8679141031	29,800
SUPERIOR ENERGY SERVICES INC COMMON STOCK USD 0.001	US8681571084	15,100
SYMANTEC CORP COMMON STOCK USD 0.01	US8715031089	21,900
TCP CAPITAL CORP COMMON STOCK USD 0.001	US87238Q1031	25,073
THL CREDIT INC COMMON STOCK USD 0.001	US8724381061	20,934
TICC CAPITAL CORP COMMON STOCK USD 0.01	US87244T1097	38,718
TJX COS INC/THE COMMON STOCK USD 1	US8725401090	24,696
TPG SPECIALTY LENDING INC COMMON STOCK USD 0.01	US87265K1025	13,970
TARGET CORP COMMON STOCK USD 0.0833	US87612E1064	32,200
TESORO CORP COMMON STOCK USD 0.167	US8816091016	11,900
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	US8835561023	17,779
3M CO COMMON STOCK USD 0.01	US88579Y1010	16,200
TIME WARNER INC COMMON STOCK USD 0.01	US8873173038	5,800
TIME WARNER CABLE INC COMMON STOCK USD 0.01	US88732J2078	5,400
TOWERS WATSON & CO COMMON STOCK USD 0.01	US8918941076	15,605
TRAVELERS COS INC/THE COMMON STOCK USD 0	US89417E1091	14,700
TRIANGLE CAPITAL CORP COMMON STOCK USD 0.001	US8958481090	14,733
UDR INC REIT USD 0.01	US9026531049	30,700
UIL HOLDINGS CORP COMMON STOCK USD 0	US9027481020	1,072
US BANCORP/MN COMMON STOCK USD 0.01	US9029733048	69,620
ULTIMATE SOFTWARE GROUP INC/THE COMMON STOCK USD 0.01	US90385D1072	9,557
UNION PACIFIC CORP COMMON STOCK USD 2.5	US9078181081	22,740
UNITED PARCEL SERVICE INC COMMON STOCK USD 0.01	US9113121068	32,800
UNITED STATES STEEL CORP COMMON STOCK USD 1	US9129091081	32,300
UNITED THERAPEUTICS CORP COMMON STOCK USD 0.01	US91307C1027	2,800
UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	US91324P1021	49,510
VALERO ENERGY CORP COMMON STOCK USD 0.01	US91913Y1001	48,500
VENTAS INC REIT USD 0.25	US92276F1003	21,800
VERISIGN INC COMMON STOCK USD 0.001	US92343E1029	31,400
VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	US92343V1044	69,100
VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	US92532F1003	18,880
VIACOM INC COMMON STOCK USD 0.001	US92553P2011	4,200
VISA INC COMMON STOCK USD 0.0001	US92826C8394	97,096
VOYA FINANCIAL INC COMMON STOCK USD 0.01	US9290891004	76,800
WGL HOLDINGS INC COMMON STOCK USD 0	US92924F1066	348
WAL-MART STORES INC COMMON STOCK USD 0.1	US9311421039	40,800
WEINGARTEN REALTY INVESTORS REIT USD 0.03	US9487411038	14,000
WELLS FARGO & CO COMMON STOCK USD 1.666	US9497461015	83,700
WESCO INTERNATIONAL INC COMMON STOCK USD 0.01	US95082P1057	25,616
WESTERN DIGITAL CORP COMMON STOCK USD 0.01	US9581021055	5,000
WESTERN REFINING INC COMMON STOCK USD 0.01	US9593191045	7,600
WESTERN UNION CO/THE COMMON STOCK USD 0.01	US9598021098	128,100
WHITEHORSE FINANCE INC COMMON STOCK USD 0.001	US96524V1061	3,562
WHITEWAVE FOODS CO/THE COMMON STOCK USD 0.01	US9662441057	45,000
WHOLE FOODS MARKET INC COMMON STOCK USD 0	US9668371068	55,000
WILLIAMS COS INC/THE COMMON STOCK USD 1	US9694571004	2,841
XEROX CORP COMMON STOCK USD 1	US9841211033	30,600
YAHOO INC COMMON STOCK USD 0.001	US9843321061	20,400
LARSEN & TOUBRO LTD GDR USD	USY5217N1183	85,000