

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Equity holdings as at 30 September 2016

	Holding	Market Value (£)
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Emerging Markets Equities

JP MORGAN EMERGING MARKETS ORD 25P	115,000	808,450
TEMPLETON EMERGING MARKETS	4,000,000	23,020,000

Europe Equities

ABB LTD CHF0.86 (REGD)	83,770	1,450,216
ABB LTD CHF0.86 (REGD) (SWEDISH REGISTER)	22,289	385,735
ABERTIS INFRAESTRUCTURAS SA EUR3	75,270	902,211
ACCOR EUR3	22,400	683,879
ADECCO SA CHF1 (REGD)	14,600	633,623
ADIDAS-SALOMON AG NPV	20,540	2,745,420
AEGON NV EUR 0.12	130,755	385,399
AGEAS COMM STK NPV	7,909	221,964
AIR FRANCE KLM EUR1	91,006	376,338
AIR LIQUIDE (POSTSUB) (PRIM) REGD EUR5.50	10,299	850,454
AIRBUS GROUP SE COM STK EUR1.00	36,900	1,718,106
AKZO NOBEL NV EUR2	27,000	1,408,280
ALLEGION COMM STK US\$0.01	4,533	240,504
ALLIANZ AG NPV	2,501	286,255
ALLIANZ SE NPV	17,431	1,992,826
ALLIED IRISH BANK COM STK	80	415
ANHEUSER-BUSCH INBEV NPV	41,700	4,206,438
AP MOLLER MAERSK SER 'A' DKK1000	650	701,194
AP MOLLER MAERSK SER 'B' DKK1000	525	592,272
ASML HLDG NV EUR0.09	9,200	777,372
ASSIC GENERALI EUR1	83,027	779,344
ATLAS COPCO AB A SHS COM STK SEK0.64	72,000	1,665,910
ATRESMEDIA CORP DE ME EUR0.75	25,072	211,482
AUTOLIV INC USD1 SDR	3,000	244,765
AXA EUR2.29	128,510	2,104,590
BALOISE HOLDING AG CHF 0.1	4,100	382,569
BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49	320,546	1,492,221
BANCO SANTANDER S A EUR0.50 (REGD)	606,000	2,068,758
BANK OF IRELAND COMM STK EUR0.05	800,900	126,797
BANQUE CANTONALE VAUDOISE CHF20 (REGD)	420	212,460
BASF SE NPV	51,522	3,394,685
BAYER AG NPV	43,100	3,331,964
BAYERISCHE MOTEREN WERKE EUR1	24,900	1,612,394
BEIERSDORF AG NPV	29,700	2,156,006
BEKAERT SA NPV	3,900	137,069
BIC EUR3.82	10,830	1,232,066
BNP PARIBAS EUR2	51,282	2,029,719
BONAVA AB COM STK SEK4	2,000	19,337
BOUYGUES EUR1	12,614	321,707
CAP GEMINI EUR8	28,000	2,111,810

CARREFOUR EUR2.50	40,911	816,344
CHRISTIAN DIOR EUR2	5,300	731,335
CHUBB LTD COMM STK CHF24.77	240	23,213
CIE FINANCIERE FRICHEMONT REG COM STK CHF1	31,700	1,490,283
COMMERZBANK AG COMM STK NPV	109,300	542,860
COMPAGNIE DE ST-GOBAIN EUR4	32,142	1,069,593
CORPORACION FINANCIERA ALBA EUR1.00	19,500	631,106
CREDIT SUISSE GROUP AG	83,914	846,303
CRH ORD EURO.32 (UK CERT)	212,500	5,444,250
DAIMLER AG NPV (REGD) - GERMAN LISTING	41,000	2,226,820
DANIELI & C EUR1	5,000	74,314
DANONE EUR0.25 (POST SUBDIVISION)	42,264	2,412,840
DANSKE BANK A/S DKK10	87,733	1,969,304
DEUTSCHE BANK AG ORD NPV(REGD)	73,000	738,589
DEUTSCHE BOERSE AG TENDER COMM STK	25,500	1,591,682
DEUTSCHE POST	58,400	1,403,541
DEUTSCHE POST AG (NEW) NPV REGD)	1,525	36,163
DEUTSCHE TELEKOM AG NPV(REGD)	221,000	2,850,689
DNB NOR ASA NOK10	25,000	252,119
E. ON SE NPV	119,421	652,017
EATON CORP PLC COM STK US\$0.01	13,636	689,778
EDENRED EUR2	33,100	595,336
ELECTROLUX AB SER B NPV (POST SPLIT)	25,000	481,398
ELISA CORPORATION OYJ-AS EUR0.50	43,700	1,242,307
EMS CHEMIE HLDG AG CHF0.01 (REGD)(POST)	1,000	413,341
ENEL EUR1	629,550	2,161,134
ENGIE COMM STK EUR1	82,373	982,362
ENI SPA COMM STK NPV	157,102	1,742,407
ERICSSON(L.M.) TELEF CLASS 'B' SEK1	116,663	648,882
ESCADA AG NPV - BANKRUPTCY	4,000	232
ESSILOR INTERNATIONAL EUR0.36	14,700	1,459,954
EXOR SPA SCOM STK EUR1	22,960	715,079
FABEGE AB NPV (POST SPLIT)	6,800	95,379
FERRARI NV COMM STK EUR0.01	8,346	333,797
FIAT CHRYSLER AUTOS NV	83,464	407,608
FORBO HOLDINGS CHF0.1 REGD	280	290,173
GAS NATURAL SDG SA EUR1	67,585	1,069,409
GAZ DE FRANCE SUEZ VVPR STRIP	13,923	120
GIVAUDAN AG CHF10	400	627,675
GROUPE BRUXELLES LAMBERT NPV (NEW)	14,666	999,938
GROUPE FNAC NPV	825	46,571
HEINEKEN NV EUR1.60	20,093	1,361,263
HENKEL AG & CO KGAA NON VTG PRF NPV	16,500	1,725,085
HENNES AND MAURITZ AB 'B' SEK0.25	40,000	870,514
HERMES INLT COM STK NPV	1,224	383,116
HOLMEN AG SER'B'SEK50	1,500	41,203
HUFVUDSTADEN FASTIGHETSAB SERIES A SWKR5	96,600	1,287,242
HUSQVARNA AB SER 'A' NPV	11,250	75,562
IBERDROLA SA EUR0.75 (POST SUBDIVISION) - GBP	7,836	39,961
IBERDROLA SA EUR0.75 (POST SUBDIVISION)	312,489	1,635,844

INFINEON TECHNOLOGY NPV	238,934	3,276,326
ING GROEP NV COMM STK EURO.01	234,134	2,226,087
INTESA SANPAOLO DI RISP EURO.52 (NON CNV)	16,209	26,125
INTESA SANPAOLO EURO.52	1,085,200	1,852,323
INVESTOR AB SEK6.25 SER 'A'	15,000	414,995
KBC GROUP NPV	18,000	806,956
KERING COMM STK EUR4	6,600	1,024,916
KONINKLIJKE AHOLD DELHAIZE COMM STK	89,317	1,567,820
KONINKLIJKE DSM NV EUR1.5	6,000	312,224
KONINKLIJKE KPN NV EURO.04	155,974	398,605
KONINKLIJKE PHILIPS NV EURO.20	70,617	1,610,097
L'OREAL PRIME DE FIDELITE COM STK	16,420	2,387,925
LAFARGEHOLCIM CHF2 (REGD)	21,010	875,938
LAGARDERE S.C.A. EUR6.10 (REGD)	4,100	80,375
LANXESS AG NPV	1,925	92,145
LINDE AG NPV	12,500	1,633,468
LVMH MOET-HENNESSY LOUIS VUITTON EUR 0.30	19,000	2,494,378
MEDIASET ORD EUR 0.52	237,900	574,220
METRO AG NPV	6,000	137,867
MICHELIN(CIE GLE DES ETABL) ORD EUR2 (REGD)	8,272	704,541
MUNCHENER RUCKVERSICHERUNGS-G NPV (REGD)	6,584	943,827
NCC SEK8.00	2,000	40,273
NESTLE SA CHF1 (REGD)	155,000	9,422,468
NOKIA CORP EURO.06	227,891	1,016,332
NON SGPS COMM STK EURO.01	22,867	119,785
NORDEA BANK AB ORD EUR 0.39632	139,000	1,059,762
NOVARTIS AG CHF0.50 (REGD)	114,880	6,969,885
NOVO NORDISK A/SB COM STK DKK2	110,000	3,523,483
ORANGE COM STK EUR4	65,246	786,012
OSRAM LICHT AG NPV	3,401	153,441
OUTOKUMPU OYJ 'A' NPV	555	2,931
PARGESA HOLDINGS SA CHF20	3,000	158,308
PERNOD-RICARD NPV	17,706	1,612,979
PEUGEOT SA EUR1	10,188	119,781
PEUGEOT SA UGW CW17	10,188	20,977
PHAROL SGPS SSA COM STK EURO.03	162,352	33,709
PORSCHE AUTOMOBILE HLDG-PF	8,750	343,445
POST NL COM STK EURO.48	33,033	115,397
PUBLICIS GROUPE SA FRF2.5 **CDI**	10,951	637,790
RANDSTAD HLDGS EURO.10	378	13,257
RCS MEDIAGROUP SPA COMM STK	5,654	4,561
RECORDATI EURO.125	64,000	1,584,082
REINET INVESTMENTS SCA NPV	2,545	40,754
RELX NV EURO.07	136,882	1,894,133
RENAULT (REGIE NATIONALE DES USINES) EUR3.81	12,200	771,960
ROCHE HLDG AG CHF1 (BR)	5,000	955,330
ROCHE HLDGS AG GENUSSSCHEINE NPV	28,900	5,528,693
RWE AG(NEW) NON VTG PRF NPV	4,000	38,896
RWE AG(NEW) NPV 'A'	25,578	338,783
SAAB AB SER'B' SEK16	45,000	1,232,046

SACYR VALLEHERMOSO SA EUR1	14,088	22,840
SAFRAN SA EURO.20	31,950	1,769,012
SANDVIK AB NPV (POST SPLIT)	29,800	252,103
SANOFI COM STK EUR2	58,000	3,393,997
SAP SE INHABER-AKTIE ORD NPV	52,500	3,676,682
SCHIBSTED B ORD	8,600	177,351
SCHNEIDER ELECTRIC EUR8	38,756	2,080,801
SEADRILL ORD	50,500	93,976
SEB SA FRF20 (PRIME DE FIDELITE 98)(REGD)	1,485	161,360
SEQUANA COMM STK	1,125	1,625
SGS SA CHF1(REGD)	500	863,212
SIEMENS AG NPV(REGD)	40,000	3,609,310
SKAND ENSKILDA BANKEN SER 'A' SWKR10	189,400	1,462,742
SKANSKA AB B SER'B' SEK3	80,700	1,450,258
SKF AB NPV 'B' (POST SPLIT)	14,800	196,419
SOCIETE GENERALE EUR1.25	51,622	1,373,506
SOLVAY ET CIE 'A'NPV	3,650	324,771
ST MICROELECTRONICS EUR1.04	12,900	81,023
STATOIL HYDRO ASA NOK2.5	85,400	1,100,609
STO SE & CO KGAA INHABER-VORZUGSAKT	3,000	283,545
STORA ENSO OYJ NPV SER 'R'	18,900	129,172
STORA ENSO OYJ SER'R' FIM10 (SWEDISH REGISTER)	14,513	99,109
SUBSEA 7 ORD SHS	60,500	499,408
SUEZ EUR4	89,500	1,137,817
SVENSKA CELLULOZA NPV 'B' (POST SPLIT)	12,000	274,201
SVENSKA HANDELSBANKEN COMM STK	71,220	753,857
SWATCH GROUP CHF0.45 (REGD)	6,430	275,480
SWATCH GROUP CHF2.25(BR)	1,100	239,873
SWEDBANK AB SER A NPV	39,375	711,499
SWEDISH MATCH AB SEK1.20	21,800	616,250
SWISS RE LTD COM STK CHF1	21,210	1,473,793
SYNGENTA AG CHF0.10(REGD)	6,500	2,193,765
SYNGENTA NOVARTIS (SEK)	74	24,975
TAKKT AG	3,600	62,258
TE CONNECTIVITY LTD COM STK CHF1.55	6,975	345,689
TELECOM ITALIA DI RISP EURO.55	283,396	148,085
TELECOM ITALIA EURO.55	988,000	631,230
TELEFONICA SA EUR1	271,750	2,119,411
TELIASONERA AB SEK3.2	179,300	617,367
TENARIS ORD	27,800	304,961
THALES EUR3	6,690	474,128
THYSSEN KRUPP AG NPV	52,570	964,625
TOTAL SA EUR2.5 (POSTDIVISION)	120,228	4,386,207
TRELLEBORG AB 'B'SWKR25 FREE	17,700	266,715
TUBACEX SA	9,000	20,555
TUI AG NPV	10,719	117,261
UBS GROUP AG REG COMM STK CHF0.10	193,932	2,035,958
UMICORE NPV	32,400	1,562,679
UNILEVER NV EURO.16	100,050	3,555,286
UNIPER SE COMM STK	11,942	112,560

UPM-KYMMENE OY NPV	30,000	487,672
VALEO SA COMM STK EUR1.00	27,300	1,225,300
VERBUND AG COMM STK NPV	25,000	320,313
VESTAS WIND SYSTEMS DKK1	15,000	948,053
VIVENDI SA EUR5.5	70,350	1,092,163
VOESTALPINE AG NPV	19,800	530,587
VOLKSWAGEN AG NPV	300	33,390
VOLKSWAGEN AG PFD PREFERENCE	7,650	773,008
VOLVO AB NPV 'B' (POST SPLIT)	57,500	504,524
WEATHERFORD INTL COM STK US\$0.001	25,600	110,559
WIEHLBORG FAST AB NPV	76,800	1,257,336
WOLTERS KLUWER CVA EUR0.12	34,930	1,149,224
ZIMMER BIOMET HOLDINGS INC (CHF) COM STK US\$0.01	1,560	151,509
ZURICH INSURANCE GROUP AG CHF0.10	11,412	2,264,727
ABB LTD CHF0.86 (REGD)	156,711	2,712,962
ABN AMRO GROUP NV GDR	123,539	1,968,673
ACCOR EUR3	75,350	2,300,461
ADECCO SA CHF1 (REGD)	45,872	1,990,791
AIRBUS GROUP SE COM STK EUR1.00	34,466	1,604,776
ASML HLDG NV EUR0.09	36,700	3,101,038
ATLAS COPCO AB A SHS COM STK SEK0.64	90,793	2,100,736
AUTOLIV INC USD1 SDR	22,187	1,810,199
AXA EUR2.29	165,533	2,710,910
BASF SE NPV	50,435	3,323,065
BAYER AG NPV	53,962	4,171,681
BILLERUD KORSNAS AB NPV	140,765	1,916,236
BRENNTAG AG NPV	43,795	1,843,831
CARREFOUR EUR2.50	99,329	1,982,026
DEUTSCHE BOERSE AG TENDER COMM STK	33,481	2,089,848
DEUTSCHE TELEKOM AG NPV(REGD)	120,248	1,551,084
DNB NOR ASA NOK10	262,468	2,646,928
DUFREY GROUP CHF5 (REGD)	19,996	1,930,921
FRESENIUS MEDICAL CARE AG NPV	36,667	2,463,818
GALP ENERGIA SGPS 'B' SHS EUR1	123,988	1,304,883
GEA GROUP AG NPV	47,526	2,033,188
HENKEL AG & CO KGAA NON VTG PRF NPV	24,699	2,582,295
HEXAGON AB SERIES B SEK2	74,938	2,512,960
INDUSTRIVARDEN AB SERIES A NPV	105,631	1,618,295
INFINEON TECHNOLOGY NPV	206,241	2,828,031
INTESA SANPAOLO EURO.52	1,240,356	2,117,158
KBC GROUP NPV	44,641	2,001,295
KERRY GROUP PLC A COMM STK EUR0.125	17,901	1,143,843
KONINKLIJKE DSM NV EUR1.5	49,519	2,576,840
KONINKLIJKE PHILIPS NV EUR0.20	125,895	2,870,459
LEGRAND SA EUR 4	23,827	1,081,790
LINDE AG NPV	23,512	3,072,488
LVMH MOET-HENNESSY LOUIS VUITTON EUR 0.30	20,119	2,641,283
MTU AERO ENGINES NPV (REGD)	13,478	1,047,901
ORANGE COM STK EUR4	135,045	1,626,873
PERNOD-RICARD NPV	20,668	1,882,811

ROCHE HLDGS AG GENUSSSCHEINE NPV	11,831	2,263,320
SAMPO OYJ SERIES A NPV	78,892	2,698,668
SANOFI COM STK EUR2	61,417	3,593,950
SAP SE INHABER-AKTIE ORD NPV	57,545	4,029,993
SCHINDLER HLDG PART CERTS CHF0.10	6,814	985,371
SIKA AG CHF0.60 (BEARER)	619	2,320,665
SKAND ENSKILDA BANKEN SER 'A' SWKR10	310,299	2,396,448
SMURFIT KAPPA GROUP EURO.001	113,333	1,955,066
SVENSKA CELLULOSE NPV 'B' (POST SPLIT)	119,067	2,720,693
SWATCH GROUP CHF2.25(BR)	10,305	2,247,172
SYMRISE AG NPV (BR)	27,508	1,553,766
TENARIS ORD	220,023	2,413,611
TRELLEBORG AB 'B'SWKR25 FREE	119,129	1,795,115
UBS GROUP AG REG COMM STK CHF0.10	290,930	3,054,272
UCB S.A. EUR3	16,861	1,004,017
UNILEVER NV EURO.16	18,032	640,769
VESTAS WIND SYSTEMS DKK1	40,424	2,554,941
VONOVIA SE NPV	61,864	1,803,364

Japan Equities

ABC MART INC NPV	13,900	724,887
AISIN SEIKI YEN50	52,400	1,826,426
ALPS ELECTRIC ORD YEN50	31,100	567,418
ASTELLAS PHARMA INC NPV	155,600	1,858,306
BANDAI NAMCO HOLDINGS INC NPV	52,200	1,218,261
BRIDGESTONE CORP Y50	88,700	2,496,270
CYBER AGENT INC NPV	28,400	645,105
DAIKYO INC ORD YEN50	202,000	279,482
DAIKYONISHIKAWA CORP NPV	59,200	558,052
DAITO TST CONSTRUCT CO ORD Y50	6,400	786,722
DIGITAL GARAGE INC NPV	23,600	347,873
DISCO CORP NPV	12,100	1,091,862
DOWA HOLDINGS COMPANY NPV	238,000	1,270,122
EAGLE INDUSTRY CO LTD NPV	28,000	259,686
FUJIMORI KOGYO COMPANY LTD NPV	14,100	254,574
HASEKO CORPORATION ORD YEN50	98,600	721,830
HIKARI TSUSHIN INC YEN50	9,200	653,929
HIS COMPANY LTD NPV	9,900	198,236
ISUZU MOTORS ORD YEN50	233,600	2,089,278
ITOCHU CORP ORD YEN50	222,600	2,133,042
IZUMI COMPANY LTD YEN50	31,300	1,030,300
JAFCO CO LTD YEN50	26,700	596,747
JAPAN AIRLINES COMPANY	74,700	1,679,772
JAPAN TOBACCO INC NPV	74,900	2,344,767
KAMIGUMI CO ORD YEN50	7,000	46,616
KDDI CORPORATION YEN5000	164,600	3,896,547
KEYENCE CORP NPV	3,200	1,786,789
KUBOTA CORPN NPV	198,800	2,285,071
KUMIAI CHEMICAL INDUSTRY CO	87,100	352,920

KYUDENKO ORD YEN50	26,300	739,757
MITSUBISHI ELEC CP Y50	123,000	1,198,739
MITSUBISHI TANABE PHARMA NPV	72,400	1,185,539
MITSUBISHI UFJ FINANCIAL	637,700	2,448,157
MURATA MANUFACTURING CO LTD NPV	16,000	1,584,270
NICHI-IKO PHARMACEU CO LTD NPV	50	731
NIHON KOHDEN CORP NPV	12,100	224,351
NIHON UNISYS LTD YEN50	112,600	1,102,518
NIPPON SHINYAKU ORD NPV	32,000	1,323,367
NIPPON SIGNAL CO LTD NPV	72,700	467,006
NIPPON TEL & TEL PUBLIC CORP Y50000	38,800	1,360,946
NITORI HOLDINGS CO LTD NPV	13,800	1,262,049
NOMURA RESEARCH INSTITUTE NPV	24,200	637,456
NS SOLUTIONS CORP NPV	48,300	643,299
OBARA GROUP INC NPV	18,300	549,515
OLYMPUS CORP NPV	29,800	791,762
ONO PHARMACEUTICALS CO LTD NPV	7,300	155,747
ORIX CORPORATION Y50	216,900	2,435,407
OTSUKA HOLDINGS CO LTD NPV	38,100	1,329,152
PALTAC CORPORATION NPV	14,600	261,715
RAKUTEN IC NPV	35,100	349,550
RYOHIN KEIKAKU CO ORD YEN50	9,400	1,452,769
SANKYU INC NV	305,000	1,333,212
SANTEN PHARMACEUTICALS ORD YEN50	151,100	1,700,034
SCREEN HOLDINGS CO LTD NPV	17,000	834,859
SEIKO EPSON CORP NPV	96,000	1,409,240
SEKISUI HOUSE LTD NPV	97,500	1,267,825
SENKO COMPANY TLD NPV	152,700	810,263
SHIMADZU CORP YEN50	69,000	803,074
SHINMAYWA ORD YEN50	113,000	569,539
SHIP HEALTHCARE HLDGS INC NPV	18,700	438,559
SIIX CORP NPV	25,900	799,387
SOFTBANK GROUP CORP ORD YE50	33,200	1,643,049
STANLEY ELECTRIC CO ORD YEN50	29,000	596,564
SUMITOMO FORESTRY CO LTD NPV	37,000	378,035
SUMITOMO MITSUI FINANCIAL NPV	107,500	2,762,210
SURUGA BANK YEN50	54,500	998,079
TDK CORP ORD Y50	15,000	762,867
TIS INC NPV	7,100	140,766
TOKAI TOKYO FIN HLDGS INC NPV	95,000	350,265
TOKIO MARINE HOLDINGS INC NPV	56,500	1,646,766
TOPPAN FORMS CO LTD ORD YEN50	49,900	400,207
TOYOTA INDUSTRIES CORP YEN50	44,100	1,557,241
TOYOTA MOTOR CORP Y50	74,400	3,267,999
TPR COMPANY LTD NPV	24,200	518,059

Private Equity

ADC THERAPEUTICS SARL	1	80
DE NOVO PHARMACEUTICALS	101,765	0

IDLE PROJECTS LTD	2,699,930	500,000
PHICO THERAPEUTICS LTD CONVERTIBLE	500,000	520,000
PHICO THERAPEUTICS LTD ORDINARY SHARES	340,017	3,060,153
PLASTIC LOGIC CNV 'B' PREF EUR0.01	1,106,439	0
PLASTIC LOGIC LTD ORDINARY SHS EUR0.01	335	0

UK Equities

3I GROUP ORD GBP0.738636	710,208	4,619,903
ABERDEEN ASSET MANAGEMENT ORD 10P	270,000	881,010
ADMIRAL GROUP ORD 0.10P	80,000	1,639,200
AGGREKO PLC COM STK GBP0.04832911	57,108	544,525
ANGLO AMERICAN PLC ORD US\$0.54945 (POST CON)	335,920	3,250,362
ASSOCIATED BRITISH FOODS ORD 5 15/22P	85,000	2,209,150
ASTRAZENECA GROUP US\$0.25	385,000	19,261,550
AVIVA PLC ORD 25P	1,064,600	4,688,498
BABCOCK INTERNATIONAL GROUP ORD 60P	325,000	3,363,750
BAE SYSTEMS PLC 2.5P	1,200,000	6,288,000
BALFOUR BEATTY PLC ORD 50P	830,000	2,319,020
BARCLAYS PLC ORD 25P	4,450,000	7,464,875
BARRATT DEVELOPMENTS PLC ORD 10P	275,000	1,357,400
BBA AVIATION	252,000	629,244
BBGI SICAV SA/FUND	300,000	423,750
BEAZLEY PLC /UK COMM STK GBP0.50	200,000	773,800
BELLWAY ORD 12.5P	40,000	947,200
BERENDSEN PLC ORD GBP0.30	16,055	199,724
BERKELEY GRP HLDG (1 NEW ORD & 4 B SHARES)	50,000	1,289,000
BHP BILLITON US\$ 0.50 (UK REGD)	665,963	7,738,490
BODYCOTE PLC ORD 17 3/11P	120,000	706,200
BP PLC ORD US\$0.25	5,750,000	25,872,125
BRITISH AMERICAN TOBACCO ORD 25P	480,000	23,664,000
BRITISH LAND CO ORD 25P	360,000	2,277,000
BROWN (N) GROUP PLC ORD 11.05263157P	75,000	142,425
BT GROUP ORD 5P	2,060,000	8,014,430
BTG ORD 10P	189,386	1,199,760
BUNZL	100,000	2,280,000
CAPITA PLC GBP0.02066666	200,000	1,339,000
CARILLION ORD 50P	450,000	1,115,550
CARNIVAL PLC ORD US\$1.66	62,934	2,370,094
CARPETRIGHT ORD 1P	60,000	136,800
CENTRICA ORD 6 14/81P	1,570,000	3,582,740
CHESNARA PLC ORD5P	32,580	107,677
CITY LONDON IVESTMENTS	82,000	309,960
CLIPPER (WI) ORD 0.05P	756,673	2,610,522
COBHAM ORD 2.5P	700,000	1,173,900
COCA COLA EUROPEAN PARTNERS COMM STK EUR0.01	2,820	86,619
COMPASS GROUP PLC COM STK GBO0.10625	564,705	8,436,693
CONNECT GROUP PLC ORD 5P	172,800	261,360
COUNTRYSIDE WI ORD 100P	350,000	848,400
DE LA RUE OLD ORD 46.4286P	27,730	164,994

DIAGEO ORD 28 101/108P	644,543	14,244,400
DIGNITY PLC ORD GBP0.1223357	42,559	1,192,078
DIPLOMA ORD 5P	30,000	263,550
DIRECT LINE INSURANCE GROUP COM STK GBP0.1090909	489,583	1,784,530
DIXONS CARPHONE PLC ORD GBP0.001	316,377	1,165,533
DRAX GROUP ORD 11.55172P	120,000	366,240
DUNELM ORD 1P	35,000	297,675
ELEMENTIS PLC ORD 5P	270,000	587,790
ESSENTIA PLC COM STK GBP0.25	150,000	728,850
ESURE ORD 1/12P	60,000	182,100
EXPERIAN PLC ORD GBP0	240,000	3,703,200
FENNER PLC ORD 25P	325,000	645,125
FIRSTGROUP ORD 5P	130,000	137,410
GKN PLC ORD 10P	630,000	2,017,260
GLAXOSMITHKLINE PLC ORD 25P	1,500,000	24,637,500
GLENCORE PLC COMM STK USD0.01	3,000,000	6,364,500
GRAINGER PLC ORD 5P	125,000	287,375
GREENE KING ORD GBP0.125	270,000	2,088,450
GROUP 4 SECURICOR PLC ORD 25P	400,000	910,800
HAMMERSON PROP INV 'A' ORD 25P(LIM VTG)	250,000	1,465,000
HAYS ORD 1P	372,000	482,484
HOWDEN JOINERY GROUP PLC ORD 10P	225,000	972,675
HSBC HOLDINGS PLC ORD US\$0.50	5,450,000	31,539,150
IG GROUP HOLDINGS ORD GBP0.00005	65,339	569,103
IMAGINATION TECHNOLOGIES ORD 10P	9,000	22,163
IMI PLC COM STK GBP0.2857	87,500	938,875
IMPAX ENVIRONMENTAL MKTS ORD 10P	3,900,000	8,112,000
IMPERIAL BRANDS PLC ORD 10P	254,000	10,091,420
INCHCAPE ORD GBP0.10	180,000	1,185,300
INTERNATIONAL FERRO METALS NPV	500,000	4,000
INTERNATIONAL PUBLIC ORD 0.01P	700,000	1,079,400
INTERSERVE ORD 10P	80,000	294,200
INTL CONSOLIDATED AIRLINES COMMON STOCK EUR5	100,000	398,700
ITV PLC ORD 10P	1,450,000	2,712,950
JOHN LAING INF ORD 0.01P	420,000	540,960
JOHNSON MATTHEY PLC COMM STK GBP1.109245	172,666	5,687,618
JP MORGAN JAP INV ORD 25P	100,000	333,000
KAZ MINERALS PLC ORD 20P	100,000	220,200
KIER GROUP ORD 1P	65,000	853,450
KINGFISHER PLC ORD 15 5/7P	550,000	2,072,400
KINGSTON COMMUNICATIONS (HULL) ORD 10P	300,000	348,000
LADBROKES PLC ORD 28 1/3P	158,823	222,193
LAIRD GROUP ORD 28.125P	190,000	602,870
LAMPRELL ORD 5P	150,000	103,500
LAND SECURITIES GROUP ORD 10P	220,000	2,325,400
LAURA ASHLEY HOLDINGS PLC ORD 5P	187,500	39,844
LEGAL & GENERAL ORD 2 1/2P	3,950,000	8,638,650
LIBERTY GLOBAL LILAC A COMM STK	1,578	0
LIBERTY GLOBAL LILAC A TRACKING STOCK	738	15,669
LIBERTY GLOBAL LILAC C COMM STK	3,863	0

LIBERTY GLOBAL LILAC C TRACKING STOCK	15,079	325,261
LIBERTY GLOBAL PLC A COMM STK US\$0.01	12,650	299,338
LIBERTY GLOBAL PLC COMM STK US	4,230	111,270
LIBERTY GLOBAL PLC SERIES C COM STK US\$0.01	86,284	2,193,965
LIBERTY GLOBAL PLC SERIES C COMM STK	30,969	0
LLOYDS BANKING GROUP PLC ORD 10P	16,750,000	9,137,125
LONMIN COMM STK US\$0.0001	766	1,536
LOOKERS ORD 5P	200,000	229,000
M&C SAATCHI ORD 1P	167,776	603,994
MAN GROUP PLC COMM STK US\$0.03428571428	400,000	450,400
MARKS & SPENCER GROUP ORD 25P	490,000	1,620,430
MARSHALLS ORD 25P	200,000	569,400
MARSTONS PLC ORD 7.375P	300,000	439,800
MARTIN CURRIE GLOBAL PORTFOLIO TRUST	1,380,080	2,887,817
MCCOLL'S RETAIL GROUP PLC	500,000	860,000
MICRO FOCUS INTL COM STK GBP0.10	70,000	1,538,600
MONDI PLC ORD EURO.20	90,500	1,468,815
MONKS INVESTMENT TRUST ORD 5P	450,000	2,342,250
MORGAN ADVANCED MATERIALS PLC ORD 25P	50,000	144,600
MORRISON (WILLIAM) SUPERMARKETS PLC ORD 10P	500,000	1,088,500
NATIONAL EXPRESS GROUP ORD 5P	200,000	688,600
NATIONAL GRID ORD GBP0.11395	1,416,707	15,470,440
NEXT PLC ORD 10P	75,000	3,582,000
OLD MUTUAL PLC COM STK GBP0.142857	1,275,000	2,579,325
ORYX INTERNATIONAL GROWTH FUND LTD ORD50P POST CON	1,040	6,916
OXFORD INSTRUMENTS PLC ORD 5P	210,125	1,331,142
PARAGON GROUP OF COMPANIES ORD GBP 1.00	390,000	1,222,650
PEARSON ORD 25P	212,000	1,596,360
PENNON GROUP ORD 40.7P	250,000	2,230,000
PENTAIR PLC COM STK US\$0.167	6,076	300,432
PERSIMMON PLC ORD 10P	70,000	1,269,800
POLYPIPE GROUP ORD GBP0.001	75,000	210,600
PORVAIR ORD 2P	17,450	67,183
PREMIER FARNELL ORD 5P	300,000	551,250
PREMIER OIL ORD GBP0.125	520,000	356,200
PRUDENTIAL PLC ORD 5P	903,120	12,336,619
RANGOLD RES ORD \$0.05	24,000	1,867,200
RECKITT BENCKISER GROUP PLC ORD 10P	170,600	12,394,090
RELX COM STK GBP0.144397	300,000	4,389,000
RENTOKIL INITIAL PLC GBP0.01	1,200,000	2,665,200
RIGHTMOVE PLC ORD 1P	9,766	412,321
RIO TINTO PLC ORD 10P	488,000	12,563,560
ROLLS ROYCE HOLDINGS PLC COM STK GBP0.20	1,150,000	8,280,000
ROYAL BANK OF SCOTLAND GROUP COM STK GBP1	480,000	858,240
ROYAL DUTCH SHELL A EURO.07 (UK)	154,290	2,951,568
ROYAL DUTCH SHELL EURO.07 'B' (UK)	1,877,000	37,483,690
RSA INSURANCE GROUP PLC COM STK GBP1	550,000	3,000,250
RWS HOLDINGS ORD GBP0.01	75,000	184,875
SABMILLER PLC ORD US\$0.10	249,500	11,212,530
SAGA ORD 1P	170,000	362,270

SAINSBURY (J) PLC ORD 28.571428P	420,000	1,031,940
SCOTTISH & SOUTHERN ENERGY ORD 50P	260,000	4,076,800
SCOTTISH INV TRUST ORD 25P	375,000	2,625,000
SEGRO PLC ORD 10P	268,949	1,215,649
SENIOR PLC ORD 10P	500,000	1,145,000
SEVERN TRENT ORD GBP0.9789	105,000	2,629,200
SHIRE PLC ORD GBP0.05	230,000	11,494,250
SIG ORD 10P	587,113	682,812
SKY PLC ORD 50P	240,000	2,144,400
SMITH & NEPHEW PLC ORD USD 0.20	250,000	3,107,500
SMITH (DS) ORD 10P	280,000	1,076,040
SMITHS GROUP ORD 37.5P	100,000	1,463,000
SMURFIT KAPPA (GBP) ORD EUR0.001	60,000	1,030,200
SOCO INTERNATIONAL COM STK	192,000	259,200
SOUTH 32 LTD COMM STK NPV (LONDON LISTING)	665,963	972,306
SPIRAX SARCO ENGINEERING ORD 26.9231P	8,260	371,287
SPIRENTCOMMUNICATIONS PLC ORD 3 1/3P	176,375	144,628
ST MODWEN PROPERTIES ORD	100,000	293,900
STANDARD CHARTERED ORD USD0.50	560,000	3,518,480
STANDARD LIFE PLC COM STK GBP0.122222	583,636	2,006,541
TATE & LYLE ORD 25P	240,000	1,795,200
TAYLOR WIMPEY ORD 1P	900,000	1,386,000
TESCO ORD 5P	2,500,000	4,570,000
THOMAS COOK GROUP PLC ORD EUR0.10	207,000	143,244
TOROTRAK ORD 0.01P	90,000	3,555
TRAVIS PERKINS PLC COM STK GBP1	80,000	1,234,400
TRINITY MIRROR PLC ORD 10P	262,577	236,976
TT ELECTRONICS ORD 25P	130,000	182,325
TULLETT PREBON ORD 25P	145,000	483,720
TULLOW OIL ORD GBP0.10	257,800	652,234
UBM PLC COMM STK GB0.1125	47,692	340,521
UNILEVER ORD GBP0.0311	420,000	15,346,800
UNITE GROUP ORD 25P	17,812	112,928
VEDANTA RESOURCES PLC ORD NPV	30,000	174,900
VESUVIUS PLC COM GBP	100,000	350,700
VODAFONE GROUP US\$0.2095238	8,127,272	18,018,162
WEIR GROUP ORD 12.5P	90,000	1,530,000
WH SMITH PLC ORD 22 6/67P	40,000	615,200
WHITBREAD ORD GBP0.76797385	40,000	1,565,600
WILLIAM HILL ORD 10P	500,000	1,521,000
WITAN PACIFIC IT ORD 25P	300,000	861,000
WOLSELEY PLC COMM STK GBP0.1080303	88,507	3,854,480
WOOD GROUP (JOHN) PLC ORD 4.28571P	100,000	759,000
WPP COMM STK GBP0.10	360,000	6,523,200
ASTRAZENECA GROUP US\$0.25	542,499	27,141,225
AVIVA PLC ORD 25P	2,616,513	11,523,123
BHP BILLITON US\$ 0.50 (UK REGD)	516,120	5,997,314
BOVIS HOMES GROUP PLC ORD 50P	516,272	4,512,217
BP PLC ORD US\$0.25	5,578,506	25,100,488
BRITISH AMERICAN TOBACCO ORD 25P	712,261	35,114,467

BT GROUP ORD 5P	5,311,353	20,663,819
BTG ORD 10P	360,873	2,286,130
BURBERRY GROUP ORD GBP0.0005	524,812	7,231,909
CARNIVAL PLC ORD US\$1.66	362,170	13,639,322
CENTRICA ORD 6 14/81P	5,558,135	12,683,664
DAILY MAIL & GEN 'A' NON-VTG ORD 12.5P	1,426,917	10,616,262
FIRSTGROUP ORD 5P	3,828,403	4,046,622
GLAXOSMITHKLINE PLC ORD 25P	2,049,204	33,658,176
HALFORDS ORD 1P	1,169,744	4,098,783
HARBOUVEST GLOBAL PRIVATE EQUITY ORD NPV	256,676	2,623,229
HSBC HOLDINGS PLC ORD US\$0.50	4,486,682	25,964,429
ICAP PLC ORD 10P	3,165,578	14,751,593
IMPERIAL BRANDS PLC ORD 10P	520,130	20,664,765
INTERCONTINENTAL HOTELS GROUP PLC ORD0.1896657P	304,248	9,675,086
INTERMEDIATE CAPITAL GROUP COMM STK GBP0.2625	709,551	4,186,351
ITV PLC ORD 10P	7,197,829	13,467,138
JOHN LAING GROUP PLC ORD 10P	2,428,592	6,615,485
JRP GROUP ORD 1P	470,882	630,982
LEGAL & GENERAL ORD 2 1/2P	6,110,007	13,362,585
LLOYDS BANKING GROUP PLC ORD 10P	31,823,293	17,359,606
PEARSON ORD 25P	857,483	6,456,847
PETS AT HOME GROUP ORD 1P	2,220,032	5,214,855
PRUDENTIAL PLC ORD 5P	1,415,681	19,338,202
QINETIQ GROUP PLC ORD 10P	3,050,920	7,221,528
REDROW PLC ORD 10P	974,313	3,897,252
RELX COM STK GBP0.144397	1,236,578	18,091,136
RENTOKIL INITIAL PLC GBP0.01	5,096,579	11,319,502
RIO TINTO PLC ORD 10P	791,826	20,385,560
ROLLS ROYCE HOLDINGS PLC COM STK GBP0.20	1,471,568	10,595,290
ROYAL DUTCH SHELL A EURO0.07 (UK)	299,815	5,735,461
ROYAL DUTCH SHELL EURO0.07 'B' (UK)	2,513,282	50,190,242
SAGE GROUP ORD 1.051948P	822,197	6,063,703
SHIRE PLC ORD GBP0.05	260,406	13,013,790
SPIRAX SARCO ENGINEERING ORD 26.9231P	184,905	8,311,480
STANDARD CHARTERED ORD USD0.50	1,712,673	10,760,724
SVG CAPITAL PLC ORD GBP1	1,341,514	9,082,050
TESCO ORD 5P	7,055,406	12,897,282
UNILEVER ORD GBP0.0311	678,698	24,799,625
VODAFONE GROUP US\$0.2095238	13,015,050	28,854,366
WEIR GROUP ORD 12.5P	262,517	4,462,789
WOOD GROUP (JOHN) PLC ORD 4.28571P	757,447	5,749,023
TALBEX GROUP ORD 0.05P	160,000	0

US Equities

3M COMPANY	17,420	2,363,434
ABBOTT LABS COM NPV.	44,480	1,447,740
ABBVIE INC COMM STK US\$0.01	44,480	2,159,283
ACCENTURE PLC IRELAND	31,000	2,915,050
ACCO BRANDS CORP COM STK	23,189	171,552

ADOBE SYSTEMS INC USD	25,280	2,112,116
ADVANCED MICRO US\$0.01	3,180	16,916
AEGON NV AMER REGE CERT (1 SH EURO.12)	1,040	3,082
AES CORP COM STK US\$0.01	9,360	92,519
AFLAC INC COM STK US\$0.10	12,620	698,229
AGILENT TECHNOLOGIES INC COM US\$0.01	3,990	144,641
ALCOA INC COM STK USD1	28,120	219,288
ALLEGHANY CORP - DEL USD	220	88,906
ALLERGAN COMM STK US\$0.0033	12,898	2,286,788
ALLIANCE BERNSTEIN HOLDING LP	6,000	105,219
ALLSTATE CORP COM STK US\$0.01	18,480	984,177
ALPHABET INC CL A COMM STK US\$0.001	6,800	4,208,776
ALPHABET INC CL C COMM STK	6,818	4,077,311
ALTRIA GROUP INC COM STK US\$0.33333	69,900	3,401,907
AMAZON COM INC	13,150	8,474,309
AMER INTL GROUP INC WTS CALL EXP 19JAN21	1,090	17,655
AMER INTL GRP COM STK	2,043	93,311
AMERICAN ELECTRIC POWER CO COM STK USD6.5	13,600	672,148
AMERICAN EXPRESS CO COM STK USD0.20	22,650	1,116,458
AMERICAN NATL INS CO US\$	1,264	118,547
AMERIPRISE FINL INC COM	8,950	687,338
AMGEN COM US\$0.0001	29,660	3,808,079
ANALOG DEVICES INCORPORATED COM STK US\$0.16666	26,150	1,297,233
ANTHEM INC COMM STK US\$0.01	30,070	2,900,053
APACHE COM STK USD1.25	14,600	717,749
APOLLO EDUCATION GROUP INC COM STK NPV	11,200	68,459
APPLE INC COM NPV	150,160	13,063,572
APPLIED MATERIALS INC USD	28,600	663,590
APPLIED MICRO CIRCUITS	39,150	209,162
ARCHER DANIELS MID COM NPV	16,900	548,502
ARGO GROUP INTL HOLD COM	1,758	76,315
ARROW ELECTRONICS INC COM STK US\$1.00	7,000	344,719
ASCENT CAPITAL GROUP COMM STK	1,817	32,395
AT&T INC COM	226,563	7,081,183
AUTO DATA PROCESS COM US\$0.10	37,360	2,536,396
AVIS BUDGET GROUP INC COM	2,490	65,557
AVON PRODUCTS INC COM STK US\$0.25	17,000	73,941
BALL CORP	480	30,278
BANK OF NEWYORK MELLON CORP COM	31,160	956,389
BARRICK GOLD CORP COM NPV	54,800	745,663
BAXTER INTL INC COM US\$1.	23,700	868,270
BB&T CORP COM STK US\$5	21,400	621,407
BECTON DICKINSON COM STK US\$1	16,149	2,234,380
BED BATH & BEYOND COM STK US\$0.01	20,700	686,813
BERKSHIRE HATHAWAY B COM STK US\$0.1667	56,000	6,225,096
BEST BUY CO COM STK US\$0.10	16,940	497,767
BIOGEN IDEC COM STK US\$0.0005	3,407	821,011
BK OF AMERICA CORPORATION US\$ 0.01	369,500	4,451,636
BLACKHAWK NETWORK HOLDINGS COM STK US\$0.001	2,564	59,570
BLOCK (H & R) COM STK NPV	5,300	94,453

BOEING CO COM US\$5	19,480	1,975,143
BOOKHAM INC COM **CDI**	26,000	171,132
BOSTON SCIENTIFIC CORP COMM STK US\$0.01	14,119	258,577
BRISTOL MYRS SQUIB COM US\$0.10	43,100	1,789,031
BROADCOM LTD COMM STK	661	87,777
BROADRIDGE FINANCIAL SOLUTIONS INC COM	3,065	159,951
CA INC COM	6,070	154,530
CADENCE DESIGN SYSTEMS INC CON STK US\$0.01	9,080	178,454
CALIFORNIA RESOURCES CORP COMM STK US\$0.01	1,140	10,970
CAMPBELL SOUP CO, CAP STK US\$0.0375	23,400	985,178
CANADIAN NATIONAL RAILWAYS COM STK NPV	89,000	4,479,461
CAPITAL ONE FINANCIAL CORP COM STK \$0.01	12,760	705,484
CARDINAL HEALTH COM STK NPV	7,700	460,577
CARNIVAL CORP COM STK US\$0.01 (PAIRED STOCK)	6,120	229,959
CATERPILLAR INC COM US\$1	20,080	1,372,056
CBS CORP CLASS B	6,600	277,871
CDK GLOBAL INC COM STK	12,453	549,792
CELGENE	35,800	2,880,536
CENOVUS ENERGY INC COM STK	84,500	931,514
CENTURYLINK INC COM STK US\$1	11,690	246,759
CHARLES SCHWAB CORPORATION US\$	34,300	833,603
CHARTER COMMUNICATIONS INC A COMM STK US\$0.001	1,697	352,568
CHEMOURS CO COMM STK	3,800	46,747
CHEMTURA CORP COM STK	1,241	31,335
CHESAPEAKE ENERGY	15,000	72,286
CHEVRON CORP COM	44,400	3,517,478
CIENA CORP	19,228	322,539
CINCINNATI FINANCIAL CORP US\$	3,150	182,816
CISCO SYSTEMS COMM STK NPV	121,700	2,970,829
CITIGROUP INC US\$0.01	53,960	1,961,917
CME	8,000	643,510
COCA-COLA CO COM US\$0.25	102,400	3,336,080
COLFAX STOCK US\$0.001	6,796	164,328
COLGATE-PALMOLIVE COM US\$1	27,400	1,563,213
COMCAST CORP COM 'A' US\$0.01	106,580	5,442,225
COMMERCEHUB INC SERIES A COMM STK US\$0.01	249	3,025
COMMERCEHUB INC SERIES C COMM STK US\$0.01	498	6,088
COMMUNICATIONS SALES & LEASING REIT US\$0.0001	2,874	69,494
COMPUTER SCIENCES COM STK US\$1	13,050	524,411
CONAGRA FOODS INC COM USD 5	4,500	163,164
CONOCOPHILLIPS COM US\$1.25	41,000	1,371,717
CONSOLIDATED EDISON INC COM STK USD0.10	4,500	260,820
COOPER TIRE & RUBBER	240	7,023
CORNING INC COM US\$0.50	23,500	427,667
COSTCO WHOLESALE CORPORATION COM STK US\$0.01	14,900	1,749,345
CSRA INC COMM STK US\$0.001	13,050	270,042
CST BRANDS INC COM STK US\$0.01	2,044	75,560
CSX	30,000	704,157
CUMMINS ENGINEERING CO INC COM STK USD2.5	4,800	473,497
CVS HEALTH CORP COM	28,600	1,959,067

DANAHER CORP COM STK US\$0.01	600	36,203
DEERE & CO COMMON US\$1	10,400	682,925
DELL TECHNOLOGIES INC CL V TRACKING STOCK	6,364	234,180
DEVON ENERGY COM STK US\$0.10	17,500	593,976
DILLARDS INC CLASS 'A' COM NPV	6,000	290,947
DISCOVER FINL SVCS COM	4,750	206,784
DISCOVERY COMMUNICATIONS INC COM SER A	18,172	376,450
DISCOVERY COMMUNICATIONS INC COM SER C	54,516	1,103,750
DISNEY COM STK USD 0.01	50,400	3,602,494
DOMINION RES (VIRGINIA) COM STK NPV	500	28,584
DONNELLEY(RR)&SONS COM US\$1.25	24,300	293,882
DOW CHEMICAL COM US\$2.50	27,010	1,077,489
DR PEPPER SNAPPLE GROUP INC COM	2,339	164,378
DR PEPPER SNAPPLE GROUP INC COM **CDI**	45,599	3,204,567
DTE ENERGY CO COMM STK US\$	11,600	836,379
DU PONT (E.I.) DE NEMOURS & CO COM STK US\$ 0.30	19,000	979,107
DUKE ENERGY CORP COM STK US\$0.001	8,320	512,522
DUN & BRADSTREET CORP (DELAWARE) COM USD0.01	9,300	977,753
EASTMAN CHEMICAL CO COM STK US\$0.01	15,800	823,084
EBAY INC USD	37,600	952,012
EDISON INTERNATIONAL COM STK	6,000	333,672
ELECTRONIC ARTS INC	3,200	210,328
EMERSON ELECTRIC COM US\$1	26,700	1,120,208
EN CANA CORP COM NPV (CANADIAN LIST)	82,400	661,725
ENRON CORP COM STK NPV	3,280	0
ENSCO PLC CL A COM STK	6,000	39,215
ENTERGY CORP COM STK US\$5.00	6,000	354,365
EQUITY RES BNFL INT	1,500	74,273
EXELON CORPORATION COM STK	21,210	543,394
EXPRESS SCRIPTS HOLDING CO COM STK US\$0.01	15,106	819,957
EXXON MOBIL CORP NPV	130,847	8,791,628
FACEBOOK CL A ORD	55,900	5,518,995
FAIRPOINT COMMUNICATIONS INC COM **BANKRUPTCY**	1,153	0
FANNIE MAE COM NPV	15,280	19,879
FEDEX CORP	25,500	3,428,464
FIFTH THIRD BANCORP COM STK NPV	11,800	185,857
FIRSTENERGY CORP COM STK	9,100	231,668
FLUOR CORP NEW COM STK	9,000	355,497
FOOT LOCKER INC COM STK USD0.01	6,000	312,748
FORD MOTOR CO COM STK USD 0.01	63,300	587,681
FORTIVE CORP COMM STK US\$0.01	300	11,751
FORTUNE BRANDS HOME & SECURI COM STK US\$0.01	3,000	134,157
FRANKLIN RESOURCES COM STK US\$0.10	18,750	513,279
FREDDIE MAC COM STK US\$0.21	7,120	8,496
FREEPORT MCMORAN INC COM US\$0.01	44,000	367,852
FRONTIER COMM CORP US\$0.25	14,690	47,044
GANNETT CO COMM STK	485	4,342
GAP INC COM SK US\$0.05	5,000	85,566
GEN DYNAMICS CORP COM US\$1	13,600	1,624,357
GEN ELECTRIC CO COM STK US\$0.06	272,100	6,202,371

GENERAL MILLS US\$0.01	31,040	1,526,193
GENUINE PARTS CO COM US\$1	8,850	684,291
GILEAD SCIENCES COM STK USD0.001	57,560	3,505,444
GOLDMAN SACHS GROUP INC	12,200	1,514,622
GOODYEAR TIRE&RUBR COM NPV	1,100	27,343
HALYARD HEALTH INC COMM STK US\$0.01	1,512	40,320
HANESBRANDS INC COM	3,836	74,564
HARLEY-DAVIDSON INC	8,960	362,676
HARTFORD FINANCIAL SERV COM STK US\$1	250	8,239
HASBRO INC COM STK US\$0.50	2,475	151,129
HESS CORP COM US\$1	9,000	371,432
HEWLETT PACKARD ENTERPRISE COMM STK US\$0.01	70,950	1,242,035
HOME DEPOT INC COM US\$0.05	52,300	5,180,880
HONEYWELL INTERNATIONAL INC US\$1	12,800	1,148,551
HP INC COMM STK US\$0.01	70,950	847,140
HSBC HLDGS ADR(CNV INTO 5 USD0.50)	1,605	46,457
IDEARC INC COM (BANKRUPTCY)	1,200	0
ILLINOIS TOOL WORKS INC COM STK NPV	15,686	1,447,000
INGERSOL RAND PLC COM STK	13,600	711,095
INGEVITY CORP COMM STK US\$0.01	390	13,838
INTEL CORP COM US\$0.001	125,000	3,630,677
INTERDIGITAL INC CORP US\$	900	54,866
INTERNATIONAL GAME TECHNOLOGY COM STK US\$0.10	120,172	2,254,497
INTERPUBLIC GROUP COM US\$0.10	3,000	51,570
INTL BUSINESS MACHINES US\$0.2	29,700	3,631,219
INTL PAPER CO COM US\$1	22,300	823,675
INTUIT US\$0.01	28,300	2,396,241
INVESCO LTD COM STK USD0.10 **CDI**	115,000	2,768,322
INVESTMENT TECHNOLOGY GROUP USD0.01	9,000	118,753
JOHNSON & JOHNSON COM US\$1	58,600	5,328,134
JOHNSON CONTROLS INTL COMM STK US\$0.01	24,185	866,117
JPMORGAN CHASE & CO COM US\$1	93,200	4,776,948
JUNIPER NETWORKS INC	6,300	116,640
KANSAS CITY LIFE INS CO COMM STK US\$1.25	3,000	92,956
KATE SPADE & CO COMM STK US\$1	10,000	131,794
KELLOGG CO	18,700	1,115,090
KEMPER CORP COMM STK	1,000	30,246
KEYSIGHT TECHNOLOGIES INC COMM STK	1,995	48,654
KIMBERLY-CLARK CP COM US\$1.25	12,100	1,174,883
KINDER MORGAN INC COM STK US\$0.01	5,754	102,411
KINDER MORGAN INC WTS CALL EXP 05/02/2017	8,704	101
KLA TENCOR	3,150	169,018
KOHLS CORP US\$0.01	8,752	294,698
KRAFT HEINZ COMM STK US\$0.01	9,391	646,887
KROGER CO US\$1	72,280	1,650,922
L BRANDS INC COMM STK US\$0.50	850	46,302
LANDS END INC W/I COM STK US\$0.01	311	3,472
LEAR CORP COM STK US\$0.01 (BANKRUPTCY)	1,300	0
LEGGETT & PLATT INC	220	7,718
LEHMAN BROTHERS HLDGS COM US\$0.10 **BANKRUPTCY**	10,400	0

LIBERTY BRAVES GROUP A TRACKING STOCK	1,090	14,626
LIBERTY BRAVES GROUP C TRACKING STOCK	2,180	29,151
LIBERTY BROADBAND A COMM STK US\$0.01	2,725	147,179
LIBERTY BROADBAND C COMM STK US\$0.01	5,450	299,855
LIBERTY INTERACTIVE CORP TRACKING STK US\$0.01	9,050	139,338
LIBERTY MEDIA GROUP A TRACKING STOCK	2,725	60,059
LIBERTY MEDIA GROUP C TRACKING STOCK	5,450	117,978
LIBERTY SIRIUS GROUP C TRACKING STOCK	21,802	560,239
LIBERTY SIRIUSXM GROUP A TRACKING STOCK	10,901	285,071
LIBERTY TRIPADVISOR HLDG A COM STK US\$0.01	1,206	20,276
LIBERTY VENTURES SER A COMM STK	2,492	76,467
LILLY(ELI)& CO COM NPV	27,700	1,710,832
LINCOLN NATL CORP COM US\$1.25	6,900	249,547
LINEAR TECHNOLOGY CORP USD	7,000	319,446
LIVE NATION ENTERTAINMENT INC COM STK USD0.01	22,100	467,520
LOCKHEED MARTIN CORP	13,190	2,434,311
LOEWS CORP	38,000	1,203,187
LOWES COS INC COM STK US\$	67,120	3,731,128
LUMENTUM HOLDINGS INC COMM STK US\$0.001	6,217	199,815
MACERICH CO USD	31,622	1,968,402
MACY'S GROUP INC COM	11,668	332,704
MANULIFE FIN CORP NPV	466,000	5,061,786
MARATHON OIL CORPORATION COM US\$1	12,900	156,905
MARATHON PETROLEUM CORP COM STK	12,900	402,889
MARRIOTT INTERNATIONAL INC COM STK US\$0.01	9,803	508,035
MARRIOTT VACATIONS WORLD COMMON STOCK	980	55,292
MARSH & MCLENNAN COMPANIES INC USD	12,071	624,830
MASCO CORP COM US\$1	24,250	640,319
MASTERCARD INC A COMM STK US\$0.0001	34,000	2,662,155
MATTEL INC COM US\$1	3,120	72,704
MAXIM INTEGRATED PRODUCTS INC USD	1,650	50,694
MCDONALD'S CORP COM NPV	34,040	3,022,720
MCKESSON HBOC COM STK US\$0.01	300	38,490
MEDTRONIC PLC COM STK US\$0.10	27,320	1,817,337
MERCK & CO INC NEW COM STK	58,884	2,827,701
MEREDITH CORP	130	5,202
METLIFE INC	23,680	809,933
MICRON TECHNOLOGY COM STK US\$0.10	4,300	58,790
MICROSOFT CORP COM STK US\$0.00005	206,000	9,131,239
MONDELEZ INTERNATIONAL INC COM STK NPV	28,174	951,930
MONSANTO CO COM STK US\$0.01	16,070	1,264,445
MOODYS CORP COM STK USD 0.01	3,600	300,083
MORGAN STANLEY COM US\$0.01	30,500	752,521
MOSAIC CO COM STK US\$0.01	200	3,764
MOTOROLA SOLUTIONS INC COM STOCK US\$0.01	4,800	281,829
NAVIENT CORP COM STK US\$0.01	490	5,455
NEENAH PAPER INC COM STK US\$0.01	15,600	947,769
NETAPP INC COM	5,200	143,350
NETFLIX ORD	14,700	1,115,231
NEW YORK TIMES CO COM CLASS 'A' STK US\$0.10	2,200	20,222

NEWMONT MINING CORP (HOLDING COMPANY) COM US\$1.60	26,100	789,430
NEWS CORP CLASS A COM STK US\$0.01	10,699	115,062
NEXTERA ENERGY INC COM STK	26,000	2,447,482
NIKE INC CLASS'B'COM NPV	24,000	972,748
NORFOLK SOUTHERN	10,000	747,113
NORTEL NETWORK CORP (CANADA LIST) BANKRUPTCY	19,820	1
NORTEL NETWORKS NEW **BANKRUPTCY**	270	0
NORTHERN TRUST CORP USD	16,900	884,290
NORTHROP GRUMMAN COM STK US\$1	400	65,888
NRG ENERGY INC COMM STK US\$0.01	5,343	46,067
NUCOR CORP COM US\$0.40	10,000	380,600
OCCIDENTAL PETRLM COM US\$0.20	23,100	1,296,730
OLD REPUBLIC INTERNATIONAL CORP US\$	16,950	229,784
OMNICOM GROUP INC COM STK USD0.15	15,064	985,712
ORACLE CORPORATION COM STK US\$0.01	114,800	3,470,512
PACCAR COM STK US\$12	675	30,533
PAYCHEX INC COM STK USD0.01	13,900	619,133
PAYPAL HOLDINGS INC COMM STK US\$0.0001	37,600	1,185,601
PEPSICO INC CAP US\$0.01 2/3	36,000	3,014,134
PERKINELMER INC COM USD1	34,400	1,485,900
PERRIGO CO PLC COMM STK NPV	60	4,263
PFIZER INC COM US\$0.05	195,720	5,101,677
PG&E CORP COM STK US\$5	21,440	1,009,446
PHH CORP COM	18,650	207,318
PHILIP MORRIS INTL ORD SH COM	52,400	3,919,713
PHILLIPS 66 COM STK	20,500	1,271,347
PIPER JAFFREY COM STK US\$0.01	3,000	111,501
PITNEY BOWES INC COM US\$2	9,200	128,687
PNC FINANCIAL SERVICES GROUP COM STK USD5	20,367	1,412,363
PPG INDUSTRIES INC COM US\$1.666	20,234	1,609,841
PPL CORP	980	26,081
PRAXAIR INC	8,600	799,754
PROCTER & GAMBLE COM NPV	67,200	4,631,575
PROGRESSIVE CORP OHIO USD	22,100	535,742
PRUDENTIAL FINANCE COM STK US\$0.01	6,700	421,084
PUBLIC SERVICE ENT COM NPV	27,800	895,849
QUALCOMM INC USD	30,540	1,610,227
RADIAN GROUP INC COM STK USD0.01	6,070	63,270
RAYTHEON CO CM STK US\$0.01	12,200	1,278,417
RITE AID CORP COM US\$1	4,000	23,680
ROCKWELL AUTOMATION INC COM USD1	4,450	417,971
ROCKWELL COLLINS INC COM STK USD0.01	16,900	1,097,134
SAFEWAY CASA LEY CVR COMM STK	15,610	0
SAFEWAY PDC LLC CVR COMM STK	15,610	0
SANMINA CORP COM STK US\$0.01	2,433	53,305
SCHLUMBERGER COM STK 0.01	84,000	5,084,619
SEARS CANADA COMM STK NPV	443	832
SEARS HOLDINGS CORP COM STK	1,035	9,115
SEMPRA ENERGY CORP COM STK NPV	9,206	759,654
SHIRE PLC ADR	3,512	524,096

SIMON PROPERTY GROUP INC COM STK	17,682	2,817,958
SIRIUS XM HOLDING INC COMM STK US\$0.001	12,500	40,127
SLM CORP COMM STK US\$0.20	490	2,814
SOUTHERN CO COM US\$5	30,100	1,188,475
SOUTHWEST AIR US\$1	28,800	862,226
SPECTRA ENERGY CORP COM	42,590	1,401,306
SPRINT CORP	9,261	47,196
ST JUDE MEDICAL INC COM STK US\$0.10	22,240	1,365,731
STANLEY BLACK & DECKER INC COM STK USD2.5	13,200	1,249,580
STAPLES INC COM STK US\$0.0006	1,150	7,560
STARBUCKS CORP COM STK NPV	1,800	74,993
STARZ A COM STK US\$0.01	10,901	261,490
STATE STREET CORP USD	13,800	739,718
STRYKER CORP COM STK US\$0.1	400	35,843
SUNCOR ENERGY INC NEW COM STK	112,840	2,406,560
SYMANTEC CORP COM STK USD0.01	21,339	412,324
SYSCO CORP COM US\$1	7,680	289,759
TARGET CORP COM STK US\$0.167	27,950	1,477,541
TEGNA INC COMM STK US\$1.00	970	16,309
TENET HEALTHCARE CORP COMM STK US\$0.05	2,530	44,114
TEXAS INSTRUMENTS INC COM STK US\$1	17,650	953,290
THOMSON CORP COM	1,791	57,025
TIME INC COMM STK US\$0.01	3,508	39,077
TIME WARNER INC COM	28,066	1,720,690
TJX CORP COM STK US\$1	280	16,117
TOPBUILD CORP COMM STK	2,694	68,874
TRANSOCEAN LTD ZUG NAMEN AKT (USA)	15,049	123,381
TRAVELERS COS STK NPV	9,387	827,848
TWENTY FIRST CENTURY FOX COMM STK US\$0.01	42,796	797,607
U.S.BANCORP COM US\$0.01	50,842	1,678,295
UNDER ARMOUR CL A ORD	23,600	702,731
UNDER ARMOUR INC CLASS C COMM STK US\$000333	23,767	619,881
UNION PACIFIC CORP COM US\$2.50	20,560	1,543,504
UNISYS CORP COM STK US\$0.01	310	2,320
UNITED CONTINENTAL HOLDINGS COM STK US\$0.01	6,300	254,425
UNITED STATES CELLULAR CORP US\$	20,000	559,045
UNITEDHEALTH GROUP INC USD	35,400	3,815,242
UNUM GROUP COM STK	6,000	163,048
UTD PARCELS SERVICE CLASS 'B' USD0.01	15,500	1,304,792
UTD TECHNOLOGIES COM US\$5	22,000	1,720,539
V F CORP	320	13,805
VALERO ENERGY CORP COM STK US\$0.01	18,400	750,590
VERITIV CORP COM STK	426	16,453
VERIZON COMM INC COM STK US\$0.10 (LONDON LISTING)	391,871	16,305,332
VERIZON COMMUNICATION COM STK US\$0.10	72,114	2,885,115
VIACOM INC (NEW) CLASS B	28,200	827,113
VIAMI SOLUTIONS INC COMM STK US\$0.001	31,087	176,614
VISA	70,800	4,507,436
VODAFONE GROUP PLC SP ADR	22,636	507,959
VULCAN MATERIALS CO	500	43,776

WAL MART STORES COM US\$0.10	49,900	2,769,661
WALGREENS BOOTS ALLIANCE INC CIM STK US\$0.01	19,200	1,191,316
WASHINGTON PRIME GROUP INC REIT US\$0.0001	8,841	84,258
WASTE MANAGEMENT COM STK US\$0.01	23,000	1,128,930
WELLS FARGO & CO COM STK US\$1.6667	143,987	4,908,194
WESTERN DIGITAL CORP COMM STK US\$0.01	405	18,223
WESTERN UN CO COM	45,200	724,453
WESTROCK CO COMM STK	2,340	87,313
WEYERHAEUSER CO COM US\$1.25	12,803	314,703
WHIRLPOOL CORP COM STK US\$1	600	74,901
WILLIAMS COS INC	80,500	1,903,741
WINDSTREAM HOLDINGS INC COM STK US\$0.0001	2,395	18,529
WYNDHAM WORLDWIDE CORP	6,180	320,275
XILINX INC COM STK US\$0.01	31,450	1,315,380
XL GROUP LTD COMM STK	4,604	119,123
YAHOO! INC COM STK US\$0.01	35,680	1,183,565
YUM BRANDS INC COM NPV	28,500	1,992,586
ZIMMER BIOMET HOLDINGS (US\$) COM STK US\$0.01	7,780	778,599

Pooled Equity

HENDERSON EMERGING MARKET OPPORTUNITIES FD C CLASS	3,774,861	21,075,049
LEGAL & GENERAL GLOBAL EMERGING MKTS INDEX	8,560,938	64,502,641
LEGAL & GENERAL WORLD EMERGING MARKETS	8,760,644	24,355,643
PICTET EMERGING MARKETS FUND	58,902	24,407,405
SCHRODER INV GUERN SCHRODER EMERGING MARKETS	94,004	2,674,663
SCHRODER INSTL DEV MKTS FUND A UNITS	2,535,207	55,575,482
GO EUROPEAN FOCUS FUND LP - FUND 5	1	1,719,802
RWC EUROPEAN FOCUS FUND	1	75,217,899
LEGG MASON IF MARTIN CURRIE GLOBAL ALPHA B UNITS	14,175,575	24,523,745
KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	79,989,318	118,160,220
LEGAL & GENERAL JAPAN EQUITY INDEX	59,721,792	95,547,103
SISF JAP SMLR COS I GBP DIS (CJSCL)	129,609	3,507,053
RWC/NISSAY JAPAN STEWARDSHIP FUND	155,747	12,797,809
LEGAL & GENERAL ASIA PAC EX JAP DEV EQTY INDEX	8,443,935	120,432,467
SCHRODER UT LTD INSTIT PACIFIC FUND INC	5,690,753	39,837,318
HENDERSON UK & IRISH SMALLER COMPANIES FD C CLASS	3,662,346	20,670,279
LEGAL & GENERAL UK SMALLER COS FUND	6,368,774	39,432,394
UBS LIFE UK SMALLER CO EQUITY TRACKER	6,941,472	19,762,371
SCHRODER UT LTD INSTIT UK SMALLER COS INC	2,047,235	14,792,135
RWC SPECIALIST UK FOCUS FUND	1	97,064,294
RWC UK SMALLER CO FOCUS FUND - TRIBAL GROUP	1	2,521,527
SGST SCHRODER NORTH AMERICAN EQUITY FUND	23,034,253	267,225,685
RELATIONAL INVESTORS US	1	130,943