

As of Date	Asset Category	Sector Name	Description 1	Local Currency Code	Base Currency Code	Shares/Par	Base Market Value
30/06/2015	CASH & CASH EQUIVALENTS	CASH	STANDARD LIFE GLOBAL ABSOLUTE	GBP	GBP	119,767,672.185	241,034,715.86
30/06/2015	CASH & CASH EQUIVALENTS	GLOBAL SHORT TERM FUNDS (US REGISTERED)	SCHRODER OFFSHORE CASH FD-AGPB	GBP	GBP	1,836,554.076	3,304,067.30
30/06/2015	CASH & CASH EQUIVALENTS	NON-US LISTED SHORT TERM FUNDS	ICS-INS STERL LIQ-HERITAGE D	GBP	GBP	4,913,888.560	4,913,888.56
30/06/2015	EQUITY	ADVERTISING	INTERPUBLIC GROUP OF COS INC/T	USD	GBP	180,775.000	2,213,852.93
30/06/2015	EQUITY	AEROSPACE/DEFENSE	SAFRAN SA	EUR	GBP	89,445.000	3,852,170.31
30/06/2015	EQUITY	AIRLINES	RYANAIR HOLDINGS PLC	EUR	GBP	318,986.000	2,682,499.25
30/06/2015	EQUITY	AIRLINES - UK	EASYJET PLC	GBP	GBP	146,427.000	2,262,297.15
30/06/2015	EQUITY	APPAREL	HERMES INTERNATIONAL	EUR	GBP	8,218.000	1,947,800.35
30/06/2015	EQUITY	APPAREL RETAILERS - UK	NEXT PLC	GBP	GBP	15,893.000	1,183,233.85
30/06/2015	EQUITY	APPAREL RETAILERS - UK	SPORTS DIRECT INTERNATIONAL PL	GBP	GBP	503,006.000	3,611,583.08
30/06/2015	EQUITY	ASSET MANAGERS - UK	SCHROEDERS PLC	GBP	GBP	126,112.000	4,004,056.00
30/06/2015	EQUITY	AUTO MANUFACTURERS	BAYERISCHE MOTOREN WERKE AG	EUR	GBP	32,794.000	2,288,948.72
30/06/2015	EQUITY	AUTO PARTS & EQUIPMENT	BORGWARNER INC	USD	GBP	85,786.000	3,099,358.13
30/06/2015	EQUITY	AUTO PARTS & EQUIPMENT	BRIDGESTONE CORP	JPY	GBP	147,300.000	3,464,672.29
30/06/2015	EQUITY	BANKS	BANCO BILBAO VIZCAYA ARGENTARI	EUR	GBP	750,541.000	4,674,444.08
30/06/2015	EQUITY	BANKS	CITIGROUP INC	USD	GBP	194,355.000	6,824,113.38
30/06/2015	EQUITY	BANKS	DEUTSCHE BANK AG	EUR	GBP	112,901.000	2,164,026.60
30/06/2015	EQUITY	BANKS	HDFC BANK LTD	USD	GBP	70,200.000	2,701,407.77
30/06/2015	EQUITY	BANKS	JPMORGAN CHASE & CO	USD	GBP	120,252.000	5,181,074.28
30/06/2015	EQUITY	BANKS	SUMITOMO MITSUI FINANCIAL GROU	JPY	GBP	191,100.000	5,407,981.72
30/06/2015	EQUITY	BANKS	US BANCORP	USD	GBP	175,099.000	4,832,006.49
30/06/2015	EQUITY	BANKS - UK	BARCLAYS PLC	GBP	GBP	1,306,297.000	3,402,250.54
30/06/2015	EQUITY	BANKS - UK	HSBC HOLDINGS PLC	GBP	GBP	989,262.000	5,638,793.40
30/06/2015	EQUITY	BANKS - UK	HSBC HOLDINGS PLC	GBP	GBP	1,932,385.000	11,014,594.50
30/06/2015	EQUITY	BANKS - UK	LLOYDS BANKING GROUP PLC	GBP	GBP	9,511,339.000	8,106,514.23
30/06/2015	EQUITY	BANKS - UK	LLOYDS BANKING GROUP PLC	GBP	GBP	3,514,922.000	2,995,768.02
30/06/2015	EQUITY	BANKS - UK	LLOYDS TSB GROUP ORD 25P	GBP	GBP	6,717,350.000	5,725,197.41
30/06/2015	EQUITY	BANKS - UK	ROYAL BANK OF SCOTLAND GROUP P	GBP	GBP	787,565.000	2,767,503.41
30/06/2015	EQUITY	BANKS - UK	STANDARD CHARTERED ORD USD0.50	GBP	GBP	110,130.000	1,121,674.05
30/06/2015	EQUITY	BASIC INDUSTRIES	LIONAMB	MYR	GBP	2,677.000	0.00
30/06/2015	EQUITY	BEVERAGES	PERNOD RICARD SA	EUR	GBP	28,794.000	2,113,386.96
30/06/2015	EQUITY	BIOTECHNOLOGY	AMGEN INC	USD	GBP	53,085.000	5,180,909.68
30/06/2015	EQUITY	BIOTECHNOLOGY	CELGENE CORP	USD	GBP	25,790.000	1,897,804.22
30/06/2015	EQUITY	BREWERS - UK	SABMILLER PLC	GBP	GBP	114,716.000	3,789,643.06
30/06/2015	EQUITY	BROADLINE RETAILERS - UK	B&M EUROPEAN VALUE RETAIL SA	GBP	GBP	826,480.000	2,833,173.44
30/06/2015	EQUITY	BUILDING MATERIALS	CEMEX SAB DE CV	USD	GBP	308,886.000	1,797,104.92
30/06/2015	EQUITY	BUILDING MATERIALS	DAIKIN INDUSTRIES LTD	JPY	GBP	87,900.000	4,017,639.70
30/06/2015	EQUITY	BUILDING MATERIALS	KINGSPAN GROUP PLC	EUR	GBP	249,248.000	3,814,193.32
30/06/2015	EQUITY	BUILDING MATERIALS	OWENS CORNING	USD	GBP	107,139.000	2,810,125.11
30/06/2015	EQUITY	BUSINESS SUPPORT SERVICES - UK	ASHTREAD GROUP PLC	GBP	GBP	282,810.000	3,105,253.80
30/06/2015	EQUITY	BUSINESS SUPPORT SERVICES - UK	BABCOCK INTERNATIONAL GROUP PL	GBP	GBP	378,476.000	4,083,756.04
30/06/2015	EQUITY	BUSINESS SUPPORT SERVICES - UK	BUNZL PLC	GBP	GBP	283,896.000	4,931,273.52
30/06/2015	EQUITY	BUSINESS SUPPORT SERVICES - UK	CAPITA PLC	GBP	GBP	409,996.000	5,071,650.52
30/06/2015	EQUITY	BUSINESS SUPPORT SERVICES - UK	HSS HIRE GROUP PLC	GBP	GBP	828,947.000	1,112,861.35
30/06/2015	EQUITY	BUSINESS TRAINING & EMPLOYMENT AGENCIES - UK	MICHAEL PAGE INTERNATIONAL PLC	GBP	GBP	350,319.000	1,907,486.96
30/06/2015	EQUITY	CHEMICALS	AKZO NOBEL NV	EUR	GBP	51,252.000	2,369,963.72
30/06/2015	EQUITY	CHEMICALS - UK	VICTREX ORD 1P	GBP	GBP	101,505.000	1,958,031.45
30/06/2015	EQUITY	CLOTHING & ACCESSORIES - UK	BURBERRY GROUP PLC	GBP	GBP	153,561.000	2,410,907.70
30/06/2015	EQUITY	COMMINGLED FUNDS US EQUITY	MSCI EQ INDEX FUND B-US	USD	GBP	15,659,202.060	207,803,685.18
30/06/2015	EQUITY	COMPUTERS	APPLE INC	USD	GBP	67,818.000	5,408,363.68
30/06/2015	EQUITY	COMPUTERS	COGNIZANT TECHNOLOGY SOLUTIONS	USD	GBP	124,256.000	4,826,603.32
30/06/2015	EQUITY	CONSTRUCTION & BUILDING MATERIALS - UK	KELLER GROUP ORD 10P	GBP	GBP	251,904.000	2,574,458.88
30/06/2015	EQUITY	CONSTRUCTION & BUILDING MATERIALS - UK	LATCHWAYS PLC ORD GBP0.05	GBP	GBP	245,762.000	1,928,002.89
30/06/2015	EQUITY	CONSTRUCTION & BUILDING MATERIALS - UK	SIG ORD 10P	GBP	GBP	1,566,263.000	3,138,791.05
30/06/2015	EQUITY	CONSUMER SERVICES	PROMET BERHAD MY\$1	MYR	GBP	12,000.000	0.00
30/06/2015	EQUITY	CONTAINERS & PACKAGING - UK	REXAM PLC	GBP	GBP	240,717.000	1,327,554.26
30/06/2015	EQUITY	CONVENTIONAL ELECTRICITY - UK	SSE PLC	GBP	GBP	185,555.000	2,848,269.25

30/06/2015	EQUITY	COSMETICS/PERSONAL CARE	ESTEE LAUDER COS INC/THE	USD	GBP	79,262.000	4,367,045.40
30/06/2015	EQUITY	CYCLICAL SERVICES - UK	HYDRO INTL ORD GBP0.05	GBP	GBP	212,251.000	291,314.50
30/06/2015	EQUITY	CYCLICAL SERVICES - UK	INTERTEK GROUP PLC ORD GBP0.01	GBP	GBP	71,299.000	1,746,112.51
30/06/2015	EQUITY	DISTILLERS & VINTNERS - UK	DIAGEO PLC	GBP	GBP	118,287.000	2,177,072.24
30/06/2015	EQUITY	DISTILLERS & VINTNERS - UK	DIAGEO PLC	GBP	GBP	257,590.000	4,740,943.95
30/06/2015	EQUITY	DIVERSIFIED FINANCIAL SERVICES	VISA INC	USD	GBP	101,025.000	4,311,564.83
30/06/2015	EQUITY	ELECTRICAL COMPO & EQUIP	SCHNEIDER ELECTRIC SE	EUR	GBP	66,209.000	2,904,928.02
30/06/2015	EQUITY	ELECTRICAL COMPONENTS & EQUIPMENT - UK	SPECTRIS PLC	GBP	GBP	75,460.000	1,591,451.40
30/06/2015	EQUITY	ELECTRONICS	THERMO FISHER SCIENTIFIC INC	USD	GBP	51,304.000	4,232,327.19
30/06/2015	EQUITY	ENGINEERING & MACHINERY - UK	MORGAN CRUCIBLE CO. ORD 25P	GBP	GBP	640,394.000	2,089,605.62
30/06/2015	EQUITY	EQUITY INVESTMENT INSTRUMENTS - UK	JUPITER GREEN INVESTMENT TR	GBP	GBP	3,067,893.000	4,440,775.12
30/06/2015	EQUITY	EQUITY INVESTMENT INSTRUMENTS - UK	SIGNET GLOBAL FIXED INCOME M	GBP	GBP	518,388.310	57,363,822.94
30/06/2015	EQUITY	EQUITY REIT (REAL ESTATE INVESTMENT TRUST)	GREEN REIT PLC	EUR	GBP	1,282,185.000	1,346,220.39
30/06/2015	EQUITY	FIXED LINE TELECOMMUNICATIONS - UK	BT GROUP PLC	GBP	GBP	1,641,090.000	7,387,366.64
30/06/2015	EQUITY	FIXED LINE TELECOMMUNICATIONS - UK	TALKTALK TELECOM GROUP PLC	GBP	GBP	1,119,120.000	4,279,514.88
30/06/2015	EQUITY	FIXED LINE TELECOMMUNICATIONS - UK	TELECOM PLUS PLC	GBP	GBP	115,217.000	1,140,072.22
30/06/2015	EQUITY	FOOD PROCESSING	GLANBIA PLC	EUR	GBP	153,127.000	1,909,333.14
30/06/2015	EQUITY	FOOD PROCESSING	NESTLE SA	CHF	GBP	83,203.000	3,821,152.14
30/06/2015	EQUITY	FOOD PRODUCERS & PROCESSORS - UK	CRANSWICK ORD GBP0.10	GBP	GBP	325,892.000	5,197,977.40
30/06/2015	EQUITY	FOOD PRODUCTS - UK	GREENCORE GROUP PLC	GBP	GBP	399,087.000	1,252,734.09
30/06/2015	EQUITY	FOOD PRODUCTS - UK	TATE & LYLE PLC	GBP	GBP	286,443.000	1,486,639.17
30/06/2015	EQUITY	FOOD RETAILERS & WHOLESALERS - UK	TESCO PLC	GBP	GBP	1,092,512.000	2,321,588.00
30/06/2015	EQUITY	GAS DISTRIBUTION - UK	CENTRICA ORD GBP0.061728395	GBP	GBP	1,183,656.000	3,121,300.87
30/06/2015	EQUITY	GENERAL MINING - UK	BHP BILLITON PLC	GBP	GBP	301,742.000	3,767,248.87
30/06/2015	EQUITY	HAND/MACHINE TOOLS	SMC CORP/JAPAN	JPY	GBP	26,900.000	5,152,339.85
30/06/2015	EQUITY	HEALTH CARE	DANAHER CORP	USD	GBP	90,656.000	4,930,828.67
30/06/2015	EQUITY	HEALTH CARE	ESSILOR INTERNATIONAL SA	EUR	GBP	53,840.000	4,081,371.21
30/06/2015	EQUITY	HEALTH CARE SERVICES	FRESENIUS MEDICAL CARE AG & CO	EUR	GBP	45,974.000	2,421,645.30
30/06/2015	EQUITY	HEALTH CARE SERVICES	UNITEDHEALTH GROUP INC	USD	GBP	65,963.000	5,114,470.80
30/06/2015	EQUITY	HOLDING COS - DIVERSIFIED	JARDINE STRATEGIC HOLDINGS LTD	USD	GBP	168,441.000	3,242,009.97
30/06/2015	EQUITY	HOME BUILDERS	SEKISUI HOUSE LTD	JPY	GBP	311,500.000	3,146,670.02
30/06/2015	EQUITY	HOME CONSTRUCTION - UK	CAIRN HOMES PLC	EUR	GBP	1,431,501.000	1,106,454.79
30/06/2015	EQUITY	HOME CONSTRUCTION - UK	CREST NICHOLSON HOLDINGS PLC	GBP	GBP	358,854.000	2,013,170.94
30/06/2015	EQUITY	HOME CONSTRUCTION - UK	TAYLOR WIMPEY PLC	GBP	GBP	1,407,076.000	2,612,940.13
30/06/2015	EQUITY	INDUSTRIAL & OFFICE REITS - UK	DERWENT LONDON PLC	GBP	GBP	70,001.000	2,380,734.01
30/06/2015	EQUITY	INDUSTRIAL & OFFICE REITS - UK	SEGRO PLC	GBP	GBP	364,790.000	1,479,953.03
30/06/2015	EQUITY	INDUSTRIAL MACHINERY - UK	WEIR GROUP PLC/THE	GBP	GBP	42,250.000	716,560.00
30/06/2015	EQUITY	INDUSTRIAL SUPPLIERS - UK	DCC PLC	GBP	GBP	68,877.000	3,440,406.15
30/06/2015	EQUITY	INDUSTRIAL SUPPLIERS - UK	WOLSELEY PLC	GBP	GBP	101,671.000	4,129,876.02
30/06/2015	EQUITY	INSURANCE	AIA GROUP LTD	HKD	GBP	923,000.000	3,826,770.31
30/06/2015	EQUITY	INSURANCE	METLIFE INC	USD	GBP	108,005.000	3,845,107.11
30/06/2015	EQUITY	INTEGRATED OIL & GAS - UK	BG GROUP PLC	GBP	GBP	728,660.000	7,716,509.40
30/06/2015	EQUITY	INTEGRATED OIL & GAS - UK	ROYAL DUTCH SHELL PLC	GBP	GBP	347,734.000	6,210,529.24
30/06/2015	EQUITY	INTERNATIONAL HEDGE FUNDS	SIGNET EV DRV SP SIT SEG-GBP	GBP	GBP	125,290.070	6,469,366.30
30/06/2015	EQUITY	INTERNET	ALIBABA GROUP HOLDING LTD	USD	GBP	44,780.000	2,342,785.28
30/06/2015	EQUITY	INTERNET	AMAZON.COM INC	USD	GBP	13,949.000	3,849,700.49
30/06/2015	EQUITY	INTERNET	GOOGLE INC	USD	GBP	17,571.000	6,033,488.36
30/06/2015	EQUITY	LEISURE TIME	HARLEY-DAVIDSON INC	USD	GBP	92,539.000	3,314,504.91
30/06/2015	EQUITY	LEISURE TIME	ROYAL CARIBBEAN CRUISES LTD	NOK	GBP	37,061.000	1,836,094.25
30/06/2015	EQUITY	LIFE ASSURANCE - UK	AVIVA PLC GBP0.25	GBP	GBP	658,937.000	3,244,605.79
30/06/2015	EQUITY	LIFE ASSURANCE - UK	LEGAL & GENERAL GROUP ORD 2.5P	GBP	GBP	1,940,102.000	4,826,973.78
30/06/2015	EQUITY	LIFE ASSURANCE - UK	PRUDENTIAL PLC GBP0.05	GBP	GBP	154,117.000	2,361,072.44
30/06/2015	EQUITY	LIFE INSURANCE - UK	OLD MUTUAL PLC	GBP	GBP	1,078,763.000	2,172,628.68
30/06/2015	EQUITY	LIFE INSURANCE - UK	PRUDENTIAL PLC	GBP	GBP	309,661.000	4,744,006.52
30/06/2015	EQUITY	LIFE INSURANCE - UK	PRUDENTIAL PLC	GBP	GBP	297,000.000	4,550,040.00
30/06/2015	EQUITY	LIFE INSURANCE - UK	ST JAMES'S PLACE PLC	GBP	GBP	119,527.000	1,082,316.99
30/06/2015	EQUITY	LODGING	HILTON WORLDWIDE HOLDINGS INC	USD	GBP	215,907.000	3,780,809.30
30/06/2015	EQUITY	MACHINERY - DIVERSIFIED	KUBOTA CORP	JPY	GBP	247,000.000	2,487,411.38
30/06/2015	EQUITY	MEDIA	COMCAST CORP	USD	GBP	147,132.000	5,627,258.73

30/06/2015	EQUITY	MEDIA & PHOTOGRAPHY - UK	WILMINGTON GROUP ORD 5 P	GBP	GBP	309,168.000	787,605.48
30/06/2015	EQUITY	MEDIA AGENCIES - UK	AUTO TRADER GROUP PLC	GBP	GBP	1,360,778.000	4,147,651.34
30/06/2015	EQUITY	MEDIA AGENCIES - UK	WPP PLC	GBP	GBP	264,295.000	3,766,203.75
30/06/2015	EQUITY	MOBILE TELECOMMUNICATIONS - UK	VODAFONE GROUP PLC	GBP	GBP	2,289,100.000	5,260,351.80
30/06/2015	EQUITY	MOBILE TELECOMMUNICATIONS - UK	VODAFONE GROUP PLC	GBP	GBP	2,733,998.000	6,282,727.40
30/06/2015	EQUITY	MOBILE TELECOMMUNICATIONS - UK	VODAFONE GROUP PLC	GBP	GBP	2,126,414.000	4,886,499.37
30/06/2015	EQUITY	NONDURABLE HOUSEHOLD PRODUCTS - UK	RECKITT BENCKISER GROUP PLC	GBP	GBP	112,293.000	6,161,516.91
30/06/2015	EQUITY	NONDURABLE HOUSEHOLD PRODUCTS - UK	RECKITT BENCKISER GROUP PLC	GBP	GBP	90,651.000	4,974,020.37
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	GENESIS EMERGING MKTS INV -B	USD	GBP	4,081,611.830	152,073,844.41
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	LOCAL RETAIL FUND	GBP	GBP	2,301.800	2,297,886.94
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	MULTI LET INDUSTRIAL PROPERTY	GBP	GBP	1,718.794	1,679,949.26
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	MULTI-LET INDUSTRIAL PUT	GBP	GBP	5,281,204.900	5,281,204.90
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	MULTI-LET INDUSTRIAL PUT	GBP	GBP	-5,281,204.900	-5,281,204.90
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	REAL INCOME FUND	GBP	GBP	12,721.370	15,971,552.82
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	THREADNEEDLE PROPERTY UNIT	GBP	GBP	-1,200,000.000	-1,200,000.00
30/06/2015	EQUITY	NON-US LISTED EQUITY FUNDS	UNI-GLOBAL-EQ EM MKT-SAC GBP	GBP	GBP	183,811.290	181,441,962.47
30/06/2015	EQUITY	OEIC'S (OPEN-ENDED INVESTMENT COMPANIES) - UK	BARCLAYS GLOBAL IN AQUILA LIFE	GBP	GBP	23,085,230.946	104,853,118.96
30/06/2015	EQUITY	OEIC'S (OPEN-ENDED INVESTMENT COMPANIES) - UK	HENDERSON UK RETAIL WAREHOUSE	GBP	GBP	920.741	13,336,298.07
30/06/2015	EQUITY	OEIC'S (OPEN-ENDED INVESTMENT COMPANIES) - UK	INV PERP GBL ENH IND FUND-A	GBP	GBP	138,346,122.230	273,939,156.63
30/06/2015	EQUITY	OEIC'S (OPEN-ENDED INVESTMENT COMPANIES) - UK	STANDARD LIFE POOLED PENS PROP	GBP	GBP	272,193.393	18,175,441.62
30/06/2015	EQUITY	OIL & GAS	CABOT OIL & GAS CORP	USD	GBP	126,577.000	2,538,461.62
30/06/2015	EQUITY	OIL & GAS	CIMAREX ENERGY CO	USD	GBP	37,748.000	2,647,664.45
30/06/2015	EQUITY	OIL & GAS	STATOIL ASA	NOK	GBP	348,860.000	3,950,087.12
30/06/2015	EQUITY	OIL & GAS - UK	BG GROUP PLC ORD GBP0.10	GBP	GBP	510,805.000	5,409,424.95
30/06/2015	EQUITY	OIL & GAS SERVICES	SCHLUMBERGER LTD	USD	GBP	75,042.000	4,111,158.34
30/06/2015	EQUITY	OIL & GAS SERVICES	TH HEAVY ENGINEERING BHD	MYR	GBP	240.000	8.90
30/06/2015	EQUITY	OPEN ENDED INVESTMENT TRUSTS - UK	AVIVA IP PROPERTY PENS-A	GBP	GBP	773,595.753	10,294,238.69
30/06/2015	EQUITY	OPEN ENDED INVESTMENT TRUSTS - UK	MORLEY FUND MANAGEMENT POOLED	GBP	GBP	506,776.972	6,777,128.45
30/06/2015	EQUITY	OTHER - UK	MAN STYLE SELECTION SPC CLASS	USD	GBP	922.440	492,216.14
30/06/2015	EQUITY	OTHER INVESTMENT TRUSTS - UK	MPF EUROPE EX UK EQTY ENHANCE	GBP	GBP	12,269,214.694	41,527,610.97
30/06/2015	EQUITY	OTHER INVESTMENT TRUSTS - UK	MPF PACIFIC EQUITY ENHANCED	GBP	GBP	22,852,733.526	76,533,804.58
30/06/2015	EQUITY	OTHER INVESTMENT TRUSTS - UK	PYRFORD GLOBAL TOTAL RETURN	GBP	GBP	8,832,086.320	121,529,507.76
30/06/2015	EQUITY	OTHER INVESTMENT TRUSTS - UK	ROYAL LONDON AM UK CORPORATE	GBP	GBP	139,781,947.766	300,212,484.86
30/06/2015	EQUITY	OTHER INVESTMENT TRUSTS - UK	STENHAM UNIVERSAL II CLASS C	GBP	GBP	237,684.844	39,700,238.04
30/06/2015	EQUITY	PACKAGING PRODUCTS	BALL CORP	USD	GBP	93,747.000	4,183,356.31
30/06/2015	EQUITY	PHARMACEUTICALS	ACTELION LTD	CHF	GBP	34,856.000	3,244,256.74
30/06/2015	EQUITY	PHARMACEUTICALS	NOVARTIS AG	CHF	GBP	45,695.000	2,864,940.41
30/06/2015	EQUITY	PHARMACEUTICALS	PFIZER INC	USD	GBP	297,393.000	6,336,643.63
30/06/2015	EQUITY	PHARMACEUTICALS	ROCHE HOLDING AG	CHF	GBP	12,511.000	2,230,205.52
30/06/2015	EQUITY	PHARMACEUTICALS - UK	ASTRAZENECA PLC	GBP	GBP	88,547.000	3,558,261.20
30/06/2015	EQUITY	PHARMACEUTICALS - UK	GLAXOSMITHKLINE PLC	GBP	GBP	465,893.000	6,159,105.46
30/06/2015	EQUITY	PHARMACEUTICALS - UK	SHIRE PLC	GBP	GBP	82,024.000	4,175,021.60
30/06/2015	EQUITY	PHARMACEUTICALS - UK	SHIRE PLC	GBP	GBP	121,601.000	6,189,490.90
30/06/2015	EQUITY	PROPERTY & CASUALTY INSURANCE - UK	AMLIN PLC	GBP	GBP	271,969.000	1,295,388.35
30/06/2015	EQUITY	PUBLISHING - UK	INFORMA PLC	GBP	GBP	393,833.000	2,150,328.18
30/06/2015	EQUITY	PUBLISHING - UK	INFORMA PLC	GBP	GBP	826,023.000	4,510,085.58
30/06/2015	EQUITY	PUBLISHING - UK	PEARSON PLC	GBP	GBP	252,224.000	3,036,776.96
30/06/2015	EQUITY	PUBLISHING - UK	RELX PLC	GBP	GBP	538,526.000	5,568,358.84
30/06/2015	EQUITY	PUBLISHING - UK	UBM PLC	GBP	GBP	507,376.000	2,709,387.84
30/06/2015	EQUITY	REAL ESTATE HOLDING & DEVELOPMENT - UK	CAPITAL & COUNTIES PROPERTIES	GBP	GBP	736,393.000	3,204,045.94
30/06/2015	EQUITY	REAL ESTATE HOLDING & DEVELOPMENT - UK	QUINTAIN ESTATES & DEVELOPMENT	GBP	GBP	3,321,339.000	3,512,315.99
30/06/2015	EQUITY	REAL ESTATE MANAGEMENT & DEVELOPMENT	BLACKROCK UK PROPERTY FUND	GBP	GBP	606,221.000	23,911,781.12
30/06/2015	EQUITY	REAL ESTATE MANAGEMENT & DEVELOPMENT	U CITY PCL	THB	GBP	3.000	0.00
30/06/2015	EQUITY	RECREATIONAL PRODUCTS - UK	TANDEM GROUP PLC	GBP	GBP	109,960.000	197,653.10
30/06/2015	EQUITY	RECREATIONAL SERVICES - UK	CARNIVAL PLC	GBP	GBP	98,996.000	3,215,390.08
30/06/2015	EQUITY	RESTAURANTS & BARS - UK	COMPASS GROUP PLC	GBP	GBP	395,645.000	4,162,185.40
30/06/2015	EQUITY	RESTAURANTS & BARS - UK	SSP GROUP PLC	GBP	GBP	764,779.000	2,192,621.39
30/06/2015	EQUITY	RETAIL	RAIA DROGASIL SA	BRL	GBP	412,300.000	3,382,499.83
30/06/2015	EQUITY	RETAIL REITS - UK	BRITISH LAND CO PLC/THE	GBP	GBP	114,508.000	908,048.44

30/06/2015	EQUITY	SEMICONDUCTORS	TAIWAN SEMICONDUCTOR MANUFACTU	TWD	GBP	2,075,000.000	5,986,620.51
30/06/2015	EQUITY	SEMI-CONDUCTORS - UK	ARM HOLDINGS PLC	GBP	GBP	326,001.000	3,377,370.36
30/06/2015	EQUITY	SEMI-CONDUCTORS - UK	ARM HOLDINGS PLC	GBP	GBP	235,293.000	2,437,635.48
30/06/2015	EQUITY	SOFTWARE	CHECK POINT SOFTWARE TECHNOLOG	USD	GBP	88,263.000	4,463,379.15
30/06/2015	EQUITY	SOFTWARE	ULTIMATE SOFTWARE GROUP INC/TH	USD	GBP	27,488.000	2,871,846.69
30/06/2015	EQUITY	SOFTWARE - UK	MICRO FOCUS INTERNATIONAL PLC	GBP	GBP	338,672.000	4,605,939.20
30/06/2015	EQUITY	SOFTWARE - UK	SAGE GROUP PLC/THE	GBP	GBP	694,330.000	3,554,969.60
30/06/2015	EQUITY	SPECIALTY & OTHER FINANCE - UK	AUGEAN ORD GBP0.10	GBP	GBP	1,355,209.000	728,424.84
30/06/2015	EQUITY	SPECIALTY CHEMICALS - UK	JOHNSON MATTHEY PLC	GBP	GBP	119,380.000	3,625,570.60
30/06/2015	EQUITY	SPECIALTY FINANCE - UK	INTERMEDIATE CAPITAL GROUP PLC	GBP	GBP	410,954.000	2,256,137.46
30/06/2015	EQUITY	SPECIALTY RETAILERS - UK	DIXONS CARPHONE PLC	GBP	GBP	654,994.000	2,969,742.80
30/06/2015	EQUITY	SPECIALTY RETAILERS - UK	HALFORDS GROUP PLC	GBP	GBP	367,056.000	1,936,220.40
30/06/2015	EQUITY	SPECIALTY RETAILERS - UK	INCHCAPE PLC	GBP	GBP	422,616.000	3,425,302.68
30/06/2015	EQUITY	SUPPORT SERVICES - UK	ATKINS (WS) ORD 0.5P	GBP	GBP	249,906.000	3,786,075.90
30/06/2015	EQUITY	SUPPORT SERVICES - UK	RPS GROUP ORD 3P	GBP	GBP	1,092,455.000	2,458,023.75
30/06/2015	EQUITY	SUPPORT SERVICES - UK	SHANKS GROUP ORD 10P	GBP	GBP	1,493,393.000	1,515,793.90
30/06/2015	EQUITY	TELECOMMUNICATION SERVICES - UK	BT GROUP ORD GBP0.05	GBP	GBP	1,274,606.000	5,737,638.91
30/06/2015	EQUITY	TELECOMMUNICATIONS	NOKIA OYJ	EUR	GBP	897,373.000	3,871,752.24
30/06/2015	EQUITY	TELECOMMUNICATIONS EQUIPMENT - UK	SPIRENT COMMUNICATIONS PLC	GBP	GBP	1,000,543.000	905,491.42
30/06/2015	EQUITY	TOBACCO - UK	BRITISH AMERICAN TOBACCO PLC	GBP	GBP	257,456.000	8,790,835.12
30/06/2015	EQUITY	TOBACCO - UK	IMPERIAL TOBACCO GROUP PLC	GBP	GBP	161,425.000	4,949,290.50
30/06/2015	EQUITY	TRANSPORT - UK	FIRSTGROUP ORD5P	GBP	GBP	1,745,029.000	2,083,564.63
30/06/2015	EQUITY	TRANSPORT - UK	GO-AHEAD GROUP ORD 10P	GBP	GBP	77,691.000	2,045,604.03
30/06/2015	EQUITY	TRANSPORT - UK	NATIONAL EXPRESS GROUP ORD 5P	GBP	GBP	1,020,091.000	3,134,739.64
30/06/2015	EQUITY	TRANSPORTATION SERVICES - UK	STAGECOACH DEFERRED SHARES	GBP	GBP	666,491.000	0.00
30/06/2015	EQUITY	TRAVEL & TOURISM - UK	STAGECOACH GROUP PLC	GBP	GBP	431,572.000	1,742,256.16
30/06/2015	EQUITY	TRAVEL & TOURISM - UK	THOMAS COOK GROUP PLC	GBP	GBP	1,106,077.000	1,512,007.26
30/06/2015	EQUITY	TRAVEL & TOURISM - UK	TUI AG	GBP	GBP	145,101.000	1,493,089.29
30/06/2015	EQUITY	UK PROPERTY FUNDS	COLUMBUS UK REAL ESTATE FUND	GBP	GBP	6,136.999	2,872,115.53
30/06/2015	EQUITY	UK PROPERTY FUNDS	INDUSTRIAL PROPERTY INVT FD	GBP	GBP	23,164.730	17,651,176.79
30/06/2015	EQUITY	UK PROPERTY FUNDS	LANDG MANAGED FDS PROPERTY UT	GBP	GBP	561,325.740	23,718,257.82
30/06/2015	EQUITY	UK PROPERTY FUNDS	THREADNEEDLE PROPERTY UNIT	GBP	GBP	1,200,000.000	1,200,000.00
30/06/2015	EQUITY	UK PROPERTY FUNDS	WEST END OF LONDON PROPERTY UT	GBP	GBP	14,753.840	12,072,182.04
30/06/2015	EQUITY	UNIT TRUSTS - UK	BLACKROCK EUROPE EX-UK FD-A	EUR	GBP	9,523,579.960	160,468,022.34
30/06/2015	EQUITY	UNIT TRUSTS - UK	HERMES PROPERTY UNIT TRUST	GBP	GBP	2,395,440.000	13,292,296.56
30/06/2015	EQUITY	UNIT TRUSTS - UK	METRO PROPERTY UNIT TRUST	GBP	GBP	27,995.530	11,400,899.64
30/06/2015	EQUITY	VCT'S (VENTURE CAPITAL TRUSTS) - UK	BLACKROCK ADVISORS(UK)LTD	GBP	GBP	104,412,786.097	222,085,996.03
30/06/2015	EQUITY	VCT'S (VENTURE CAPITAL TRUSTS) - UK	BLACKROCK ADVISORS(UK)LTD	GBP	GBP	26,257,864.463	50,835,225.60
30/06/2015	EQUITY	VCT'S (VENTURE CAPITAL TRUSTS) - UK	BLACKROCK ADVISORS(UK)LTD	GBP	GBP	20,604,752.258	48,215,120.28
30/06/2015	EQUITY	WATER - UK	SEVERN TRENT PLC	GBP	GBP	166,703.000	3,467,422.40
30/06/2015	FIXED INCOME SECURITIES	OTHER INVESTMENT TRUSTS - UK	BARCLAYS GLOBAL INVESTORS PML	GBP	GBP	3,576,126.133	20,562,725.26
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	2,604,000.000	8,623,406.40
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	3,669,000.000	12,440,478.30
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	5,064,000.000	11,596,053.60
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	7,525,623.127	14,655,398.48
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	10,751,297.520	13,489,653.00
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	9,292,381.750	13,421,916.20
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	11,035,859.280	13,404,154.68
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,085,494.560	12,329,328.09
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,497,148.160	11,617,131.02
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,961,861.240	12,111,059.28
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,077,939.540	11,284,477.64
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,531,669.120	9,502,573.07
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,162,222.720	12,058,051.62
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,801,185.320	11,308,643.02
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	7,612,380.510	12,690,066.68
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	7,094,830.890	9,961,852.05
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	9,199,403.850	11,496,494.99
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	8,910,127.950	9,630,511.79

30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	5,558,185.600	9,037,609.79
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	4,879,397.600	7,042,922.50
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - ILG	UNITED KINGDOM GILT INFLA REGS	GBP	GBP	1,721,204.000	2,181,419.53
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	7,218,000.000	8,937,926.69
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	5,472,000.000	6,876,224.64
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	5,203,000.000	7,094,186.44
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	5,090,000.000	7,163,279.16
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	4,401,000.000	5,850,249.30
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	5,506,000.000	7,442,515.26
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	6,924,000.000	8,986,264.93
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	3,988,000.000	5,424,190.46
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	3,972,000.000	5,080,501.79
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	6,255,000.000	8,052,712.02
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	4,369,000.000	5,970,719.09
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	5,123,000.000	6,584,284.52
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	4,630,000.000	5,810,187.00
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	5,635,000.000	6,215,337.38
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	3,200,000.000	4,010,880.00
30/06/2015	FIXED INCOME SECURITIES	UK GOVERNMENT - LONG	UNITED KINGDOM GILT REGS	GBP	GBP	3,617,000.000	4,184,344.54
30/06/2015	FUTURES CONTRACTS	NON-US EQUITY INDEX FUTURES	FTSE 100 INDEX FUTURE (LIF)	GBP	GBP	353.000	-802,790.00
30/06/2015	PREFERRED SECURITIES	PREFERENCE SHARES - UK	VODAFONE NON CUM PREF SHS B	GBP	GBP	26,730,795.000	0.00
30/06/2015	PREFERRED SECURITIES	PREFERENCE SHARES - UK	WHITBREAD NON CUM PREF SHS B	GBP	GBP	275,099.000	0.00
30/06/2015	PRIVATE EQUITY	HEDGE FUNDS	GOTTEX VALUE ADDED FUND LTD	GBP	GBP	354,600.227	59,826,545.02
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GROUP DISTRESSED U.S.	USD	GBP	23,595.914	8,285,064.93
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GROUP GLOBAL REAL	EUR	GBP	36,793.506	23,091,828.01
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GROUP GLOBAL REAL	EUR	GBP	38,600.417	26,519,160.13
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GROUP REAL ESTATE	EUR	GBP	5,041.379	4,549,404.44
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GROUP REAL ESTATE	EUR	GBP	10,038,879.440	7,087,233.78
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GRP ASIA-PACIFIC &	USD	GBP	25,308,531.260	13,916,924.31
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GRP DIRECT REAL EST	USD	GBP	17,406,052.960	11,747,918.12
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GRP GLOBAL REAL	EUR	GBP	27,111.983	23,431,526.91
30/06/2015	PRIVATE EQUITY	VENTURE CAPITAL LIMITED PARTNERSHIP	PARTNERS GRP REAL ESTATE	EUR	GBP	22,927.318	19,287,759.17
30/06/2015	REAL ESTATE	NON-US UNLISTED REAL ESTATE FUNDS	THREADNEEDLE INV (CHANNEL ISLA	GBP	GBP	4,095.000	564,454.80