NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND
Equity holdings as at 31 December 2014

	Holding
Emerging Markets Equities	
JP MORGAN EMERGING MARKETS ORD 25P	115,000
TEMPLETON EMERGING MARKETS	4,000,000
Europe Equities	
ALLIED IRISH BANKS PLC COM STOCK EUR0.32 (UK REG)	20,000
CRH ORD EUR0.32 (UK CERT)	37,500
BOUYGUES EUR1	12,614
UMICORE NPV	40,000
ADIDAS-SALOMON AG NPV	25,240
ASSIC GENERALI EUR1	83,027
CHRISTIAN DIOR EUR2	5,300
LVMH MOET-HENNESSY LOUIS VUITTON EUR 0.30	19,000
ABERTIS INFRAESTRUCTURAS SA EUR3	85,400
INTESA SANPAOLO DI RISP EUR0.52 (NON CNV)	16,209
REED ELSEVIER NV EUR0.06	89,000
THALES EUR3	6,690
CAP GEMINI EUR8	28,000
AP MOLLER MAERSK SER'B' DKK1000	525
AP MOLLER MAERSK SER 'A' DKK1000	650
DANIELI & C EUR1	5,000
DELHAIZE GROUP NPV	2,800
DNB NOR ASA NOK10	220,511
ESCADA AG NPV - BANKRUPTCY	4,000
FORBO HOLDINGS CHF0.1 REGD	280
PUBLICIS GROUPE SA EUR0.40	39,508
HUFVUDSTADEN FASTIGHETSAB SERIES A SWKR5	96,600
GEA GROUP AG NPV	88,762
MEDIOBANCA SPA EUR0.05	22,050
MICHELIN(CIE GLE DES ETABL) ORD EUR2 (REGD)	8,272
DANSKE BANK A/S DKK10	87,733
CONTINENTAL AG NPV	21,036
DEUTSCHE POST	58,400
NCC SEK8.00	2,000
VERBUND AG COMM STK NPV	25,000
OUTOKUMPU OYJ 'A' NPV	555
PERNOD-RICARD NPV	17,706
PIRELLI & CO EUR0.29	64,933
SYNGENTA NOVARTIS (SEK)	74
RENAULT (REGIE NATIONALE DES USINES) EUR3.81	12,200
RAUTARUUKKI OY NPV	9,000
REMY COINTREAU SA EUR1.60	45,855
ANHEUSER-BUSCH INBEV NPV	41,700

RWE AG(NEW) NPV 'A'	25,578
RWE AG(NEW) NON VTG PRF NPV	4,000
SIKA AG CHF0.60 (BEARER)	1,501
SKAND ENSKILDA BANKEN SER 'A' SWKR10	189,400
SCHNEIDER ELECTRIC EUR8	38,756
SWEDBANK AB SER A NPV	39,375
SULZER AG CHF60 (REGD)	9,050
TRELLEBORG AB 'B'SWKR25 FREE	17,700
TUBACEX SA	9,000
AIR FRANCE KLM EUR1	91,006
VALEO EUR3	9,100
E. ON SE NPV	139,821
VOESTALPINE AG NPV	26,200
HOLMEN AG SER'B'SEK50	1,500
METRO AG NPV	6,000
SWEDISH MATCH AB SEK1.20	21,800
UPM-KYMMENE OY NPV	30,000
SEB SA FRF20 (PRIME DE FIDELITE 98)(REGD)	1,485
BAYER AG NPV	43,100
STORA ENSO OYJ NPV SER 'R'	18,900
HENKEL AG & CO KGAA NON VTG PRF NPV	16,500
MEDIASET ORD EUR 0.52	295,000
BASF SE NPV	51,522
CELESIO AG NPV	25,400
BEIERSDORF AG NPV	29,700
BILFINGER SE COM STK NPV	4,625
HEIDELBERG - CEMENT AG NPV	50,578
FRESENIUS MEDICAL CARE AG NPV	71,102
SMARTPHOTO GROUP VVPR STRIP	4,200
ASM INTERNATIONAL NV EUR0.04	61,451
SAMPO OYJ SERIES A NPV	25,097
ALLIANZ SE NPV	17,431
HERMES INLT COM STK NPV	1,224
MUNCHENER RUCKVERSICHERUNGS-G NPV (REGD)	6,584
BIC EUR3.82	10,830
DASSAULT SYSTEMES SA EUR0.50	57,247
AKZO NOBEL NV EUR2	27,000
SAAB AB SER'B' SEK16	45,000
BANKINTER SA EUR0.30 (REGD)	20,165
KBC BANKVERZEKERINGSHOLDING NPV VVPR	100
POST NL COM STK EUR0.48	33,033
VOLKSWAGEN AG NPV	300
VOLKSWAGEN AG PFD PREFERENCE	5,650
BANCO BILBAO VIZCAYA ARGENTARIA SA EUR0.49	317,100
SACYR VALLEHERMOSO SA EUR1	14,088
KERING COMM STK EUR4	6,600
WMF AG AKT COMM STK	9,000
DAIMLER AG NPV (REGD) - GERMAN LISTING	41,000
STORA ENSO OYJ SER'R' FIM10 (SWEDISH REGISTER)	14,513
UCB S.A. EUR3	51,692

LAFARGE EUR4 (PRIME FIDELITE) REGD	17,853
THYSSEN KRUPP AG NPV	52,570
CARREFOUR EUR2.50	40,911
GAS NATURAL SDG SA EUR1	67,585
ASTRAZENECA ORD US$0.25 (SWEDISH REGISTER)	3,000
TUI AG NPV	10,719
WOLTERS KLUWER CVA EUR0.12	34,930
SANOFI COM STK EUR2	58,000
INVESTOR AB SEK6.25 SER 'A'	15,000
HENNES AND MAURITZ AB 'B' SEK0.25	40,000
ELISA CORPORATION OYJ-AS EUR0.50	49,000
SVENSKA HANDELSBANKEN SEK4.30	23,740
BANCO SANTANDER S A EUR0.50 (REGD)	606,000
SOCIETE D EDITION DE CANAL COMM STK EUR0.75	56,605
SIEMENS AG NPV(REGD)	40,000
CORPORACION FINANCIERA ALBA EUR1.00	19,500
TELEFONICA SA EUR1	294,100
QIAGEN NV EUR0.01	140,979
STO SE & CO KGAA INHABER-VORZUGSAKT	3,000
LINDE AG NPV	12,500
DEUTSCHE BANK AG ORD NPV(REGD)	73,000
BAYERISCHE MOTEREN WERKE EUR1	24,900
TAKKT AG	3,600
PORTUGAL TELECOM SGPS EUR0.03 (REGD)	162,352
BEKAERT SA NPV	3,900
DEUTSCHE TELEKOM AG NPV(REGD)	221,000
FORTIS BANQUE BANK VVPR AUC COMM STK	655
INFINEON TECHNOLOGY NPV	202,434
KONINKLIJKE KPN NV EUR0.04	155,974
ERICSSON(L.M.) TELEF CLASS 'B' SEK1	116,663
ST MICROELECTRONICS EUR1.04	12,900
VESTAS WIND SYSTEMS DKK1	15,000
ALCATEL LUCENT EUR0.50	63,342
GIVAUDAN AG CHF10	400
ZURICH INSURANCE GROUP AG CHF0.10	11,412
KONINKLIJKE PHILIPS NV EUR0.20	70,617
DEUTSCHE BOERSE AG COM STK NPV	25,500
AXA EUR2.29	128,510
GROUPE BRUXELLES LAMBERT NPV (NEW)	14,666
GROUPE BRUXELLES LAMBERT STRIP VVPR	833
PORSCHE AUTOMOBILE HLDG-PF	8,750
PEUGEOT SA EUR1	10,188
ABB LTD CHF1.03(REGD)	83,770
ROCHE HLDG AG CHF1 (BR)	5,000
ADECCO SA CHF1 (REGD)	14,600
HOLCIM CHF2 (REGD)	20,010
ABB LTD CHF1.03 (REGD) (SWEDISH REGISTER)	22,289
NESTLE SA CHF1 (REGD)	155,000
BALOISE HOLDING AG CHF 0.1	4,100
STATOIL HYDRO ASA NOK2.5	85,400

SKANSKA AB B SER'B' SEK3	80,700
ENI SPA COMM STK NPV	157,102
ING GROEP N.V. CVA EUR0.24	234,134
SONOVA HOLDING AG CHF0.05 (REGD)	24,032
SWATCH GROUP CHF0.45 (REGD)	6,430
ESSILOR INTERNATIONAL EUR0.36	14,700
BNP PARIBAS EUR2	51,282
LONZA AG CHF1 (REGD)	47,096
COMPAGNIE DE ST-GOBAIN EUR4	32,142
BANQUE CANTONALE VAUDOISE CHF20 (REGD)	420
TELIASONERA AB SEK3.2	179,300
TELECOM ITALIA DI RISP EUR0.55	283,396
EMS CHEMIE HLDG AG CHF0.01 (REGD)(POST)	1,000
ZIMMER HLDG INC USD0.01 (SWISS REG)	1,560
PERNOD-RICARD NPV (CDI)	6,348
ACS ACTIVIDADES CONS SERV EUR0.5	72,638
SAFRAN SA EUR0.20	31,950
LANXESS AG NPV	1,925
EXOR SPA SCOM STK EUR1	22,960
RECORDATI EUR0.125	64,000
ATRESMEDIA CORP DE ME EUR0.75	25,072
SEADRILL ORD	50,500
NON SGPS COMM STK EUR0.01	22,867
GAZ DE FRANCE SUEZ EUR1	82,373
PARGESA HOLDINGS SA CHF20	3,000
DUFRY GROUP CHF5 (REGD)	23,284
ARKEMA EUR1	3,005
DEUTSCHE POST AG (NEW) NPV REGD)	1,525
LEGRAND SA EUR 4	106,314
HUSQVARNA AB SER B NPV	37,500
HUSQVARNA AB SER 'A' NPV	11,250
WIHLBORGS FAST AB NPV	76,800
TOTAL SA EUR2.5 (POSTDIVISION)	120,228
UBS AG CHF0.10 (POST SUB DIVISION)	193,932
RTL GROUP SA NPV	26,271
ALLIANZ AG NPV	2,501
GAGFAH SA EUR1.25	248,293
SYMRISE AG NPV (BR)	46,267
ELECTROLUX AB SER B NPV (POST SPLIT)	25,000
SKF AB NPV 'B' (POST SPLIT)	14,800
ATLAS COPCO AB SERIES 'A' NPV (POST SPLIT)	72,000
VOLVO AB NPV 'B' (POST SPLIT)	57,500
SMURFIT KAPPA GROUP EUR0.001	191,707
IBERDROLA SA EUR0.75 (POST SUBDIVISION) - GBP	7,836
SANDVIK AB NPV (POST SPLIT)	29,800
SVENSKA CELLULOSA NPV 'B' (POST SPLIT)	12,000
BOLIDEN AB (POST SPLIT) NPV	50,000
FABEGE AB NPV (POST SPLIT)	6,800
AIR LIQUIDE (POSTSUB) (PRIM) REGD EUR5.50	10,299
IBERDROLA SA EUR0.75 (POST SUBDIVISION)	312,489

SUEZ ENVIRONMENT EUR4	89,500
GAZ DE FRANCE SUEZ VVPR STRIP	13,923
REINET INVESTMENTS SCA NPV	2,545
TNT EXPRESS NV EUR0.08	29,454
SWISS RE LTD COM STK CHF1	21,210
TE CONNECTIVITY LTD COM STK CHF1.55	6,975
L'OREAL PRIME DE FIDELITE COM STK	16,420
AGEAS COMM STK NPV	7,909
HUGO BOSS AG NPV	11,551
GROUPE FNAC RIGHTS 20/06/13	6,600
EATON CORP PLC COM STK US$0.01	13,636
COMMERZBANK AG COMM STK NPV	109,300
SEQUANA COMM STK	1,125
PROTHENA CORP PLC COM STK	19
TELE2 AB SERIES B NPV	154,179
BANKIA SA EUR1	2,392,353
WORLD DUTY FREE SPA NPV	158,326
ALLEGION COMM STK US$0.01	4,533
NOVO NORDISK A/SB COM STK DKK2	110,000
KONINKLIJKE AHOLD NV COMM STK EUR0.01	80,769
PEUGEOT SA UGW CW17	10,188
WEATHERFORD INTL COM STK US$0.001	25,600
FINECO BANK BANCA FINECO NPV	404,415
ROCKET INTERNET AG NPV	26,045
FIAT CHRYSLER AUTOS NV	83,464
BBVA RIGHTS DEC 14	317,100
PUBLICIS GROUPE SA FRF2.5 **CDI**	10,951
ACCOR EUR3	86,911
AEGON NV EUR 0.12	721,248
AIRBUS GROUP NE EUR1.00	106,319
AUTOLIV INC USD1 SDR	49,559
CIE FINANCIERE FRICHEMONT REG COM STK CHF1	60,247
CREDIT SUISSE GROUP AG	195,364
DANONE EUR0.25 (POST SUBDIVISION)	105,061
DEUTSCHE LUFTHANSA AG NPV (REGD)(VINK)	268,812
EDENRED EUR2	136,536
ENEL EUR1	1,323,281
HEINEKEN NV EUR1.60	65,272
INTESA SANPAOLO EUR0.52	3,133,635
KBC GROUP NPV	105,598
KONINKLIJKE DSM NV EUR1.5	78,028
LAGARDERE S.C.A. EUR6.10 (REGD)	78,381
NOKIA CORP EUR0.06	606,585
NORDEA BANK AB ORD EUR 0.39632	484,309
NOVARTIS AG CHF0.50 (REGD)	156,076
ORANGE COM STK EUR4	397,084
OSRAM LICHT AG NPV	71,143
RANDSTAD HLDGS EUR0.10	36,081
ROCHE HLDGS AG GENUSSCHEINE NPV	72,616
SAP SE INHABER-AKTIEN ORD NPV	142,243

SGS SA CHF1(REGD)	1,722
SOCIETE GENERALE EUR1.25	138,790
SOLVAY ET CIE 'A'NPV	22,019
SWATCH GROUP CHF2.25(BR)	7,163
SYNGENTA AG CHF0.10(REGD)	22,190
TELECOM ITALIA EUR0.55	3,990,806
UNILEVER NV EUR0.16	237,981
VIVENDI SA EUR5.5	271,420

Japan Equities

AISIN SEIKI YEN50	40,800
OBARA GROUP INC NPV	9,800
BRIDGESTONE CORP Y50	61,100
CITIZEN HOLDINGS CO LTD NPV	93,200
ITOCHU TECHNO SOLUTIONS CORP	7,100
KDDI CORPORATION YEN5000	50,500
DAITO TST CONSTRUCT CO ORD Y50	8,300
DISCO CORP NPV	13,600
DOWA HOLDINGS COMPANY NPV	107,000
ABC MART INC NPV	10,400
EAGLE INDUSTRY CO LTD NPV	18,100
EAST JAPAN RAILWAY COMPANY NPV	11,800
MITSUBISHI UFJ FINANCIAL	555,700
FUJITSU LTD NPV	97,000
NOMURA RESEARCH INSTITUTE NPV	25,200
HASEKO CORPORATION ORD YEN50	37,400
HIKARI TSUSHIN INC YEN50	5,200
HITACHI NPV	297,000
HONDA MOTOR CO Y50	70,700
ISUZU MOTORS ORD YEN50	119,000
ITOCHU CORP ORD YEN50	176,700
IZUMI COMPANY LTD YEN50	17,600
JAPAN TOBACCO INC NPV	68,400
KAMIGUMI CO ORD YEN50	114,000
KISSEI PHARMACEUTICAL YEN50	17,800
KUBOTA CORPN NPV	108,000
KYOWA EXEO CORP NPV	80,100
TOKIO MARINE HOLDINGS INC NPV	42,300
NS SOLUTIONS CORP NPV	21,400
SUMITOMO MITSUI FINANCIAL NPV	88,900
MITSUBISHI ELEC CP Y50	135,000
MITSUI & CO Y50	150,400
MITSUI FUDOSAN YEN50	7,000
SEIKO EPSON CORP NPV	29,900
MODEC INCORPORATED NPV	10,000
NISHI-NIPPON CITY BANK LTD NPV	82,000
NICHI-IKO PHARMACEU CO LTD NPV	81,250
NIPPON TEL & TEL PUBLIC CORP Y50000	15,700
NITTO DENKO CORP NPV	19,100

NIHON UNISYS LTD YEN50	59,100
HITACHI HIGH-TECHNO CORP NPV	27,800
NIPPON ZEON CO YEN50	108,000
OMRON CORP YEN50	27,500
ORIX CORPORATION Y50	170,700
CENTURY TOKYO LEASING CORP NPV	25,000
NABTESCO CORP NPV	37,300
RICOH CO ORD YEN50	91,100
T&D HOLDINGS INC NPV	110,700
ROHTO PHARMACEUTICAL CO NPV	40,400
RYOHIN KEIKAKU CO ORD YEN50	5,700
SOFTBANK CORP ORD YE50	17,900
SANKYU INC NV	69,000
SANTEN PHARMACEUTICALS ORD YEN50	19,700
SHINKO ELEC IND ORD YEN50	40,400
STANLEY ELECTRIC CO ORD YEN50	33,700
SUMITOMO ELEC INDS Y50	42,400
SURUGA BANK YEN50	41,000
TOKAI TOKYO FIN HLDGS INC NPV	89,500
TOSHIBA TECH CORP YEN50	167,000
TOSHIBA CORP NPV	487,000
TOYOTA INDUSTRIES CORP YEN50	16,900
TOYOTA MOTOR CORP Y50	73,300
ASTELLAS PHARMA INC NPV	137,900
DENA COMPANY LTD NPV	22,500
SEVEN & I HOLDINGS CO NPV	27,700
NOMURA REAL ESTATE HOLDINGS	35,000
AOZORA BANK LTD NPV	262,000
JX HOLDINGS INC NPV	304,400
JAPAN AIRLINES COMPANY	58,900

UK Equities

LAURA ASHLEY HOLDINGS PLC ORD 5P	187,500
ARM HOLDINGS ORD 0.05P	480,000
BARRATT DEVELOPMENTS PLC ORD 10P	300,000
BELLWAY ORD 12.5P	70,000
BALFOUR BEATTY PLC ORD 50P	830,000
BTG ORD 10P	189,386
BRITISH LAND CO ORD 25P	360,000
SKY PLC ORD 50P	240,000
TULLOW OIL ORD GBP0.10	257,800
INTERSERVE ORD 10P	80,000
JP MORGAN JAP INV ORD 25P	100,000
CARPETRIGHT ORD 1P	60,000
DIPLOMA ORD 5P	50,000
AVIVA PLC ORD 25P	834,600
DIAGEO ORD 28 101/108P	664,543
ELEMENTIS PLC ORD 5P	270,000
BAE SYSTEMS PLC 2.5P	1,200,000

TOROTRAK ORD 10P	90,000
PREMIER FARNELL ORD 5P	300,000
FENNER PLC ORD 25P	325,000
WITAN PACIFIC IT ORD 25P	300,000
HAMMERSON PROP INV 'A'ORD 25P(LIM VTG)	250,000
HAYS ORD 1P	372,000
INTERMEDIATE CAPITAL GROUP ORD20P	984,618
SPIRENTCOMMUNICATIONS PLC ORD 3 1/3P	176,375
SABMILLER PLC ORD US$0.10	262,500
KIER GROUP ORD 1P	35,000
MARTIN CURRIE GLOBAL PORTFOLIO TRUST	1,380,080
HOWDEN JOINERY GROUP PLC ORD 10P	225,000
MILLENNIUM & COPTHORNE HOTELS ORD 30P	802,723
MORGAN ADVANCED MATERIALS PLC ORD 25P	50,000
MORRISON (WILLIAM) SUPERMARKETS PLC ORD 10P	700,000
NATIONAL EXPRESS GROUP ORD 5P	200,000
OXFORD INSTRUMENTS PLC ORD 5P	210,125
PACE PLC ORD 0.05	106,600
ASSOCIATED BRITISH FOODS ORD 5 15/22P	150,000
PERSIMMON PLC ORD 10P	70,000
UNITE GROUP ORD 25P	17,812
PORVAIR ORD 2P	17,450
ST MODWEN PROPERTIES ORD	50,000
KINGSTON COMMUNICATIONS (HULL) ORD 10P	300,000
TRAVIS PERKINS PLC COM STK GBP1	80,000
SCOTTISH INV TRUST ORD 25P	375,000
SVG CAPITAL PLC ORD GBP1	1,417,509
SCOTTISH & SOUTHERN ENERGY ORD 50P	272,000
SENIOR PLC ORD 10P	500,000
SIG ORD 10P	587,113
TT ELECTRONICS ORD 25P	130,000
TATE & LYLE ORD 25P	240,000
NATIONAL GRID GAS HOLDINGS 4.1875%IL BDS 2022	112,000
TAYLOR WIMPEY ORD 1P	1,000,000
TESCO ORD 5P	2,500,000
TRINITY MIRROR PLC ORD 10P	262,577
SMITH & NEPHEW PLC ORD USD 0.20	250,000
IMAGINATION TECHNOLOGIES ORD 10P	9,000
DAILY MAIL & GEN 'A' NON-VTG ORD 12.5P	1,411,865
BABCOCK INTERNATIONAL GROUP ORD 60P	300,000
MONKS INVESTMENT TRUST ORD 5P	450,000
GKN PLC ORD 10P	630,000
LONMIN PLC ORD US$1	76,694
IMPAX ENVIRONMENTAL MKTS ORD 10P	3,250,000
MARKS & SPENCER GROUP ORD 25P	450,000
WILLIAM HILL ORD 10P	500,000
LAND SECURITIES GROUP ORD 10P	220,000
NEXT PLC ORD 10P	75,000
KINGFISHER PLC ORD 15 5/7P	615,000
VEDANTA RESOURCES PLC ORD NPV	30,000

RWS HOLDINGS ORD 5P	15,000
ICAP PLC ORD 10P	2,287,117
NATIONAL GRID GAS HOLDINGS 7% BDS 2024 (B131)	112,000
CHESNARA PLC ORD5P	32,580
MARSHALLS ORD 25P	280,000
HALFORDS ORD 1P	1,009,351
SAINSBURY (J) PLC ORD 28.571428P	420,000
RANGOLD RES ORD $0.05	30,000
ADMIRAL GROUP ORD 0.10P	60,000
BERKELEY GRP HLDG (1 NEW ORD & 4 B SHARES)	60,000
IG GROUP HOLDINGS ORD GBP0.00005	65,339
ESSENTRA PLC COM STK GBP0.25	150,000
BUNZL	100,000
COBHAM ORD 2.5P	700,000
NATIONAL GRID ORD GBP0.11395	1,356,707
ROYAL DUTCH SHELL EUR0.07 A SHARES (DUTCH LIST)	37,312
INTERNATIONAL FERRO METALS NPV	500,000
BERENDSEN PLC ORD GBP0.30	16,055
GREENE KING ORD GBP0.125	318,720
KAZ MINERALS PLC ORD 20P	100,000
QINETIQ GROUP PLC ORD 10P	2,713,708
LADBROKES PLC ORD 28 1/3P	158,823
CITY LONDON IVESTMENTS	82,000
COLT GROUP SA COM STK EUR5	413,284
STANDARD LIFE PLC ORD 10P	640,000
LOOKERS ORD 5P	200,000
CONNECT GROUP PLC ORD 5P	172,800
INTERNATIONAL PUBLIC ORD 0.01P	700,000
PENNON GROUP ORD 40.7P	250,000
HOME RETAIL GROUP ORD GBP0	4,099,530
EXPERIAN PLC ORD GBP0	300,000
LAMPRELL ORD 5P	150,000
MONDI PLC ORD EUR0.20	90,500
SEVERN TRENT ORD GBP0.9789	105,168
BBA AVIATION	252,000
TULLETT PREBON ORD 25P	145,000
MARSTONS PLC ORD 7.375P	150,000
WHITBREAD ORD GBP0.76797385	80,000
BROWN (N) GROUP PLC ORD 11.05263157P	75,000
XCHANGING PLC ORD 5P	200,000
LAIRD GROUP ORD 28.125P	150,000
DRAX GROUP ORD 11.55172P	120,000
THOMAS COOK GROUP PLC ORD EUR0.10	207,000
SMITHS GROUP ORD 37.5P	130,000
CAPITA PLC GBP0.02066666	200,000
RECKITT BENCKISER GROUP PLC ORD 10P	165,600
RIGHTMOVE PLC ORD 1P	9,766
PARAGON GROUP OF COMPANIES ORD GBP 1.00	390,000
WH SMITH PLC ORD 22 6/67P	40,000
UBM PLC COMM STK GBP0.10	53,654

ORYX INTERNATIONAL GROWTH FUND LTD ORD50P POST CON	1,040
DE LA RUE OLD ORD 46.4286P	27,730
BODYCOTE PLC ORD 17 3/11P	120,000
ANITE ORD 11.25P	250,000
ROLLS-ROYCE REDEEMABLE 'C' SHARES	168,010,380
PREMIER OIL ORD GBP0.125	520,000
DIXONS CARPHONE PLC ORD GBP0.001	316,377
JOHN LAING INF ORD 0.01P	420,000
SOCO INTERNATIONAL COM STK	192,000
CABLE & WIRELESS COMMUNICATION COM STK	1,524,000
INTL CONSOLIDATED AIRLINES COMMON STOCK EUR5	100,000
SPIRIT PUB CO PC COMM STK	127,652
SEGRO PLC ORD 10P	268,949
FRIENDS LIFE GROUP LTD ORD NPV	4,042,237
BBGI SICAV SA/FUND	300,000
JOHNSON MATTHEY COM STK GBP1.047619	182,823
OLD MUTUAL PLC COM STK GBP0.142857	1,275,000
VESUVIUS PLC COM GBP	100,000
MAN GROUP PLC COMM STK US$0.03428571428	400,000
DIRECT LINE ORD 10P	300,000
SAGE GROUP ORD 1.051948P	1,069,416
WPP COMM STK GBP0.10	360,000
ESURE ORD 1/12P	225,000
PARTNERSHIP ASSURANCE GROUP ORD NPV	518,000
WOLSELEY PLC COMM STK GBP0.1080303	88,507
IMI PLC COM STK GBP0.2857	87,500
MELROSE INDUSTRIES ORD 0.11818181P	1,179,893
MCCOLL'S RETAIL GROUP PLC	500,000
PETS AT HOME GROUP ORD 1P	1,461,963
AGGREKO PLC COM STK GBP0.04832911	57,108
RSA INSURANCE GROUP PLC COM STK GBP1	550,000
BRIT (WI) ORD GBP0.01	300,000
COMPASS GROUP PLC COM STK GBO0.10625	564,705
PENTAIR PLC COM STK US$0.167	6,076
REXAM PLC COM STK GBP0.8035714	218,181
INFORMA ORD 0.1P	150,000
CLIPPER (WI) ORD 0.05P	300,000
ALENT PLC COM STK GBP0.1045	86,086
MICRO FOCUS INTL COM STK GBP0.10	40,000
DIGNITY PLC ORD GBP0.1223357	42,559
INDIVIOR PLC COMM STK US$2.00	165,600
3I GROUP ORD GBP0.738636	1,900,326
ANGLO AMERICAN PLC ORD US$0.54945 (POST CON)	752,154
ASTRAZENECA GROUP US$0.25	874,434
BARCLAYS PLC ORD 25P	11,369,884
BG GROUP PLC ORD 10P	3,284,853
BHP BILLITON US$ 0.50 (UK REGD)	1,193,127
BP PLC ORD US$0.25	9,809,867
BRITISH AMERICAN TOBACCO ORD 25P	894,030
BT GROUP ORD 5P	5,613,540

CARILLION ORD 50P	2,318,242
CARNIVAL PLC ORD US$1.66	596,237
CENTRICA ORD 6 14/81P	3,249,061
FIRSTGROUP ORD 5P	3,786,316
GLAXOSMITHKLINE PLC ORD 25P	3,347,102
GLENCORE PLC COMM STK USD0.01	4,900,741
GROUP 4 SECURICOR PLC ORD 25P	2,073,097
HSBC HOLDINGS PLC ORD US$0.50	10,196,177
IMPERIAL TOBACCO GROUP PLC ORD 10P	777,032
INCHCAPE ORD GBP0.10	829,022
ITV PLC ORD 10P	9,567,719
LEGAL & GENERAL ORD 2 1/2P	11,132,015
LLOYDS BANKING GROUP PLC ORD 10P	29,244,460
PEARSON ORD 25P	889,099
PRUDENTIAL PLC ORD 5P	2,684,399
REED ELSEVIER ORD 14 51/116 P	1,491,217
RENTOKIL INITIAL PLC GBP0.01	7,457,358
RIO TINTO PLC ORD 10P	1,150,472
ROLLS ROYCE HOLDINGS PLC COM STK GBP0.20	3,016,782
ROYAL BANK OF SCOTLAND GROUP COM STK GBP1	2,871,734
ROYAL DUTCH SHELL A EUR0.07 (UK)	286,567
ROYAL DUTCH SHELL EUR0.07 'B' (UK)	3,085,462
SHIRE PLC ORD GBP0.05	213,264
SPIRAX SARCO ENGINEERING ORD 25P	290,928
STANDARD CHARTERED ORD USD0.50	1,012,062
UNILEVER ORD GBP0.0311	1,004,952
VODAFONE GROUP US$0.2095238	19,881,104
WEIR GROUP ORD 12.5P	360,026
WOOD GROUP (JOHN) PLC ORD 4.28571P	1,167,009
ABERDEEN ASSET MANAGEMENT ORD 10P	220,000

US Equities

VERIZON COMM INC COM STK US$0.10 (LONDON LISTING)	391,871
AMAZON COM INC	13,150
ABBOTT LABS COM NPV.	44,480
AES CORP COM STK US$0.01	9,360
INTL BUSINESS MACHINES US$0.2	29,700
ADVANCED MICRO US$0.01	3,180
ADOBE SYSTEMS INC USD	25,280
AEGON NV AMER REGE CERT (1 SH EUR0.12)	1,040
ALLEGHANY CORP - DEL USD	220
ALLERGAN INC	18,460
ALLIANCE BERNSTEIN HOLDING LP	6,000
DU PONT (E.I.) DE NEMOURS & CO COM STK US$ 0.30	19,000
ALLSTATE CORP COM STK US$0.01	18,480
HONEYWELL INTERNATIONAL INC US$1	12,800
ALCOA INC COM STK USD1	28,120
AMGEN COM US$0.0001	29,660
HESS CORP COM US$1	9,000

BARRICK GOLD CORP COM NPV	54,800
AMERICAN EXPRESS CO COM STK USD0.20	22,650
AMERICAN ELECTRIC POWER CO COM STK USD6.5	13,600
AFLAC INC COM STK US$0.10	12,620
AMER INTL GRP COM STK	2,043
AMERICAN NATL INS CO US$	1,264
ANALOG DEVICES INCORPORATED COM STK US$0.16666	26,150
VALERO ENERGY CORP COM STK US$0.01	18,400
APOLLO EDUCATION GROUP INC COM STK NPV	11,200
APACHE COM STK USD1.25	14,600
COMCAST CORP COM 'A' US$0.01	104,480
APPLE INC COM NPV	165,060
APPLIED MATERIALS INC USD	28,600
ARCHER DANIELS MID COM NPV	16,900
ARROW ELECTRONICS INC COM STK US$1.00	7,000
AUTO DATA PROCESS COM US$0.10	37,360
AVON PRODUCTS INC COM STK US$0.25	17,000
BALL CORP	480
BERKSHIRE HATHAWAY B COM STK US$0.1667	56,000
BAXTER INTL INC COM US$1.	23,700
BED BATH & BEYOND COM STK US$0.01	20,700
BECTON DICKINSON COM STK US$1	15,850
COMCAST CORP 'A' SPL US$0.01	2,100
VERIZON COMMUNICATION COM STK US$0.10	72,114
BEST BUY CO COM STK US$0.10	16,940
YUM BRANDS INC COM NPV	28,500
FIRSTENERGY CORP COM STK	9,100
SLM CORP COMM STK US$0.20	490
BLOCK (H & R) COM STK NPV	5,300
BOEING CO COM US$5	19,480
BOSTON SCIENTIFIC CORP COMM STK US$0.01	14,119
THOMSON CORP COM	1,791
BRISTOL MYRS SQUIB COM US$0.10	43,100
APPLIED MICRO CIRCUITS	39,150
SEMPRA ENERGY CORP COM STK NPV	9,206
FEDEX CORP	25,500
CSX	30,000
CAMPBELL SOUP CO, CAP STK US$0.0375	23,400
RADIAN GROUP INC COM STK USD0.01	6,070
CARDINAL HEALTH COM STK NPV	7,700
CATERPILLAR INC COM US$1	20,080
CELGENE	56,000
CHESAPEAKE ENERGY	15,000
CENTURYLINK INC COM STK US$1	11,690
JPMORGAN CHASE & CO COM US$1	93,200
CHUBB CORP COM US$1	400
CINCINNATI FINANCIAL CORP US$	3,150
FRONTIER COMM CORP US$0.25	14,690
CISCO SYSTEMS COMM STK NPV	121,700
COCA-COLA CO COM US$0.25	102,400

COLGATE-PALMOLIVE COM US$1	27,400
MARRIOTT INTERNATIONAL INC COM STK US$0.01	9,803
CANADIAN NATIONAL RAILWAYS COM STK NPV	250,800
NRG ENERGY INC COMM STK US$0.01	5,343
CA INC COM	6,070
COMPUTER SCIENCES COM STK US$1	13,050
CONAGRA FOODS INC COM USD 5	4,500
ALCATEL LUCENT ADR	6,148
CONSOLIDATED EDISON INC COM STK USD0.10	4,500
COOPER TIRE & RUBBER	240
CORNING INC COM US$0.50	23,500
PIPER JAFFREY COM STK US$0.01	3,000
BROADCOM US$0.0001	27,300
CUMMINS ENGINEERING CO INC COM STK USD2.5	4,800
CYTEC INDUSTRIES INC COM STK US$0.01	1,800
DANAHER CORP COM STK US$0.01	600
MOODYS CORP COM STK USD 0.01	3,600
TARGET CORP COM STK US$0.167	27,950
DEERE & CO COMMON US$1	10,400
MORGAN STANLEY COM US$0.01	30,500
DILLARDS INC CLASS 'A' COM NPV	6,000
DISNEY COM STK USD 0.01	50,400
DONNELLEY(RR)&SONS COM US$1.25	24,300
DOW CHEMICAL COM US$2.50	27,010
OMNICOM GROUP INC COM STK USD0.15	15,064
DTE ENERGY CO COMM STK US$	11,600
EBAY INC USD	37,600
EMC CORP MASSACHUSETTS COM STK US$0.01	57,100
CITIGROUP INC US$0.01	53,960
EASTMAN CHEMICAL CO COM STK US$0.01	15,800
CADENCE DESIGN SYSTEMS INC CON STK US$0.01	9,080
PERKINELMER INC COM USD1	34,400
ELECTRONIC ARTS INC	3,200
EMERSON ELECTRIC COM US$1	26,700
ENTERGY CORP COM STK US$5.00	6,000
EQUITY RES BNFL INT	1,500
EXXON MOBIL CORP NPV	130,847
NEXTERA ENERGY INC COM STK	26,000
FANNIE MAE COM NPV	15,280
FREDDIE MAC COM STK US$0.21	7,120
FIFTH THIRD BANCORP COM STK NPV	11,800
MACY'S GROUP INC COM	11,668
FRANKLIN RESOURCES COM STK US$0.10	18,750
FREEPORT MCMORAN INC COM US$0.01	44,000
GANNETT CO COM US$1	970
GAP INC COM SK US$0.05	5,000
GEN DYNAMICS CORP COM US$1	13,600
GENERAL MILLS US$0.01	31,040
GENUINE PARTS CO COM US$1	8,850
GILEAD SCIENCES COM STK USD0.001	57,560

GOODYEAR TIRE&RUBR COM NPV	1,100
MCKESSON HBOC COM STK US$0.01	300
GEN ELECTRIC CO COM STK US$0.06	272,100
HSBC HLDGS ADR(CNV INTO 5 USD0.50)	1,605
HCC INS HLDGS US$0.01	10,500
GOLDMAN SACHS GROUP INC	12,200
HARLEY-DAVIDSON INC	8,960
HASBRO INC COM STK US$0.50	2,475
HEWLETT PACKRD CO COM US$1	70,950
JUNIPER NETWORKS INC	6,300
UNUM GROUP COM STK	6,000
HOME DEPOT INC COM US$0.05	52,300
BIOGEN IDEC COM STK US$0.0005	3,407
ILLINOIS TOOL WORKS INC COM STK NPV	15,686
INTUIT US$0.01	28,300
INTEL CORP COM US$0.001	125,000
INTL GAME TECH COM STK USD0.000625	400
INTL PAPER CO COM US$1	22,300
INTERDIGITAL INC CORP US$	900
ENRON CORP COM STK NPV	3,280
INTERPUBLIC GROUP COM US$0.10	3,000
INVESTMENT TECHNOLOGY GROUP USD0.01	9,000
JOHNSON & JOHNSON COM US$1	58,600
HARTFORD FINANCIAL SERV COM STK US$1	250
JOHNSON CONTROLS	15,000
KLA TENCOR	3,150
DEVON ENERGY COM STK US$0.10	17,500
KANSAS CITY LIFE INS CO US$	3,000
KELLOGG CO	18,700
KIMBERLY-CLARK CP COM US$1.25	12,100
MANULIFE FIN CORP NPV	466,000
KOHLS CORP US$0.01	8,752
KROGER CO US$1	36,140
ARGO GROUP INTL HOLD COM	1,454
LEAR CORP COM STK US$0.01 (BANKRUPTCY)	1,300
LEGGETT & PLATT INC	220
LEHMAN BROTHERS HLDGS COM US$0.10 **BANKRUPTCY**	10,400
LILLY(ELI)& CO COM NPV	27,700
LINCOLN NATL CORP COM US$1.25	6,900
LINEAR TECHNOLOGY CORP USD	7,000
UTD PARCELS SERVICE CLASS 'B' USD0.01	15,500
AGILENT TECHNOLOGIES INC COM US$0.01	3,990
LOCKHEED MARTIN CORP	13,190
LOEWS CORP	38,000
CARNIVAL CORP COM STK US$0.01 (PAIRED STOCK)	6,120
ALLEGHENY TECHNOLOGY	160
LOWES COS INC COM STK US$	67,120
DOMINION RES (VIRGINIA) COM STK NPV	500
MACERICH CO USD	31,622
MCDONALD'S CORP COM NPV	34,040

MARSH & MCLENNAN COMPANIES INC USD	12,071
MASCO CORP COM US$1	24,250
MATTEL INC COM US$1	3,120
METLIFE INC	23,680
MAXIM INTEGRATED PRODUCTS INC USD	1,650
MEDTRONIC INC COM US$0.10	27,320
CVS HEALTH CORP COM	28,600
MEREDITH CORP	130
MICROSOFT CORP COM STK US$0.00005	206,000
MICRON TECHNOLOGY COM STK US$0.10	4,300
3M COMPANY	17,420
FORD MOTOR CO COM STK USD 0.01	63,300
NETAPP INC COM	5,200
NEW YORK TIMES CO COM CLASS 'A' STK US$0.10	2,200
SEARS HOLDINGS CORP COM STK	1,035
DUN & BRADSTREET CORP (DELAWARE) COM USD0.01	9,300
NEWMONT MINING CORP (HOLDING COMPANY) COM US$1.60	26,100
NIKE INC CLASS'B'COM NPV	12,000
NORFOLK SOUTHERN	10,000
NORTHERN TRUST CORP USD	16,900
NORTHROP GRUMMAN COM STK US$1	400
WELLS FARGO & CO COM STK US$1.6667	143,987
NUCOR CORP COM US$0.40	10,000
MONSANTO CO COM STK US$0.01	16,070
CAPITAL ONE FINANCIAL CORP COM STK $0.01	12,760
OCCIDENTAL PETRLM COM US$0.20	23,100
OLD REPUBLIC INTERNATIONAL CORP US$	16,950
ORACLE CORPORATION COM STK US$0.01	114,800
PACCAR COM STK US$12	675
EXELON CORPORATION COM STK	21,210
PAYCHEX INC COM STK USD0.01	13,900
PPL CORP	980
PEPSICO INC CAP US$0.01 2/3	36,000
PFIZER INC COM US$0.05	195,720
CONOCOPHILLIPS COM US$1.25	41,000
PG&E CORP COM STK US$5	21,440
PITNEY BOWES INC COM US$2	9,200
ALTRIA GROUP INC COM STK US$0.33333	69,900
PNC FINANCIAL SERVICES GROUP COM STK USD5	20,367
FLUOR CORP NEW COM STK	9,000
PPG INDUSTRIES INC COM US$1.666	10,117
PRAXAIR INC	8,600
COSTCO WHOLESALE CORPORATION COM STK US$0.01	14,900
PROCTER & GAMBLE COM NPV	67,200
PROGRESSIVE CORP OHIO USD	22,100
PUBLIC SERVICE ENT COM NPV	27,800
QUALCOMM INC USD	30,540
U.S.BANCORP COM US$0.01	50,842
RITE AID CORP COM US$1	4,000
ROCKWELL AUTOMATION INC COM USD1	4,450

RAYTHEON CO CM STK US$0.01	12,200
SANDISK CORP COM STK US$0.001	1,700
SAFEWAY STORES INC COM STK US$0.01	15,610
ROCKWELL COLLINS INC COM STK USD0.01	16,900
ST JUDE MEDICAL INC COM STK US$0.10	22,240
TRAVELERS COS STK NPV	9,387
MERCK & CO INC NEW COM STK	58,884
SCHLUMBERGER COM STK 0.01	100,300
CHARLES SCHWAB CORPORATION US$	34,300
ZIMMER HOLDINGS COM STK US$0.01	7,780
EN CANA CORP COM NPV (CANADIAN LIST)	82,400
SIMON PROPERTY GROUP INC COM STK	17,682
PRUDENTIAL FINANCE COM STK US$0.01	6,700
EDISON INTERNATIONAL COM STK	6,000
SOUTHERN CO COM US$5	30,100
BB&T CORP COM STK US$5	21,400
SOUTHWEST AIR US$1	64,000
AT&T INC COM	133,392
CHEVRON CORP COM	44,400
MEADWESTVACO COM STK US$0.01	3,000
STAPLES INC COM STK US$0.0006	1,150
STATE STREET CORP USD	13,800
STARBUCKS CORP COM STK NPV	900
STRYKER CORP COM STK US$0.1	400
SYMANTEC CORP COM STK USD0.01	21,339
SYSCO CORP COM US$1	7,680
RADIOSHACK CORP USD	4,260
TEXAS INSTRUMENTS INC COM STK US$1	17,650
MARATHON OIL CORPORATION COM US$1	12,900
UNION PACIFIC CORP COM US$2.50	20,560
UTD TECHNOLOGIES COM US$5	22,000
UNITEDHEALTH GROUP INC USD	35,400
UNITED STATES CELLULAR CORP US$	20,000
V F CORP	320
VULCAN MATERIALS CO	500
UNISYS CORP COM STK US$0.01	310
WAL MART STORES COM US$0.10	72,500
WASTE MANAGEMENT COM STK US$0.01	23,000
WEYERHAEUSER CO COM US$1.25	12,803
WHIRLPOOL CORP COM STK US$1	600
CME	8,000
WILLIAMS COS INC	141,700
FOOT LOCKER INC COM STK USD0.01	6,000
XILINX INC COM STK US$0.01	31,450
YAHOO! INC COM STK US$0.01	35,680
TJX CORP COM STK US$1	280
HOSPIRA INC	13,928
BOOKHAM INC COM **CDI**	26,000
GOOGLE	6,800
NEENAH PAPER INC COM STK US$0.01	15,600

PHH CORP COM	18,650
FAIRPOINT COMMUNICATIONS INC COM **BANKRUPTCY**	1,153
ALPHA NATURAL RESOURCES INC COM STK US$0.01	3,075
ACCO BRANDS CORP COM STK	23,189
AMERIPRISE FINL INC COM	8,950
VIACOM INC (NEW) CLASS B	28,200
CBS CORP CLASS B	6,600
LIVE NATION ENTERTAINMENT INC COM STK USD0.01	22,100
MASTERCARD	34,000
LIBERTY INTERACTIVE CORP TRACKING STK US$0.01	9,050
WYNDHAM WORLDWIDE CORP	6,180
HANESBRANDS INC COM	959
AVIS BUDGET GROUP INC COM	2,490
WESTERN UN CO COM	45,200
CIENA CORP	19,228
JDS UNIPHASE CORP COM PAR 0.001	31,087
IDEARC INC COM (BANKRUPTCY)	1,200
NORTEL NETWORK CORP (CANADA LIST) BANKRUPTCY	19,820
NORTEL NETWORKS NEW **BANKRUPTCY**	270
SPECTRA ENERGY CORP COM	42,590
BROADRIDGE FINANCIAL SOLUTIONS INC COM	3,065
DISCOVER FINL SVCS COM	4,750
BANK OF NEWYORK MELLON CORP COM	31,160
PHILIP MORRIS INTL ORD SH COM	52,400
VISA	17,700
DR PEPPER SNAPPLE GROUP INC COM	2,339
COLFAX STOCK US$0.001	6,796
SEARS CANADA COMM STK NPV	443
ASCENT CAPITAL GROUP COMM STK	1,817
DISCOVERY COMMUNICATIONS INC COM SER A	18,172
DISCOVERY COMMUNICATIONS INC COM SER C	54,516
MARATHON PETROLEUM CORP COM STK	6,450
TRANSOCEAN LTD ZUG NAMEN AKT (USA)	15,049
FORTUNE BRANDS HOME & SECURI COM STK US$0.01	3,000
CAREFUSION CORP COM STOCK	3,850
SUNCOR ENERGY INC NEW COM STK	112,840
MOSAIC CO COM STK US$0.01	200
KINDER MORGAN INC COM STK US$0.01	5,754
STANLEY BLACK & DECKER INC COM STK USD2.5	13,200
AOL INC COM STK	2,550
WPX ENERGY INC COM STK	266
COCA COLA ENTERPRISES INC COM STK US$1	2,820
AMER INTL GROUP INC WTS CALL EXP 19JAN21	1,090
MARRIOTT VACATIONS WORLD COMMON STOCK	980
ACCENTURE PLC IRELAND	31,000
UNITED CONTINENTAL HOLDINGS COM STK US$0.01	6,300
ENSCO PLC CL A COM STK	6,000
KEMPER CORP COMM STK	1,000
CENOVUS ENERGY INC COM STK	84,500
MOTOROLA SOLUTIONS INC COM STOCK US$0.01	4,800

CHEMTURA CORP COM STK	1,241
XL GROUP COM STK	4,604
INGERSOL RAND PLC COM STK	13,600
TIME WARNER CABLE INC NEW COM	4,115
TIME WARNER INC COM	28,066
PHILLIPS 66 COM STK	20,500
WMI HOLDINGS CORP COM STK (WASHINGTON MUTUAL)	590
LIBERTY MEDIA CORP COM STK US$0.01	10,901
KINDER MORGAN INC WTS CALL EXP 05/02/2017	8,704
EXPRESS SCRIPTS HOLDING CO COM STK US$0.01	15,106
DUKE ENERGY CORP COM STK US$0.001	8,320
ADT CORP/THE COM STK US$0.01	12,662
DIRECTV COM STK US$0.01	49,245
MONDELEZ INTERNATIONAL INC COM STK NPV	28,174
TENET HEALTHCARE CORP COMM STK US$0.05	2,530
STARZ A COM STK US$0.01	10,901
LIBERTY VENTURES SER A COMM STK	2,492
KRAFT FOODS GROUP INC COM STK	9,391
LIBERTY GLOBAL PLC COMM STK US	4,230
LIBERTY GLOBAL PLC SERIES C COM STK US$0.01	86,284
SANMINA CORP COM STK US$0.01	2,433
ABBVIE INC COMM STK US$0.01	44,480
AXIALL CORP COMM US$0.01	5,805
CST BRANDS INC COM STK US$0.01	2,044
L BRANDS INC COMM STK US$0.50	850
NEWS CORP CLASS A COM STK US$0.01	10,699
TWENTY FIRST CENTURY FOX COMM STK US$0.01	42,796
SPRINT CORP	9,261
WINDSTREAM HOLDINGS INC COMM STK US$0.0001	14,370
COVISINT CORP COMM STK	437
PERRIGO CO PLC COMM STK NPV	60
SIRIUS XM HOLDING INC COMM STK US$0.001	12,500
KATE SPADE & CO COMM STK US$1	10,000
VODAFONE GROUP PLC SP ADR	22,636
GOOGLE INC CL C COM STK US$0.001	6,800
LANDS END INC W/I COM STK US$0.01	311
BLACKHAWK NETWORK CIM US$0.001	2,564
NAVIENT CORP COM STK US$0.01	490
WASHINGTON PRIME GROUP REIT US$0.0001	8,841
TIME INC COMM STK US$0.01	3,508
SEVENTY SEVEN ENERGY INC COM STK	1,071
VERITIV CORP COM STK	426
LIBERTY MEDIA CORP C SHARES COM STK	21,802
LIBERTY TRIPADVISOR HLDG A COM STK US$0.01	1,206
TYCO INTERNATIONAL PLC COMM STK CH0.50	25,325
CDK GLOBAL INC COM STK	12,453
KEYSIGHT TECHNOLOGIES INC COMM STK	1,995
CALIFORNIA RESOURCES CORP COM STK US$0.01	9,240
HALYARD HEALTH INC COMM STK US$0.01	1,512
LIBERTY BROADBAND A COMM STK US$0.01	2,725

LIBERTY BROADBAND C COMM STK US$0.01	5,450
ANTHEM INC COMM STK US$0.01	30,070
WALGREENS BOOTS ALLIANCE INC CIM STK US$0.01	19,200
DR PEPPER SNAPPLE GROUP INC COM **CDI**	45,599
INVESCO LTD COM STK USD0.10 **CDI**	115,000