

**Security Description**

3M CO  
AAR CORP  
ABB LTD CHF1.03 (REGD)  
ABBOTT LABORATORIES  
ABCAM  
ACCO BRANDS CORP  
ACCOR EUR3  
ADECCO SA CHF1 (REGD)  
ADIDAS AG  
ADVANCE AMERICA CASH ADVANCE C  
AEGON NV EUR0.12  
AFRICAN BARRICK GOLD LTD  
AGCO CORP  
AGGREKO ORD GBP0.13708387  
AGL ENERGY NPV  
AGRILUM INC  
AIA GROUP LTD  
AIN PHARMACIEZ INC  
AIR LIQUIDE(L)  
AIRCATTLE LTD SHS  
AIXTRON SE  
AKZO NOBEL NV EUR2  
ALBANY INTERNATIONAL CORP  
ALLERGAN INC/UNITED STATES  
ALLIANZ SE (SOCIETAS EUROPEAE)  
ALSTOM EUR7 (POST)  
AMDOCS LTD COM  
AMEC ORD 50P  
AMERCO INC  
AMERICAN EAGLE OUTFITTERS INC  
AMERICAN FINANCIAL GROUP INC/O  
AMERICAN GREETINGS CORP  
AMERIPRISE FINANCIAL INC  
AMLIN ORD GBP0.28125  
AMPSCO-PITTSBURGH CORP  
ANGLO AMERICAN  
ANHEUSER-BUSCH INBEV NV  
ARCELORMITTAL  
ARCTIC CAT INC  
ARYZTA AG CHF0.02 (REGD)  
ASAHI GLASS CO Y50  
ASAHI GROUP HOLDINGS LTD  
ASAHI KASEI CORP JPY50  
ASHLAND INC  
ASHMORE GROUP PLC  
ASML HLDG NV EUR0.09  
ASPEN INSURANCE HOLDINGS  
ASSICURAZIONI GENERALI EUR1  
ASSOCIATED BANC-CORP  
ASSOCIATED BRITISH FOODS ORD  
ASSURANT INC  
ASTELLAS PHARMA INC Y50

**Security Description**

ASTRAZENECA ORD USD0.25  
ATCO LTD  
ATLAS COPCO AB SER A NPV  
ATS AUTOMATION TOOLING SYS INC  
ATWOOD OCEANICS INC  
AUSTRALIA & NEW ZEALAND BANK  
AUTOLIV INC  
AUTOMATIC DATA PROCESSING INC  
AVISTA CORP  
AVIVA PLC GBP0.25  
AVNET INC  
AXA EUR2.29  
BABCOCK INTL GROUP ORD GBP0.60  
BAE SYSTEMS ORD GBP0.025  
BALFOUR BEATTY ORD GBP0.50  
BANCO BILBAO VIZCAYA  
BANCO LATINOAMERICANO DE  
BANCO SANTANDER SA  
BANK OF MONTREAL  
BANK OF NEW YORK MELLON CORP/T  
BANK OF NOVA SCOTIA  
BARCLAYS ORD GBP0.25  
BARRICK GOLD CORP  
BASF SE  
BAYER AG ORD NPV  
BAYERISCHE MOTOREN WERKE (BMW)  
BAYTEX ENERGY CORP  
BB&T CORP  
BCE INC  
BECTON DICKINSON AND CO  
BEIERSDORF AG NPV  
BELGACOM NPV  
BENCHMARK ELECTRONICS INC  
BERKELEY GROUP HLDGS  
BG GROUP PLC ORD GBP0.10  
BHP BILLITON LIMITED  
BHP BILLITON PLC USD0.50  
BIG 5 SPORTING GOODS CORP  
BIG LOTS INC  
BIOSENSORS INTERNATIONAL GROUP  
BLACK BOX CORP  
BNP PARIBAS EUR2  
BOARDWALK REAL ESTATE INVT  
BOB EVANS FARMS INC/DE  
BOISE INC  
BONAVISTA ENERGY CORP  
BOUYGUES EUR1  
BP PLC ORD USD.25  
BRANDYWINE REALTY TRUST  
BRINKER INTERNATIONAL INC  
BRITISH SKY BRDCSTG  
BROOKFIELD OFFICE PPTYS INC

Security Description

GROUP ORD GBP0.05  
CKEYE TECHNOLOGIES INC  
RNBERRY GROUP ORD GBP0.0005  
E INC  
NIRN ENERGY PLC  
L-MAINE FOODS INC  
MECO CORP  
NADIAN IMPERIAL BK OF COMM  
NADIAN NATIONAL RAILWAY CO  
NADIAN NATURAL RESOURCES LTD  
NADIAN TIRE CORP LTD  
NADIAN WESTERN BANK  
NFOR CORPORATION NEW  
NON INC NPV  
PITA PLC  
PITALAND SGD1  
PITAMALLS ASIA LTD  
RPHONE WAREHOUSE GROUP PLC  
RREFOUR EUR2.5  
SCADE CORP  
SINO GUICH-PERR EUR1.53  
TO CORP/THE  
LTIC EXPLORATION LTD  
NOVUS ENERGY INC  
NTRAL JAPAN RY Y5000  
NTRAL PACIFIC FINANCIAL CO  
NTRICA ORD GBP0.061728395  
RADYNE INC  
I GROUP INC  
ECKPOINT SOFTWARE TECH  
EUNG KONG(HLDGS) HK\$0.50  
EVRON CORP  
NA HIGH PRECISION AUTOMATIO  
JBU ELECTRIC PWR Y500  
JGAI PHARMACEUTL Y50  
EPLEX INC  
P HLDGS HKD5  
S ENERGY CORP  
A FINANCIAL CORP  
CA-COLA AMATIL NPV  
GECO CABLE INC  
GATE PALMOLIVE CO COMMON  
GATE-PALMOLIVE CO  
OPLAST SER 'B' DKK5  
MONWEALTH BANK OF AUSTRALIA  
MONWEALTH REIT  
PAGNIE DE SAINT-GOBAIN  
PAGNIE FINANCIERE  
PASS GROUP ORD GBP0.10  
MPLETE PRODUCTION SERVICES I  
MPUTER SCIENCES CORP  
MTECH TELECOMMUNICATIONS COR

Security Description

CONSOLIDATED GRAPHICS INC  
CONVERGYS CORP  
COVENTRY HEALTH CARE INC  
CRACKER BARREL OLD COUNTRY STO  
CREDIT SUISSE GROUP AG CHF0.04  
CRESCENT POINT ENERGY CORP  
CRODA INTL ORD 10P  
CROWN LIMITED NPV  
CTS CORP  
CVS CAREMARK CORP  
DAIICHI SANKYO COMPANY LIMITED  
DAIMLER AG ORD NPV  
DAITO TRUST CONSTRUCTION Y50  
DANONE  
DANSKE BANK AS DKK10  
DAVID JONES LIMITED  
DAVITA INC  
DBS HLDGS SGD1  
DDI CORP  
DELHAIZE GROUP  
DELTICOM AG NPV (REGD)  
DELUXE CORP  
DENSO CORPORATION NPV  
DEUTSCHE BANK AG ORD NPV REGD  
DEUTSCHE BOERSE AG  
DEUTSCHE POST AG NPV (REGD)  
DEUTSCHE TELEKOM AG NPV (REGD)  
DIAGEO ORD 28 10/1/108P  
DILLARD'S INC  
DIME COMMUNITY BANCSHARES  
DOMTAR CORP  
DR CI:LABO CO LTD  
DUFFRY AG CHF5 (REGD)  
DUNELM GROUP PLC ORD GBP0.01  
E.ON AG NPV  
EAST JAPAN RAILWAY CO Y50000  
EASTMAN CHEMICAL CO  
ELDORADO GOLD CORP  
ELEKTA SER B NPV  
EMCOR GROUP INC  
EMERSON ELECTRIC CO  
ENBRIDGE INC  
ENCANA CORPORATION  
ENDO PHARMACEUTICALS HOLDINGS  
ENEL EUR1  
ENPRO INDUSTRIES INC  
ENSIGN GROUP INC/THE  
EOG RESOURCES INC  
ERICSSON (L.M.)  
ESSILOR INTERNATIONAL EURO.18  
EXEDY CORPORATION Y50  
EXPERIAN PLC ORD USD0.10