

Security Description

EXXON MOBIL CORP
F.C.C. CO LTD NPV
FAIRCHILD SEMICONDUCTOR INTERN
FAMILYMART Y50
FANUC CORP
FAST RETAILING CO LTD Y50
FIRST QUANTUM MINERALS LTD
FISERV INC
FOOT LOCKER INC
FOREST LABORATORIES INC
FORTESCUE METALS G NPV
FORTIS INC
FRANCE TELECOM EUR4
FRESH DEL MONTE PRODUCE
GAMESTOP CORP
GANNETT CO INC
GDF SUEZ EUR1
GEBERIT CHF0.10 (REGD) (POST
GENERAL ELECTRIC CO
GENERAL ELECTRIC CO SHS PV.16
GERRY WEBER INTL AG NPV (REG)
GETINGE AB SER'B'NPV
GFI GROUP INC
GILEAD SCIENCES INC
GIVAUDAN AG CHF10
GLAXOSMITHKLINE ORD GBP0.25
GLENCORE INTL PLC ORD USD0.01
GLOBAL LOGISTIC PROPERTIES LTD
GOLDCORP INC
GRAN TIERRA ENERGY INC
GREAT WEST LIFECO INC
GREATBATCH INC
GREE INC NPV
GT ADVANCED TECHNOLOGIES INC
H&R BLOCK INC
HALLIBURTON CO
HALMA ORD 10P
HANNOVER RUECKVERSICHERUNG AG
HARGREAVES LANSDOWN ORD
HARRIS CORP
HARTFORD FINANCIAL SERVICES GR
HARVEY NORMAN HLDGS NPV
HEALTH NET INC
HEINEKEN NV EUR1.60
HENNES & MAURITZ AB
HISCOX LTD ORD GBP0.05
HITACHI NPV
HOLCIM CHF2 (REGD)
HONDA MOTOR CO NPV
HORACE MANN EDUCATORS CORP
HOSPITALITY PROPERTIES TRUST
HOYA PENTAX HD CORPORATION

Security Description

HSBC HLDGS ORD USD0.50 (UK)
HUNTINGTON BANCSHARES INC/OH
HUTCHISON TELECOMMUNICATIONS
IAMGOLD CORP
IBERDROLA SA EUR0.75 (POST
IG GROUP HOLDINGS PLC
ILUKA RESOURCES LIMITED
IMPERIAL OIL LTD
IMPERIAL SUGAR CO
INDUSTRIA DE DISENO TEXTIL SA
INDUSTRIAL ALLIANCE INS & FINL
INFINEON TECHNOLOGIES ORD NPV
ING GROEP N.V. CVA EUR0.24
INNOPHOS HOLDINGS INC
INNOSPEC INC
INPEX CORPORATION
INSIGHT ENTERPRISES INC
INTACT FINANCIAL CORP
INTERNATIONAL BUSINESS MACHINE
INTERNATIONAL RECTIFIER CORP
INTERNATIONAL SHIPHOLDING CORP
INTESA SANPAOLO EURO.52
INVESTOR AB SEK 6.25 'B'
ISHARES MSCI EMU INDEX FUND
ISHARES MSCI GERMANY INDEX FUN
ISHARES MSCI JAPAN INDEX FUND
ISHARES MSCI SWITZERLAND INDEX
ISHARES MSCI UNITED KINGDOM IN
ITOCHU CORP Y50
JB HI-FI NPV
JEAN COUTU GROUP (PJC) INC
JM AB NPV
JOHNSON & JOHNSON
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES GROUP INC/THE
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO
JULIUS BAER GRUPPE AG
JUPITER FUND MANAGEMENT-W/I
KAKAKU.COM INC
KAKEN PHARMACEUTICAL Y50
KANSAI ELEC POWER NPV
KAO CORP
KDDI CORP Y5000
KEMPER CORPORATION
KEPPEL CORP NPV
KEYENCE CORP NPV
KIMBERLY-CLARK CORP
KINDRED HEALTHCARE INC
KINGFISHER ORD GBP0.157142857
KIRIN HOLDINGSCO LTD Y50

Security Description

-TENCOR CORP
MATSU Y50
NINKLIJKE AHOLD NV EUR0.30
NINKLIJKE KPN NV EUR0.24
NINKLIJKE PHILIPS ELECTRONIC
HOLDINGS CORP Y50
COMMUNICATIONS HOLDINGS IN
ARGE SA EUR4.00
ARDERE S.C.A. EUR6.1(REG)
CASHIRE HLDGS COM SHS
XESS AG NPV
'SON INC NPV
ACY OIL + GAS INC
NGTON REALTY TRUST
MARK INTERNATIONAL INC
POINT HOSPITALS INC
OLN EDUCATIONAL SERVICES C
OLN NATIONAL CORP
E AG NPV
DS BANKING GROUP PLC
LAW COMPANIES LTD
EAL EUR0.2
CORP
H MOET HENNESSY EUR0.30
LL INC
BANK CORP
QUARIE GROUP LIMITED NPV
ELLAN HEALTH SERVICES INC
TA CORP Y50
GROUP
LIFE FINANCIAL CORP
GITT ORD5P
ONOMEN AB NPV
COR DEVELOPMENTS LTD
CK KGAA NPV
CASH LIMITED NPV
IANEX CORP
IFE INC
O INC
R BURGER TECH
FINANCIAL INC
ELIN GIE GLE DES ETABL
R INDUSTRIES INC/TN
COM INTL CELL SDR EACH
CA HOLDINGS INC
AC GROUP STAPLED SHS
BISHI CHEMICAL HOLDINGS
BISHI CORP NPV
BISHI ELECTRIC CORP Y50
BISHI UFJ FINANCIAL GROUP
I & CO Y50
I CHEMICALS JPY50

Security Description

MITSUJ O.S.K. LINES JPY50
MIZUHO FINL GP NPV
MODINE MANUFACTURING CO
MONEYSUPERMARKET.COM GROUP PLC
MONSANTO CO
MORRISON (W) SUPMKT ORD 10P
MTR CORP HKD1
MTU AERO ENGINES INVEST NPV
MUENCHENER RUECKVERSICHERUNGS
MULTI-FINELINE ELECTRONIX INC
MYER HOLDINGS LTD
NATL AUSTRALIA BK NPV
NAVISTAR INTERNATIONAL CORP
NEOPOST FRF4
NESTLE SA
NEWCREST MINING LTD ORD NPV
NEWELL RUBBERMAID INC
NEWMARKET CORP
NEWPARK RESOURCES INC
NEXEN INC
NEXT GROUP ORD GBP0.10
NIBE INDUSTRIER AB
NIDEC CORP NPV
NIKE INC
NINTENDO CO
NIPPON TEL & TEL CORP Y50000
NISSAN MOTOR CO Y50
NITORI HOLDINGS CO LTD
NN INC
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE
NORDEA BANK AB EUR0.39632
NORSK HYDRO ASA NOK3.6666
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVO-NORDISK AS DKK1
NTT DOCOMO INC
OCADO GROUP PLC-W/I
OIL SEARCH LTD ORD PGK 0.10
OM GROUP INC
OMEGA PROTEIN CORP
OMV AG NPV
OPEN TEXT CORPORATION
OPERA SOFTWARE ASA
ORACLE CORP
ORASCOM DEVELOPMENT HOLDING
ORIX CORP Y50
ORTHOFIX INTERNATIONAL N V
OSAKA GAS CO Y50
OSHKOSH CORP
OVERSEA-CHINESE BKG CORP
PADDY POWER ORD EUR0.10

Security Description

PANASONIC CORP
PAR PHARMACEUTICAL COS INC
PARKER DRILLING CO
PARTNERS GRP HLDG AG CHF0.01
PDL BIOPHARMA INC
PEARSON ORD GBP0.25
PEPSICO INC COM
PEPSICO INC/NC
PERNOD-RICARD EUR1.55
PETROFAC LTD ORD SHS 0.02 USD
PETROMINERALES LTD
PEUGEOT SA EUR1
PFIZER INC
PHARMERICA CORP
PINECREST ENERGY INC
PINNACLE WEST CAPITAL CORP
POLYONE CORP
PORTLAND GENERAL ELECTRIC CO
POTASH CORP OF SASKATCHEWAN
POWER FINANCIAL CORP
PROCTER & GAMBLE CO/THE
PROTECTIVE LIFE CORP
PRUDENTIAL PLC GBP0.05
PULSE ELECTRONICS CORPORATION
QANTAS AIRWAYS NPV
QBE INS GROUP A\$1
QEP RESOURCES INC
QUEBECOR INC
QUEST DIAGNOSTICS INC/DE
RADIOSHACK CORP
RANDGOLD RESOURCES ORD USD0.05
RECKITT BENCKISER GROUP PLC
REED ELSEVIER
REGIONS FINANCIAL CORP
REITMANS (CANADA) LTD
REPSOL YPF SA EUR1
RESTAURANT GRP PLC ORD
RIGHTMOVE PLC ORD
RIO TINTO LIMITED NPV
RIO TINTO PLC
ROCHE HLDG AG GENUSSCHEINE NPV
ROGERS COMMUNICATIONS INC
ROLLS ROYCE HOLDINGS
ROLLS-ROYCE HLDGS PLC
ROTORK ORD 5P
ROYAL BANK OF CANADA
ROYAL BANK OF SCOTLAND GRP ORD
ROYAL DUTCH SHELL PLC
ROYAL DUTCH SHELL PLC B SHS
RPS GROUP ORD 3P
RR DONNELLEY & SONS CO
RSA INSURANCE GROUP PLC

Security Description

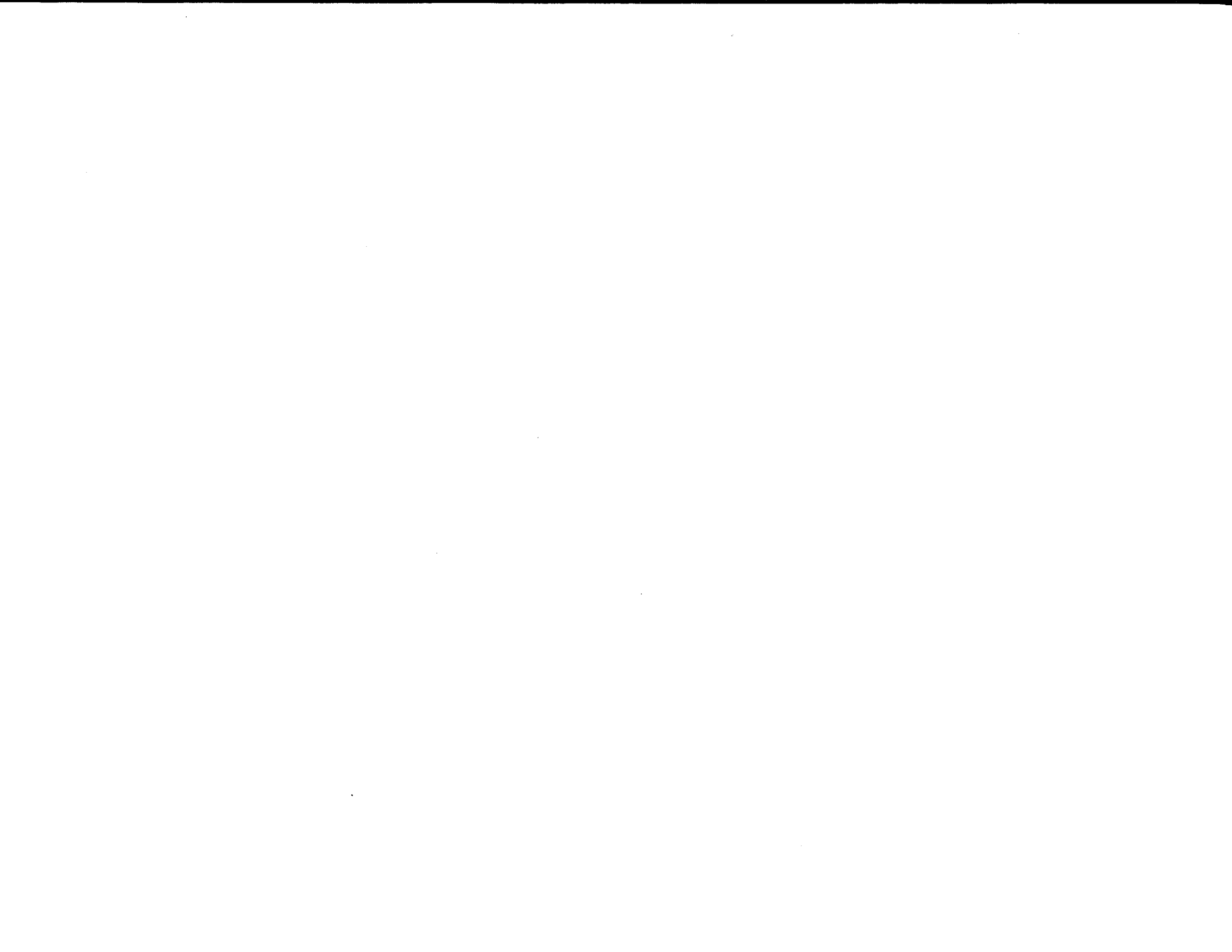
RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RYANAIR HOLDINGS PLC
RYDER SYSTEM INC
SA SA INTERNATIONAL HLDGS LTD
SABMILLER PLC
SAFEWAY INC
SAIC INC
SAINSBURY (J) ORD GBP0.2857142
SALATORE FERRAGAMO SPA
SAMPO OYJ SER'A'NPV
SANDVIK AB NPV (POST SPLIT)
SANOFI
SANTEN PHARMACEUTICAL CO
SANTOS LIMITED NPV
SAP AG ORD NPV
SAWAI PHARM CO LTD JPY50
SCHLUMBERGER LTD
SCHNEIDER ELECTRIC SA
SCICLONE PHARMACEUTICALS INC
SCRIPPS NETWORKS INTERACTIVE I
SEAGATE TECHNOLOGY
SELECTIVE INSURANCE GROUP INC
SEMBCORP INDUSTRIES SGD0.25
SEVEN & I HLDG CO LTD NPV
SGS SA CHF1(REGD)
SHARP CORP Y50
SHAW COMMUNICATIONS INC
SHIN-ETSU CHEMICALS CO NPV
SHIP HEALTHCARE HLDG INC NPV
SHIRE PLC ORD GBP0.05
SHOPPERS DRUG MART CORP
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF0.6 (BR)
SILVER WHEATON CORP
SIMCORP DKK10
SINCLAIR BROADCAST GROUP INC
SINGAPORE TELECOMMUNICATIONS
SKANSKA AB B SER 'B' SEK3
SKILLED HEALTHCARE GROUP INC
SKYWEST INC
SMARTONE TELECOMMUNICATIONS
SMC CORP NPV
SMITH & NEPHEW ORD USD0.20
SMITHFIELD FOODS INC
SNC-LAVALIN GROUP INC
SOCIETE GENERALE EUR1.25
SOFTBANK CORPORATION NPV
SONY CORP NPV
SONY FINANCIAL HOLDINGS INC
SPECTRA ENERGY CORP
SPIRAX-SARCO ENGINEERING ORD

Security Description

SPORTS DIRECT INTERNATIONAL
SSE PLC
ST JAMES PLACE PLC
STAGE STORES INC
STANCORP FINANCIAL GROUP INC
STANDARD CHARTERED ORD USD0.50
STANDEX INTERNATIONAL CORP
START TODAY CO LTD
STATOIL ASA NOK2.50
STEEL DYNAMICS INC
STOCKLAND TRUST GROUP NPV
STONE ENERGY CORP
SUEZ ENVIRONNEMENT CO EUR4
SUMITOMO CORP NPV
SUMITOMO ELECTRIC IND NPV
SUMITOMO METAL MNG NPV
SUMITOMO MITSUI GR NPV
SUMITOMO MITSUI TRUST HOLDINGS
SUN HUNG KAI PROPERTIES
SUNCOR ENERGY INC
SUNCORP GROUP LIMITED
SUPERIOR INDUSTRIES INTERNATIO
SUPERVALU INC
SWIRE PACIFIC A HKD0.60
SWISSCOM AG CHF1.00
SWS GROUP INC
SXC HEALTH SOLUTIONS CORP
SYNGENTA AG CHF0.1
TAHOE RESOURCES INC
TAKEDA PHARMACEUTICAL CO LTD
TAL INTERNATIONAL GROUP INC
TALISMAN ENERGY INC
TATTS GROUP LTD
TECH DATA CORP
TELECITY GROUP ORD GBP0.002
TELECOMMUNICATION SYSTEMS INC
TELEFONICA SA EUR1
TELENOR AS ORD NOK6
TELIASONERA AB NPV
TELSTRA CORP NPV
TELUS CORP
TESCO ORD 5P
TESORO CORP
TEVA PHARMACEUTICAL IND ILS0.1
TEXAS INSTRUMENTS INC
THOMSON REUTERS CORP
TIM HORTONS INC
TIME WARNER CABLE INC
TIMKEN CO
TOKIO MARINE HOLDINGS INC NPV
TOLL HLDGS LIMITED NPV
TORONTO-DOMINION BANK

Security Description

TOURMALINE OIL CORP
TOWER GROUP INC
TOYOTA MOTOR CORP NPV
TRANSCANADA CORP
TRANSGLLOBE ENERGY CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TRW AUTOMOTIVE HOLDINGS CORP
TULLOW OIL PLC ORD GBP0.10
UBS AG CHF0.1 (POST
UCB S A NPV
UGI CORP
UNICREDIT SPA
UNILEVER NV CVA EUR0.16
UNILEVER PLC ORD GBP0.031111
UNITED ARROWS JPY50
UNITED ONLINE INC
UNITED OVERSEAS BANK SG\$1
UNUM GROUP
UPM-KYMMENE OY NPV
URS CORP
US BANCORP
USA MOBILITY INC
USEC INC
VALEANT PHARMACEUTICALS INTL
VALUE PARTNERS GROUP LTD
VEDANTA RESOURCES PLC
VERISK ANALYTICS INC
VICTREX ORD 1P
VINCI EUR2.50 (POST SUBDIVISIO
VISCOFAN SA
VISHAY INTERTECHNOLOGY INC
VISHAY PRECISION GROUP INC
VIVENDI SA EUR5.5
VODAFONE GROUP
VOLKSWAGEN AG
W&T OFFSHORE INC
WACKER CHEMIE AG NPV (BR)
WALGREEN CO
WEIR GROUP ORD 12.5P
WEIS MARKETS INC
WELLS FARGO & CO
WELLS FARGO & CO NEW COM
WESBANCO INC
WESFARMERS ORD NPV
WEST FRASER TIMBER CO LTD
WESTERN DIGITAL CORP
WESTERN REFINING INC
WESTFIELD GROUP NPV DFD
WESTFIELD RETAIL TRUST
WESTON (GEORGE) LTD
WESTPAC BANKING CORP NPV
WHARF HOLDINGS HK\$1



Security Description

WHIRLPOOL CORP
WILLIAM BLAIR EMERG MKT GRWTH
WOOD GROUP (JOHN) ORD
WOOLWORTHS LIMITED ORD A\$0.25
WYNN MACAU LTD
XSTRATA COM STK USD0.50
ZIMMER HOLDINGS INC
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Security Description
3M CO
AAR CORP
ABB LTD CHF1.03 (REGD)
ABBOTT LABORATORIES
ABCAM
ACCO BRANDS CORP
ADECCO SA CHF1 (REGD)
ADIDAS AG
ADVANCE AMERICA CASH ADVANCE C
AEGON NV EUR0.12
AEON CO LTD NPV
AFRICAN BARRICK GOLD LTD
AGCO CORP
AGGREKO ORD GBP0.13708387
AGL ENERGY NPV
AGRIUM INC
AIA GROUP LTD
AIR LIQUIDE(L)
AIRCATTLE LTD SHS
AISIN SEIKI CO Y50
AIXTRON SE
AKZO NOBEL NV EUR2
ALBANY INTERNATIONAL CORP
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
AMPCO-PITTSBURGH CORP
ANGLO AMERICAN
ANHEUSER-BUSCH INBEV NV
ANSALDO STS EUR0.5
ARCTIC CAT INC
ARKEMA EUR10
ARYZTA AG CHF0.02 (REGD)
ASAHI GROUP HOLDINGS LTD
ASAHI KASEI CORP JPY50
ASHLAND INC
ASHMORE GROUP PLC
ASICS CORP JPY50
ASML HLDG NV EUR0.09
ASPEN INSURANCE HOLDINGS
ASSICURAZIONI GENERALI EUR1
ASSOCIATED BANC-CORP
ASSOCIATED BRITISH FOODS ORD
ASSURANT INC

Security Description
ASTELLAS PHARMA INC Y50
ASTRAZENECA ORD USD0.25
ATCO LTD
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
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
BRISTOW GROUP INC
BRITISH SKY BRDCSTG
BT GROUP ORD GBP0.05

Security Description

BUCKEYE TECHNOLOGIES INC
BURBERRY GROUP ORD GBP0.0005
CAE INC
CAIRN ENERGY PLC
CAL-MAINE FOODS INC
CAMECO CORP
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN TIRE CORP LTD
CANADIAN WESTERN BANK
CANFOR CORPORATION NEW
CANON INC NPV
CAPITA PLC
CAPITALAND SGD1
CAPITAMALLS ASIA LTD
CARPHONE WAREHOUSE GROUP PLC
CARREFOUR EUR2.5
CASCADE CORP
CASINO GUICH-PERR EUR1.53
CATO CORP/THE
CELESIO AG
CELTIC EXPLORATION LTD
CENOVUS ENERGY INC
CENTRAL JAPAN RY Y5000
CENTRAL PACIFIC FINANCIAL CO
CENTRICA ORD GBP0.061728395
CERADYNE INC
CGI GROUP INC
CHECKPOINT SOFTWARE TECH
CHEUNG KONG(HLDGS) HK\$0.50
CHEVRON CORP
CHINA HIGH PRECISION AUTOMATIO
CHUBU ELECTRIC PWR Y500
CHUGAI PHARMACEUTL Y50
CINEPLEX INC
CLP HLDGS HKD5
CMS ENERGY CORP
CNA FINANCIAL CORP
COCA-COLA AMATIL NPV
COGECO CABLE INC
COLGATE PALMOLIVE CO COMMON
COLGATE-PALMOLIVE CO
COLOPLAST SER 'B' DKK5
COMMERZBANK AG NPV
COMMONWEALTH BANK OF AUSTRALIA
COMMONWEALTH REIT
COMPAGNIE DE SAINT-GOBAIN
COMPAGNIE FINANCIERE
COMPLETE PRODUCTION SERVICES I
COMPUTER SCIENCES CORP

Security Description

COMTECH TELECOMMUNICATIONS COR
CONSOLIDATED GRAPHICS INC
CONVERGYS CORP
COVENTRY HEALTH CARE INC
CRACKER BARREL OLD COUNTRY STO
CREDIT SUISSE GROUP AG CHF0.04
CRESCENT POINT ENERGY CORP
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
DELHAIZE GROUP
DELTA COM 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 28 101/108P
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
EISAI CO Y50
ELDORADO GOLD CORP
ELEKTA SER B NPV
EMCOR GROUP INC
EMERSON ELECTRIC CO
ENBRIDGE INC
ENCANA CORPORATION
ENDO PHARMACEUTICALS HOLDINGS
ENEL EUR1
ENI EUR1
ENPRO INDUSTRIES INC
ENQUEST PLC
ENSIGN GROUP INC/THE
EOG RESOURCES INC
ERICSSON (L.M.)
ERSTE GROUP BANK AG
ESSILOR INTERNATIONAL EURO.18

Security Description

EUROPEAN GOLDFIELDS LTD
EXEDY CORPORATION Y50
EXXON MOBIL CORP
F.C.C. CO LTD NPV
FAIRCHILD SEMICONDUCTOR INTERN
FAMILYMART Y50
FANUC CORP
FAST RETAILING CO LTD Y50
FENNER PLC ORD GBP0.25
FIRST QUANTUM MINERALS LTD
FISERV INC
FOOT LOCKER INC
FOREST LABORATORIES INC
FORTIS INC
FRANCE TELECOM EUR4
FRESH DEL MONTE PRODUCE
GAMESTOP CORP
GANNETT CO INC
GDF SUEZ EUR1
GENERAL ELECTRIC CO
GENERAL ELECTRIC CO SHS PV.16
GENESCO INC
GENON ENERGY INC
GERRY WEBER INTL AG NPV (REG)
GETINGE AB SER'B'NPV
GFI GROUP INC
GILEAD SCIENCES INC
GLAXOSMITHKLINE ORD GBP0.25
GLENCORE INTL PLC ORD USD0.01
GLOBAL LOGISTIC PROPERTIES LTD
GOLDCORP INC
GRAN TIERRA ENERGY INC
GREAT WEST LIFECO INC
GREATBATCH INC
GREE INC NPV
GT ADVANCED TECHNOLOGIES INC
HALLIBURTON CO
HALMA ORD 10P
HANNOVER RUECKVERSICHERUNG AG
HARGREAVES LANSDOWN ORD
HARLEYSVILLE GROUP INC
HARRIS CORP
HARTFORD FINANCIAL SERVICES GR
HARVEY NORMAN HLDGS NPV
HEINEKEN NV EUR1.60
HENNES & MAURITZ AB
HERCULES TECHNOLOGY GROWTH CAP
HEXAGON AB
HISCOX LTD ORD GBP0.05
HITACHI NPV
HOLCIM CHF2 (REGD)

Security Description

HONDA MOTOR CO NPV
HONG KONG & CHINA GAS HKD0.25
HORACE MANN EDUCATORS CORP
HOSPITALITY PROPERTIES TRUST
HOYA PENTAX HD CORPORATION
HSBC HLDGS ORD USD0.50 (UK)
HUNTINGTON BANCSHARES INC/OH
HUTCHISON TELECOMMUNICATIONS
IAMGOLD CORP
IG GROUP HOLDINGS PLC
IMPERIAL OIL LTD
IMPERIAL SUGAR CO
INDUSTRIA DE DISENO TEXTIL SA
INDUSTRIAL ALLIANCE INS & FINL
INFINEON TECHNOLOGIES ORD NPV
ING GROEP N.V. CVA EUR0.24
INNOFOS HOLDINGS INC
INNOSPEC INC
INPEX CORPORATION
INSIGHT ENTERPRISES INC
INTACT FINANCIAL CORP
INTERNATIONAL BUSINESS MACHINE
INTERNATIONAL RECTIFIER CORP
INTERNATIONAL SHIPHOLDING CORP
INVESTOR AB SEK 6.25 'B'
ISHARES MSCI EMU INDEX FUND
ISRAEL CHEMICALS LTD
ITOCHU CORP Y50
JB HI-FI NPV
JEAN COUTU GROUP (PJC) INC
JM AB NPV
JOHNSON & JOHNSON
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES GROUP INC/THE
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO
JULIUS BAER GRUPPE AG
JUPITER FUND MANAGEMENT-W/I
KAKAKU.COM INC
KAKEN PHARMACEUTICAL Y50
KANSAI ELEC POWER NPV
KAO CORP
KDDI CORP Y5000
KEMPER CORPORATION
KEPPEL CORP NPV
KEYENCE CORP NPV
KIMBERLY-CLARK CORP
KINDRED HEALTHCARE INC
KINETIC CONCEPTS INC
KINGFISHER ORD GBP0.157142857

Security Description

KIRIN HOLDINGSCO LTD Y50
KLA-TENCOR CORP
KOMATSU Y50
KONINKLIJKE AHOLD NV EUR0.30
KONINKLIJKE KPN NV EUR0.24
KONINKLIJKE PHILIPS ELECTRONIC
K'S HOLDINGS CORP Y50
LAFARGE SA EUR4.00
LAGARDERE S.C.A. EUR6.1(REG)
LANCASHIRE HLDGS COM SHS
LANXESS AG NPV
LAWSON INC NPV
LEGACY OIL + GAS INC
LEXINGTON REALTY TRUST
LEXMARK INTERNATIONAL INC
LIFEPOINT HOSPITALS INC
LINCOLN EDUCATIONAL SERVICES C
LINCOLN NATIONAL CORP
LINDE AG NPV
LLOYDS BANKING GROUP PLC
LOBLAW COMPANIES LTD
L'OCCITANE INTERNATIONAL SA
L'OREAL EUR0.2
LSI CORP
LVMH MOET HENNESSY EUR0.30
LYDALL INC
M&T BANK CORP
MACQUARIE GROUP LIMITED NPV
MAGELLAN HEALTH SERVICES INC
MAN GROUP
MANULIFE FINANCIAL CORP
MEGGITT ORD5P
MEKONOMEN AB NPV
MELCOR DEVELOPMENTS LTD
MERCK KGAA NPV
METCASH LIMITED NPV
METHANEX CORP
METLIFE INC
METRO AG ORD NPV
METRO INC
MEYER BURGER TECH
MFA FINANCIAL INC
MICHAEL PAGE INTL ORD GBP0.01
MICHELIN CIE GLE DES ETABL
MILLER INDUSTRIES INC/TN
MILLICOM INTL CELL SDR EACH
MIRACA HOLDINGS INC
MISUMI GROUP INC Y50
MITSUBISHI CHEMICAL HOLDINGS
MITSUBISHI CORP NPV
MITSUBISHI ELECTRIC CORP Y50

Security Description

MITSUBISHI UFJ FINANCIAL GROUP
MITSUI & CO Y50
MITSUI CHEMICALS JPY50
MITSUI O.S.K. LINES JPY50
MODINE MANUFACTURING CO
MONEYSUPERMARKET.COM GROUP PLC
MONSANTO CO
MORRISON (W) SUPMKT ORD 10P
MS&AD INSURANCE GROUP HOLDINGS
MTR CORP HKD1
MTU AERO ENGINES INVEST NPV
MUENCHENER RUECKVERSICHERUNGS
MULTI-FINELINE ELECTRONIX INC
MURATA MANUFACTURING CO NPV
MYER HOLDINGS LTD
NATIONAL GRID PLC NEW ORD
NATL AUSTRALIA BK NPV
NEOPOST FRF4
NESTLE SA
NEWCREST MINING LTD ORD NPV
NEWELL RUBBERMAID INC
NEWMARKET CORP
NEXEN INC
NEXT GROUP ORD GBP0.10
NIBE INDUSTRIER AB
NIDEC CORP NPV
NIKE INC
NINTENDO CO
NIPPON MEAT PACKERS Y50
NIPPON TEL & TEL CORP Y50000
NISSAN MOTOR CO Y50
NISSHIN SEIFUN GROUP INC
NISSIN FOODS HOLDINGS CO LTD
NITORI HOLDINGS CO LTD
NN INC
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE
NORDEA BANK AB EUR0.39632
NORSK HYDRO ASA NOK3.6666
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVO-NORDISK AS DKK1
NTT DOCOMO INC
OCADO GROUP PLC-W/I
OM GROUP INC
OMEGA PROTEIN CORP
OMV AG NPV
OPEN TEXT CORPORATION
OPERA SOFTWARE ASA
ORACLE CORP
ORASCOM DEVELOPMENT HOLDING

Security Description

ORIX CORP Y50
ORTHOFIX INTERNATIONAL N V
OSAKA GAS CO Y50
OSHKOSH CORP
OVERSEA-CHINESE BKG CORP
PADDY POWER ORD EUR0.10
PAN ORIENT ENERGY CORP
PANASONIC CORP
PAR PHARMACEUTICAL COS INC
PARMALAT S P A EUR1
PARTNERS GRP HLDG AG CHF0.01
PDL BIOPHARMA INC
PEARSON ORD GBP0.25
PEPSICO INC COM
PEPSICO INC/NC
PERNOD-RICARD EUR1.55
PETROFAC LTD ORD SHS 0.02 USD
PETROMINERALES LTD
PFIZER INC
PHARMERICA CORP
PINECREST ENERGY INC
PINNACLE WEST CAPITAL CORP
POLYONE CORP
PORTLAND GENERAL ELECTRIC CO
POSTNL NV
POTASH CORP OF SASKATCHEWAN
POWER FINANCIAL CORP
PROCTER & GAMBLE CO/THE
PROTECTIVE LIFE CORP
PRUDENTIAL PLC GBP0.05
PULSE ELECTRONICS CORPORATION
QANTAS AIRWAYS NPV
QBE INS GROUP A\$1
QEP RESOURCES INC
QUEBECOR INC
QUEST DIAGNOSTICS INC/DE
RADIOSHACK CORP
RANDGOLD RESOURCES ORD USD0.05
RECKITT BENCKISER GROUP PLC
REED ELSEVIER
REGIONS FINANCIAL CORP
REITMANS (CANADA) LTD
REPSOL YPF SA EUR1
RESTAURANT GRP PLC ORD
RIGHTMOVE PLC ORD
RIO TINTO PLC
ROCHE HLDG AG GENUSSSCHEINE NPV
ROGERS COMMUNICATIONS INC
ROLLS-ROYCE HLDGS PLC
ROTORK ORD 5P
ROYAL BANK OF CANADA

Security Description

ROYAL BANK OF SCOTLAND GRP ORD
ROYAL DUTCH SHELL PLC
ROYAL DUTCH SHELL PLC B SHS
RPS GROUP ORD 3P
RSA INSURANCE GROUP PLC
RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RYDER SYSTEM INC
SA SA INTERNATIONAL HLDGS LTD
SABMILLER PLC
SAFEWAY INC
SAIC INC
SAINSBURY (J) ORD GBP0.2857142
SAIPEM EUR1
SAMPO OYJ SER'A/NPV
SANOFI
SANTEN PHARMACEUTICAL CO
SAP AG ORD NPV
SAWAI PHARM CO LTD JPY50
SCHNEIDER ELECTRIC SA
SCHOELLER BLECKMAN EUR1 (BR)
SCICLONE PHARMACEUTICALS INC
SCRIPPS NETWORKS INTERACTIVE I
SEACHANGE INTERNATIONAL INC
SEAGATE TECHNOLOGY
SELECTIVE INSURANCE GROUP INC
SEBACORP INDUSTRIES SGD0.25
SENECA FOODS CORP
SERCO GROUP ORD 2P
SEVEN & I HLDG CO LTD NPV
SGS SA CHF1(REGD)
SHAW COMMUNICATIONS INC
SHIN-ETSU CHEMICALS CO NPV
SHIRE PLC ORD GBP0.05
SHOPPERS DRUG MART CORP
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF0.6 (BR)
SILVER WHEATON CORP
SIMCORP DKK10
SINCLAIR BROADCAST GROUP INC
SINGAPORE TELECOMMUNICATIONS
SKANSKA AB B SER 'B' SEK3
SKILLED HEALTHCARE GROUP INC
SKYWEST INC
SMARTONE TELECOMMUNICATIONS
SMC CORP NPV
SMITH & NEPHEW ORD USD0.20
SNC-LAVALIN GROUP INC
SOFTBANK CORPORATION NPV
SONOCO PRODUCTS CO
SONY CORP NPV

Security Description

SPECTRA ENERGY CORP
SPIRAX-SARCO ENGINEERING ORD
SSE PLC
ST JAMES PLACE PLC
STAGE STORES INC
STANCORP FINANCIAL GROUP INC
STANDARD CHARTERED ORD USD0.50
STANDEX INTERNATIONAL CORP
START TODAY CO LTD
STATOIL ASA NOK2.50
STEEL DYNAMICS INC
STOCKLAND TRUST GROUP NPV
STONE ENERGY CORP
SUEZ ENVIRONNEMENT CO EUR4
SUMITOMO CORP NPV
SUMITOMO ELECTRIC IND NPV
SUMITOMO MITSUI GR NPV
SUMITOMO MITSUI TRUST HOLDINGS
SUN HUNG KAI PROPERTIES
SUNCOR ENERGY INC
SUNCORP GROUP LIMITED
SUPERIOR INDUSTRIES INTERNATIO
SUPERVALU INC
SWIRE PACIFIC A HKD0.60
SWISSCOM AG CHF1.00
SWS GROUP INC
SXC HEALTH SOLUTIONS CORP
SYNGENTA AG CHF0.1
TAG OIL LTD
TAKEDA PHARMACEUTICAL CO LTD
TAL INTERNATIONAL GROUP INC
TALISMAN ENERGY INC
TATTS GROUP LTD
TELECITY GROUP ORD GBP0.002
TELECOMMUNICATION SYSTEMS INC
TELEFONICA SA EUR1
TELENOR AS ORD NOK6
TELIASONERA AB NPV
TELSTRA CORP NPV
TELUS CORP
TESCO ORD 5P
TESORO CORP
TEVA PHARMACEUTICAL IND ILS0.1
TEVA PHARMACEUTICAL INDUSTRIES
TEXAS INSTRUMENTS INC
THOMSON REUTERS CORP
THYSSENKRUPP AG NPV
TIM HORTONS INC
TIME WARNER CABLE INC
TIMKEN CO
TNT EXPRESS NV

Security Description

TOHOKU ELEC PWR Y500
TOKIO MARINE HOLDINGS INC NPV
TOKYO GAS CO NPV
TOLL HLDGS LIMITED NPV
TORONTO-DOMINION BANK
TOURMALINE OIL CORP
TOWER GROUP INC
TOYO SUISAN KAISHA LTD Y50
TOYOTA MOTOR CORP NPV
TRANSCANADA CORP
TRANSGLOBE ENERGY CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TRW AUTOMOTIVE HOLDINGS CORP
TULLOW OIL PLC ORD GBP0.10
UBS AG CHF0.1 (POST
UCB S A NPV
UGI CORP
UNILEVER NV CVA EUR0.16
UNILEVER PLC ORD GBP0.031111
UNITED ARROWS JPY50
UNITED ONLINE INC
UNITED OVERSEAS BANK SG\$1
UNITED STATIONERS INC
UNUM GROUP
UPM-KYMMENE OY NPV
URS CORP
US BANCORP
USA MOBILITY INC
USEC INC
VALEANT PHARMACEUTICALS INTL
VALUE PARTNERS GROUP LTD
VERISK ANALYTICS INC
VICTREX ORD 1P
VINCI EUR2.50 (POST SUBDIVISIO
VISCOFAN SA
VISHAY INTERTECHNOLOGY INC
VISHAY PRECISION GROUP INC
VIVENDI SA EUR5.5
VODAFONE GROUP
VOLKSWAGEN AG
W&T OFFSHORE INC
WALGREEN CO
WATSON PHARMACEUTICALS INC
WEIR GROUP ORD 12.5P
WEIS MARKETS INC
WELLS FARGO & CO
WELLS FARGO & CO NEW COM
WESBANCO INC
WESFARMERS ORD NPV
WEST FRASER TIMBER CO LTD
WEST JAPAN RAILWAY CO JPY50000

Security Description

WESTERN DIGITAL CORP
WESTERN REFINING INC
WESTFIELD GROUP NPV DFD
WESTON (GEORGE) LTD
WESTPAC BANKING CORP NPV
WHARF HOLDINGS HK\$1
WHIRLPOOL CORP
WILLIAM BLAIR EMERG MKT GRWTH
WOOD GROUP (JOHN) ORD
WOOLWORTHS LIMITED ORD A\$0.25
XSTRATA COM STK USD0.50
YAMAZAKI BAKING CO Y50
ZIMMER HOLDINGS INC
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Security Description
3M CO
AAR CORP
ABB LTD CHF1.03 (REGD)
ABBOTT LABORATORIES
ABCAM
ACCO BRANDS CORP
ADECCO SA CHF1 (REGD)
ADIDAS AG
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMERICA CASH ADVANCE C
AEON CO LTD NPV
AGCO CORP
AGGREKO ORD 20P
AGL ENERGY NPV
AGRIUM INC
AIR LIQUIDE(L)
AISIN SEIKI CO Y50
AIXTRON SE
AKZO NOBEL NV EUR2
ALBANY INTERNATIONAL CORP
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
ANHEUSER-BUSCH INBEV NV
ANSALDO STS EUR0.5
ANTOFAGASTA ORD GBP0.05
ARCTIC CAT INC
ARKEMA EUR10
ARYZTA AG CHF0.02 (REGD)
ASAHI GROUP HOLDINGS LTD
ASHLAND INC
ASHMORE GROUP PLC
ASICS CORP JPY50
ASML HLDG NV EUR0.09
ASPEN INSURANCE HOLDINGS
ASSOCIATED BANC-CORP
ASSOCIATED BRITISH FOODS ORD
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC
ATLAS COPCO AB SER A NPV

Security Description
ATS AUTOMATION TOOLING SYS INC
ATWOOD OCEANICS INC
AUSTRALIA & NEW ZEALAND BANK
AUTOLIV INC
AUTOMATIC DATA PROCESSING INC
AUTONOMY CORP ORD GBP0.003333
AVISTA CORP
AVIVA PLC GBP0.25
AVNET INC
AXA EUR2.29
BABCOCK INTL GROUP ORD GBP0.60
BAE SYSTEMS ORD GBP0.025
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
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
BLACK BOX CORP
BLYTH INC
BNP PARIBAS EUR2
BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC/DE
BOISE INC
BOUYGUES EUR1
BP PLC ORD USD.25
BRANDYWINE REALTY TRUST
BRIDGESTONE CO Y50
BRINKER INTERNATIONAL INC
BRISTOW GROUP INC
BRITVIC ORD GBP0.2(WI)
BT GROUP ORD GBP0.05
BUCKEYE TECHNOLOGIES INC
BURBERRY GROUP ORD GBP0.0005
CABLE & WIRELESS WORLDWIDE

Security Description

CAE INC
CAIRN ENERGY PLC
CAL-MAINE FOODS INC
CAMECO CORP
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN TIRE CORP LTD
CANADIAN WESTERN BANK
CANFOR CORPORATION NEW
CANON INC NPV
CAPITAMALLS ASIA LTD
CARPHONE WAREHOUSE GROUP PLC
CARREFOUR EUR2.5
CASCADE CORP
CASINO GUICH-PERR EUR1.53
CATO CORP/THE
CELESIO AG
GENOVUS ENERGY INC
CENTRAL JAPAN RY Y5000
CENTRAL PACIFIC FINANCIAL CO
CENTRICA ORD GBP0.061728395
CEPHALON INC
CERADYNE INC
CGI GROUP INC
CHECKPOINT SOFTWARE TECH
CHEVRON CORP
CHINA HIGH PRECISION AUTOMATIO
CHUBU ELECTRIC PWR Y500
CHUGAI PHARMACEUTL Y50
CINEPLEX INC
CISCO SYSTEMS INC
CLP HLDGS HKD5
CMS ENERGY CORP
CNA FINANCIAL CORP
COCA-COLA AMATIL NPV
COGECO CABLE INC
COLGATE PALMOLIVE CO COMMON
COLGATE-PALMOLIVE CO
COLOPLAST SER 'B' DKK5
COLRUYT SA NPV
COMMERZBANK AG NPV
COMMONWEALTH BANK OF AUSTRALIA
COMMONWEALTH REIT
COMPAGNIE DE SAINT-GOBAIN
COMPAGNIE FINANCIERE
COMPLETE PRODUCTION SERVICES I
COMPUTER SCIENCES CORP
CONNACHER OIL AND GAS LIMITED
CONSOLIDATED GRAPHICS INC
CONVERGYS CORP

Security Description

COVENTRY HEALTH CARE INC
CRACKER BARREL OLD COUNTRY STO
CREDIT SUISSE GROUP AG CHF0.04
CRESCENT POINT ENERGY CORP
CTS CORP
CVS CAREMARK CORP
CYBERAGENT INC
DAIICHI SANKYO COMPANY LIMITED
DAITO TRUST CONSTRUCTION Y50
DANONE
DANSKE BANK AS DKK10
DAVID JONES LIMITED
DELHAIZE GROUP
DELUXE CORP
DENA CO LTD NPV
DENSO CORPORATION NPV
DEUTSCHE BANK AG ORD NPV REGD
DEUTSCHE BOERSE AG NPV
DEUTSCHE TELEKOM AG NPV (REGD)
DIAGEO ORD 28 101/108P
DIASORIN SPA EUR1
DILLARD'S INC
DIME COMMUNITY BANCSHARES
DOMTAR CORP
DR CI:LABO CO LTD
DUNELM GROUP PLC ORD GBP0.01
E.ON AG NPV
EADS EURO AERO DEF EUR 1
EARTHLINK INC
EAST JAPAN RAILWAY CO Y50000
EASTMAN CHEMICAL CO
EDENRED
EISAI CO Y50
ELDORADO GOLD CORP
ELEKTA SER B NPV
EMCOR GROUP INC
EMERSON ELECTRIC CO
ENBRIDGE INC
ENCANA CORPORATION
ENDO PHARMACEUTICALS HOLDINGS
ENI EUR1
ENPRO INDUSTRIES INC
ENQUEST PLC
ENSIGN GROUP INC/THE
EOG RESOURCES INC
ERSTE GROUP BANK AG
ESSILOR INTERNATIONAL EURO.18
EUROPEAN GOLDFIELDS LTD
EXEDY CORPORATION Y50
EXXON MOBIL CORP
F.C.C. CO LTD NPV

Security Description

FAIRCHILD SEMICONDUCTOR INTERN
FAMILYMART Y50
FANUC CORP
FAST RETAILING CO LTD Y50
FIRST QUANTUM MINERALS LTD
FISERV INC
FOOT LOCKER INC
FOREST LABORATORIES INC
FORTIS INC
FRANCE TELECOM EUR4
FRESH DEL MONTE PRODUCE
FUJI HEAVY LTD Y50
GAMESTOP CORP
GANNETT CO INC
GDF SUEZ EUR1
GENERAL ELECTRIC CO
GENERAL ELECTRIC CO SHS PV.16
GENESCO INC
GENON ENERGY INC
GERBER SCIENTIFIC INC
GERRY WEBER INTL AG NPV (REG)
GFI GROUP INC
GILDAN ACTIVEWEAR INC
GILEAD SCIENCES INC
GLAXOSMITHKLINE ORD GBP0.25
GLENCORE INTL PLC ORD USD0.01
GLOBAL LOGISTIC PROPERTIES LTD
GOLDCORP INC
GOODMAN FIELDER NPV
GRAN TIERRA ENERGY INC
GREAT WEST LIFECO INC
GREE INC NPV
GT SOLAR INTERNATIONAL INC
HALLIBURTON CO
HALMA ORD 10P
HANNOVER RUECKVERSICHERUNG AG
HARGREAVES LANSDOWN ORD
HARLEYSVILLE GROUP INC
HARRIS CORP
HARTFORD FINANCIAL SERVICES GR
HEINEKEN NV EUR1.60
HENNES & MAURITZ AB
HERCULES TECHNOLOGY GROWTH CAP
HEXAGON AB
HISCOX LTD ORD GBP0.05
HITACHI NPV
HONDA MOTOR CO NPV
HONG KONG & CHINA GAS HKD0.25
HORACE MANN EDUCATORS CORP
HOSPITALITY PROPERTIES TRUST
HOYA PENTAX HD CORPORATION

Security Description

HSBC HLDGS ORD USD0.50 (UK)
HUNTINGTON BANCSHARES INC/OH
HUTCHISON TELECOMMUNICATIONS
IAMGOLD CORP
IG GROUP HOLDINGS PLC
ILUKA RESOURCES LIMITED
IMPERIAL OIL LTD
IMPERIAL SUGAR CO
INDUSTRIAL ALLIANCE INS & FINL
INFINEON TECHNOLOGIES ORD NPV
INNOFOS HOLDINGS INC
INNOVOCOR INC
INPEX CORPORATION
INSIGHT ENTERPRISES INC
INTACT FINANCIAL CORP
INTERNATIONAL BUSINESS MACHINE
INTERNATIONAL RECTIFIER CORP
INTERNATIONAL SHIPHOLDING CORP
INVESTOR AB SEK 6.25 'B'
ISHARES MSCI AUSTRALIA INDEX F
ISHARES MSCI JAPAN INDEX FUND
ISRAEL CHEMICALS LTD
ITOCHU CORP Y50
JARISLOWSKY FRASER SPL EQT
JEAN COUTU GROUP (PJC) INC
JM AB NPV
JOHNSON & JOHNSON
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES GROUP INC/THE
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO
JULIUS BAER GRUPPE AG
JUPITER FUND MANAGEMENT-W/I
KAKAKU.COM INC
KAKEN PHARMACEUTICAL Y50
KANSAI ELEC POWER NPV
KAO CORP
KDDI CORP Y5000
KEPPEL CORP NPV
KEYENCE CORP NPV
KIMBERLY-CLARK CORP
KINDRED HEALTHCARE INC
KINETIC CONCEPTS INC
KINGFISHER ORD GBP0.157142857
KIRIN HOLDINGS LTD Y50
KLA-TENCOR CORP
KOMATSU Y50
KONE CORPORATION NPV ORD B
KONINKLIJKE AHOLD NV EUR0.30
KONINKLIJKE KPN NV EUR0.24

Security Description

K'S HOLDINGS CORP Y50
KYUSHU ELECTRIC POWER CO INC
LAFARGE SA EUR4.00
LAGARDERE S.C.A. EUR6.1(REG)
LANCASHIRE HLDGS COM SHS
LANXESS AG NPV
LAWSON INC NPV
LEGACY OIL + GAS INC
LEXINGTON REALTY TRUST
LEXMARK INTERNATIONAL INC
LIFEPOINT HOSPITALS INC
LINCOLN EDUCATIONAL SERVICES C
LINCOLN NATIONAL CORP
LLOYDS BANKING GROUP PLC
LOBLAW COMPANIES LTD
L'OCCITANE INTERNATIONAL SA
L'OREAL EUR0.2
LSI CORP
LUBRIZOL CORP
LUNDBECK (H) A/S DKK5
LVMH MOET HENNESSY EUR0.30
LYDALL INC
M&T BANK CORP
MACQUARIE GROUP LIMITED NPV
MAGELLAN HEALTH SERVICES INC
MAKITA CORP Y50
MAN GROUP
MANULIFE FINANCIAL CORP
MAZDA MOTOR CORP NPV
MEGGITT ORD5P
MEKONOMEN AB NPV
MELCOR DEVELOPMENTS LTD
MERCK KGAA NPV
METCASH LIMITED NPV
METHANEX CORP
METLIFE INC
METRO AG ORD NPV
METRO INC
MEYER BURGER TECH
MFA FINANCIAL INC
MICHAEL PAGE INTL ORD GBP0.01
MICHELIN CIE GLE DES ETABL
MIDAS HOLDINGS LIMITED SGD0.04
MILLER INDUSTRIES INC/TN
MIRACA HOLDINGS INC
MISUMI GROUP INC Y50
MITSUBISHI CORP NPV
MITSUBISHI ELECTRIC CORP Y50
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI & CO Y50
MITSUI O.S.K. LINES JPY50

Security Description

MIZUHO FINL GP NPV
MODINE MANUFACTURING CO
MONSANTO CO
MORRISON (W) SUPMKT ORD 10P
MS&AD INSURANCE GROUP HOLDINGS
MTR CORP HKD1
MTU AERO ENGINES INVEST NPV
MUENCHENER RUECKVERSICHERUNGS
MULTI-FINELINE ELECTRONIX INC
MURATA MANUFACTURING CO NPV
MYER HOLDINGS LTD
NATL AUSTRALIA BK NPV
NEOPOST FRF4
NESTLE SA
NEWCREST MINING LTD ORD NPV
NEWELL RUBBERMAID INC
NEWMARKET CORP
NEXEN INC
NEXT GROUP ORD GBP0.10
NIBE INDUSTRIER AB
NIDEC CORP NPV
NIKE INC
NINTENDO CO
NIPPON MEAT PACKERS Y50
NIPPON TEL & TEL CORP Y50000
NIPPON YUSEN KK Y50
NISSAN MOTOR CO Y50
NISSHIN SEIFUN GROUP INC
NISSIN FOODS HOLDINGS CO LTD
NITORI HOLDINGS CO LTD
NITTO DENKO CORP NPV
NN INC
NOBEL BIOCARE AG CHF0.40(BR)
NOBLE GROUP HKD0.25
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE)
NORDEA BANK AB EUR0.39632
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVO-NORDISK AS DKK1
NTT DOCOMO INC
OCADO GROUP PLC-W/I
OM GROUP INC
OMEGA PROTEIN CORP
OMV AG NPV
OPEN TEXT CORPORATION
OPERA SOFTWARE ASA
ORACLE CORP
ORASCOM DEVELOPMENT HOLDING
ORIX CORP Y50
ORTHOPIX INTERNATIONAL N V

Security Description

OSAKA GAS CO Y50
OSAKA SECURITIES E NPV
OSHKOSH CORP
PADDY POWER ORD EUR0.10
PAN ORIENT ENERGY CORP
PANASONIC CORP
PAR PHARMACEUTICAL COS INC
PARMALAT S P A EUR1
PARTNERS GRP HLDG AG CHF0.01
PDL BIOPHARMA INC
PEARSON ORD GBP0.25
PEPSICO INC COM
PEPSICO INC/NC
PETROFAC LTD ORD SHS 0.02 USD
PETROMINERALES LTD
PFIZER INC
PHARMERICA CORP
PINECREST ENERGY INC
PINNACLE WEST CAPITAL CORP
POLYONE CORP
PORTLAND GENERAL ELECTRIC CO
POSTNL NV
POTASH CORP OF SASKATCHEWAN
POWER FINANCIAL CORP
PRE-PAID LEGAL SERVICES INC
PROCTER & GAMBLE CO/THE
PROSEGUR COMPANIA SEGURIDAD
PROTECTIVE LIFE CORP
PULSE ELECTRONICS CORPORATION
QANTAS AIRWAYS NPV
QBE INS GROUP A\$1
QEP RESOURCES INC
QUEBECOR INC
QUEST DIAGNOSTICS INC/DE
RADIOSHACK CORP
RECKITT BENCKISER GROUP PLC
REED ELSEVIER
REGIONS FINANCIAL CORP
REITMANS (CANADA) LTD
REPSOL YPF SA EUR1
RESTAURANT GRP PLC ORD
ROCHE HLDG AG GENUSSSCHEINE NPV
ROGERS COMMUNICATIONS INC
ROLLS ROYCE GROUP
ROLLS-ROYCE HLDGS PLC
ROTORK ORD 5P
ROYAL BANK OF CANADA
ROYAL DUTCH SHELL PLC
ROYAL DUTCH SHELL PLC B SHS
RPS GROUP ORD 3P
RSA INSURANCE GROUP PLC

Security Description

RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RYDER SYSTEM INC
SABMILLER PLC
SAIC INC
SAINSBURY (J) ORD GBP0.2857142
SAIPEM EUR1
SAMPO OYJ SER'A'NPV
SANOFI
SANTEN PHARMACEUTICAL CO
SAP AG ORD NPV
SAWAI PHARM CO LTD JPY50
SCHNEIDER ELECTRIC EUR4
SCHNEIDER ELECTRIC SA
SCHOELLER BLECKMAN EUR1 (BR)
SCICLONE PHARMACEUTICALS INC
SCRIPPS NETWORKS INTERACTIVE I
SEACHANGE INTERNATIONAL INC
SEAGATE TECHNOLOGY
SEB SA FF1
SELECTIVE INSURANCE GROUP INC
SENECA FOODS CORP
SEVEN & I HLDG CO LTD NPV
SGS SA CHF1(REGD)
SHAW COMMUNICATIONS INC
SHIONOGI & CO JPY50
SHIRE PLC ORD GBP0.05
SHOPPERS DRUG MART CORP
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF0.6 (BR)
SILVER WHEATON CORP
SIMCORP DKK10
SINCLAIR BROADCAST GROUP INC
SINGAPORE TELECOMMUNICATIONS
SKANSKA AB B SER 'B' SEK3
SKILLED HEALTHCARE GROUP INC
SKYWEST INC
SMARTONE TELECOMMUNICATIONS
SMC CORP NPV
SMITH & NEPHEW ORD USD0.20
SNC-LAVALIN GROUP INC
SOFTBANK CORPORATION NPV
SONOCO PRODUCTS CO
SONY CORP NPV
SONY FINANCIAL HOLDINGS INC
SPECTRA ENERGY CORP
SPIRAX-SARCO ENGINEERING ORD
SSE PLC
ST JAMES PLACE PLC
STAGE STORES INC
STANCORP FINANCIAL GROUP INC

Security Description

STANDARD CHARTERED ORD USD0.50
STANDEX INTERNATIONAL CORP
STATOIL ASA NOK2.50
STEEL DYNAMICS INC
STOCKLAND TRUST GROUP NPV
SUEZ ENVIRONNEMENT CO EUR4
SUMITOMO CORP NPV
SUMITOMO ELECTRIC IND NPV
SUMITOMO MITSUI GR NPV
SUMITOMO MITSUI TRUST HOLDINGS
SUNCOR ENERGY INC
SUNCORP GROUP LIMITED
SUPERIOR INDUSTRIES INTERNATIO
SUPERVALU INC
SWISSCOM AG CHF1.00
SWS GROUP INC
SXC HEALTH SOLUTIONS CORP
SYNGENTA AG CHF0.1
TAG OIL LTD
TAKEDA PHARMACEUTICAL CO LTD
TAL INTERNATIONAL GROUP INC
TALISMAN ENERGY INC
TECNICAS REUNIDAS ORD EUR0.10
TELECITY GROUP ORD GBP0.002
TELECOMMUNICATION SYSTEMS INC
TELEFONICA SA EUR1
TELENOR AS ORD NOK6
TELIASONERA AB NPV
TELSTRA CORP NPV
TELUS CORP
TESCO ORD 5P
TESORO CORP
TEVA PHARMACEUTICAL IND ILS0.1
TEVA PHARMACEUTICAL INDUSTRIES
TEXAS INSTRUMENTS INC
THALES EUR3
THOMAS COOK GROUP PLC ORD
THOMSON REUTERS CORP
TIM HORTONS INC
TIME WARNER CABLE INC
TIMKEN CO
TNT EXPRESS NV
TOHOKU ELEC PWR Y500
TOKIO MARINE HOLDINGS INC NPV
TOKYO GAS CO NPV
TORONTO-DOMINION BANK
TOURMALINE OIL CORP
TOWER GROUP INC
TOYO SUISAN KAISHA LTD Y50
TOYOTA MOTOR CORP NPV
TRANSCANADA CORP

Security Description

TRANSGLOBE ENERGY CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TRW AUTOMOTIVE HOLDINGS CORP
TULLOW OIL PLC ORD GBP0.10
UBS AG CHF0.1 (POST
UCB S A NPV
UGI CORP
ULTRA ELECTRONIC HLDGS ORD 5P
UNILEVER NV CVA EUR0.16
UNILEVER PLC ORD GBP0.031111
UNITED ARROWS JPY50
UNITED ONLINE INC
UNITED STATIONERS INC
UNITRIN INC
UNUM GROUP
UPM-KYMMENE OY NPV
URS CORP
US BANCORP
USA MOBILITY INC
USEC INC
VALEANT PHARMACEUTICALS INTL
VALUE PARTNERS GROUP LTD
VEOLIA ENVIRONMENT EUR5.0
VERISK ANALYTICS INC
VICTREX ORD 1P
VINCI EUR2.50 (POST SUBDIVISIO
VISCOFAN SA
VISHAY INTERTECHNOLOGY INC
VISHAY PRECISION GROUP INC
VIVENDI SA EUR5.5
VODAFONE GROUP
W&T OFFSHORE INC
WALGREEN CO
WASHINGTON POST CO/THE
WATSON PHARMACEUTICALS INC
WEIR GROUP ORD 12.5P
WEIS MARKETS INC
WELLS FARGO & CO
WELLS FARGO & CO NEW COM
WESBANCO INC
WESFARMERS ORD NPV
WEST FRASER TIMBER CO LTD
WEST JAPAN RAILWAY CO JPY50000
WESTERN DIGITAL CORP
WESTERN REFINING INC
WESTFIELD GROUP NPV DFD
WESTON (GEORGE) LTD
WESTPAC BANKING CORP NPV
WHIRLPOOL CORP
WHITBREAD
WILLIAM BLAIR EMERG MKT GRWTH

Security Description

WINCOR NIXDORF AG NPV
WOOD GROUP (JOHN) ORD
WOODSIDE PETROLEUM NPV
WOOLWORTHS LIMITED ORD A\$0.25
XSTRATA COM STK USD0.50
YAHOO JAPAN CORP NPV
YAMADA DENKI CO NPV
YAMAZAKI BAKING CO Y50
ZIMMER HOLDINGS INC
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Security Description

3M CO
AAR CORP
ABB LTD CHF1.03 (REGD)
ABBOTT LABORATORIES
ABCAM
ACCO BRANDS CORP
ADECCO SA CHF1 (REGD)
ADIDAS AG
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMERICA CASH ADVANCE C
AEGON NV EUR0.12
AGGREKO ORD 20P
AGL ENERGY NPV
AGRIUM INC
AIR LIQUIDE(L')
AISIN SEIKI CO Y50
AIXTRON SE
AKZO NOBEL NV EUR2
ALLIANT ENERGY CORP
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
AMERISOURCEBERGEN CORP
AMLIN ORD GBP0.28125
AMPCO-PITTSBURGH CORP
ANHEUSER-BUSCH INBEV NV
ANSALDO STS EUR0.5
ANTOFAGASTA ORD GBP0.05
AO SMITH CORP
APPLE INC
ARCTIC CAT INC
ARYZTA AG CHF0.02 (REGD)
ASAHI GROUP HOLDINGS LTD
ASHLAND INC
ASHMORE GROUP PLC
ASPEN INSURANCE HOLDINGS
ASSOCIATED BANC-CORP
ASSOCIATED BRITISH FOODS ORD
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC
ATLAS COPCO AB SER A NPV
ATS AUTOMATION TOOLING SYS INC
ATWOOD OCEANICS INC

Security Description

AUSTRALIA & NEW ZEALAND BANK
AUTOLIV INC
AUTOMATIC DATA PROCESSING INC
AVEVA GROUP ORD GBP0.0333
AVIVA PLC GBP0.25
AVNET INC
AXA EUR2.29
BABCOCK INTL GROUP ORD GBP0.60
BAE SYSTEMS ORD GBP0.025
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
BAYTEX ENERGY CORP
BB&T CORP
BCE INC
BECTON DICKINSON AND CO
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
BLACK BOX CORP
BLYTH INC
BNP PARIBAS EUR2
BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC/DE
BOISE INC
BOUYGUES EUR1
BP PLC ORD USD.25
BRANDYWINE REALTY TRUST
BRIDGESTONE CO Y50
BRINKER INTERNATIONAL INC
BRITVIC ORD GBP0.2(WI)
BT GROUP ORD GBP0.05
BUCKEYE TECHNOLOGIES INC
CABELA'S INC
CABLE & WIRELESS WORLDWIDE
CAE INC
CAL-MAINE FOODS INC
CAMECO CORP
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD

Security Description

CANADIAN TIRE CORP LTD
CANADIAN WESTERN BANK
CANFOR CORPORATION NEW
CANON INC NPV
CAPITALAND SGD1
CAPITAMALLS ASIA LTD
CARPHONE WAREHOUSE GROUP PLC
CARREFOUR EUR2.5
CASEY'S GENERAL STORES INC
CASINO GUICH-PERR EUR1.53
CATO CORP/THE
CELESIO AG
CENOVUS ENERGY INC
CENTRAL PACIFIC FINANCIAL CO
CENTRICA ORD GBP0.061728395
CEPHALON INC
CGI GROUP INC
CHEMRING GROUP ORD GBP0.01(POS)
CHEVRON CORP
CHUBU ELECTRIC PWR Y500
CHUGAI PHARMACEUTL Y50
CINEPLEX INC
CISCO SYSTEMS INC
CITY HOLDING CO
CLP HLDGS HKD5
CMS ENERGY CORP
CNA FINANCIAL CORP
CNP ASSURANCES EUR1
COCA-COLA AMATIL NPV
COGECO CABLE INC
COLGATE PALMOLIVE CO COMMON
COLGATE-PALMOLIVE CO
COLOPLAST SER 'B' DKK5
COLRUYT SA NPV
COMCAST CORP
COMMONWEALTH BANK OF AUSTRALIA
COMMONWEALTH REIT
COMPAGNIE DE SAINT-GOBAIN
COMPAGNIE FINANCIERE
COMPUTER SCIENCES CORP
CONNACHER OIL AND GAS LIMITED
CONSOLIDATED GRAPHICS INC
CONVERGYS CORP
COVENTRY HEALTH CARE INC
CRACKER BARREL OLD COUNTRY STO
CRANE CO
CREDIT SUISSE GROUP AG CHF0.04
CRESCENT POINT ENERGY CORP
CTS CORP
CVS CAREMARK CORP
CYBERAGENT INC
DAIICHI SANKYO COMPANY LIMITED

Security Description

DAITO TRUST CONSTRUCTION Y50
DANONE
DANSKE BANK AS DKK10
DELHAIZE GROUP
DELUXE CORP
DENA CO LTD NPV
DENSO CORPORATION NPV
DEUTSCHE BANK AG ORD NPV REGD
DEUTSCHE BOERSE AG NPV
DEUTSCHE TELEKOM AG NPV (REGD)
DIAGEO ORD 28 101/108P
DIASORIN SPA EUR1
DILLARD'S INC
DPL INC
DUNELM GROUP PLC ORD GBP0.01
DYCOM INDUSTRIES INC
E.ON AG NPV
EADS EURO AERO DEF EUR 1
EARTHLINK INC
EAST JAPAN RAILWAY CO Y50000
EASTMAN CHEMICAL CO
EDENRED
EDF EN PROMESSES EUR1.6
EISAI CO Y50
ELDORADO GOLD CORP
ELEKTA SER B NPV
EMCOR GROUP INC
EMERSON ELECTRIC CO
ENBRIDGE INC
ENCANA CORPORATION
ENDO PHARMACEUTICALS HOLDINGS
ENI EUR1
ENPRO INDUSTRIES INC
ENQUEST PLC
ENSIGN GROUP INC/THE
EOG RESOURCES INC
ERSTE GROUP BANK AG
ESSILOR INTERNATIONAL EURO.18
EUROPEAN GOLDFIELDS LTD
EXEDY CORPORATION Y50
EXXON MOBIL CORP
F.C.C. CO LTD NPV
FAIR ISAAC CORP
FAIRCHILD SEMICONDUCTOR INTERN
FAMILYMART Y50
FANUC CORP
FAST RETAILING CO LTD Y50
FIRST QUANTUM MINERALS LTD
FISERV INC
FLUOR CORP
FOOT LOCKER INC
FOREST LABORATORIES INC

Security Description

FORTIS INC
FRANCE TELECOM EUR4
FRESH DEL MONTE PRODUCE
GAMESTOP CORP
GANNETT CO INC
GDF SUEZ EUR1
GENERAL ELECTRIC CO
GENERAL ELECTRIC CO SHS PV.16
GENESCO INC
GENON ENERGY INC
GERBER SCIENTIFIC INC
GERRY WEBER INTL AG NPV (REG)
GFI GROUP INC
GILDAN ACTIVEWEAR INC
GILEAD SCIENCES INC
GLAXOSMITHKLINE ORD GBP0.25
GLOBAL LOGISTIC PROPERTIES LTD
GMX RESOURCES INC
GOLDCORP INC
GRAN TIERRA ENERGY INC
GREAT WEST LIFECO INC
GREE INC NPV
HALLIBURTON CO
HARGREAVES LANSDOWN ORD
HARLEYSVILLE GROUP INC
HARRIS CORP
HARTFORD FINANCIAL SERVICES GR
HEINEKEN NV EUR1.60
HENNES & MAURITZ AB
HERCULES TECHNOLOGY GROWTH CAP
HEXAGON AB
HITACHI NPV
HONDA MOTOR CO NPV
HONG KONG & CHINA GAS HKD0.25
HORACE MANN EDUCATORS CORP
HORNBECK OFFSHORE SERVICES INC
HOSPITALITY PROPERTIES TRUST
HOYA PENTAX HD CORPORATION
HSBC HLDGS ORD USD0.50 (UK)
HUNTINGTON BANCSHARES INC/OH
HUTCHISON TELECOMMUNICATIONS
IAMGOLD CORP
IG GROUP HOLDINGS PLC
ILUKA RESOURCES LIMITED
IMPERIAL OIL LTD
INDUSTRIAL ALLIANCE INS & FINL
INFINEON TECHNOLOGIES ORD NPV
INNOPHOS HOLDINGS INC
INNOSPEC INC
INPEX CORPORATION
INSIGHT ENTERPRISES INC
INTACT FINANCIAL CORP

Security Description

INTERNATIONAL BUSINESS MACHINE
INTERNATIONAL SHIPHOLDING CORP
INVESTOR AB SEK 6.25 'B'
ISHARES MSCI AUSTRALIA INDEX F
ISHARES MSCI JAPAN INDEX FUND
ISRAEL CHEMICALS LTD
ITOCHU CORP Y50
JEAN COUTU GROUP (PJC) INC
JM AB NPV
JOHNSON & JOHNSON
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES GROUP INC/THE
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO
JUPITER FUND MANAGEMENT-W/I
JX HOLDINGS INC
KAKAKU.COM INC
KANSAI ELEC POWER NPV
KBR INC
KDDI CORP Y5000
KEPPEL CORP NPV
KEYENCE CORP NPV
KIMBERLY-CLARK CORP
KINDRED HEALTHCARE INC
KINETIC CONCEPTS INC
KINGFISHER ORD GBP0.157142857
KINROSS GOLD CORP
KIRIN HOLDINGSCO LTD Y50
KLA-TENCOR CORP
KOMATSU Y50
KONE CORPORATION NPV ORD B
KONINKLIJKE AHOLD NV EUR0.30
KONINKLIJKE KPN NV EUR0.24
K'S HOLDINGS CORP Y50
LAFARGE SA EUR4.00
LAGARDERE S.C.A. EUR6.1(REG)
LANCASHIRE HLDGS COM SHS
LANXESS AG NPV
LAWSON INC NPV
LEGACY OIL + GAS INC
LEGAL & GENERAL GROUP ORD 2.5P
LEXINGTON REALTY TRUST
LEXMARK INTERNATIONAL INC
LIFEPOINT HOSPITALS INC
LINCOLN EDUCATIONAL SERVICES C
LINCOLN NATIONAL CORP
LOBLAW COMPANIES LTD
L'OREAL EUR0.2
LSI CORP
LUBRIZOL CORP
LUNDBECK (H) A/S DKK5

Security Description

LVMH MOET HENNESSY EUR0.30
M&T BANK CORP
MACQUARIE GROUP LIMITED NPV
MAGELLAN HEALTH SERVICES INC
MAGNA INTL INC
MAKITA CORP Y50
MAN GROUP
MANULIFE FINANCIAL CORP
MEDICIS PHARMACEUTICAL CORP
MEGGITT ORD5P
MELCOR DEVELOPMENTS LTD
MERCK KGAA NPV
METCASH LIMITED NPV
METHANEX CORP
METLIFE INC
METRO AG ORD NPV
METRO INC
MFA FINANCIAL INC
MICHAEL PAGE INTL ORD GBP0.01
MICHELIN CIE GLE DES ETABL
MIDAS HOLDINGS LIMITED SGD0.04
MIRACA HOLDINGS INC
MISUMI GROUP INC Y50
MITSUBISHI CORP NPV
MITSUBISHI ELECTRIC CORP Y50
MITSUBISHI ESTATE CO NPV
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI & CO Y50
MITSUI O.S.K. LINES JPY50
MIZUHO FINL GP NPV
MODINE MANUFACTURING CO
MONSANTO CO
MORRISON (W) SUPMKT ORD 10P
MS&AD INSURANCE GROUP HOLDINGS
MTR CORP HKD1
MTU AERO ENGINES INVEST NPV
MUENCHENER RUECKVERSICHERUNGS
MULTI-FINELINE ELECTRONIX INC
MURATA MANUFACTURING CO NPV
NABTESCO CORP NPV
NATIONAL BK OF GREECE
NATL AUSTRALIA BK NPV
NEOPOST FRF4
NESTLE SA
NEWCREST MINING LTD ORD NPV
NEWELL RUBBERMAID INC
NEWMARKET CORP
NEXEN INC
NEXT GROUP ORD GBP0.10
NIDEC CORP NPV
NIKE INC
NINTENDO CO

Security Description

NIPPON MEAT PACKERS Y50
NIPPON TEL & TEL CORP Y50000
NIPPON YUSEN KK Y50
NISSAN MOTOR CO Y50
NISSHIN SEIFUN GROUP INC
NISSIN FOODS HOLDINGS CO LTD
NITORI HOLDINGS CO LTD
NITTO DENKO CORP NPV
NN INC
NOBEL BIOCARE AG CHF0.40(BR)
NOBLE GROUP HKD0.25
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE
NORDEA BANK AB EUR0.39632
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVO-NORDISK AS DKK1
NTT DOCOMO INC
OCADO GROUP PLC-W/I
OMEGA PROTEIN CORP
OMNICARE INC
OMV AG NPV
OPEN TEXT CORPORATION
ORACLE CORP
ORASCOM DEVELOPMENT HOLDING
ORIX CORP Y50
OSAKA GAS CO Y50
OSAKA SECURITIES E NPV
OSHKOSH CORP
OXFORD INDUSTRIES INC
PADDY POWER ORD EUR0.10
PAN ORIENT ENERGY CORP
PANASONIC CORP
PARMALAT S P A EUR1
PARTNERS GRP HLDG AG CHF0.01
PDL BIOPHARMA INC
PEARSON ORD GBP0.25
PENN WEST PETROLEUM LTD
PEPSICO INC COM
PEPSICO INC/NC
PETROBANK ENERGY & RESOURCES
PETROFAC LTD ORD SHS 0.02 USD
PETROMINERALES LTD
PFIZER INC
PHARMERICA CORP
PINECREST ENERGY INC
PINNACLE WEST CAPITAL CORP
POINT INC NPV
POLYONE CORP
POSTNL NV
POTASH CORP OF SASKATCHEWAN
POWER FINANCIAL CORP

Security Description

PRE-PAID LEGAL SERVICES INC
PROCTER & GAMBLE CO/THE
PROGRESS ENERGY RESOURCES CORP
PROSEGUR COMPANIA SEGURIDAD
PROTECTIVE LIFE CORP
PULSE ELECTRONICS CORPORATION
QANTAS AIRWAYS NPV
QBE INS GROUP A\$1
QUEBECOR INC
QUEST DIAGNOSTICS INC/DE
RADIOSHACK CORP
RECKITT BENCKISER GROUP PLC
REED ELSEVIER
REGIONS FINANCIAL CORP
REITMANS (CANADA) LTD
REPSOL YPF SA EUR1
RESEARCH IN MOTION LTD
RESTAURANT GRP PLC ORD
RF MICRO DEVICES INC
ROCHE HLDG AG GENUSSSCHEINE NPV
ROGERS COMMUNICATIONS INC
ROLLS ROYCE GROUP ORD GBP0.20
ROTORK ORD 5P
ROYAL BANK OF CANADA
ROYAL DUTCH SHELL PLC
ROYAL DUTCH SHELL PLC B SHS
RPS GROUP ORD 3P
RSA INSURANCE GROUP PLC
RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RYDER SYSTEM INC
SABMILLER PLC
SAIC INC
SAINSBURY (J) ORD GBP0.2857142
SAIPEM EUR1
SAMPO OYJ SER'A'NPV
SANDERSON FARMS INC
SANOFI
SANTEN PHARMACEUTICAL CO
SAP AG ORD NPV
SAWAI PHARM CO LTD JPY50
SCHNEIDER ELECTRIC EUR4
SCHNEIDER ELECTRIC SA
SCHOELLER BLECKMAN EUR1 (BR)
SCICLONE PHARMACEUTICALS INC
SCRIPPS NETWORKS INTERACTIVE I
SEACOR HOLDINGS INC
SEAGATE TECHNOLOGY
SEB SA FF1
SELECTIVE INSURANCE GROUP INC
SENECA FOODS CORP
SEVEN & I HLDG CO LTD NPV

Security Description

SGS SA CHF1(REGD)
SHAW COMMUNICATIONS INC
SHIONOGI & CO JPY50
SHIRE PLC ORD GBP0.05
SHOPPERS DRUG MART CORP
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF0.6 (BR)
SILVER WHEATON CORP
SIMCORP DKK10
SINCLAIR BROADCAST GROUP INC
SINGAPORE TELECOMMUNICATIONS
SKANSKA AB B SER 'B' SEK3
SKILLED HEALTHCARE GROUP INC
SKYWEST INC
SMC CORP NPV
SMITH & NEPHEW ORD USD0.20
SNC-LAVALIN GROUP INC
SOFTBANK CORPORATION NPV
SONOCO PRODUCTS CO
SONY CORP NPV
SONY FINANCIAL HOLDINGS INC
SPECTRA ENERGY CORP
SPIRAX-SARCO ENGINEERING ORD
SSE PLC
STAGE STORES INC
STANCORP FINANCIAL GROUP INC
STANDARD CHARTERED ORD USD0.50
STANDEX INTERNATIONAL CORP
STATOIL ASA NOK2.50
STEEL DYNAMICS INC
STOCKLAND TRUST GROUP NPV
SUEZ ENVIRONNEMENT CO EUR4
SUMITOMO CORP NPV
SUMITOMO ELECTRIC IND NPV
SUMITOMO MITSUI GR NPV
SUMITOMO MITSUI TRUST HOLDINGS
SUNCOR ENERGY INC
SUPERIOR INDUSTRIES INTERNATIO
SUPERVALU INC
SUZUKEN CO LTD Y50
SWEDBANK AB SEK'A' NPV
SWISSCOM AG CHF1.00
SWS GROUP INC
SXC HEALTH SOLUTIONS CORP
SYNGENTA AG CHF0.1
TAG OIL LTD
TAKEDA PHARMACEUTICAL CO LTD
TAL INTERNATIONAL GROUP INC
TALISMAN ENERGY INC
TDK CORP
TECNICAS REUNIDAS ORD EUR0.10
TELECITY GROUP ORD GBP0.002

Security Description

TELEFONICA SA EUR1
TELENOR AS ORD NOK6
TELIASONERA AB NPV
TELSTRA CORP NPV
TESCO ORD 5P
TESORO CORP
TEVA PHARMACEUTICAL IND ILS0.1
TEVA PHARMACEUTICAL INDUSTRIES
TEXAS INSTRUMENTS INC
THALES EUR3
THOMAS COOK GROUP PLC ORD
THOMSON REUTERS CORP
TIM HORTONS INC
TIME WARNER CABLE INC
TOKIO MARINE HOLDINGS INC NPV
TOKYO GAS CO NPV
TORONTO-DOMINION BANK
TOYO SUIJAN KAISHA LTD Y50
TOYOTA MOTOR CORP NPV
TRANSCANADA CORP
TRANSGLLOBE ENERGY CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TULLOW OIL PLC ORD GBP0.10
UBS AG CHF0.1 (POST
UCB S A NPV
UGI CORP
ULTRA ELECTRONIC HLDGS ORD 5P
UNILEVER NV CVA EUR0.16
UNILEVER PLC ORD GBP0.031111
UNITED ONLINE INC
UNITED STATIONERS INC
UNITRIN INC
UNUM GROUP
UPM-KYMMENE OY NPV
US BANCORP
USA MOBILITY INC
USEC INC
USS JPY50
VALEANT PHARMACEUTICALS INTL
VALUE PARTNERS GROUP LTD
VEOLIA ENVIRONMENT EUR5.0
VERISK ANALYTICS INC
VICTREX ORD 1P
VINCI EUR2.50 (POST SUBDIVISIO
VISHAY INTERTECHNOLOGY INC
VISHAY PRECISION GROUP INC
VIVENDI SA EUR5.5
VODAFONE GROUP
W&T OFFSHORE INC
WALGREEN CO
WASHINGTON POST CO/THE
WATSON PHARMACEUTICALS INC

Security Description

WEIR GROUP ORD 12.5P
WEIS MARKETS INC
WELLS FARGO & CO
WELLS FARGO & CO NEW COM
WESBANCO INC
WESFARMERS ORD NPV
WEST FRASER TIMBER CO LTD
WESTERN DIGITAL CORP
WESTERN REFINING INC
WESTFIELD GROUP NPV DFD
WESTON (GEORGE) LTD
WESTPAC BANKING CORP NPV
WHIRLPOOL CORP
WHITBREAD
WILLIAM BLAIR EMERG MKT GRWTH
WINCOR NIXDORF AG NPV
WOODSIDE PETROLEUM NPV
WOOLWORTHS LIMITED ORD A\$0.25
WPP PLC ORD GBP0.10
XSTRATA COM STK USD0.50
YAHOO JAPAN CORP NPV
YAMADA DENKI CO NPV
YAMAZAKI BAKING CO Y50
ZIMMER HOLDINGS INC
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Security Description

3M CO
ABB LTD CHF1.03 (REGD)
ABBOTT LABORATORIES
ABCAM
ACCO BRANDS CORP
ACCOR EUR3
ADECCO SA CHF1 (REGD)
ADIDAS AG
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMERICA CASH ADVANCE C
AEGON NV EUR0.12
AGGREKO ORD 20P
AGL ENERGY NPV
AGNICO-EAGLE MINES LTD
AGRIUM INC
AIR LIQUIDE(L')
AISIN SEIKI CO Y50
AIXTRON SE
AKZO NOBEL NV EUR2
ALFRESA HLDGS NPV
ALLIANT ENERGY CORP
ALLIANZ SE (SOCIETAS EUROPEAE)
ALSTOM EUR7 (POST
AMDOCS LTD COM
AMEC ORD 50P
AMERICAN FINANCIAL GROUP INC/O
AMERICAN GREETINGS CORP
AMERIPRISE FINANCIAL INC
AMERISOURCEBERGEN CORP
AMLIN ORD GBP0.28125
AMPCO-PITTSBURGH CORP
ANHEUSER-BUSCH INBEV NV
ANSALDO STS EUR0.5
ANTOFAGASTA ORD GBP0.05
AO SMITH CORP
APOGEE ENTERPRISES INC
APPLE INC
ARCTIC CAT INC
ARYZTA AG CHF0.02 (REGD)
ASAHI GROUP HOLDINGS LTD
ASHLAND INC
ASPEN INSURANCE HOLDINGS
ASSOCIATED BANC-CORP
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC
ATLAS COPCO AB SER A NPV

Security Description

ATS AUTOMATION TOOLING SYS INC
ATWOOD OCEANICS INC
AUSTRALIA & NEW ZEALAND BANK
AUTOMATIC DATA PROCESSING INC
AVEVA GROUP ORD GBP0.0333
AVIVA PLC GBP0.25
AVNET INC
AXA EUR2.29
BABCOCK INTL GROUP ORD GBP0.60
BAE SYSTEMS ORD GBP0.025
BANCO BILBAO VIZCAYA
BANCO ESPIRITO SANTO SA
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
BAYTEX ENERGY TRUST
BB&T CORP
BCE INC
BECTON DICKINSON AND CO
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
BLACK BOX CORP
BLYTH INC
BNP PARIBAS EUR2
BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC/DE
BOISE INC
BOUYGUES EUR1
BP PLC ORD USD.25
BRANDYWINE REALTY TRUST
BRINKER INTERNATIONAL INC
BRITVIC ORD GBP0.2(WI)
BROOKFIELD ASSET MGMT INC
BT GROUP ORD GBP0.05
BUCKEYE TECHNOLOGIES INC
BURBERRY GROUP ORD GBP0.0005
CABELA'S INC

Security Description

CABLE & WIRELESS WORLDWIDE
CAE INC
CAL-MAINE FOODS INC
CAMECO CORP
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN TIRE CORP LTD
CANADIAN WESTERN BANK
CANFOR CORPORATION NEW
CANON INC NPV
CAPITALAND SGD1
CAPITAMALLS ASIA LTD
CARPHONE WAREHOUSE GROUP PLC
CARREFOUR EUR2.5
CASEY'S GENERAL STORES INC
CASINO GUICH-PERR EUR1.53
CATO CORP/THE
CELESIO AG
CENOVUS ENERGY INC
CENTRAL PACIFIC FINANCIAL CORP
CENTRICA ORD GBP0.061728395
CENTURYLINK INC
CEPHALON INC
CGI GROUP INC
CHEMRING GROUP ORD 5P
CHEUNG KONG(HLDGS) HK\$0.50
CHEVRON CORP
CHUGAI PHARMACEUTL Y50
CINEPLEX GALAXY INCOME FUND
CISCO SYSTEMS INC
CITY HOLDING CO
CLP HLDGS HKD5
CMS ENERGY CORP
CNA FINANCIAL CORP
CNP ASSURANCES EUR1
COCA-COLA AMATIL NPV
COLGATE PALMOLIVE CO COMMON
COLGATE-PALMOLIVE CO
COLOPLAST SER 'B' DKK5
COLRUYT SA NPV
COMCAST CORP
COMMONWEALTH BANK OF AUSTRALIA
COMMONWEALTH REIT
COMPAGNIE DE SAINT-GOBAIN
COMPAGNIE FINANCIERE
COMPASS GROUP ORD GBP0.10
COMPUTER SCIENCES CORP
CONNACHER OIL AND GAS LIMITED

Security Description

CONSOLIDATED GRAPHICS INC
CONVERGYS CORP
COVENTRY HEALTH CARE INC
CRACKER BARREL OLD COUNTRY STO
CRANE CO
CREDIT AGRICOLE SA EUR3
CREDIT SUISSE GROUP AG CHF0.04
CRESCENT POINT ENERGY CORP
CTS CORP
CVS CAREMARK CORP
CYBERAGENT INC
DAIICHI SANKYO COMPANY LIMITED
DAIMLER AG ORD NPV
DAITO TRUST CONSTRUCTION Y50
DANONE
DANSKE BANK AS DKK10
DBS HLDGS SGD1
DEL MONTE FOODS CO
DELHAIZE GROUP
DELUXE CORP
DENA CO LTD NPV
DENSO CORPORATION NPV
DEUTSCHE BANK AG ORD NPV REGD
DEUTSCHE BOERSE AG NPV
DEUTSCHE TELEKOM AG NPV (REGD)
DIAGEO ORD 28 101/108P
DIASORIN SPA EUR1
DILLARD'S INC
DUFFRY AG CHF5 (REGD)
DUNELM GROUP PLC ORD GBP0.01
DYCOM INDUSTRIES INC
E.ON AG NPV
EADS EURO AERO DEF EUR 1
EARTHLINK INC
EAST JAPAN RAILWAY CO Y50000
EASTMAN CHEMICAL CO
EDENRED
EDF EN PROMESSES EUR1.6
EISAI CO Y50
ELDORADO GOLD CORP
ELEKTA SER B NPV
EMCOR GROUP INC
EMERSON ELECTRIC CO
ENBRIDGE INC
ENCANA CORPORATION
ENDO PHARMACEUTICALS HOLDINGS
ENEL EUR1
ENI EUR1
ENPRO INDUSTRIES INC

Security Description

ENQUEST PLC
ENSIGN GROUP INC/THE
EOG RESOURCES INC
ESSILOR INTERNATIONAL EURO.18
EUROPEAN GOLDFIELDS LTD
EXEDY CORPORATION Y50
EXXON MOBIL CORP
F.C.C. CO LTD NPV
FAIRCHILD SEMICONDUCTOR INTERN
FAMILYMART Y50
FANUC CORP
FIAT SPA EUR3.5
FIELMANN AG NPV
FINMECCICA SPA EUR 4.40
FIRST QUANTUM MINERALS LTD
FISERV INC
FLSMIDTH & CO A/S COM SHS
FLUOR CORP
FOOT LOCKER INC
FOREST LABORATORIES INC
FORTIS INC
FORTUM OYJ FIM20
FRANCE TELECOM EUR4
FRESH DEL MONTE PRODUCE
GAMESTOP CORP
GANNETT CO INC
GDF SUEZ EUR1
GEBERIT CHF0.10 (REGD) (POST
GENERAL ELECTRIC CO
GENERAL ELECTRIC CO SHS PV.16
GENESCO INC
GENON ENERGY INC
GERBER SCIENTIFIC INC
GFI GROUP INC
GILDAN ACTIVEWEAR INC
GILEAD SCIENCES INC
GLAXOSMITHKLINE ORD GBP0.25
GLOBAL LOGISTIC PROPERTIES LTD
GMX RESOURCES INC
GOLDCORP INC
GRAN TIERRA ENERGY INC
GREAT WEST LIFECO INC
GREE INC NPV
HALLIBURTON CO
HARLEYSVILLE GROUP INC
HARRIS CORP
HARTFORD FINANCIAL SERVICES GR
HEINEKEN NV EUR1.60
HERCULES TECHNOLOGY GROWTH CAP

Security Description

HEXAGON AB
HONDA MOTOR CO NPV
HONG KONG & CHINA GAS HKD0.25
HORACE MANN EDUCATORS CORP
HORNBECK OFFSHORE SERVICES INC
HOSPITALITY PROPERTIES TRUST
HSBC HLDGS ORD USD0.50 (UK)
HUBBELL INC
HUNTINGTON BANCSHARES INC/OH
IAMGOLD CORP
IBERDROLA SA EUR0.75 (POST
IG GROUP HOLDINGS PLC
IMPERIAL OIL LTD
INDUSTRIA DE DISENO TEXTIL SA
ING GROEP N.V. CVA EUR0.24
INNOFOS HOLDINGS INC
INNOSPEC INC
INPEX CORPORATION
INSIGHT ENTERPRISES INC
INTACT FINANCIAL CORP
INTERNATIONAL SHIPHOLDING CORP
INTERTEK GROUP PLC ORD GBP0.01
INTESA SANPAOLO EUR0.52
INVESTOR AB SEK 6.25 'B'
ISHARES MSCI AUSTRALIA INDEX F
ISHARES MSCI EMU INDEX FUND
ISHARES MSCI GERMANY INDEX FUN
ISHARES MSCI JAPAN INDEX FUND
ISHARES MSCI SWITZERLAND INDEX
ISHARES MSCI UNITED KINGDOM IN
ISRAEL CHEMICALS LTD
ITOCHU CORP Y50
JARISLOWSKY FRASER SPL EQT
JEAN COUTU GROUP (PJC) INC
JOHNSON & JOHNSON
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES GROUP INC/THE
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO
JULIUS BAER GRUPPE AG
JX HOLDINGS INC
KAKAKU.COM INC
KBR INC
KDDI CORP Y5000
KEYENCE CORP NPV
KIMBERLY-CLARK CORP
KINDRED HEALTHCARE INC
KINETIC CONCEPTS INC

Security Description

KING PHARMACEUTICALS INC
KINGFISHER ORD GBP0.157142857
KINROSS GOLD CORP
KIRIN HOLDINGS CO LTD Y50
KLA-TENCOR CORP
KONE CORPORATION NPV ORD B
KONINKLIJKE AHOLD NV EUR0.30
KONINKLIJKE KPN NV EUR0.24
K'S HOLDINGS CORP Y50
KUEHNE & NAGEL AG CHF1(REGD)
KYOCERA CORP Y50
LAFARGE SA EUR4.00
LAGARDERE S.C.A. EUR6.1(REG)
LANCASHIRE HLDGS COM SHS
LANXESS AG NPV
LAWSON INC NPV
LEGACY OIL + GAS INC
LEXINGTON REALTY TRUST
LEXMARK INTERNATIONAL INC
LI & FUNG HKD0.025
LIFEPOINT HOSPITALS INC
LINCOLN NATIONAL CORP
LOBLAW COMPANIES LTD
L'OREAL EUR0.2
LSI CORP
LUBRIZOL CORP
LUNDBECK (H) A/S DKK5
LUNDIN MINING CORP
M&T BANK CORP
MACQUARIE GROUP LIMITED NPV
MAGELLAN HEALTH SERVICES INC
MAGNA INTL INC
MAN GROUP
MANULIFE FINANCIAL CORP
MATRIX INITIATIVES INC
MAXIM POWER CORP
MCCORMICK & CO INC/MD
MEDICIS PHARMACEUTICAL CORP
MEDIPAL HOLDINGS CORP
MEGGITT ORD5P
MELCOR DEVELOPMENTS LTD
MERCCK KGAA NPV
METCASH LIMITED NPV
METHANEX CORP
METLIFE INC
METRO AG ORD NPV
METRO INC
MFA FINANCIAL INC
MICHAEL PAGE INTL ORD GBP0.01

Security Description

MICHELIN CIE GLE DES ETABL
MIDAS HOLDINGS LTD
MIRACA HOLDINGS INC
MISUMI GROUP INC Y50
MITSUBISHI CORP NPV
MITSUBISHI ELECTRIC CORP Y50
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI & CO Y50
MITSUI O.S.K. LINES JPY50
MIZUHO FINL GP NPV
MODINE MANUFACTURING CO
MONSANTO CO
MTR CORP HKD1
MTU AERO ENGINES INVEST NPV
MUENCHENER RUECKVERSICHERUNGS
MULTI-FINELINE ELECTRONIX INC
MURATA MANUFACTURING CO NPV
MYLAN INC/PA
NABTESCO CORP NPV
NATIONAL BK OF GREECE
NATL AUSTRALIA BK NPV
NEOPOST FRF4
NESTLE SA
NEWCREST MINING LTD ORD NPV
NEWELL RUBBERMAID INC
NEWMARKET CORP
NEXEN INC
NEXT GROUP ORD GBP0.10
NIDEC CORP NPV
NIKE INC
NINTENDO CO
NIPPON MEAT PACKERS Y50
NIPPON TEL & TEL CORP Y50000
NIPPON YUSEN KK Y50
NISSAN MOTOR CO Y50
NISSHIN SEIFUN GROUP INC
NISSIN FOODS HOLDINGS CO LTD
NITORI HOLDINGS CO LTD
NITTO DENKO CORP NPV
NN INC
NOBEL BIOCARE AG CHF0.40(BR)
NOBLE GROUP HKD0.25
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE
NORDEA BANK AB EUR0.39632
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVO-NORDISK AS DKK1
NOVOZYMES A/S SER 'B' DKK10

Security Description

NTT DOCOMO INC
OCADO GROUP PLC-W/I
OLAM INTERNATIONAL LIMITED ORD
OMEGA PROTEIN CORP
OMNICARE INC
OMV AG NPV
OPEN TEXT CORPORATION
ORASCOM DEVELOPMENT HOLDING
OSAKA GAS CO Y50
OSAKA SECURITIES E NPV
OVERSEA-CHINESE BKG CORP
OVERSEAS SHIPHOLDING GROUP INC
OXFORD INDUSTRIES INC
PADDY POWER ORD EUR0.10
PAN ORIENT ENERGY CORP
PANASONIC CORP
PARMALAT S P A EUR1
PARTNERS GRP HLDG AG CHF0.01
PDL BIOPHARMA INC
PEARSON ORD GBP0.25
PENN WEST ENERGY TRUST
PEPSICO INC COM
PEPSICO INC/NC
PETROBANK ENERGY & RESOURCES
PETROFAC LTD ORD SHS 0.02 USD
PETROMINERALES LTD
PETSMART INC
PFIZER INC
PHARMERICA CORP
PINECREST ENERGY INC
PINNACLE WEST CAPITAL CORP
PLUTONIC POWER CORP
POINT INC NPV
POLYONE CORP
POSTNL NV
POTASH CORP OF SASKATCHEWAN
POWER FINANCIAL CORP
PRE-PAID LEGAL SERVICES INC
PROCTER & GAMBLE CO/THE
PROGRESS ENERGY RESOURCES CORP
PROSEGUR COMPANIA SEGURIDAD
PROTECTIVE LIFE CORP
PULSE ELECTRONICS CORPORATION
QANTAS AIRWAYS NPV
QBE INS GROUP A\$1
QUEBECOR INC
QUEST DIAGNOSTICS INC/DE
RADIOSHACK CORP
RECKITT BENCKISER GROUP PLC

Security Description

RED ROBIN GOURMET BURGERS INC
REED ELSEVIER
REGIONS FINANCIAL CORP
REITMANS (CANADA) LTD
REPSOL YPF SA EUR1
RESEARCH IN MOTION LTD
RF MICRO DEVICES INC
RIO TINTO LIMITED NPV
ROCHE HLDG AG GENUSSCHEINE NPV
ROGERS COMMUNICATIONS INC
ROLLS ROYCE GROUP ORD GBP0.20
ROTORK ORD 5P
ROYAL BANK OF CANADA
ROYAL DUTCH SHELL PLC
ROYAL DUTCH SHELL PLC B SHS
RPS GROUP ORD 3P
RSA INSURANCE GROUP PLC
RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RYDER SYSTEM INC
SAIC INC
SAINSBURY (J) ORD GBP0.2857142
SAIPEM EUR1
SAMPO OYJ SER'ANPV
SANDERSON FARMS INC
SANOFI
SANTEN PHARMACEUTICAL CO
SANTOS LIMITED NPV
SAP AG ORD NPV
SAWAI PHARM CO LTD JPY50
SCHNEIDER ELECTRIC EUR4
SCHNEIDER ELECTRIC SA
SCICLONE PHARMACEUTICALS INC
SCRIPPS NETWORKS INTERACTIVE I
SEACOR HOLDINGS INC
SELECTIVE INSURANCE GROUP INC
SENECA FOODS CORP
SERCO GROUP ORD 2P
SEVEN & I HLDG CO LTD NPV
SGS SA CHF1(REGD)
SHARP CORP Y50
SHAW COMMUNICATIONS INC
SHIRE PLC ORD GBP0.05
SHOPPERS DRUG MART CORP
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF0.6 (BR)
SILVER WHEATON CORP
SIMCORP DKK10
SINCLAIR BROADCAST GROUP INC

Security Description

SINGAPORE TELECOMMUNICATIONS
SKF AB SER B NPV (POST SPLIT)
SKILLED HEALTHCARE GROUP INC
SKYWEST INC
SMITH & NEPHEW ORD USD0.20
SNC-LAVALIN GROUP INC
SOCIETE GENERALE EUR1.25
SOFTBANK CORPORATION NPV
SONOCO PRODUCTS CO
SONY CORP NPV
SONY FINANCIAL HOLDINGS INC
SPECTRA ENERGY CORP
SPIRAX-SARCO ENGINEERING ORD
SSE PLC
STANCORP FINANCIAL GROUP INC
STANDARD CHARTERED ORD USD0.50
STATOIL ASA NOK2.50
STEEL DYNAMICS INC
SUMITOMO CORP NPV
SUMITOMO ELECTRIC IND NPV
SUMITOMO MITSUI GR NPV
SUMITOMO MITSUI TRUST HOLDINGS
SUMITOMO TRUST & BKG CO Y50
SUNCOR ENERGY INC
SUPERIOR INDUSTRIES INTERNATIO
SUPERVALU INC
SUZUKEN CO LTD Y50
SWISSCOM AG CHF1.00
SWS GROUP INC
SXC HEALTH SOLUTIONS CORP
SYNGENTA AG CHF0.1
TAG OIL LTD
TAKEDA PHARMACEUTICAL CO LTD
TAL INTERNATIONAL GROUP INC
TALISMAN ENERGY INC
TDK CORP
TECK RESOURCES LTD
TECNICAS REUNIDAS ORD EUR0.10
TELECITY GROUP ORD GBP0.002
TELECOM ITALIA EUR0.55
TELENOR AS ORD NOK6
TELIASONERA AB NPV
TELSTRA CORP NPV
TERUMO CORP Y50
TESCO ORD 5P
TESORO CORP
TEVA PHARMACEUTICAL IND IL\$0.1
TEVA PHARMACEUTICAL INDUSTRIES
TEXAS INSTRUMENTS INC

Security Description

THALES EUR3
THOMAS & BETTS CORP
THOMSON REUTERS CORP
TIDEWATER INC
TIM HORTONS INC
TIME WARNER CABLE INC
TOKYO MARINE HOLDINGS INC NPV
TOKYO GAS CO NPV
TORONTO-DOMINION BANK
TOYO SUISAN KAISHA LTD Y50
TOYOTA MOTOR CORP NPV
TRANSCANADA CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TRIUMPH GROUP INC
TULLOW OIL PLC ORD GBP0.10
UBS AG CHF0.1 (POST
UCB S A NPV
UGI CORP
ULTRA ELECTRONIC HLDGS ORD 5P
UNICREDIT SPA
UNILEVER NV CVA EUR0.16
UNILEVER PLC ORD GBP0.031111
UNITED ONLINE INC
UNITED OVERSEAS BANK SG\$1
UNITED STATIONERS INC
UNITRIN INC
UNUM GROUP
US BANCORP
USA MOBILITY INC
USEC INC
USS JPY50
VALEANT PHARMACEUTICALS INTL
VERISK ANALYTICS INC
VICTREX ORD 1P
VINCI EUR2.50 (POST SUBDIVISIO
VISHAY INTERTECHNOLOGY INC
VISHAY PRECISION GROUP INC
VIVENDI SA EUR5.5
VODAFONE GROUP
WALGREEN CO
WASHINGTON POST CO/THE
WATSON PHARMACEUTICALS INC
WEIR GROUP ORD 12.5P
WEIS MARKETS INC
WELLS FARGO & CO
WELLS FARGO & CO NEW COM
WESBANCO INC
WESFARMERS ORD NPV
WEST FRASER TIMBER CO LTD

Security Description

WESTERN DIGITAL CORP
WESTERN REFINING INC
WESTFIELD GROUP NPV DFD
WESTFIELD RETAIL TRUST
WESTON (GEORGE) LTD
WESTPAC BANKING CORP NPV
WHIRLPOOL CORP
WILLBROS GROUP INC
WILLIAM BLAIR EMERG MKT GRWTH
WINCOR NIXDORF AG NPV
WOODSIDE PETROLEUM NPV
WOOLWORTHS LIMITED ORD A\$0.25
XSTRATA COM STK USD0.50
YAHOO JAPAN CORP NPV
YAMADA DENKI CO NPV
YAMAZAKI BAKING CO Y50
ZIMMER HOLDINGS INC
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Security Description

3M CO
ABB LTD CHF1.03 (REGD)
ABBOTT LABORATORIES
ABCAM ORD GBP0.01
ACCO BRANDS CORP
ACCOR EUR3
ADECCO SA CHF1 (REGD)
ADIDAS AG
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMERICA CASH ADVANCE C
AEGON NV EUR0.12
AGGREKO ORD 20P
AGL ENERGY NPV
AGRIUM INC
AIR LIQUIDE(L)
AIXTRON SE
AKZO NOBEL NV EUR2
ALFRESA HLDGS NPV
ALLIANT ENERGY CORP
ALLIANZ SE (SOCIETAS EUROPEAE)
ALSTOM EUR7 (POST
AMDOCS LTD COM
AMEC ORD 50P
AMERICAN FINANCIAL GROUP INC/O
AMERICAN GREETINGS CORP
AMERIPRISE FINANCIAL INC
AMERISOURCEBERGEN CORP
AMLIN ORD GBP0.28125
AMPSCO-PITTSBURGH CORP
ANHEUSER-BUSCH INBEV NV
ANSALDO STS EUR0.5
AO SMITH CORP
APOGEE ENTERPRISES INC
APPLE INC
ARCTIC CAT INC
ASAHI GROUP HOLDINGS LTD
ASHLAND INC
ASPEN INSURANCE HOLDINGS
ASSOCIATED BANC-CORP
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC
ATLAS COPCO AB SER A NPV
ATS AUTOMATION TOOLING SYS INC
ATWOOD OCEANICS INC
AUSTRALIA & NEW ZEALAND BANK
AUTOMATIC DATA PROCESSING INC

Security Description

AVEVA GROUP ORD GBP0.0333
AVIVA PLC GBP0.25
AVNET INC
AXA EUR2.29
BABCOCK INTL GROUP ORD GBP0.60
BAE SYSTEMS ORD GBP0.025
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
BAYTEX ENERGY TRUST
BB&T CORP
BCE INC
BECTON DICKINSON AND CO
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
BLACK BOX CORP
BLUEBAY ASSET MANAGEMENT PLC
BLYTH INC
BNP PARIBAS EUR2
BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC/DE
BOC HONG KONG HLDG HKD5
BOUYGUES EUR1
BP PLC ORD USD.25
BRANDYWINE REALTY TRUST
BRINKER INTERNATIONAL INC
BRITVIC ORD GBP0.2(WI)
BROOKFIELD ASSET MGMT INC
BT GROUP ORD GBP0.05
BUCKEYE TECHNOLOGIES INC
BURBERRY GROUP ORD GBP0.0005
CABELA'S INC
CABLE & WIRELESS WORLDWIDE
CAE INC
CAIRN ENERGY PLC
CAL-MAINE FOODS INC
CAMECO CORP
CANADIAN IMPERIAL BK OF COMM

Security Description
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN PACIFIC RAILWAY LTD
CANADIAN TIRE CORP LTD
CANADIAN WESTERN BANK
CANFOR CORPORATION NEW
CANON INC NPV
CAPITALAND SGD1
CAPITAMALLS ASIA LTD
CARREFOUR EUR2.5
CASINO GUICH-PERR EUR1.53
CATO CORP/THE
CENOVUS ENERGY INC
CENTRAL PACIFIC FINANCIAL CORP
CENTRICA ORD GBP0.061728395
CENTURYLINK INC
CEPHALON INC
CGI GROUP INC
CHEMRING GROUP ORD 5P
CHEUNG KONG(HLDGS) HK\$0.50
CHEVRON CORP
CHUBU ELECTRIC PWR Y500
CHUGAI PHARMACEUTL Y50
CIE GENERALE DES ETABLISSEMENT
CINEPLEX GALAXY INCOME FUND
CISCO SYSTEMS INC
CITY HOLDING CO
CLP HLDGS HKD5
CMS ENERGY CORP
CNA FINANCIAL CORP
CNP ASSURANCES EUR1
COCA-COLA AMATIL NPV
COLGATE PALMOLIVE CO COMMON
COLGATE-PALMOLIVE CO
COLOPLAST SER 'B' DKK5
COLRUYT SA NPV
COMCAST CORP
COMMONWEALTH BANK OF AUSTRALIA
COMMONWEALTH REIT
COMPAGNIE DE SAINT-GOBAIN
COMPAGNIE FINANCIERE
COMPASS GROUP ORD GBP0.10
COMPUTER SCIENCES CORP
CONNACHER OIL AND GAS LIMITED
CONS THOMPSON IRON MINES LTD
CONSOLIDATED GRAPHICS INC
CONVERGYS CORP
COVENTRY HEALTH CARE INC
CRACKER BARREL OLD COUNTRY STO

Security Description
CRANE CO
CREDIT AGRICOLE SA EUR3
CREDIT SUISSE GROUP AG CHF0.04
CRESCENT POINT ENERGY CORP
CTS CORP
CVS CAREMARK CORP
DAIMLER AG ORD NPV
DANONE
DANSKE BANK AS DKK10
DBS HLDGS SGD1
DEL MONTE FOODS CO
DELHAIZE GROUP
DELUXE CORP
DENA CO LTD NPV
DEUTSCHE BANK AG ORD NPV REGD
DEUTSCHE BOERSE AG NPV
DEUTSCHE TELEKOM AG NPV (REGD)
DIAGEO ORD 28 101/108P
DIASORIN SPA EUR1
DILLARD'S INC
DOMINOS PIZZA UK & IRL ORD
DUFREY AG CHF5 (REGD)
DUNDEE WEALTH INC
DUNELM GROUP PLC ORD GBP0.01
DYCOM INDUSTRIES INC
E.ON AG NPV
EADS EURO AERO DEF EUR 1
EARTHLINK INC
EAST JAPAN RAILWAY CO Y50000
EASTMAN CHEMICAL CO
EDENRED
EDF EN PROMESSES EUR1.6
EISAI CO Y50
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
ENSGN GROUP INC/THE
EOG RESOURCES INC
ESSILOR INTERNATIONAL EURO.18
EUROPEAN GOLDFIELDS LTD
EXEDY CORPORATION Y50
EXXON MOBIL CORP
F.C.C. CO LTD NPV

Security Description

FAIRCHILD SEMICONDUCTOR INTERN
FAMILYMART Y50
FANUC CORP
FIAT SPA EUR3.5
FIELMANN AG NPV
FIRST QUANTUM MINERALS LTD
FISERV INC
FLSMIDTH & CO A/S COM SHS
FOOT LOCKER INC
FOREST LABORATORIES INC
FORTIS INC
FORTUM OYJ FIM20
FOSTER WHEELER AG COM
FOSTERS GROUP ORD NPV
FRANCE TELECOM EUR4
FRESH DEL MONTE PRODUCE
GAM HOLDING LTD
GANNETT CO INC
GDF SUEZ EUR1
GEBERIT CHF0.10 (REGD) (POST
GENERAL ELECTRIC CO
GENERAL ELECTRIC CO SHS PV.16
GENESCO INC
GERBER SCIENTIFIC INC
GFI GROUP INC
GILEAD SCIENCES INC
GLAXOSMITHKLINE ORD GBP0.25
GMX RESOURCES INC
GOLDCORP INC
GRAN TIERRA ENERGY INC
GREAT WEST LIFECO INC
GREE INC NPV
HALFORDS GROUP ORD GBP0.01
HALLIBURTON CO
HARLEYSVILLE GROUP INC
HARRIS CORP
HARTFORD FINANCIAL SERVICES GR
HEINEKEN NV EUR1.60
HENDERSON LAND DEVELOPMENT CO
HERBALIFE LTD USD COM SHS
HERCULES TECHNOLOGY GROWTH CAP
HERITAGE OIL PLC ORD NPV
HERMES INTL FRF10 POST SPLIT
HEXAGON AB
HONDA MOTOR CO NPV
HONG KONG & CHINA GAS HKD0.25
HORACE MANN EDUCATORS CORP
HORNBECK OFFSHORE SERVICES INC
HSBC HLDGS ORD USD0.50 (UK)

Security Description

HUBBELL INC
HUNTINGTON BANCSHARES INC/OH
IAMGOLD CORP
IBERDROLA SA EUR0.75 (POST
IMPERIAL OIL LTD
INDUSTRIA DE DISENO TEXTIL SA
ING GROEP N.V. CVA EUR0.24
INNOPHOS HOLDINGS INC
INNOSPEC INC
INSIGHT ENTERPRISES INC
INTACT FINANCIAL CORP
INTERNATIONAL POWER ORD PLC
INTERNATIONAL SHIPHOLDING CORP
INTERTEK GROUP PLC ORD GBP0.01
INTESA SANPAOLO EUR0.52
INVESTOR AB SEK 6.25 'B'
ISHARES MSCI UNITED KINGDOM IN
ISRAEL CHEMICALS LTD
ITOCHU CORP Y50
JARISLOWSKY FRASER SPL EQT
JEAN COUTU GROUP (PJC) INC
JOHNSON & JOHNSON
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES APPAREL GROUP INC
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO
KABU COM SECURITIES CO LTD NPV
KAKAKU.COM INC
KANSAI ELEC POWER NPV
KAO CORP
KDDI CORP Y5000
KEYENCE CORP NPV
KIMBERLY-CLARK CORP
KINDRED HEALTHCARE INC
KINETIC CONCEPTS INC
KING PHARMACEUTICALS INC
KINGFISHER ORD GBP0.157142857
KINROSS GOLD CORP
KIRIN HOLDINGSCO LTD Y50
KLA-TENCOR CORP
KONE CORPORATION NPV ORD B
KONINKLIJKE AHOLD NV EUR0.30
KONINKLIJKE KPN NV EUR0.24
K'S HOLDINGS CORP Y50
KUEHNE & NAGEL AG CHF1(REGD)
KYOCERA CORP Y50
LAFARGE SA EUR4.00
LANCASHIRE HLDGS COM SHS

Security Description

LANXESS AG NPV
LAWSON INC NPV
LEXINGTON REALTY TRUST
LEXMARK INTERNATIONAL INC
LI & FUNG HKD0.025
LIFEPOINT HOSPITALS INC
LINCOLN NATIONAL CORP
LINDE AG NPV
LLOYDS BANKING GROUP PLC
LOBLAW COMPANIES LTD
L'OREAL EUR0.2
LSI CORP
LUBRIZOL CORP
LUNDBECK (H) A/S DKK5
LVMH MOET HENNESSY EUR0.30
M&T BANK CORP
MACQUARIE GROUP LIMITED NPV
MAGELLAN HEALTH SERVICES INC
MAGNA INTL INC
MAN GROUP
MAN SE ORD NPV
MANULIFE FINANCIAL CORP
MATRIX INITIATIVES INC
MAXIM POWER CORP
MCCORMICK & CO INC/MD
MEDICIS PHARMACEUTICAL CORP
MEDIPAL HOLDINGS CORP
MEGGITT ORD5P
MELCOR DEVELOPMENTS LTD
MERCK KGAA NPV
METCASH LIMITED NPV
METLIFE INC
METRO AG ORD NPV
METRO INC
MFA FINANCIAL INC
MICHAEL PAGE INTL ORD GBP0.01
MICHELIN CIE GLE DES ETABL
MIDAS HOLDINGS LTD
MIRACA HOLDINGS INC
MIRANT CORP
MISUMI GROUP INC Y50
MITSUBISHI CORP NPV
MITSUBISHI ELECTRIC CORP Y50
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI & CO Y50
MITSUI O.S.K. LINES JPY50
MIZUHO FINL GP NPV
MODINE MANUFACTURING CO
MONSANTO CO

Security Description

MTR CORP HKD1
MUENCHENER RUECKVERSICHERUNGS
MULTI-FINELINE ELECTRONIX INC
MURATA MANUFACTURING CO NPV
MYLAN INC/PA
NABTESCO CORP NPV
NATIONAL BANK OF GREECE SA RTS
NATIONAL BANK OF GREECE-RTS
NATIONAL BK OF GREECE
NATL AUSTRALIA BK NPV
NESTLE SA
NEWCREST MINING LTD ORD NPV
NEWELL RUBBERMAID INC
NEWMARKET CORP
NEXEN INC
NEXT GROUP ORD GBP0.10
NIKE INC
NINTENDO CO
NIPPON ELECTRIC GLASS Y50
NIPPON MEAT PACKERS Y50
NIPPON TEL & TEL CORP Y50000
NIPPON YUSEN KK Y50
NISSAN MOTOR CO Y50
NISSHIN SEIFUN GROUP INC
NISSIN FOODS HOLDINGS CO LTD
NITORI HOLDINGS CO LTD
NN INC
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE
NORDEA BANK AB EUR0.39632
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVO-NORDISK AS DKK1
NOVOZYMES A/S SER 'B' DKK10
NTELOS HOLDINGS CORP
NTT DOCOMO INC
OCADO GROUP PLC-W/I
OLAM INTERNATIONAL LIMITED ORD
OMNICARE INC
OPEN TEXT CORPORATION
ORASCOM DEVELOPMENT HOLDING
ORASCOM DEVELOPMENT HOLD-RTS
ORIX CORP Y50
OSAKA GAS CO Y50
OSAKA SECURITIES E NPV
OVERSEA-CHINESE BKG CORP
OVERSEAS SHIPHOLDING GROUP INC
PADDY POWER ORD EUR0.10
PANASONIC CORP

Security Description

PARMALAT S P A EUR1
PARTNERS GRP HLDG AG CHF0.01
PDL BIOPHARMA INC
PEARSON ORD GBP0.25
PENN WEST ENERGY TRUST
PEPSICO INC COM
PEPSICO INC/NC
PETROBAKKEN ENERGY LTD
PETROBANK ENERGY & RESOURCES
PETROFAC LTD ORD SHS 0.02 USD
PETSMA RT INC
PFIZER INC
PHARMERICA CORP
PINNACLE WEST CAPITAL CORP
PLUTONIC POWER CORP
POINT INC NPV
POLYONE CORP
POSTNL NV
POTASH CORP OF SASKATCHEWAN
POWER FINANCIAL CORP
PRE-PAID LEGAL SERVICES INC
PROCTER & GAMBLE CO/THE
PROGRESS ENERGY RESOURCES CORP
PROTECTIVE LIFE CORP
PRUDENTIAL PLC GBP0.05
QANTAS AIRWAYS NPV
QBE INS GROUP A\$1
QUEBECOR INC
QUEST DIAGNOSTICS INC/DE
RADIOSHACK CORP
RECKITT BENCKISER GROUP PLC
RED ROBIN GOURMET BURGERS INC
REED ELSEVIER
REGIONS FINANCIAL CORP
REITMANS (CANADA) LTD
REPSOL YPF SA EUR1
RESEARCH IN MOTION LTD
RESONA HOLDINGS INC
RF MICRO DEVICES INC
RIO TINTO LIMITED NPV
ROCHE HLDG AG CHF1
ROCHE HLDG AG GENUSSSCHEINE NPV
ROGERS COMMUNICATIONS INC
ROLLS ROYCE GROUP ORD GBP0.20
ROTORK ORD 5P
ROWAN COS INC
ROYAL BANK OF CANADA
ROYAL DUTCH SHELL PLC
ROYAL DUTCH SHELL PLC B SHS

Security Description

RPS GROUP ORD 3P
RSA INSURANCE GROUP PLC
RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RYDER SYSTEM INC
SAIC INC
SAINSBURY (J) ORD GBP0.2857142
SAIPEM EUR1
SAMPO OYJ SER'A'NPV
SANDERSON FARMS INC
SANOFI
SANTEN PHARMACEUTICAL CO
SAP AG ORD NPV
SAWAI PHARM CO LTD JPY50
SCANA CORP
SCHNEIDER ELECTRIC EUR4
SCHNEIDER ELECTRIC SA
SCRIPPS NETWORKS INTERACTIVE I
SEACOR HOLDINGS INC
SELECTIVE INSURANCE GROUP INC
SENECA FOODS CORP
SERCO GROUP ORD 2P
SEVEN & I HLDG CO LTD NPV
SGS SA CHF1(REGD)
SHARP CORP Y50
SHAW COMMUNICATIONS INC
SHOPPERS DRUG MART CORP
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF0.6 (BR)
SILVER WHEATON CORP
SIMCORP DKK10
SINCLAIR BROADCAST GROUP INC
SINGAPORE TELECOMMUNICATIONS
SKANDINAVISKA ENSKILDA BANKEN
SKILLED HEALTHCARE GROUP INC
SKYWEST INC
SMITH & NEPHEW ORD USD0.20
SNC-LAVALIN GROUP INC
SOCIETE GENERALE EUR1.25
SOFTBANK CORPORATION NPV
SONOCO PRODUCTS CO
SONY CORP NPV
SONY FINANCIAL HOLDINGS INC
SPECTRA ENERGY CORP
SPIRAX-SARCO ENGINEERING ORD
SSE PLC
STANCORP FINANCIAL GROUP INC
STANDARD CHARTERED ORD USD0.50
STATOIL ASA NOK2.50

Security Description

STEEL DYNAMICS INC
SUMITOMO CORP NPV
SUMITOMO ELECTRIC IND NPV
SUMITOMO MITSUI GR NPV
SUMITOMO MITSUI TRUST HOLDINGS
SUMITOMO TRUST & BKG CO Y50
SUN HUNG KAI PROPERTIES
SUNCOR ENERGY INC
SUNOCO INC
SUPERVALU INC
SUZUKEN CO LTD Y50
SWISSCOM AG CHF1.00
SWS GROUP INC
SXC HEALTH SOLUTIONS CORP
SYNGENTA AG CHF0.1
TAKEDA PHARMACEUTICAL CO LTD
TAL INTERNATIONAL GROUP INC
TALISMAN ENERGY INC
TECHNITROL INC
TECK RESOURCES LTD
TECNICAS REUNIDAS ORD EUR0.10
TELECITY GROUP ORD GBP0.002
TELECOM CORP OF NEW ZEALAND
TELECOM ITALIA EUR0.55
TELEFONICA SA EUR1
TELENOR AS ORD NOK6
TELIASONERA AB NPV
TELSTRA CORP NPV
TERUMO CORP Y50
TESCO ORD 5P
TESORO CORP
TEVA PHARMACEUTICAL IND ILS0.1
TEXAS INSTRUMENTS INC
THOMAS & BETTS CORP
THOMSON REUTERS CORP
TIDEWATER INC
TIM HORTONS INC
TIME WARNER CABLE INC
TIME WARNER INC
TOHOKU ELEC PWR Y500
TOKIO MARINE HOLDINGS INC NPV
TOKYO ELECTRIC PWR CO NPV
TOKYO GAS CO NPV
TORONTO-DOMINION BANK
TOYO SUISAN KAISHA LTD Y50
TOYOTA MOTOR CORP NPV
TRANSCANADA CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TRIUMPH GROUP INC

Security Description

TULLOW OIL PLC ORD GBP0.10
UBS AG CHF0.1 (POST)
UCB S A NPV
UGI CORP
ULTRA ELECTRONIC HLDGS ORD 5P
UNICREDIT SPA
UNILEVER NV CVA EUR0.16
UNILEVER PLC ORD GBP0.031111
UNITED ONLINE INC
UNITED OVERSEAS BANK SG\$1
UNITED STATIONERS INC
UNITRIN INC
UNUM GROUP
US BANCORP
USA MOBILITY INC
USEC INC
USS JPY50
VALEANT PHARMACEUTICALS INTL
VEDANTA RESOURCES PLC
VERISK ANALYTICS INC
VICTREX ORD 1P
VINCI EUR2.50 (POST SUBDIVISIO
VISHAY INTERTECHNOLOGY INC
VISHAY PRECISION GROUP INC
VITERRA INC
VIVENDI SA EUR5.5
VODAFONE GROUP
WALGREEN CO
WASHINGTON POST CO/THE
WATSON PHARMACEUTICALS INC
WEIR GROUP ORD 12.5P
WEIS MARKETS INC
WELLS FARGO & CO
WELLS FARGO & CO NEW COM
WESBANCO INC
WESFARMERS ORD NPV
WEST FRASER TIMBER CO LTD
WESTERN DIGITAL CORP
WESTERN REFINING INC
WESTFIELD GROUP NPV DFD
WESTON (GEORGE) LTD
WESTPAC BANKING CORP NPV
WHIRLPOOL CORP
WILLBROS GROUP INC
WILLIAM BLAIR EMERG MKT GRWTH
WINCOR NIXDORF AG NPV
WOOLWORTHS LIMITED ORD A\$0.25
YAHOO JAPAN CORP NPV
YAMADA DENKI CO NPV

Security Description

YAMAZAKI BAKING CO Y50
ZIMMER HOLDINGS INC
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Security Description

3M CO
ABB LTD CHF1.03 (REGD)
ABBOTT LABORATORIES
ABCAM ORD GBP0.01
ABC-MART INC NPV
ACCO BRANDS CORP
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMERICA CASH ADVANCE C
AEGON NV EUR0.12
AGEAS NPV
AGGREKO ORD 20P
AGL ENERGY NPV
AGL RESOURCES INC
AGRUM INC
AIR LIQUIDE(L')
AKZO NOBEL NV EUR2
ALCATEL LUCENT EUR2 SER'A'
ALLIANT ENERGY CORP
ALLIANZ SE (SOCIETAS EUROPEAE)
ALPHA BANK (REGD)EUR4.7
AMCOR LIMITED NPV
AMDOCS LTD COM
AMEC ORD 50P
AMERICA MOVIL SAB DE CV
AMERICAN FINANCIAL GROUP INC/O
AMERICAN GREETINGS CORP
AMERIPRISE FINANCIAL INC
AMERISOURCEBERGEN CORP
AMLIN ORD GBP0.28125
AMP LIMITED AUS0.40
AMPCO-PITTSBURGH CORP
ANSALDO STS EUR0.5
AO SMITH CORP
APOGEE ENTERPRISES INC
APPLE INC
ARCELORMITTAL
ARCTIC CAT INC
ASHLAND INC
ASM PACIFIC TECHNOLOGY HK\$0.10
ASPEN INSURANCE HOLDINGS
ASPEN PHARMACARE HLDGS
ASSOCIATED BANC-CORP
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRA INTERNATIONAL TBK PT
ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC
ATS AUTOMATION TOOLING SYSTEM

Security Description

ATWOOD OCEANICS INC
AUSTRALIA & NEW ZEALAND BANK
AUTOMATIC DATA PROCESSING INC
AVEVA GROUP ORD GBP0.0333
AVIVA PLC GBP0.25
AVNET INC
AXA EUR2.29
BABCOCK INTL GROUP ORD GBP0.60
BANCO BILBAO VIZCAYA
BANCO COMPARTAMOS SA COM STK
BANCO DE SABADELL SA NEW
BANCO LATINOAMERICANO DE
BANCO SANTANDER CHILE
BANCO SANTANDER SA
BANCO SANTANDER SA EUR0.50
BANK HAPOLIM B.M. ILS1
BANK LEUMI LE ISRAEL B M ORD
BANK OF MONTREAL
BANK OF NEW YORK MELLON CORP/T
BANK OF NOVA SCOTIA
BANK RAKYAT INDONESIA 250.00
BANKINTER S A EUR0.3 REGD
BARCLAYS ORD GBP0.25
BARRICK GOLD CORP
BASF SE
BAYER AG ORD NPV
BAYERISCHE MOTOREN WERKE (BMW)
BAYTEX ENERGY TRUST
BB&T CORP
BCE INC
BECKMAN COULTER INC
BECTON DICKINSON AND CO
BENCHMARK ELECTRONICS INC
BERKELEY GROUP HLDGS
BEZEQ-ISRAELI TELECOMMUNICATNS
BHP BILLITON PLC USD0.50
BIG 5 SPORTING GOODS CORP
BIOMED REALTY TRUST INC
BIOMERIEUX NPV
BK OF IRELAND ORD STK EUR0.1
BLACK BOX CORP
BLUEBAY ASSET MANAGEMENT PLC
BLYTH INC
BNP PARIBAS EUR2
BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC/DE
BOLIDEN AB NPV (POST SPLIT)
BOUYGUES EUR1
BP PLC ORD USD.25

Security Description

BRINKER INTERNATIONAL INC
BRITISH SKY BRDCSTG
BRITVIC ORD GBP0.2(W1)
BROOKFIELD ASSET MGMT INC
BT GROUP ORD GBP0.05
BUCKEYE TECHNOLOGIES INC
BURBERRY GROUP ORD GBP0.0005
CABELA'S INC
CAE INC
CAIRN ENERGY PLC
CAL-MAINE FOODS INC
CAMECO CORP
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN PACIFIC RAILWAY LTD
CANADIAN TIRE CORP LTD
CANADIAN WESTERN BANK
CANFOR CORPORATION NEW
CANON INC NPV
CAPITA PLC
CAPITALAND SGD1
CAPITAMALLS ASIA LTD
CARLSBERG 'B' DKK20
CATO CORP/THE
CENOVUS ENERGY INC
CENTRAL PACIFIC FINANCIAL CORP
CENTURYLINK INC
CEPHALON INC
CGI GROUP INC
CHEMRING GROUP ORD 5P
CHEUNG KONG(HLDGS) HK\$0.50
CHEVRON CORP
CHINA YURUN FOOD GROUP LTD
CHINA ZHONGWANG HLDGS LTD
CHUBU ELECTRIC PWR Y500
CHUGOKU ELECTRIC POWER CO INC
CHUO MITSUI TRUST HLDGS INC
CINEPLEX GALAXY INCOME FUND
CISCO SYSTEMS INC
CITY HOLDING CO
CLP HLDGS HKD5
CMS ENERGY CORP
CNA FINANCIAL CORP
CNOOC LTD HKD0.02
COLGATE PALMOLIVE CO COMMON
COLGATE-PALMOLIVE CO
COLOPLAST SER 'B' DKK5
COLRUYT SA NPV

Security Description

COMCAST CORP
COMMONWEALTH BANK OF AUSTRALIA
COMPAGNIE DE SAINT-GOBAIN
COMPASS GROUP ORD GBP0.10
COMPUTER SCIENCES CORP
CONNACHER OIL AND GAS LIMITED
CONS THOMPSON IRON MINES LTD
CONSOLIDATED GRAPHICS INC
CONVERGYS CORP
COPA HOLDINGS S A CL A
COVENTRY HEALTH CARE INC
CP ALL PCL THB1(ALIEN MARKET)
CRACKER BARREL OLD COUNTRY STO
CRANE CO
CREDICORP LTD
CREDIT AGRICOLE SA EUR3
CREDIT SUISSE GROUP AG CHF0.04
CRESCENT POINT ENERGY CORP
CTS CORP
CVS CAREMARK CORP
CYRELA BARZIL RLTY S A
DAI NIPPON PRINTING CO Y50
DAIICHI SANKYO COMPANY LIMITED
DAIMLER AG ORD NPV
DANA PETROLEUM ORD GBP0.15
DBS HLDGS SGD1
DEL MONTE FOODS CO
DELTA LLOYD NV
DELUXE CORP
DENA CO LTD NPV
DEUTSCHE BANK AG ORD NPV REGD
DEUTSCHE POST AG NPV (REGD)
DEUTSCHE TELEKOM AG NPV (REGD)
DEXIA NPV
DIASORIN SPA EUR1
DILLARD'S INC
DOMINOS PIZZA UK & IRL ORD
DONGFANG ELECTRICAL CO LTD H
DONGFENG MOTOR GROUP CIE LTD
DUNDEE WEALTH INC
DYCOM INDUSTRIES INC
E.ON AG NPV
EADS EURO AERO DEF EUR 1
EARTHLINK INC
EASTMAN CHEMICAL CO
EDF EN PROMESSES EUR1.6
ELDORADO GOLD CORP
ELEC POWER DEV NPV
ELEKTA SER B NPV

Security Description

EMCOR GROUP INC
EMERSON ELECTRIC CO
ENBRIDGE INC
ENCANA CORPORATION
ENDO PHARMACEUTICALS HOLDINGS
ENEL EUR1
ENI EUR1
ENPRO INDUSTRIES INC
ENSIGN GROUP INC/THE
EOG RESOURCES INC
ERICSSON (L.M.)
ERSTE GROUP BANK AG
ESSILOR INTERNATIONAL EURO.18
EUROPEAN GOLDFIELDS LTD
EXEDY CORPORATION Y50
EXPERIAN PLC ORD USD0.10
EXXON MOBIL CORP
F.C.C. CO LTD NPV
FAIRCHILD SEMICONDUCTOR INTERN
FAMILY DOLLAR STORES INC
FANUC CORP
FIELMANN AG NPV
FIRST QUANTUM MINERALS LTD
FISERV INC
FLEXTRONICS INTERNATIONAL LTD
FLSMIDTH & CO A/S COM SHS
FOMENTO DE CONSTRUCCIONES Y
FOMENTO ECONOMICO MEXICANO SAB
FOOT LOCKER INC
FOREST LABORATORIES INC
FORTIS INC
FORTUM OYJ FIM20
FOSTER WHEELER AG COM
FRANCE TELECOM EUR4
FRESH DEL MONTE PRODUCE
GANNETT CO INC
GAS NAT SDG SA EUR1
GDF SUEZ EUR1
GEBERIT CHF0.10 (REGD) (POST)
GECINA EUR7.50
GENERAL ELECTRIC CO
GENERAL ELECTRIC CO SHS PV.16
GENESCO INC
GENOMMA LAB INTERNACIONAL SAB
GERBER SCIENTIFIC INC
GFI GROUP INC
GILEAD SCIENCES INC
GLAXOSMITHKLINE ORD GBP0.25
GOLDCORP INC

Security Description

GOODMAN LTD
GPT GROUP
GRAN TIERRA ENERGY INC
GREAT WEST LIFECO INC
GREE INC NPV
GROUPE BRUXELLES L NPV
GRUPO MEXICO SAB DE CV
HALLIBURTON CO
HANG SENG BANK HK\$5
HARLEYSVILLE GROUP INC
HARRIS CORP
HARTFORD FINANCIAL SERVICES GR
HASBRO INC
HELLENIC TELECOM ORGANIZATION
HERBALIFE LTD USD COM SHS
HERCULES TECHNOLOGY GROWTH CAP
HERITAGE OIL PLC ORD NPV
HERMES INTL FRF10 POST SPLIT
HITACHI NPV
HOKKAIDO ELE POWER CO INC Y500
HOKURIKU ELEC PWR CO INC Y500
HOLMEN AB SEK50 SER'B'
HOME RETAIL GROUP ORD GBP0
HONG KONG ELECTRIC HLDGS \$HK1
HOPEWELL HOLDINGS HKD2.50
HORACE MANN EDUCATORS CORP
HORNBECK OFFSHORE SERVICES INC
HOYA PENTAX HD CORPORATION
HRPT PPTYS TR COM SBI
HSBC HLDGS ORD USD0.50 (UK)
HSBC HLDGS USD0.50 HONGKONG
HUBBELL INC
HUNTINGTON BANCSHARES INC/OH
HUTCHISON WHAMPOA HK\$0.25
IBERDROLA SA - RTS
IBERDROLA SA EUR0.75 (POST)
IDEMITSU KOSAN CO LTD NPV
IMPERIAL OIL LTD
IND & COMM BK OF CHINA -H
INDUSTRIA DE DISEÑO TEXTIL SA
INFOSYS TECHNOLOGIES LTD
ING GROEP N.V. CVA EUR0.24
INMARSAT ORD EUR0.000667
INNOPHOS HOLDINGS INC
INNOSPEC INC
INSIGHT ENTERPRISES INC
INTACT FINANCIAL CORP
INTERNATIONAL SHIPHOLDING CORP
INTERTEK GROUP PLC ORD GBP0.01

Security Description

INTESA SANPAOLO EUR0.52
ISHARE FTSE/XINHUA A50 CHINA
ISRAEL CHEMICALS LTD
ITALCEMENTI(FEBR RIUN CEM)
ITAU UNIBANCO HOLDING SA
ITOCHU CORP Y50
ITV ORD GBP0.10
JAPAN PETROLEUM EX NPV
JAPAN PRIME REALTY JAPAN PRIME
JAPAN REAL ESTATE INVST CO JPY
JAPAN RETAIL FUND JAPAN RETAIL
JARDINE CYCLE & CARRIAGE LTD
JARISLOWSKY FRASER SPL EQT
JEAN COUTU GROUP (PJC) INC
JERONIMO MARTINS EUR1
JOHNSON & JOHNSON
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES APPAREL GROUP INC
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO
JX HOLDINGS INC
KABU COM SECURITIES CO LTD NPV
KADANT INC
KAGOSHIMA BANK Y50
KAKAKU.COM INC
KANSAI ELEC POWER NPV
KBC GROUPE NPV
KEYENCE CORP NPV
KIMBERLY-CLARK CORP
KINDRED HEALTHCARE INC
KINETIC CONCEPTS INC
KING PHARMACEUTICALS INC
KINGFISHER ORD GBP0.157142857
KINROSS GOLD CORP
KIRIN HOLDINGSCO LTD Y50
KOMATSU Y50
KONE CORPORATION NPV ORD B
KONINKLIJKE AHOLD NV EUR0.30
K'S HOLDINGS CORP Y50
KUEHNE & NAGEL AG CHF1(REGD)
KYUSHU ELECTRIC POWER CO INC
LAN AIRLINES SA ADR
LANCASHIRE HLDGS COM SHS
LANXESS AG NPV
LEXMARK INTERNATIONAL INC
LI & FUNG HKD0.025
LIFEPOINT HOSPITALS INC
LINCOLN NATIONAL CORP

Security Description

LINK REAL ESTATE INVT
LOBLAW COMPANIES LTD
LONKING HOLDINGS LTD
L'OREAL EUR0.2
LUBRIZOL CORP
LVMH MOET HENNESSY EUR0.30
M&T BANK CORP
MACQUARIE GROUP LIMITED NPV
MAGELLAN HEALTH SERVICES INC
MAGNA INTERNATIONAL INC
MAKITA CORP Y50
MAN SE ORD NPV
MANULIFE FINANCIAL CORP
MARKS & SPENCER GROUP ORD
MATRIX INITIATIVES INC
MAXIM POWER CORP
MCCORMICK & CO INC/MD
MEDICIS PHARMACEUTICAL CORP
MEGGITT ORD5P
MELCOR DEVELOPMENTS LTD
METLIFE INC
METRO INC
METSO OYJ EUR1.70
MFA FINANCIAL INC
MICHAEL PAGE INTL ORD GBP0.01
MICHELIN CIE GLE DES ETABL
MICRO FOCUS ORD GBP0.10
MINTH GRP HKD0.10
MIRACA HOLDINGS INC
MIRANT CORP
MISUMI GROUP INC Y50
MITSUBISHI CORP NPV
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI & CO Y50
MIZUHO FINL GP NPV
MODINE MANUFACTURING CO
MONSANTO CO
MOTHERCARE ORD GBP0.50
MS&AD INSURANCE GROUP HOLDINGS
MUENCHENER RUECKVERSICHERUNGS
MULTI-FINELINE ELECTRONIX INC
MURATA MANUFACTURING CO NPV
MYLAN INC/PA
NABTESCO CORP NPV
NATIONAL BK OF GREECE
NATIXIS EUR1.6
NATL AUSTRALIA BK NPV
NEC CORP NPV
NEWELL RUBBERMAID INC

Security Description

NEWMARKET CORP
NEXEN INC
NEXT GROUP ORD GBP0.10
NIKE INC
NIPPON BUILDING FUND INC
NIPPON ELECTRIC GLASS Y50
NIPPON PAPER GRP INC JPY50000
NIPPON TEL & TEL CORP Y50000
NISSAN MOTOR CO Y50
NITORI HOLDINGS CO LTD
NKSJ HOLDINGS INC
NN INC
NOBLE GROUP HKD0.25
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE
NOMURA HOLDING NPV
NOMURA REAL ESTATE NOMURA
NORDEA BANK AB EUR0.39632
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVO-NORDISK AS DKK1
NOVOZYMES A/S SER 'B' DKK10
NTELOS HOLDINGS CORP
OGX PETROLEO E-SPON ADR
OIL SEARCH LTD ORD PGK 0.10
OJI PAPER CO JPY50
OMV AG NPV
ONESTEEL LTD
ONO PHARMACEUTICAL CO Y50
OPAP SA EUR0.3 (CR)
OPEN TEXT CORPORATION
ORASCOM CONSTR IND GDR EA REP
ORASCOM DEVELOPMENT HOLDING
ORIX CORP Y50
ORMAT INDUSTRIES SHK1
OSAKA SECURITIES E NPV
OVERSEA-CHINESE BKG CORP
OVERSEAS SHIPHOLDING GROUP INC
PACIFIC RUBIALES ENERGY CORP
PADDY POWER ORD EUR0.10
PANASONIC CORP
PARK 24 CO JPY50
PARTNERS GRP HLDG AG CHF0.01
PDG REALTY SA SPON ADR
PDL BIOPHARMA INC
PENN WEST ENERGY TRUST
PEPSICO INC COM
PEPSICO INC/NC
PETROBAKKEN ENERGY LTD

Security Description

PETROBANK ENERGY & RESOURCES
PETROFAC LTD ORD SHS 0.02 USD
PETROLEO BRASILEIRO SA
PETSMART INC
PFIZER INC
PINNACLE WEST CAPITAL CORP
PLUTONIC POWER CORP
POINT INC NPV
POLYONE CORP
PORTUGAL TELECOM SGPS SA
POTASH CORP OF SASKATCHEWAN
POWER FINANCIAL CORP
PP LONDON SUMATRA IDR500
PRE-PAID LEGAL SERVICES INC
PROCTER & GAMBLE CO/THE
PROGRESS ENERGY RESOURCES CORP
PROTECTIVE LIFE CORP
PRUDENTIAL PLC GBP0.05
PUBLIC POWER CORP EUR4.60 (CR)
QBE INS GROUP A\$1
QUEBECOR INC
QUEST DIAGNOSTICS INC/DE
RADIOSHACK CORP
RED ROBIN GOURMET BURGERS INC
REGIONS FINANCIAL CORP
REITMANS (CANADA) LTD
RENAULT REGIE NATIONALE DES
REPSOL YPF SA EUR1
RESEARCH IN MOTION LTD
RF MICRO DEVICES INC
RIGHTMOVE PLC ORD
ROCHE HLDG AG CHF1
ROGERS COMMUNICATIONS INC
ROLLS ROYCE GROUP
ROLLS ROYCE GROUP ORD GBP0.20
ROTORK ORD 5P
ROWAN COS INC
ROYAL BANK OF CANADA
ROYAL BANK OF SCOTLAND GRP ORD
ROYAL DUTCH SHELL 'A' SHS
ROYAL DUTCH SHELL 'B' SHS
ROYAL DUTCH SHELL PLC
RPS GROUP ORD 3P
RSA INSURANCE GROUP PLC
RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RWE AG (NEW) NON VTG PRF NPV
RYDER SYSTEM INC
SAIC INC

Security Description

SAIPEM EUR1
SALZGITTER AG ORD NPV
SANDERSON FARMS INC
SAN-IN GODO BANK Y50
SANOFI-AVENTIS EUR2
SANTOS LIMITED NPV
SAP AG ORD NPV
SAWAI PHARM CO LTD JPY50
SBI HOLDINGS INC
SCANA CORP
SCHNEIDER ELECTRIC EUR4
SCHNEIDER ELECTRIC EUR8
SCOTTISH & SOUTHN ENERGY ORD
SCRIPPS NETWORKS INTERACTIVE I
SEACOR HOLDINGS INC
SECURITAS SER 'B' SEK1
SEEK LIMITED NPV
SELECTIVE INSURANCE GROUP INC
SENECA FOODS CORP
SERCO GROUP ORD 2P
SEVEN & I HLDG CO LTD NPV
SGS SA CHF1(REGD)
SHAW COMMUNICATIONS INC
SHINSEI BK NPV
SHOPPERS DRUG MART CORP
SHOPRITE HLDGS LTD SHS
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF0.6 (BR)
SILVER WHEATON CORP
SIMCORP DKK10
SINCLAIR BROADCAST GROUP INC
SINGAPORE TELECOMMUNICATIONS
SINO LAND CO ORD HK\$1.00
SKILLED HEALTHCARE GROUP INC
SKYWEST INC
SMITH & NEPHEW ORD USD0.20
SNC-LAVALIN GROUP INC
SOCIETE GENERALE EUR1.25
SOFTBANK CORPORATION NPV
SOJITZ CORPORATION NPV
SONOCO PRODUCTS CO
SONOVA HLDG CHF0.05
SONY FINANCIAL HOLDINGS INC
SPECTRA ENERGY CORP
SPIRAX-SARCO ENGINEERING ORD
STANCORP FINANCIAL GROUP INC
STANDARD BK GR LTD ZAR0.1
STANDARD CHARTERED ORD USD0.50
STATOIL ASA NOK2.50

Security Description

STEEL DYNAMICS INC
STMICROELECTRONICS EUR1.04
SUMITOMO CORP NPV
SUMITOMO MITSUI GR NPV
SUNCOR ENERGY INC
SUNCORP METWAY LTD NPV
SUNOCO INC
SUPERVALU INC
SUZUKI MOTOR CO NPV
SVENSKA CELLULOSA AB-SCA SER B
SVENSKA HANDELSBANKEN SER A
SWISS REINSURANCE LTD CHF0.1
SXC HEALTH SOLUTIONS CORP
TAB CORP HLDGS LIMITED NPV
TAISHO PHARMACEUTICAL CO NPV
TAIWAN SEMICONDUCTOR MANUFACTU
TAKEDA PHARMACEUTICAL CO LTD
TAL INTERNATIONAL GROUP INC
TALISMAN ENERGY INC
TATA MTRS LTD SPONSORED ADR
TECHNITROL INC
TECK RESOURCES LTD
TECNICAS REUNIDAS ORD EUR0.10
TELECITY GROUP ORD GBP0.002
TELECOM CORP OF NEW ZEALAND
TELECOM ITALIA DI RISP EUR0.55
TELECOM ITALIA EUR0.55
TELEFONICA SA EUR1
TELIASONERA AB NPV
TERUMO CORP Y50
TESORO CORP
TEVA PHARMACEUTICAL IND ILS0.1
TEVA PHARMACEUTICAL INDUSTRIES
TEXAS INSTRUMENTS INC
THOMAS & BETTS CORP
THOMSON REUTERS CORP
THYSSENKRUPP AG NPV
TIDEWATER INC
TIM HORTONS INC
TIME WARNER CABLE INC
TIME WARNER INC
TOHOKU ELEC PWR Y500
TOKYO ELECTRIC PWR CO NPV
TOP GLOVE CORP BHD MYR0.50
TORONTO-DOMINION BANK
TOTAL SA EUR2.5
TOYOTA BOSHOKU CP JPY50
TOYOTA MOTOR CORP NPV
TRANSCANADA CORP

Security Description

TRANSFORCE INC NEW
TRANSOCEAN LTD ZUG NAMEN-AKT
TRIUMPH GROUP INC
TRYG A/S
TYCO INTERNATIONAL LTD SHS
UBS AG CHF0.1 (POST
UGI CORP
ULTRA ELECTRONIC HLDGS ORD 5P
UNIBAIL-RODAMCO SE EUR5
UNICREDIT EUR0.50
UNIPOL GRUPPO FINANZIARIO SPA
UNIPOL GRUPPO FINANZIARI-RTS
UNITED ONLINE INC
UNITED OVERSEAS BANK SG\$1
UNITED STATIONERS INC
UNITED TRACTORS TBK PT
UNITRIN INC
UNIVERSAL HEALTH SERVICES INC
UNUM GROUP
UOL GROUP LIMITED SGD1
US BANCORP
USA MOBILITY INC
USEC INC
USS JPY50
VEDANTA RESOURCES PLC
VEOLIA ENVIRONMENT EUR5.0
VERISK ANALYTICS INC
VICTREX ORD 1P
VINCI EUR2.50 (POST SUBDIVISIO
VISHAY INTERTECHNOLOGY INC
VITERRA INC
VIVENDI SA EUR5.5
VODAFONE GROUP
VOLKSWAGEN AG NON VTG PREF NPV
VOLKSWAGEN AG ORD NPV
VT GROUP PLC GBP0.05
WALGREEN CO
WAL-MART DE MEXICO SAB DE CV
WARTSILA 'B'EUR3.5
WASHINGTON POST CO/THE
WATSON PHARMACEUTICALS INC
WEIR GROUP ORD 12.5P
WEIS MARKETS INC
WELLS FARGO & CO
WELLS FARGO & CO NEW COM
WERNER ENTERPRISES INC
WESBANCO INC
WESFARMERS LTD NPV(PARTIALLY
WESFARMERS ORD NPV

Security Description

WEST FRASER TIMBER CO LTD
WEST JAPAN RAILWAY CO JPY50000
WESTERN DIGITAL CORP
WESTERN REFINING INC
WESTFIELD GROUP NPV DFD
WESTON (GEORGE) LTD
WHARF HOLDINGS HK\$1
WHIRLPOOL CORP
WILLBROS GROUP INC
WILSON BAYLY HOLME ZAR0.01
WINCOR NIXDORF AG NPV
WOLTERS KLUWERS COM EUR0.12
WORLEYPARSONS LTD NPV
YAHOO JAPAN CORP NPV
YAMADA DENKI CO NPV
YAMAGUCHI FIANCIAL GROUP INC
ZIMMER HOLDINGS INC
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Security Description

3M CO
ABB LTD CHF1.54 (REGD)
ABBOTT LABS COM
ABCAM ORD GBP0.01
ACCO BRANDS CORP
ACTELION CHF0.5 (REGD)(POST
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMER CASH ADVANCE CTRS
AEGON NV EUR0.12
AGGREKO ORD 20P
AGL ENERGY NPV
AGL RES INC
AGNICO-EAGLE MINES LTD
AGRIUM INC
AIR LIQUIDE(L')
AKZO NOBEL NV EUR2
ALCATEL LUCENT EUR2 SER'A
ALLIANT ENERGY CORP COM
ALLIANZ SE (SOCIETAS EUROPEAE)
ALSTOM EUR7 (POST
ALTAGAS INCOME TRUST
AMCOR LIMITED NPV
AMDOCS LTD COM
AMEC ORD 50P
AMERICAN FINL GROUP INC OHIO
AMERICAN GREETINGS CORP CL A
AMERIPRISE FINL INC
AMERISOURCEBERGEN CORP COM
AMLIN ORD GBP0.28125
AMPCO PITTSBURGH CORP
ANSALDO STS EUR0.5
ANTOFAGASTA ORD GBP0.05
AP MOLLER MAERSK A/S
APOGEE ENTERPRISES INC
APPLE INC
ARC ENERGY TRUST
ARCELORMITTAL
ARCTIC CAT INC
ARM HOLDINGS ORD GBP0.0005
ARMTEC INFRASTRUCTURE INC FD
ASHLAND INC NEW
ASM PACIFIC TECHNOLOGY HK\$0.10
ASPEN INSURANCE HOLDINGS
ASPEN PHARMACARE HLDGS
ASSEENONSCREEN HLDGS ORD
ASSOCIATED BANC CORP COM
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRA INTERNATIONAL TBK PT

Security Description

ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC COM
AUSTRALIA & NEW ZEALAND BANK
AUTOMATIC DATA PROCESSING INC
AUTONOMY CORP ORD GBP0.003333
AVEVA GROUP ORD GBP0.0333
AVNET INC COM
AXA EUR2.29
BABCOCK INTL GROUP ORD GBP0.60
BADGER INCOME FUND
BANCO BILBAO VIZCAYA
BANCO COMPARTAMOS SA COM STK
BANCO LATINOAMERICANO DE
BANCO SANTANDER CHILE NEW
BANCO SANTANDER SA EUR0.50
BANK NEW YORK MELLON CORP COM
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK RAKYAT INDONESIA
BARCLAYS ORD GBP0.25
BARRICK GOLD CORP
BASF SE
BASF SE NPV
BAYERISCHE MOTOREN WERKE (BMW)
BAYTEX ENERGY TRUST
BCE INC
BECKMAN COULTER INC COM
BECTON DICKINSON & CO COM
BELL ALIANT REGL COMM INC
BELLWAY ORD 12.5P
BENCHMARK ELECTRS INC
BERKELEY GROUP HLDGS
BEZEQ-ISRAELI TELECOMMUNICATNS
BG GROUP PLC ORD GBP0.10
BHP BILLITON LIMITED
BHP BILLITON PLC USD0.50
BIG 5 SPORTING GOODS CORP
BINCKBANK NV EUR0.10
BIOMED RLTY TR INC
BIOMERIEUX NPV
BIRD CONSTRUCTION INCOME FUND
BKW FMB ENERGIE AG CHF2.5
BLACK BOX CORP DEL COM
BLINKX PLC ORD GBP0.01
BLUEBAY ASSET MANAGEMENT PLC
BLUESCOPE STEEL LTD
BLYTH INC
BNP PARIBAS EUR2

Security Description

BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC
BOMBARDIER INC
BOSTON PIZZA ROYALTIES INC FD
BOUYGUES EUR1
BP PLC ORD USD.25
BRINKER INTL INC COM
BRITISH SKY BRDCSTG
BRITVIC ORD GBP0.2(WI)
BROOKFIELD ASSET MGMT INC
BROOKFIELD RENEWABLE POWER FD
BUCKEYE TECHNOLOGIES INC
CABELAS INC
CAE INC
CAIRN ENERGY PLC
CAL MAINE FOODS INC COM NEW
CAMECO CORP
CANADIAN APARTMENT PPTYS REIT
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN OIL SANDS TR
CANADIAN PACIFIC RAILWAY LTD
CANADIAN TIRE CORP LTD
CANEXUS INCOME FUND
CANFOR CORPORATION NEW
CANON INC NPV
CAPITA GROUP PLC
CAPITAMALLS ASIA LTD
CATHEDRAL ENERGY SERVICES LTD
CATO CORP CL A
CENOVUS ENERGY INC
CENTRAL PAC FINL CORP
CENTURYTEL INC COM
CEPHALON INC COM
CGI GROUP INC
CHEMRING GROUP ORD 5P
CHEMTRADE LOGISTIC INCOME FD
CHEUNG KONG(HLDGS) HK\$0.50
CHEVRON CORPORATION COM
CHINA HIGH SPEED TRANS EQUIP
CHINA ZHONGWANG HLDGS LTD
CHUBU ELECTRIC PWR Y500
CHUO MITSUI TRUST HLDGS INC
CI FINANCIAL INC
CINEPLEX GALAXY INCOME FUND
CISCO SYS INC COM
CLIMATE EXCHANGE PLC ORD
CML HEALTHCARE INCOME FUND

Security Description

CMS ENERGY CORP COM
CNA FINL CORP
CNOOC LTD HKD0.02
COLGATE PALMOLIVE CO
COLGATE PALMOLIVE CO COMMON
COLOPLAST SER 'B' DKK5
COLRUYT SA NPV
COMCAST CORP NEW CL A SPL
COMMONWEALTH BANK OF AUSTRALIA
COMMUNITY HEALTH SYS INC NEW
COMPAGNIE DE SAINT-GOBAIN
COMPUTER SCIENCES CORP COM
CONOCOPHILLIPS
CONSOLIDATED GRAPHICS INC
CONSUMERS WATERHEATER INC FD
CONTRANS GROUP INC
CONVERGYS CORP COM
COPA HOLDINGS S A CL A
COSCO CORPORATION (SINGAPORE)
COVENTRY HEALTH CARE INC COM
CP ALL PCL THB1(ALIEN MARKET)
CRACKER BARREL OLD CTRY STORE
CRANE CO
CREDICORP LTD
CREDIT AGRICOLE SA EUR3
CRESCENT POINT ENERGY CORP
CTS CORP
CVS CAREMARK CORP
CYRELA BARZIL RLTY S A
DAI NIPPON PRINTING CO Y50
DAIICHI SANKYO COMPANY LIMITED
DAIKIN INDUSTRIES Y50
DAIMLER AG ORD NPV
DANA PETROLEUM ORD GBP0.15
DAVIS HENDERSON INCOME FUND
DAYLIGHT RESOURCES TRUST
DBS HLDGS SGD1
DEL MONTE FOODS CO COM
DELUXE CORP COM
DEUTSCHE BANK AG ORD NPV REGD
DEUTSCHE POST AG NPV (REGD)
DEUTSCHE TELEKOM AG NPV (REGD)
DIASORIN SPA EUR1
DILLARDS INC CL A COM
DIRECTCASH INCOME FUND
DOMINOS PIZZA UK & IRL ORD
DONGFANG ELECTRICAL CO LTD H
DONGFENG MOTOR GROUP CIE LTD
DOREL INDUSTRIES INC

Security Description

DUNDEE REAL ESTATE INVT TRUST
DYCOM INDS INC
E.ON AG NPV
EADS EURO AERO DEF EUR 1
EARTHLINK INC COM
EASTMAN CHEM CO COM
EDF EN PROMESSES EUR1.6
EIFFAGE EUR4(POST SUBDIVISION)
ELDORADO GOLD CORP
ELEC POWER DEV NPV
ELEKTA SER B NPV
EMCOR GROUP INC COM
EMERSON ELEC CO COM
EMPIRE CO LTD
ENBRIDGE INC
ENCANA CORPORATION
ENDO PHARMACEUTICALS HLDGS INC
ENERPLUS RESOURCES FUND
ENI EUR1
ENPRO INDS INC
EOG RES INC COM
ERICSSON (L.M.)
ERSTE GROUP BANK AG
ESSILOR INTERNATIONAL EURO.18
EXEDY CORPORATION Y50
EXPERIAN PLC ORD USD0.10
EXXON MOBIL CORP
F.C.C. CO LTD NPV
FAIRCHILD SEMICONDUCTOR INTL
FAMILY DLR STORES INC
FANUC CO NPV
FAST RETAILING CO LTD Y50
FIELMANN AG NPV
FINNING INTERNATIONAL INC
FIRST QUANTUM MINERALS LTD
FISERV INC COM
FLEXTRONICS INTERNATIONAL LTD
FOMENTO DE CONSTRUCCIONES Y
FOMENTO ECONOMICO MEXICANO SAB
FOOT LOCKER INC COM
FOREST LABS INC CL A COM
FORT CHICAGO ENERGY PARTNERS
FORTUM OYJ FIM20
FOSTER WHEELER AG COM
FRANCE TELECOM EUR4
FREEHOLD ROYALTY TRUST
FRESH DEL MONTE PRODUCE
GANNETT INC COM
GAS NAT SDG SA EUR1

Security Description

GDF SUEZ EUR1
GEBERIT CHF0.10 (REGD) (POST
GECINA EUR7.50
GENERAL ELEC CO COM
GENERAL ELECTRIC CO SHS PV.16
GENESCO INC COM
GENIVAR INCOME FUND
GENOMMA LAB INTERNACIONAL SAB
GERBER SCIENTIFIC INC COM
GFI GROUP INC
GLAXOSMITHKLINE ORD GBP0.25
GOLDCORP INC
GOLDEN AGRI RES USD0.025
GOODMAN LTD
GPT GROUP
GREAT WEST LIFECO INC
GREE INC NPV
GROUPE BRUXELLES L NPV
H&R REAL ESTATE INVESTMENT TR
HALLIBURTON CO COM
HANG SENG BANK HK\$5
HARLEYSVILLE GROUP INC
HARRIS CORP DEL COM
HARTFORD FINL SVCS GROUP INC
HASBRO INC COM
HENGAN INTL GROUP CO LTD
HERBALIFE LTD USD COM SHS
HERCULES TECHNOLOGY GROWTH CAP
HERITAGE OIL PLC ORD NPV
HERMES INTL FRF10 POST SPLIT
HIGO BANK Y50
HILL ROM HLDGS COM
HITACHI NPV
HOLLY CORP
HOME RETAIL GROUP ORD GBP0
HORACE MANN EDUCATORS CORP NEW
HOYA PENTAX HD CORPORATION
HRPT PPTYS TR COM SBI
HSBC HLDGS ORD USD0.50 (UK)
HSBC HLDGS USD0.50 HONGKONG
HUBBELL INC CL B
HUNTINGTON BANCSHARES INC
HUSKY ENERGY INC
HUTCHISON WHAMPOA HK\$0.25
IAMGOLD CORP
IDEMITSU KOSAN CO LTD NPV
IESI BFC LTD
IGM FINANCIAL INC
IMPERIAL OIL LTD

Security Description

IND & COMM BK OF CHINA -H
INDUSTRIA DE DISENO TEXTIL SA
INFOSYS TECHNOLOGIES SP ADR
ING GROEP N.V. CVA EUR0.24
INMARSAT ORD EUR0.000667
INMET MINING CORP
INNERGEX POWER INCOME FUND
INNERGEX RENEWABLE ENERGY INC
INNOSPEC INC COM
INSIGHT ENTERPRISES INC COM
INTERNATIONAL SHIPHOLDING CORP
INTESA SANPAOLO EUR0.52
INVENTIV HEALTH INC COM
IOI CORP MYR0.10
ISHARES CDN S&P/TSX 60 INDEX
ISRAEL CHEMICALS LTD
ITALCEMENTI(FEBR RIUN CEM)
ITAU UNIBANCO HOLDING SA
ITV ORD GBP0.10
JAPAN PETROLEUM EX NPV
JAPAN PRIME REALTY JAPAN PRIME
JAPAN REAL ESTATE INVST CO JPY
JAPAN RETAIL FUND JAPAN RETAIL
JARDINE CYCLE & CARRIAGE LTD
JB HI-FI NPV
JEAN COUTU GROUP (PJC) INC
JERONIMO MARTINS EUR1
JOHNSON & JOHNSON COM
JOHNSON & JOHNSON SHS PV 1
JOHNSON MATTHEY ORD GBP1
JONES APPAREL GROUP INC COM
JOURNAL COMMUNICATIONS INC
JPMORGAN CHASE & CO COM
JUST ENERGY INCOME FUND
KABU COM SECURITIES CO LTD NPV
KADANT INC COM
KAGOSHIMA BANK Y50
KAKAKU.COM. INC NPV
KANSAI ELEC POWER NPV
KBC GROUPE NPV
KELLY SVCS INC CL A
KEPPEL CORP NPV
KEYENCE CORP NPV
KEYERA FACILITIES INCOME FUND
KIMBERLY CLARK CORP COM
KINDRED HEALTHCARE INC COM
KINETIC CONCEPTS INC
KING PHARMACEUTICALS INC COM
KINGFISHER ORD GBP0.157142857

Security Description

KINROSS GOLD CORP
KOMATSU Y50
KONE CORPORATION NPV ORD B
KONINKLIJKE AHOLD NV EUR0.30
K'S HOLDINGS CORP Y50
KUALA LUMPUR KEPONG BERHAD
KUEHNE & NAGEL AG CHF1(REGD)
LABRADOR IRON ORE ROYALTY TR
LAN AIRLINES SA ADR
LANXESS AG NPV
LEXMARK INTERNATIONAL INC COM
LI & FUNG HKD0.025
LIFEPOINT HOSPS INC COM
LINCOLN NATL CORP IND COM
LOBLAW COMPANIES LTD
LUBRIZOL CORP
LVMH MOET HENNESSY EUR0.30
M & T BK CORP COM
MACQUARIE GROUP LIMITED NPV
MAGELLAN HEALTH SVCS INC
MAGNA INTERNATIONAL INC
MAKITA CORP Y50
MAN SE ORD NPV
MANULIFE FINANCIAL CORP
MARKS & SPENCER GROUP ORD
MATRIX INITIATIVES INC
MCCORMICK & CO NON VOTING
METHODE ELECTRS INC COM
METLIFE INC COM
METRO INC
METSO OYJ EUR1.70
MFA FINANCIAL INC
MICHAEL PAGE INTL ORD GBP0.01
MICHELIN CIE GLE DES ETABL
MICRO FOCUS ORD GBP0.10
MINTH GRP HKD0.10
MIRACA HOLDING INC JPY50
MIRANT CORP NEW
MISUMI GROUP INC Y50
MITSUBISHI CORP NPV
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI & CO Y50
MIZUHO FINL GP NPV
MODINE MFG CO
MONSANTO CO NEW COM
MORNEAU SOBECO INCM FD
MORRISON (W) SUPMKT ORD 10P
MOTHERCARE ORD GBP0.50
MS&AD INSURANCE GROUP HOLDINGS

Security Description

MULTI FINELINE ELECTRONIX INC
MYLAN INC COM
NASPERS N ZAR0.02
NATIONAL BANK OF CANADA
NATIXIS EUR1.6
NATL AUSTRALIA BK NPV
NEC CORP NPV
NEWELL RUBBERMAID INC
NEWMARKET CORP
NEXEN INC
NEXT GROUP ORD GBP0.10
NIKE INC CL B COM
NIKO RESOURCES LTD
NIPPON BUILDING FUND INC
NIPPON ELECTRIC GLASS Y50
NIPPON TEL & TEL CORP Y50000
NIPPONKOA INSURANCE CO JPY50
NISSAN MOTOR CO Y50
NITORI CO Y50
NN INC COM
NOBLE GROUP HKD0.25
NOKIA (AB) OY EUR0.06
NOKIAN RENKAAT OYJ (NOKIA TYRE
NOMURA REAL ESTATE NOMURA
NORTH WEST COMPANY FUND
NORTHERN PROPERTY REIT
NORWEGIAN AIR SHUT NOK0.10
NOVARTIS AG CHF0.50 (REGD)
NOVOZYMES A/S SER 'B' DKK10
NTELOS HLDGS CORP COM
OGX PETROLEO E-SPON ADR
OIL SEARCH LTD ORD PGK 0.10
OLAM INTERNATIONAL LIMITED ORD
OMV AG NPV
ONESTEEL LTD
ONO PHARMACEUTICAL CO Y50
ORASCOM CONSTR IND GDR EA REP
ORASCOM DEVELOPMENT HOLDING
ORIX CORP Y50
ORPEA EUR2.5
OSAKA SECURITIES E NPV
OVERSEAS SHIPHOLDING GRP INC
PADDY POWER ORD EUR0.10
PARK 24 CO JPY50
PARK NATL CORP COM
PARTNERS GRP HLDG AG CHF0.01
PDG REALTY SA SPON ADR
PDL BIOPHARMA INC COM
PEPSICO INC COM

Security Description

PETROBAKKEN ENERGY LTD
PETROFAC LTD ORD SHS 0.02 USD
PETROLEO BRASILEIRO SA
PETSMART INC
PEYTO ENERGY TRUST
PFIZER INC
PH&N SMALL FLOAT FD SR O #190
PINNACLE WEST CAP CORP COM
PIZZA PIZZA ROYALTY INCOME FD
POINT INC NPV
POLARIS INDS PARTNERS INC COM
POLYONE CORP COM
PORTUGAL TELECOM SGPS SA
POTASH CORP OF SASKATCHEWAN
POWER CORP CANADA
POWER FINANCIAL CORP
PP LONDON SUMATRA IDR500
PRE PAID LEGAL SVCS INC COM
PROCTER & GAMBLE CO COM
PROTECTIVE LIFE CORP COM
PUBLIC POWER CORP EUR4.60 (CR)
QBE INS GROUP A\$1
QUEBECOR INC
QUEST DIAGNOSTICS INC COM
RADIO SHACK CORP COM
RECKITT BENCKISER GROUP PLC
RED ROBIN GOURMET BURGERS INC
REGIONS FINL CORP
RENAULT REGIE NATIONALE DES
REPSOL YPF SA EUR1
RESEARCH IN MOTION LTD
RF MICRO DEVICES INC COM
RICHARDS PACKAGING INCOME FD
RIGHTMOVE PLC ORD
RIOCAN REIT
ROCHE HLDG AG CHF1
ROGERS COMMUNICATIONS INC
ROLLS ROYCE GROUP ORD GBP0.20
ROTORK ORD 5P
ROWAN COS INC COM
ROYAL BANK OF CANADA
ROYAL BANK OF SCOTLAND GRP ORD
ROYAL DUTCH SHELL 'A' SHS
ROYAL DUTCH SHELL 'B' SHS
ROYAL DUTCH SHELL PLC
RPS GROUP ORD 3P
RUBY TUESDAY INC
RWE AG (NEU) NPV 'A'
RWE AG (NEW) NON VTG PRF NPV

Security Description

RYDER SYS INC COM
SAIC INC COM
SAINSBURY (J) ORD GBP0.2857142
SANDERSON FARMS INC
SAN-IN GODO BANK Y50
SANOFI-AVENTIS EUR2
SANTOS LIMITED NPV
SAPUTO INC
SBI HOLDINGS INC
SCANA CORP NEW COM
SCHINDLER-HLDG AG CHF0.1
SCHNEIDER ELECTRIC EUR8
SCOTTISH & SOUTHN ENERGY ORD
SCRIPPS NETWORKS INTERACTIVE
SEABOARD CORP DEL
SEACOR HOLDINGS INC COM
SEEK LIMITED NPV
SELECTIVE INS GROUP INC COM
SERCO GROUP ORD 2P
SEVEN & I HLDG CO LTD NPV
SFN GROUP INC COM
SGS SA CHF1(REGD)
SHANDONG WEIGAO GROUP MEDICAL
SHAW COMMUNICATIONS INC
SHERRITT INTERNATIONAL CORP
SHOPPERS DRUG MART CORP
SHOPRITE HLDGS LTD SHS
SIEMENS AG NPV REGD
SIKA FINANZ AG CHF9 (BR)
SILICONWARE PRECISION INDS LTD
SIMCORP DKK10
SINCLAIR BROADCAST GRP INC CLA
SINO LAND CO ORD HK\$1.00
SIR ROYALTY INCOME FUND
SKILLED HEALTHCARE GROUP INC
SKYWEST INC COM
SMITH & NEPHEW ORD USD0.20
SMITH A O CORP
SNC-LAVALIN GROUP INC
SOFTBANK CORPORATION NPV
SOMPO JAPAN INSURANCE INC
SONOCO PRODS CO
SONOVA HLDG CHF0.05
SONY CORP NPV
SPECTRA ENERGY CORP COM
SSAB AB
STANCORP FINL GROUP INC COM
STANDARD BK GR LTD ZAR0.1
STANDARD CHARTERED ORD USD0.50

Security Description

START TODAY CO LTD NPV
STATOIL ASA NOK2.50
STMICROELECTRONICS EUR1.04
SUMITOMO MITSUI GR NPV
SUN LIFE FINANCIAL INC
SUNCOR ENERGY INC
SUNOCO INC COM
SUPERVALU INC COM
SUZUKI MOTOR CO NPV
SVENSKA CELLULOSA AB-SCA SER B
SVENSKA HANDELSBANKEN SER A
SWISS REINSURANCE LTD CHF0.1
SYNGENTA AG CHF0.1
SYNOPSIS INC COM
TAISHO PHARMACEUTICAL CO NPV
TAIWAN SEMICONDUCTOR MFG CO
TAKEDA PHARMACEUTICAL CO LTD
TAKEFUJI JPY50
TAL INTL GROUP INC
TALISMAN ENERGY INC
TATA MTRS LTD SPONSORED ADR
TECHNIP SA EUR
TECHNITROL INC
TECNICAS REUNIDAS ORD EUR0.10
TELECITY GROUP ORD GBP0.002
TELECOM CORP OF NEW ZEALAND
TELECOM ITALIA DI RISP EUR0.55
TELECOM ITALIA EUR0.55
TELEFONICA SA EUR1
TELEKOMUNIKASI INDONESIA (PERS
TELUS CORP
TEMENOS GROUP AG CHF5 (REGD)
TERUMO CORP Y50
TESORO CORP
TEVA PHARMACEUTICAL INDS ADR
TEXAS INSTRS INC COM
THOMAS & BETTS CORP COM
THOMSON REUTERS CORP
THYSSENKRUPP AG NPV
TIDEWATER INC COM
TIM HORTONS INC
TIME WARNER CABLE INC COM
TIME WARNER INC NEW COM NEW
TMX GROUP INC
TNT NV EUR0.48
TOKIO MARINE HOLDINGS INC NPV
TOKYO ELECTRIC PWR CO NPV
TOROMONT INDUSTRIES LTD
TORONTO-DOMINION BANK

Security Description

TOYOTA BOSHOKU CP JPY50
TOYOTA MOTOR CORP NPV
TRANSALTA CORP
TRANSCANADA CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TRILOGY ENERGY CORP
TYCO INTERNATIONAL LTD SHS
UBS AG CHF0.1 (POST
UGI CORP NEW COM
ULTRA ELECTRONIC HLDGS ORD 5P
UNIBAIL-RODAMCO SE EUR5
UNICHARM PETCARE C NPV
UNICREDIT EUR0.50
UNILEVER NV CVA EUR0.16
UNIPOL GRUPPO FINANZIARIO SPA
UNITED ONLINE INC COM
UNITED OVERSEAS BANK SG\$1
UNITED STATIONERS INC COM
UNITED TRACTORS TBK PT
UNITRIN INC COM
UNIVERSAL HEALTH SVCS INC CL B
UNUM GROUP
UOL GROUP LIMITED SGD1
US BANCORP DEL COM NEW
USA MOBILITY INC
USEC INC COM
USS JPY50
VALLOUREC (USIN A TUB DE LOR
VEDANTA RESOURCES PLC
VEOLIA ENVIRONMENT EUR5.0
VERISK ANALYTICS INC-CL A
VERMILION ENERGY TRUST
VICTREX ORD 1P
VICWEST INCOME FUND
VINCI EUR2.50 (POST SUBDIVISIO
VISHAY INTERTECHNOLOGY INC
VODAFONE GROUP
VOESTALPINE AG
VT GROUP PLC GBP0.05
WALGREEN CO
WAL-MART DE MEXICO SAB DE CV
WARTSILA 'B'EUR3.5
WASHINGTON POST CO CL B DEL
WATSON PHARMACEUTICALS INC COM
WEIR GROUP ORD 12.5P
WEIS MKTS INC
WELLS FARGO & CO NEW COM
WERNER ENTERPRISES INC COM
WESBANCO INC

Security Description

WEST FRASER TIMBER CO LTD
WEST JAPAN RAILWAY CO JPY50000
WESTERN DIGITAL CORP DEL COM
WESTERN REFNG INC COM
WESTFIELD GROUP NPV DFD
WESTON (GEORGE) LTD
WESTSHORE TERMINAL INCOME FD
WHARF HOLDINGS HK\$1
WHIRLPOOL CORP COM
WI-LAN INC
WILLBROS GROUP INC DEL COM
WILMAR INTERNATIONAL LTD
WILSON BAYLY HOLME ZAR0.01
WINCOR NIXDORF AG NPV
WOLTERS KLUWERS COM EUR0.12
WORLEYPARSONS LTD NPV
YAHOO JAPAN CORP NPV
YAMAGUCHI FIANCIAL GROUP INC
YELLOW PAGES INCOME FUND
ZIMMER HLDGS INC COM
ZIONS BANCORPORATION
ZURICH FINANCIAL SERVICES AG

Appendix A

Publicly Traded Equity Holdings as at November 30, 2009

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Equity Holdings
as at November 30, 2009

Security Description

3M CO
ABB LTD CHF1.54 (REGD)
ABBOTT LABS COM
ABERDEEN ASSET MANAGEMENT ORD
ACTELION CHF0.5 (REGD)(POST
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMER CASH ADVANCE CTRS
AEGON NV EUR0.12
AG GROWTH INTERNATIONAL INC
AGGREKO ORD 20P
AGL RES INC
AGNICO-EAGLE MINES LTD
AGRIUM INC
AIR LIQUIDE(L')
AKZO NOBEL NV EUR2
ALCATEL LUCENT EUR2 SER'A'
ALLIANT ENERGY CORP COM
ALSTOM EUR7 (POST
ALTAGAS INCOME TRUST
AMDOCS LTD COM
AMEC ORD 50P
AMERICAN FINL GROUP INC OHIO
AMERICAN GREETINGS CORP CL A
AMERIPRISE FINL INC
AMERISOURCEBERGEN CORP COM
AMLIN ORD GBPO.28125
AMN HEALTHCARE SVCS INC
ANHEUSER-BUSCH INBEV NV
ANSALDO STS EUR0.5
ANTOFAGASTA ORD GBP0.05
APOGEE ENTERPRISES INC
APPLE INC
APRIL GROUP EUR0.4
ARC ENERGY TRUST
ARCELORMITTAL
ARCTIC CAT INC
ARM HOLDINGS ORD GBP0.0005
ARMTEC INFRASTRUCTURE INC FD
ASHLAND INC NEW
ASHMORE GRP ORD GBP0.0001 (WI)
ASPEN INSURANCE HOLDINGS
ASPEN PHARMACARE HLDGS
ASSEENONSCREEN HLDGS ORD
ASSOCIATED BANC CORP COM
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRA INTERNATIONAL TBK PT

ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC COM
AUTONOMY CORP ORD GBP0.003333
AVNET INC COM
BADGER INCOME FUND
BANCO COMPARTAMOS SA COM STK
BANCO LATINOAMERICANO DE
BANCO SANTANDER SA EUR0.50
BANK NEW YORK MELLON CORP COM
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK RAKYAT INDONESIA
BARCLAYS ORD GBP0.25
BARRICK GOLD CORP
BASF SE NPV
BAYERISCHE MOTOREN WERKE (BMW)
BAYTEX ENERGY TRUST
BCE INC
BECKMAN COULTER INC COM
BECTON DICKINSON & CO COM
BELL ALIANT REGL COMM INC
BELLWAY ORD 12.5P
BENCHMARK ELECTRS INC
BERKELEY GROUP HLDGS
BG GROUP PLC ORD GBP0.10
BHP BILLITON LIMITED
BHP BILLITON PLC USD0.50
BIG 5 SPORTING GOODS CORP
BINCKBANK NV EUR0.10
BIOMED RLTY TR INC
BIOMERIEUX NPV
BIRD CONSTRUCTION INCOME FUND
BLACK & DECKER CORP COM
BLACK BOX CORP DEL COM
BLINKX PLC ORD GBP0.01
BLUEBAY ASSET MANAGEMENT PLC
BLYTH INC
BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC
BOMBARDIER INC
BONAVISTA ENERGY TRUST
BOSTON PIZZA ROYALTIES INC FD
BP PLC ORD USD.25
BRINKER INTL INC COM
BRITISH SKY BRDCSTG
BRITVIC ORD GBP0.2(WI)
BROOKFIELD ASSET MGMT INC
BROOKFIELD RENEWABLE POWER FD
BUCKEYE TECHNOLOGIES INC
CABELAS INC
CAE INC

Publicly Traded Equity Holdings as at November 30, 2009

CAL MAINE FOODS INC COM NEW
 CALLAWAY GOLF CO COM
 CAMECO CORP
 CANADIAN APARTMENT PPTYS REIT
 CANADIAN IMPERIAL BK OF COMM
 CANADIAN NATIONAL RAILWAY CO
 CANADIAN NATURAL RESOURCES LTD
 CANADIAN OIL SANDS TR
 CANADIAN PACIFIC RAILWAY LTD
 CANADIAN TIRE CORP LTD
 CANADIAN UTILITIES LTD
 CANEXUS INCOME FUND
 CANFOR CORPORATION NEW
 CANON INC NPV
 CAPITA PLC
 CAPITALAND SGD1
 CAPITAMALLS ASIA LTD
 CARREFOUR EUR2.5
 CATHEDRAL ENERGY SVCS INC TR
 CATO CORP CL A
 CENOVUS ENERGY INC
 CENTRAL PAC FINL CORP
 CENTURYTEL INC COM
 CGI GROUP INC
 CHEMRING GROUP ORD 5P
 CHEMTRADE LOGISTIC INCOME FD
 CHEVRON CORPORATION COM
 CHINA HIGH SPEED TRANS EQUIP
 CHINA OVERSEAS LAND & INVEST
 CHINA RAILWAY CONSTRUCTION
 CHINA SHENHUA ENERGY CO LTD
 CHINA ZHONGWANG HLDGS LTD
 CHUO MITSUI TRUST HLDGS INC
 CI FINANCIAL INC
 CIMB GROUP HOLDINGS BERHAD
 CINEPLEX GALAXY INCOME FUND
 CISCO SYS INC COM
 CLIMATE EXCHANGE PLC ORD
 CML HEALTHCARE INCOME FUND
 CMS ENERGY CORP COM
 CNOOC LTD HKD0.02
 COLGATE PALMOLIVE CO
 COLGATE PALMOLIVE CO COMMON
 COLRUYT SA NPV
 COMCAST CORP NEW CL A SPL
 COMMERCIAL METALS CO
 COMMUNITY HEALTH SYS INC NEW
 COMPUTER SCIENCES CORP COM
 CONOCOPHILLIPS
 CONSOLIDATED GRAPHICS INC
 CONSUMERS WATERHEATER INC FD
 CONTRANS INCOME FUND

Publicly Traded Equity Holdings as at November 30, 2009

CONVERGYS CORP COM
 COPA HOLDINGS S A CL A
 COVENTRY HEALTH CARE INC COM
 CP ALL PCL THB1(ALIEN MARKET)
 CRACKER BARREL OLD CTRY STORE
 CRANE CO
 CREDICORP LTD
 CREDIT AGRICOLE SA EUR3
 CREDIT SUISSE GROUP AG CHF0.04
 CRESCENT POINT ENERGY CORP
 CTS CORP
 CVS CAREMARK CORP
 DAI NIPPON PRINTING CO Y50
 DAIICHI SANKYO COMPANY LIMITED
 DAIKIN INDUSTRIES Y50
 DAIMLER AG ORD NPV
 DANA PETROLEUM ORD GBP0.15
 DATA GROUP INCOME FUND
 DAVIS HENDERSON INCOME FUND
 DAYLIGHT RESOURCES TRUST
 DEL MONTE FOODS CO COM
 DELUXE CORP COM
 DENWAY MOTORS LTD HKD0.10
 DEUTSCHE POST AG NPV (REGD)
 DEUTSCHE TELEKOM AG NPV (REGD)
 DIASORIN SPA EUR1
 DILLARDS INC CL A COM
 DIRECTCASH INCOME FUND
 DONGFANG ELECTRICAL CO LTD H
 DONGFENG MOTOR GROUP CIE LTD
 DUNDEE REAL ESTATE INVT TRUST
 DYCOM INDS INC
 EARTHLINK INC COM
 EASTMAN CHEM CO COM
 EDF EN PROMESSES EUR1.6
 EMCOR GROUP INC COM
 EMERSON ELEC CO COM
 EMPIRE CO LTD
 ENBRIDGE INC
 ENCANA CORPORATION
 ENDO PHARMACEUTICALS HLDGS INC
 ENERFLEX SYSTEMS INCOME FUND
 ENERGY RESOURCES OF AUSTRALIA
 ENERPLUS RESOURCES FUND
 ENI EUR1
 ENPRO INDS INC
 ENTEGRIS INC COM
 EOG RES INC COM
 ERICSSON (L.M.)
 ESSILOR INTERNATIONAL EURO.18
 EXPERIAN PLC ORD USD0.10
 EXTENDICARE REIT

Publicly Traded Equity Holdings as at November 30, 2009

EXXON MOBIL CORP
 FAMILY DLR STORES INC
 FANUC CO NPV
 FINNING INTERNATIONAL INC
 FIRST QUANTUM MINERALS LTD
 FISERV INC COM
 FLEXTRONICS INTERNATIONAL LTD
 FOMENTO ECONOMICO MEXICANO SAB
 FOOT LOCKER INC COM
 FOREST LABS INC CL A COM
 FORT CHICAGO ENERGY PARTNERS
 FOSTER WHEELER AG COM
 FRANCE TELECOM EUR4
 FREEHOLD ROYALTY TRUST
 F-SECURE CORP
 FUJIFILM HOLDINGS CORP NPV
 GEELY AUTOMOBILE HLDGS LTD
 GEMALTO EUR 1
 GENERAL ELEC CO COM
 GENERAL ELECTRIC CO SHS PV.16
 GENESCO INC COM
 GENIVAR INCOME FUND
 GERBER SCIENTIFIC INC COM
 GFI GROUP INC
 GLAXOSMITHKLINE ORD GBP0.25
 GOLDCORP INC
 GOODRICH CORP
 GREAT WEST LIFECO INC
 GREE INC NPV
 H&R REAL ESTATE INVESTMENT TR
 HALLIBURTON CO COM
 HARLEY DAVIDSON INC COM
 HARLEYSVILLE GROUP INC
 HARRIS CORP DEL COM
 HARTFORD FINL SVCS GROUP INC
 HASBRO INC COM
 HENGAN INTL GROUP CO LTD
 HENKEL AG & CO KGAA NON VTG
 HENNES & MAURITZ AB 'B' NPV
 HERBALIFE LTD USD COM SHS
 HERITAGE OIL PLC ORD NPV
 HERMES INTL FRF10 POST SPLIT
 HIGO BANK Y50
 HILL ROM HLDGS COM
 HITACHI NPV
 HOLLY CORP
 HOME RETAIL GROUP ORD GBP0
 HONDA MOTOR CO NPV
 HORACE MANN EDUCATORS CORP NEW
 HRPT PPTYS TR COM SBI
 HSBC HLDGS USD0.50 HONGKONG
 HUBBELL INC CL B

Publicly Traded Equity Holdings as at November 30, 2009

HUNTINGTON BANCSHARES INC
 HUSKY ENERGY INC
 IESI BFC LTD
 IGM FINANCIAL INC
 IMPERIAL OIL LTD
 IND & COMM BK OF CHINA -H
 INDUSTRIA DE DISENO TEXTIL SA
 INFOSYS TECHNOLOGIES SP ADR
 INMET MINING CORP
 INSIGHT ENTERPRISES INC COM
 INTER PIPELINE FUND
 INTERNATIONAL SHIPHOLDING CORP
 INTESA SANPAOLO EUR0.52
 INVENTIV HEALTH INC COM
 IOI CORP BHD- RIGHT
 IOI CORP MYR0.10
 ISHARES CDN S&P/TSX 60 INDEX
 ITALCEMENTI(FEBR RIUN CEM)
 ITAU UNIBANCO HOLDING SA
 ITV ORD GBP0.10
 JB HI-FI NPV
 JDA SOFTWARE GROUP INC
 JEAN COUTU GROUP (PJC) INC
 JERONIMO MARTINS EUR1
 JOHNSON & JOHNSON COM
 JOHNSON & JOHNSON SHS PV 1
 JONES APPAREL GROUP INC COM
 JOURNAL COMMUNICATIONS INC
 JPMORGAN CHASE & CO COM
 JUPITER TELECOMMUNICATIONS NPV
 JUST ENERGY INCOME FUND
 KABU COM SECURITIES CO LTD NPV
 KADANT INC COM
 KAGOSHIMA BANK Y50
 KAKAKU.COM. INC NPV
 K-BRO LINEN INCOME FUND
 KELLY SVCS INC CL A
 KEYENCE CORP NPV
 KEYERA FACILITIES INCOME FUND
 KIMBERLY CLARK CORP COM
 KINDRED HEALTHCARE INC COM
 KINETIC CONCEPTS INC
 KING PHARMACEUTICALS INC COM
 KINGFISHER ORD GBP0.157142857
 KINROSS GOLD CORP
 KOMATSU Y50
 KONINKLIJKE AHOLD NV EUR0.30
 K'S HOLDINGS CORP Y50
 KUALA LUMPUR KEPONG BERHAD
 KUEHNE & NAGEL AG CHF1(REGD)
 KURITA WATER INDUSTRIES NPV
 LABRADOR IRON ORE ROYALTY TR

Publicly Traded Equity Holdings as at November 30, 2009

LARSEN & TOUBRO GDS-EACH REPR
 LEXMARK INTERNATIONAL INC COM
 LI & FUNG HKD0.025
 LIFEPOINT HOSPS INC COM
 LINCOLN NATL CORP IND COM
 LIVINGSTON INTL INCOME FUND
 LOBLAW COMPANIES LTD
 LUBRIZOL CORP
 M & T BK CORP COM
 MAGELLAN HEALTH SVCS INC
 MAGNA INTERNATIONAL INC
 MAN SE ORD NPV
 MANULIFE FINANCIAL CORP
 MARKS & SPENCER GROUP ORD
 MATRIX INITIATIVES INC
 MCCORMICK & CO NON VOTING
 MEDTRONIC INC COM
 MEGACABLE HOLDINGS SAB DE CV
 METHANEX CORP
 METHODE ELECTRS INC COM
 METLIFE INC COM
 METRO INC
 MFA FINANCIAL INC
 MICHAEL PAGE INTL ORD GBP0.01
 MINTH GRP HKD0.10
 MIRACA HOLDING INC JPY50
 MIRANT CORP NEW
 MISUMI GROUP INC Y50
 MITSUBISHI UFJ FINANCIAL GROUP
 MITSUI SUMITOMO INSURANCE
 MIZUHO FINL GP NPV
 MODINE MFG CO
 MONSANTO CO NEW COM
 MORNEAU SOBECO INCM FD
 MORRISON (W) SUPMKT ORD 10P
 MOTHERCARE ORD GBP0.50
 MYLAN INC COM
 NASPERS N ZAR0.02
 NATIONAL BANK OF CANADA
 NATIONAL BK OF GREECE
 NATIXIS EUR1.6
 NEC CORP NPV
 NEW ORIENTAL ED & TECHNOLOGY
 NEWELL RUBBERMAID INC
 NEWMARKET CORP
 NEXEN INC
 NEXT GROUP ORD GBP0.10
 NIKE INC CL B COM
 NIKO RESOURCES LTD
 NIPPON TEL & TEL CORP Y50000
 NIPPONKOA INSURANCE CO JPY50
 NISSAN MOTOR CO Y50

Publicly Traded Equity Holdings as at November 30, 2009

NITORI CO Y50
 NN INC COM
 NOBLE GROUP HKD0.25
 NOKIA (AB) OY EUR0.06
 NORTH WEST COMPANY FUND
 NORTHERN PROPERTY REIT
 NORTHLAND POWER INCOME FUND
 NORWEGIAN AIR SHUT NOK0.10
 NOVARTIS AG CHF0.50 (REGD)
 NOVO-NORDISK AS DKK1
 NOVOZYMES A/S SER 'B' DKK10
 OIL SEARCH LTD ORD PGK 0.10
 OLAM INTERNATIONAL LIMITED ORD
 ONO PHARMACEUTICAL CO Y50
 OPERA SOFTWARE SA NOK0.02
 ORASCOM CONSTR IND GDR EA REP
 ORASCOM DEVELOPMENT HOLDING
 ORPEA EUR2.5
 OVERSEAS SHIPHOLDING GRP INC
 PADDY POWER ORD EUR0.10
 PARK 24 CO JPY50
 PARK NATL CORP COM
 PARTNERS GRP HLDG AG CHF0.01
 PDG REALTY SA SPON ADR
 PDL BIOPHARMA INC COM
 PEMBINA PIPELINE INCOME FUND
 PEPSI BOTTLING GROUP INC COM
 PEPSICO INC COM
 PETROFAC LTD ORD SHS
 PETROLEO BRASILEIRO SA
 PETSMAINT INC
 PEYTO ENERGY TRUST
 PFIZER INC
 PINNACLE WEST CAP CORP COM
 PIZZA PIZZA ROYALTY INCOME FD
 POINT INC NPV
 POLARIS INDS PARTNERS INC COM
 POLYONE CORP COM
 PORTUGAL TELECOM SGPS SA
 POTASH CORP OF SASKATCHEWAN
 POWER CORP CANADA
 POWER FINANCIAL CORP
 PP LONDON SUMATRA IDR500
 PRE PAID LEGAL SVCS INC COM
 PROCTER & GAMBLE CO COM
 PROTECTIVE LIFE CORP COM
 QBE INS GROUP A\$1
 QUANTUM CORP DSSG COM
 QUEBECOR INC
 QUEST DIAGNOSTICS INC COM
 RADIO SHACK CORP COM
 RECKITT BENCKISER GROUP PLC

RED ROBIN GOURMET BURGERS INC
 REGIONS FINL CORP
 RENAULT REGIE NATIONALE DES
 REPSOL YPF SA EUR1
 RESEARCH IN MOTION LTD
 RICHARDS PACKAGING INCOME FD
 RIGHTMOVE PLC ORD
 RIOCAN REIT
 ROGERS COMMUNICATIONS INC
 ROHM CO Y50
 ROLLS ROYCE GROUP ORD GBP0.20
 ROLLS-ROYCE GROUP-C
 ROTORK ORD 5P
 ROWAN COS INC COM
 ROYAL BANK OF CANADA
 ROYAL BANK OF SCOTLAND GRP ORD
 ROYAL DUTCH SHELL PLC
 RPS GROUP ORD 3P
 RUBY TUESDAY INC
 RYDER SYS INC COM
 SAIC INC COM
 SAINSBURY (J) ORD GBP0.2857142
 SANDERSON FARMS INC
 SAN-IN GODO BANK Y50
 SANOFI-AVENTIS EUR2
 SAP AG ORD NPV
 SAPUTO INC
 SCANA CORP NEW COM
 SCHNEIDER ELECTRIC EUR8
 SCRIPPS NETWORKS INTERACTIVE
 SEABOARD CORP DEL
 SEACOR HOLDINGS INC COM
 SEEK LIMITED NPV
 SELECTIVE INS GROUP INC COM
 SERCO GROUP ORD 2P
 SEVEN & I HLDG CO LTD NPV
 SGS SA CHF1(REGD)
 SHANDONG WEIGAO GROUP MEDICAL
 SHAW COMMUNICATIONS INC
 SHERRITT INTERNATIONAL CORP
 SHIN-ETSU CHEMICALS CO NPV
 SHISEIDO Y50
 SHOPPERS DRUG MART CORP
 SHOPRITE HLDGS LTD SHS
 SILICONWARE PRECISION INDS LTD
 SIMCORP DKK10
 SINCLAIR BROADCAST GRP INC CLA
 SIR ROYALTY INCOME FUND
 SKYWEST INC COM
 SMITH A O CORP
 SNC-LAVALIN GROUP INC
 SOFTBANK CORPORATION NPV

SOMPO JAPAN INSURANCE INC
 SONOCO PRODS CO
 SONOVA HLDG CHF0.05
 SONY CORP NPV
 SPECTRA ENERGY CORP COM
 SPHERION CORP COM
 STANCORP FINL GROUP INC COM
 STANDARD BK GR LTD ZAR0.1
 STANDARD CHARTERED ORD USD0.50
 START TODAY CO LTD NPV
 STATOIL ASA NOK2.50
 STMICROELECTRONICS EUR1.04
 SUMITOMO MITSUI GR NPV
 SUN LIFE FINANCIAL INC
 SUNCOR ENERGY INC
 SUNOCO INC COM
 SUPERVALU INC COM
 SUZUKI MOTOR CO NPV
 SWISS REINSURANCE LTD CHF0.1
 SWISSCOM AG CHF1.00
 SYNOPSIS INC COM
 TAISHO PHARMACEUTICAL CO NPV
 TAIWAN SEMICONDUCTOR MFG CO
 TAKEDA PHARMACEUTICAL CO LTD
 TAKEFUJI JPY50
 TALISMAN ENERGY INC
 TCF FINL CORP
 TDK CORP
 TECHNITROL INC
 TECNICAS REUNIDAS ORD EUR0.10
 TELECITY GROUP ORD GBP0.002
 TELECOM CORP OF NEW ZEALAND
 TELECOM ITALIA DI RISP EUR0.55
 TELECOM ITALIA EUR0.55
 TELEFONICA SA EUR1
 TELUS CORP
 TEMENOS GROUP AG CHF5 (REGD)
 TERRA INDS INC
 TERUMO CORP Y50
 TESORO CORP
 TEVA PHARMACEUTICAL INDS ADR
 TEXAS INSTRS INC COM
 THOMAS & BETTS CORP COM
 THOMSON REUTERS CORP
 TIDEWATER INC COM
 TIM HORTONS INC
 TIME WARNER CABLE INC COM
 TIME WARNER INC NEW COM NEW
 TNT NV EUR0.48
 TOKIO MARINE HOLDINGS INC NPV
 TOROMONT INDUSTRIES LTD
 TORONTO-DOMINION BANK

Publicly Traded Equity Holdings as at November 30, 2009

TOYOTA MOTOR CORP NPV
 TRANSALTA CORP
 TRANSCANADA CORP
 TRANSOCEAN LTD ZUG NAMEN-AKT
 TRILOGY ENERGY TRUST
 TYCO INTERNATIONAL LTD SHS
 UGI CORP NEW COM
 ULTRA ELECTRONIC HLDGS ORD 5P
 UNICHARM PETCARE C NPV
 UNICREDIT EURO.50
 UNILEVER NV CVA EURO.16
 UNILEVER NV CVA EURO016
 UNIPOL GRUPPO FINANZIARIO SPA
 UNITED ONLINE INC COM
 UNITED STATIONERS INC COM
 UNITED TRACTORS TBK PT
 UNITRIN INC COM
 UNIVERSAL HEALTH SVCS INC CL B
 UNUM GROUP
 US BANCORP DEL COM NEW
 USA MOBILITY INC
 USEC INC COM
 VEDANTA RESOURCES PLC
 VERMILION ENERGY TRUST
 VICWEST INCOME FUND
 VINCI EUR2.50 (POST SUBDIVISIO
 VISHAY INTERTECHNOLOGY INC
 VODAFONE GROUP
 VT GROUP PLC GBP0.05
 WALGREEN CO
 WAL-MART DE MEXICO SAB DE CV
 WASHINGTON POST CO CL B DEL
 WATSON PHARMACEUTICALS INC COM
 WEIR GROUP ORD 12.5P
 WELLS FARGO & CO NEW COM
 WEST FRASER TIMBER CO LTD
 WESTERN DIGITAL CORP DEL COM
 WESTERN REFG INC COM
 WESTON (GEORGE) LTD
 WESTSHORE TERMINAL INCOME FD
 WHIRLPOOL CORP COM
 WILLBROS GROUP INC DEL COM
 WILMAR INTERNATIONAL LTD
 WILSON BAYLY HOLME ZAR0.01
 WOLTERS KLUWERS COM EUR0.12
 WORLEYPARSONS LTD NPV
 YAHOO JAPAN CORP NPV
 YAMAGUCHI FIANCIAL GROUP INC
 YAMANA GOLD INC
 YELLOW PAGES INCOME FUND
 ZIMMER HLDGS INC COM
 ZIONS BANCORPORATION

Publicly Traded Equity Holdings as at November 30, 2009

ZURICH FINANCIAL SERVICES AG
 WEIR GROUP ORD 12.5P
 WELLS FARGO & CO NEW COM
 WEST FRASER TIMBER CO LTD
 WESTERN DIGITAL CORP DEL COM
 WESTERN REFG INC COM
 WESTON (GEORGE) LTD
 WESTSHORE TERMINAL INCOME FD
 WHIRLPOOL CORP COM
 WILLBROS GROUP INC DEL COM
 WILMAR INTERNATIONAL LTD
 WILSON BAYLY HOLME ZAR0.01
 WOLTERS KLUWERS COM EUR0.12
 WOOLWORTHS LIMITED ORD A\$0.25
 WORLEYPARSONS LTD NPV
 YAHOO JAPAN CORP NPV
 YAMAGUCHI FIANCIAL GROUP INC
 YAMANA GOLD INC
 YELLOW PAGES INCOME FUND
 ZIMMER HLDGS INC COM
 ZIONS BANCORPORATION

Appendix A

Publicly Traded Equity Holdings as at September 30, 2009

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Equity Holdings
as at September 30, 2009

Security Description

3M CO
ABB LTD CHF1.54 (REGD)
ABBOTT LABS COM
ABERDEEN ASSET MANAGEMENT ORD
ACTELION CHF0.5 (REGD)(POST)
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMER CASH ADVANCE CTRS
ADVANTA CORP CL B
AEGON NV EUR0.12
AG GROWTH INTERNATIONAL INC
AGGREKO ORD 20P
AGL RES INC
AGNICO-EAGLE MINES LTD
AGRIUM INC
AIFUL CORP JPY50
AIR LIQUIDE(L)
AKZO NOBEL NV EUR2
ALCATEL LUCENT EUR2 SER'A'
ALGONQUIN POWER INCOME FUND
ALLIANT ENERGY CORP COM
ALSTOM EUR7 (POST)
ALTAGAS INCOME TRUST
AMDOCS LTD COM
AMEC ORD 50P
AMERICAN FINL GROUP INC OHIO
AMERICAN GREETINGS CORP CL A
AMERIPRISE FINL INC
AMLIN ORD GBP0.28125
AMN HEALTHCARE SVCS INC
ANHEUSER-BUSCH INBEV NV
ANSALDO STS EUR0.5
ANTOFAGASTA ORD GBP0.05
APOGEE ENTERPRISES INC
APPLE INC
APRIL GROUP EUR0.4
ARC ENERGY TRUST
ARCELORMITTAL
ARCTIC CAT INC
ARMTec INFRASTRUCTURE INC FD
ASHLAND INC NEW
ASHMORE GRP ORD GBP0.0001 (WI)
ASPEN INSURANCE HOLDINGS
ASPEN PHARMACARE HLDGS
ASSEENONSCREEN HLDGS ORD
ASSOCIATED BANC CORP COM

ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRA INTERNATIONAL TBK PT
ASTRAZENECA ORD USD0.25
ATCO LTD
ATLANTIC TELE-NETWORK INC COM
AUTONOMY CORP ORD GBP0.003333
AVNET INC COM
BADGER INCOME FUND
BAIDU INC. ADR
BANCO COMPARTAMOS SA COM STK
BANCO LATINOAMERICANO DE
BANCO SANTANDER SA EUR0.50
BANK NEW YORK MELLON CORP COM
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK RAKYAT INDONESIA
BARCLAYS ORD GBP0.25
BARRICK GOLD CORP
BASF SE NPV
BAYERISCHE MOTOREN WERKE (BMW)
BAYTEX ENERGY TRUST
BCE DEV CORP
BCE INC
BECKMAN COULTER INC COM
BECTON DICKINSON & CO COM
BELL ALIANT REGL COMM INC
BELL CANADA, MONTREAL NORTH,
BELLWAY ORD 12.5P
BELO CORPORATION
BENCHMARK ELECTRS INC
BERKELEY GROUP HLDGS
BG GROUP PLC ORD GBP0.10
BHP BILLITON LIMITED
BIG 5 SPORTING GOODS CORP
BINCKBANK NV EUR0.10
BIOMED RLTY TR INC
BIOMERIEUX NPV
BIOVAIL CORP
BIRD CONSTRUCTION INCOME FUND
BLACK & DECKER CORP COM
BLACK BOX CORP DEL COM
BLINKX PLC ORD GBP0.01
BLUEBAY ASSET MANAGEMENT PLC
BLYTH INC
BOARDWALK REAL ESTATE INVT
BOB EVANS FARMS INC
BONAVISTA ENERGY TRUST
BOSTON PIZZA ROYALTIES INC FD
BP PLC ORD USD.25

BRINKER INTL INC COM
 BRITISH SKY BRDCSTG
 BRITVIC ORD GBP0.2(WI)
 BROOKFIELD RENEWABLE POWER FD
 BUCKEYE TECHNOLOGIES INC
 CABELAS INC
 CAE INC
 CAL MAINE FOODS INC COM NEW
 CALLAWAY GOLF CO COM
 CAMECO CORP
 CANADIAN APARTMENT PPTYS REIT
 CANADIAN IMPERIAL BK OF COMM
 CANADIAN NATIONAL RAILWAY CO
 CANADIAN NATURAL RESOURCES LTD
 CANADIAN OIL SANDS TR
 CANADIAN PACIFIC RAILWAY LTD
 CANADIAN TIRE CORP LTD
 CANADIAN UTILITIES LTD
 CANEXUS INCOME FUND
 CANFOR CORPORATION NEW
 CANON INC NPV
 CAPITA PLC
 CAPITALAND SGD1
 CARGOJET INCOME FUND
 CARREFOUR EUR2.5
 CATHEDRAL ENERGY SVCS INC TR
 CATO CORP CL A
 CBS CORP NEW CL B
 CENTRAL PAC FINL CORP
 CENTURYTEL INC COM
 CHAUVCO RESOURCES INTL LTD
 CHEMRING GROUP ORD 5P
 CHEMTRADE LOGISTIC INCOME FD
 CHEVRON CORPORATION COM
 CHINA DONGXIANG (GROUP) CO LTD
 CHINA HIGH SPEED TRANS EQUIP
 CHINA OVERSEAS LAND & INVEST
 CHINA RAILWAY CONSTRUCTION
 CHINA SHENHUA ENERGY CO LTD
 CHINA ZHONGWANG HLDGS LTD
 CHUO MITSUI TRUST HLDGS INC
 CI FINANCIAL INC
 CIMB GROUP HOLDINGS BERHAD
 CINEPLEX GALAXY INCOME FUND
 CISCO SYS INC COM
 CLIMATE EXCHANGE PLC ORD
 CML HEALTHCARE INCOME FUND
 CMS ENERGY CORP COM
 CNOOC LTD HKD0.02
 COCHLEAR LTD COM

COLABOR GROUP INC
 COLGATE PALMOLIVE CO
 COLGATE PALMOLIVE CO COMMON
 COLRUYT SA NPV
 COMCAST CORP NEW CL A SPL
 COMMERCIAL METALS CO
 COMMUNITY HEALTH SYS INC NEW
 COMPUTER SCIENCES CORP COM
 CONOCOPHILLIPS
 CONSOLIDATED GRAPHICS INC
 CONTRANS INCOME FUND
 CONVERGYS CORP COM
 COPA HOLDINGS S A CL A
 COVENTRY HEALTH CARE INC COM
 CP ALL PCL THB1(ALIEN MARKET)
 CRACKER BARREL OLD CTRY STORE
 CRANE CO
 CREDICORP LTD
 CREDIT AGRICOLE SA EUR3
 CREDIT SUISSE GROUP AG CHF0.04
 CRESCENT POINT ENERGY CORP
 CRH ORD EUR0.32 DUBLIN LIST
 CTRIP COM INTL LTD AMERICAN
 CTS CORP
 CVS CAREMARK CORP
 DAI NIPPON PRINTING CO Y50
 DAIICHI SANKYO COMPANY LIMITED
 DAIKIN INDUSTRIES Y50
 DAIMLER AG ORD NPV
 DANA PETROLEUM ORD GBP0.15
 DATA GROUP INCOME FUND
 DAVIS HENDERSON INCOME FUND
 DAYLIGHT RESOURCES TRUST
 DEL MONTE FOODS CO COM
 DELUXE CORP COM
 DENWAY MOTORS LTD HKD0.10
 DEUTSCHE POST AG NPV (REGD)
 DEUTSCHE TELEKOM AG NPV (REGD)
 DIASORIN SPA EUR1
 DILLARDS INC CL A COM
 DIRECTCASH INCOME FUND
 DONGFANG ELECTRICAL CO LTD H
 DONGFENG MOTOR GROUP CIE LTD
 DUNDEE REAL ESTATE INVT TRUST
 DYCOM INDS INC
 EARTHLINK INC COM
 EASTMAN CHEM CO COM
 EDF EN PROMESSES EUR1.6
 EMCOR GROUP INC COM
 EMERSON ELEC CO COM

EMPIRE CO LTD
 ENBRIDGE INC
 ENCANA CORPORATION
 ENDO PHARMACEUTICALS HLDGS INC
 ENERFLEX SYSTEMS INCOME FUND
 ENERGY RESOURCES OF AUSTRALIA
 ENERPLUS RESOURCES FUND
 ENI EUR1
 ENPRO INDS INC
 ENTEGRIS INC COM
 EOG RES INC COM
 ERICSSON (L.M.)
 ESSILOR INTERNATIONAL EURO.18
 EXPERIAN PLC ORD USD0.10
 EXTENDICARE REIT
 EXXON MOBIL CORP
 FANUC CO NPV
 FAST RETAILING CO LTD Y50
 FID CAP STRUCTURE CORP CDN S/T
 FIRST QUANTUM MINERALS LTD
 FISERV INC COM
 FISHER & PAYKEL NZ\$0.50
 FLEXTRONICS INTERNATIONAL LTD
 FOMENTO ECONOMICO MEXICANO SAB
 FOOT LOCKER INC COM
 FOREST LABS INC CL A COM
 FORMULA GROWTH FUND
 FORT CHICAGO ENERGY PARTNERS
 FOSTER WHEELER AG COM
 FRANCE TELECOM EUR4
 FREEHOLD ROYALTY TRUST
 F-SECURE CORP
 FUJIFILM HOLDINGS CORP NPV
 GBC NORTH AMER GTH FD INC COM
 GEELY AUTOMOBILE HLDGS LTD
 GEMALTO EUR 1
 GENERAL ELEC CO COM
 GENERAL ELECTRIC CO SHS PV.16
 GENESCO INC COM
 GENIVAR INCOME FUND
 GENNUM CORP
 GERBER SCIENTIFIC INC COM
 GFI GROUP INC
 GLAXOSMITHKLINE ORD GBP0.25
 GMP CAPITAL INC
 GOLDCORP INC
 GOODRICH CORP
 GREAT WEST LIFECO INC
 GREE INC NPV
 GROUPE AEROPLAN INC

GUARDIAN TRUSTCO INC
 H&R REAL ESTATE INVESTMENT TR
 HALLIBURTON CO COM
 HARLEY DAVIDSON INC COM
 HARLEYSVILLE GROUP INC
 HARMAN INTL INDS INC NEW COM
 HARRIS CORP DEL COM
 HARTFORD FINL SVCS GROUP INC
 HASBRO INC COM
 HENGAN INTL GROUP CO LTD
 HENKEL AG & CO KGAA NON VTG
 HENNES & MAURITZ AB 'B' NPV
 HERBALIFE LTD USD COM SHS
 HERITAGE OIL PLC ORD NPV
 HERMES INTL FRF10 POST SPLIT
 HIGO BANK Y50
 HILL ROM HLDGS COM
 HITACHI NPV
 HOLLY CORP PAR \$0.01
 HOME RETAIL GROUP ORD GBP0
 HONDA MOTOR CO NPV
 HORACE MANN EDUCATORS CORP NEW
 HRPT PPTYS TR COM SBI
 HSBC HLDGS ORD USD0.50 (UK)
 HSBC HLDGS USD0.50 HONGKONG
 HUBBELL INC CL B
 HUNTINGTON BANCSHARES INC
 HUSKY ENERGY INC
 IBERDROLA RENOVABLES SA EUR0.5
 IESI BFC LTD
 IGM FINANCIAL INC
 ILIAD NPV
 IMPERIAL OIL LTD
 IND & COMM BK OF CHINA -H
 INDUSTRIA DE DISENO TEXTIL SA
 INFINEON TECHNOLOGIES ORD NPV
 INFOSYS TECHNOLOGIES SP ADR
 INMET MINING CORP
 INSIGHT ENTERPRISES INC COM
 INTER PIPELINE FUND
 INTERNATIONAL SHIPHOLDING CORP
 INTESA SANPAOLO EUR0.52
 INVENTIV HEALTH INC COM
 IOI CORP MYR0.10
 ISHARES CDN S&P/TSX 60 INDEX
 ITALCEMENTI(FEBR RIUN CEM)
 ITAU UNIBANCO HOLDING SA
 ITV ORD GBP0.10
 JARISLOWSKY FRASER SPL EQT
 JB HI-FI NPV

Publicly Traded Equity Holdings as at September 30, 2009

JDA SOFTWARE GROUP INC
 JEAN COUTU GROUP (PJC) INC
 JERONIMO MARTINS EUR1
 JOHNSON & JOHNSON COM
 JOHNSON & JOHNSON SHS PV 1
 JONES APPAREL GROUP INC COM
 JOURNAL COMMUNICATIONS INC
 JPMORGAN CHASE & CO COM
 JUPITER TELECOMUNICATIONS NPV
 JUST ENERGY INCOME FUND
 KABU COM SECURITIES CO LTD NPV
 KADANT INC COM
 KAGOSHIMA BANK Y50
 KAKAKU.COM. INC NPV
 K-BRO LINEN INCOME FUND
 KELLY SVCS INC CL A
 KENEXA CORP
 KEYENCE CORP NPV
 KEYERA FACILITIES INCOME FUND
 KIMBERLY CLARK CORP COM
 KINDRED HEALTHCARE INC COM
 KINETIC CONCEPTS INC
 KING PHARMACEUTICALS INC COM
 KINGFISHER ORD GBP0.157142857
 KINROSS GOLD CORP
 KOMATSU Y50
 KONINKLIJKE AHOLD NV EUR0.30
 K'S HOLDINGS CORP Y50
 KUALA LUMPUR KEPONG BERHAD
 KUEHNE & NAGEL AG CHF1(REGD)
 KURITA WATER INDUSTRIES NPV
 LA COMPAGNIE MINIERE DE
 LABRADOR IRON ORE ROYALTY TR
 LANDSTAR SYS INC COM
 LARSEN & TOUBRO GDS-EACH REPR
 LEXMARK INTERNATIONAL INC COM
 LI & FUNG HKD0.025
 LIFEPOINT HOSPS INC COM
 LINCOLN NATL CORP IND COM
 LIVINGSTON INTL INCOME FUND
 LOBLAW COMPANIES LTD
 LUBRIZOL CORP
 M & T BK CORP COM
 MACKENZIE UNIVERSAL US BLUE
 MAGELLAN HEALTH SVCS INC
 MAGNA INTERNATIONAL INC
 MANULIFE FINANCIAL CORP
 MARKS & SPENCER GROUP ORD
 MATRIXX INITIATIVES INC
 MCCORMICK & CO NON VOTING

Publicly Traded Equity Holdings as at September 30, 2009

MD GROWTH INVESTMENTS LIMITED
 MEDTRONIC INC COM
 MEGACABLE HOLDINGS SAB DE CV
 METHANEX CORP
 METHODE ELECTRS INC COM
 METLIFE INC COM
 METRO INC
 MFA FINANCIAL INC
 MINTH GRP HKD0.10
 MIRACA HOLDING INC JPY50
 MIRANT CORP NEW
 MISUMI GROUP INC Y50
 MITSUBISHI UFJ FINANCIAL GROUP
 MITSUI SUMITOMO INSURANCE
 MIZUHO FINL GP NPV
 MODINE MFG CO
 MONSANTO CO NEW COM
 MORNEAU SOBECO INCM FD
 MORRISON (W) SUPMKT ORD 10P
 MOTHERCARE ORD GBP0.50
 MTN GROUP LTD ZAR 0.0001
 MYLAN INC COM
 NASPERS N ZAR0.02
 NATIONAL BANK OF CANADA
 NATIXIS EUR1.6
 NEC CORP NPV
 NEW ORIENTAL ED & TECHNOLOGY
 NEWELL RUBBERMAID INC
 NEWMARKET CORP
 NEXEN INC
 NEXT GROUP ORD GBP0.10
 NIKE INC CL B COM
 NIKO RESOURCES LTD
 NIPPON TEL & TEL CORP Y50000
 NIPPONKOA INSURANCE CO JPY50
 NISSAN MOTOR CO Y50
 NITORI CO Y50
 NN INC COM
 NOBLE GROUP HKD0.25
 NOKIA (AB) OY EUR0.06
 NORTH WEST COMPANY FUND
 NORTHERN PROPERTY REIT
 NORTHLAND POWER INCOME FUND
 NOVO-NORDISK AS DKK1
 NOVOZYMES A/S SER 'B' DKK10
 OLAM INTERNATIONAL LIMITED ORD
 ONO PHARMACEUTICAL CO Y50
 OPERA SOFTWARE SA NOK0.02
 ORASCOM DEVELOPMENT HOLDING
 ORIFLAME COSMETICS SDR EACH

ORPEA EUR2.5
 OVERSEAS SHIPHOLDING GRP INC
 OZITE CANADA, ST. JEAN, QUEBEC
 PADDY POWER ORD EUR0.10
 PARK 24 CO JPY50
 PARK NATL CORP COM
 PARKER HANNIFIN CORP COM
 PARTNERS GRP HLDG AG CHF0.01
 PASTA VIA INTL INC
 PDL BIOPHARMA INC COM
 PEMBINA PIPELINE INCOME FUND
 PENN WEST ENERGY TRUST
 PEPSI BOTTLING GROUP INC COM
 PEPSICO INC COM
 PETROFAC LTD ORD SHS
 PETSMAST INC
 PEYTO ENERGY TRUST
 PFIZER INC COM STK USD0.05
 PH&N SMALL FLOAT FD SR O #190
 PINNACLE WEST CAP CORP COM
 PIZZA PIZZA ROYALTY INCOME FD
 POINT INC NPV
 POLARIS INDS PARTNERS INC COM
 POLYONE CORP COM
 PORTUGAL TELECOM SGPS SA
 POTASH CORP OF SASKATCHEWAN
 POWER CORP CANADA
 POWER FINANCIAL CORP
 PP LONDON SUMATRA IDR500
 PRE PAID LEGAL SVCS INC COM
 PROCTER & GAMBLE CO COM
 PROTECTIVE LIFE CORP COM
 QBE INS GROUP A\$1
 QUANTUM CORP DSSG COM
 QUEBECOR INC
 QUEST DIAGNOSTICS INC COM
 RADIO SHACK CORP COM
 RECKITT BENCKISER GROUP PLC
 RED ROBIN GOURMET BURGERS INC
 REDECARD SA SPONSORED GDR 144A
 REGIONS FINL CORP
 RENAULT REGIE NATIONALE DES
 RESEARCH IN MOTION LTD
 RICHARDS PACKAGING INCOME FD
 RICHELIEU HARDWARE LTD
 RIGHTMOVE PLC ORD
 RIOCAN REIT
 ROGERS COMMUNICATIONS INC
 ROHM CO Y50
 ROLLS ROYCE GROUP ORD GBP0.20

ROTORK ORD 5P
 ROWAN COS INC COM
 ROYAL BANK OF CANADA
 ROYAL BANK OF SCOTLAND GRP ORD
 ROYAL DUTCH SHELL PLC
 RPS GROUP ORD 3P
 RUBY TUESDAY INC
 RYDER SYS INC COM
 SAINSBURY (J) ORD GBP0.2857142
 SAN-IN GODO BANK Y50
 SANOFI-AVENTIS EUR2
 SAP AG ORD NPV
 SAPUTO INC
 SCANA CORP NEW COM
 SCHNEIDER ELECTRIC EUR8
 SCRIPPS NETWORKS INTERACTIVE
 SEABOARD CORP DEL
 SEACOR HOLDINGS INC COM
 SELECTIVE INS GROUP INC COM
 SEPRACOR INC
 SERCO GROUP ORD 2P
 SEVEN & 1 HLDG CO LTD NPV
 SGS SA CHF1(REGD)
 SHANDONG WEIGAO GROUP MEDICAL
 SHAW COMMUNICATIONS INC
 SHELL CANADA PRODUCTS LIMITED,
 SHERRITT INTERNATIONAL CORP
 SHIN-ETSU CHEMICALS CO NPV
 SHOPPERS DRUG MART CORP
 SHOPRITE HLDGS LTD SHS
 SILICONWARE PRECISION INDS LTD
 SIMCORP DKK10
 SINCLAIR BROADCAST GRP INC CLA
 SIR ROYALTY INCOME FUND
 SKYWEST INC COM
 SMITH A O CORP
 SNC-LAVALIN GROUP INC
 SOFTBANK CORPORATION NPV
 SOMPO JAPAN INSURANCE INC
 SONOCO PRODS CO
 SONOVA HLDG CHF0.05
 SONUS NETWORKS INC COM
 SONY CORP NPV
 SPDR TR UNIT SER 1 S & P
 SPECTRA ENERGY CORP COM
 SPHERION CORP COM
 STANCORP FINL GROUP INC COM
 STANDARD CHARTERED ORD USD0.50
 START TODAY CO LTD NPV
 STMICROELECTRONICS EUR1.04