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Form 990-PF

Department of the Treasury
Internal Revenue ServiceReturn of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements.

OMB No 1545-0052

2012

Open to public inspection

For calendar year 2012 or tax year beginning

, and ending

Name of foundation General Motors Foundation, Inc.		A Employer identification number 38-2132136
Number and street (or P.O. box number if mail is not delivered to street address) MC 482-C27-D76, 300 Renaissance Center	Room/suite	B Telephone number 313-665-4085
City or town, state, and ZIP code Detroit, MI 48265-3000		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 123,104,236	J Accounting method: ☐ Cash ☒ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received			N/A	
	2 Check ☒ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	3,564,152.	3,564,152.		Statement 3
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	5,572,530.			Statement 2
	b Gross sales price for all assets on line 6a	38,261,726.			
	7 Capital gain net income (from Part IV, line 2)		6,511,709.		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		-455,821.			
12 Total. Add lines 1 through 11	9,136,682.	9,620,040.			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	0.	0.		0.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees				
	b Accounting fees	51,660.	0.		51,660.
	c Other professional fees	2,074,103.	1,148,706.		805,570.
	17 Interest				
	18 Taxes	178,432.	0.		0.
	19 Depreciation and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses	78,332.	995.		77,338.
	24 Total operating and administrative expenses. Add lines 13 through 23	2,382,527.	1,149,701.		934,568.
	25 Contributions, gifts, grants paid	18,378,124.			27,627,768.
26 Total expenses and disbursements. Add lines 24 and 25	20,760,651.	1,149,701.		28,562,336.	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	-11,623,969.				
b Net investment income (if negative, enter -0-)		8,470,339.			
c Adjusted net income (if negative, enter -0-)			N/A		

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12-05-12

LHA For Paperwork Reduction Act Notice, see instructions.

Form 990-PF (2012)

9-14-13

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	7,754,599.	13,112,071.	13,112,071.
	3 Accounts receivable ▶ 725,997.			
	Less: allowance for doubtful accounts ▶	997,081.	725,997.	725,997.
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations Stmt 8	11,398,008.	11,345,211.	11,345,211.
	b Investments - corporate stock Stmt 9	72,473,965.	61,713,264.	61,713,264.
	c Investments - corporate bonds Stmt 10	17,633,182.	13,425,497.	13,425,497.
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other Stmt 11	26,485,825.	22,782,196.	22,782,196.	
14 Land, buildings, and equipment: basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶)				
16 Total assets (to be completed by all filers)	136,742,660.	123,104,236.	123,104,236.	
Liabilities	17 Accounts payable and accrued expenses	165,388.	269,218.	
	18 Grants payable	42,341,967.	33,237,563.	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ Statement 12)	265,148.	99,109.	
	23 Total liabilities (add lines 17 through 22)	42,772,503.	33,605,890.	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	93,970,157.	89,498,346.	
	25 Temporarily restricted	-7,996,208.	7,152,158.	
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☐ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances	93,970,157.	89,498,346.	
	31 Total liabilities and net assets/fund balances	136,742,660.	123,104,236.	

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	93,970,157.
2 Enter amount from Part I, line 27a	2	-11,623,969.
3 Other increases not included in line 2 (itemize) ▶ Unrealized Gain on Investments	3	7,152,158.
4 Add lines 1, 2, and 3	4	89,498,346.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	89,498,346.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a				
b See Attached Statement				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e 38,261,726.		32,632,279.	6,511,709.	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a				
b				
c				
d				
e			6,511,709.	
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	6,511,709.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8			3	N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2011	24,183,915.	146,564,670.	.165005
2010	11,000,385.	152,644,225.	.072066
2009	8,167,667.	139,648,474.	.058487
2008	23,136,545.	171,175,335.	.135163
2007	31,548,619.	213,005,374.	.148112

2 Total of line 1, column (d)	2	.578833
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.115767
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	128,664,038.
5 Multiply line 4 by line 3	5	14,895,050.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	84,703.
7 Add lines 5 and 6	7	14,979,753.
8 Enter qualifying distributions from Part XII, line 4	8	28,562,336.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate.
See the Part VI instructions.

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	84,703.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	84,703.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	84,703.
6 Credits/Payments:			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	134,599.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	134,599.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	49,896.	
11 Enter the amount of line 10 to be: Credited to 2013 estimated tax ☒ 49,896. Refunded ☐	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☒ \$ 0. (2) On foundation managers. ☒ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☒ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.	2	X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3	X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	X
b If "Yes," has it filed a tax return on Form 990-T for this year?	4b	X
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.	5	X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	7	X
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ MI		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	8b	X
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV	9	X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10	X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► <u>WWW.GM.COM/CORPORATE/RESPONSIBILITY/COMMUNITY</u>	13	X	
14	The books are in care of ► <u>Kevin Cobb</u> Telephone no. ► <u>313-665-4085</u> Located at ► <u>300 Renaissance Center, Detroit, MI</u> ZIP+4 ► <u>48265-3000</u>			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year 15	N/A		
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►	16	Yes	No X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☒ Yes ☐ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2012?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? If "Yes," list the years ► _____, _____, _____	☐ Yes ☒ No	
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	N/A	2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____, _____, _____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2012 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2012)	N/A	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2012?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**5a** During the year did the foundation pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d).

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No**6b****b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

x

If "Yes" to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b**Part VIII** Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1** List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 13		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over \$50,000

0

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services. If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
State Street Bank Box 5501, Boston, MA 02206	Banking	844,957.
GM LLC - MC 482-C27-A68, P.O. Box 9025, Detroit, MI 48202-9025	Grant & Investment Mgmt	557,029.
Scholarship America One Scholarship Way, Saint Peter, MN 56082	Scholarship Management	267,893.
Mullen P.O. Box 7247-7279, Philadelphia, PA 19170	Communications	225,000.
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
3 All other program-related investments. See instructions.	
Total. Add lines 1 through 3	0.

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Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	119,587,905.
b	Average of monthly cash balances	1b	10,309,487.
c	Fair market value of all other assets	1c	725,997.
d	Total (add lines 1a, b, and c)	1d	130,623,389.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	130,623,389.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,959,351.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	128,664,038.
6	Minimum investment return. Enter 5% of line 5	6	6,433,202.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	6,433,202.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	84,703.
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b	543.
c	Add lines 2a and 2b	2c	85,246.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	6,347,956.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	6,347,956.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	6,347,956.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	28,562,336.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	28,562,336.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	84,703.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	28,477,633.

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				6,347,956.
2 Undistributed Income, if any, as of the end of 2012				
a Enter amount for 2011 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2012:				
a From 2007 31,548,619.				
b From 2008 23,136,545.				
c From 2009 8,167,667.				
d From 2010 11,000,385.				
e From 2011 24,285,283.				
f Total of lines 3a through e	98,138,499.			
4 Qualifying distributions for 2012 from Part XII, line 4: ► \$ 28,562,336.				
a Applied to 2011, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2012 distributable amount				6,347,956.
e Remaining amount distributed out of corpus	22,214,380.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	120,352,879.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2011. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2012. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2013				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2007 not applied on line 5 or line 7	31,548,619.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	88,804,260.			
10 Analysis of line 9:				
a Excess from 2008 23,136,545.				
b Excess from 2009 8,167,667.				
c Excess from 2010 11,000,385.				
d Excess from 2011 24,285,283.				
e Excess from 2012 22,214,380.				

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
Attachment C		Public	Various Charitable Activities	27,627,768.
Total			3a	27,627,768.
b Approved for future payment				
Attachment D		Public	Various Charitable Activities	32,995,325.
Total			3b	32,995,325.

General Motors Foundation, Inc.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	Publicly Traded Securities	P		
b	Flow Through Capital Gain/(Loss)	P		
c	Sales of Oaktree Expanded High Yield Fund	P		
d	Sales of Capital Guardian Non US EQ FD T/E Fund	P		
e	Sales of GMAM ARS Fund	P		
f	LIQUIDATION OF RELIANT EQUITY PARTNERS	P		
g				
h				
i				
j				
k				
l				
m				
n				
o				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a	29,102,764.	24,607,319.	4,495,445.
b			882,262.
c	1,000,000.	699,091.	300,909.
d	3,063,721.	2,402,822.	660,899.
e	5,000,000.	4,895,521.	104,479.
f	95,241.	27,526.	67,715.
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			4,495,445.
b			882,262.
c			300,909.
d			660,899.
e			104,479.
f			67,715.
g			
h			
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	6,511,709.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 }	3	N/A

Form 990-PF

Gain or (Loss) from Sale of Assets

Statement 2

(a) Description of Property	Manner Acquired		Date Acquired	Date Sold
Publicly Traded Securities	Purchased			
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss
29,102,764.	25,546,498.	0.	0.	3,556,266.

(a) Description of Property	Manner Acquired		Date Acquired	Date Sold
Flow Through Capital Gain/(Loss)	Purchased			
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss
0.	0.	0.	0.	882,262.

(a) Description of Property	Manner Acquired		Date Acquired	Date Sold
Sales of Oaktree Expanded High Yield Fund	Purchased			
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss
1,000,000.	699,091.	0.	0.	300,909.

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	Manner Acquired (e) Deprec.	Date Acquired (f) Gain or Loss	Date Sold
Sales of Capital Guardian Non US EQ FD T/E Fund				Purchased		
	3,063,721.	2,402,822.	0.	0.	660,899.	

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	Manner Acquired (e) Deprec.	Date Acquired (f) Gain or Loss	Date Sold
Sales of GMAM ARS Fund				Purchased		
	5,000,000.	4,895,521.	0.	0.	104,479.	

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	Manner Acquired (e) Deprec.	Date Acquired (f) Gain or Loss	Date Sold
LIQUIDATION OF RELIANT EQUITY PARTNERS				Purchased		
	95,241.	27,526.	0.	0.	67,715.	

Capital Gains Dividends from Part IV	0.
Total to Form 990-PF, Part I, line 6a	5,572,530.

Form 990-PF	Dividends and Interest from Securities	Statement	3
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Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Dividends & Interest	3,564,152.	0.	3,564,152.
Total to Form 990-PF, Part I, ln 4	3,564,152.	0.	3,564,152.

Form 990-PF	Accounting Fees	Statement	4
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Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Deloitte Tax and Audit	51,660.	0.		51,660.
To Form 990-PF, Pg 1, ln 16b	51,660.	0.		51,660.

Form 990-PF	Other Professional Fees	Statement	5
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Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
State Street Bank Fees	846,439.	846,439.		0.
GM LLC Grant Administration	350,001.	0.		230,177.
Scholarship America Grant Administration	267,893.	0.		267,893.
GM LLC Investment Management	302,267.	302,267.		0.
Mullen (communications)	275,000.	0.		275,000.
Cyber Grants	32,500.	0.		32,500.
Fixed Income Investment Adjustment	3.	0.		0.
To Form 990-PF, Pg 1, ln 16c	2,074,103.	1,148,706.		805,570.

Form 990-PF

Taxes

Statement 6

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Federal Excise Tax	178,432.	0.		0.
To Form 990-PF, Pg 1, ln 18	178,432.	0.		0.

Form 990-PF

Other Expenses

Statement 7

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Board Meeting	1,989.	995.		995.
Council of Michigan				
Foundations	9,600.	0.		9,600.
Committee Encouraging				
Corporate Philanthropy	10,000.	0.		10,000.
Public Relations/Marketing	56,743.	0.		56,743.
To Form 990-PF, Pg 1, ln 23	78,332.	995.		77,338.

Form 990-PF

U.S. and State/City Government Obligations

Statement 8

Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
State Street Trust - Attachment A	x		11,345,211.	11,345,211.
Total U.S. Government Obligations			11,345,211.	11,345,211.
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			11,345,211.	11,345,211.

Form 990-PF	Corporate Stock	Statement	9
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Description	Book Value	Fair Market Value
State Street Trust - Attachment A	61,713,264.	61,713,264.
Total to Form 990-PF, Part II, line 10b	61,713,264.	61,713,264.

Form 990-PF	Corporate Bonds	Statement	10
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Description	Book Value	Fair Market Value
State Street Trust - Attachment A	13,425,497.	13,425,497.
Total to Form 990-PF, Part II, line 10c	13,425,497.	13,425,497.

Form 990-PF	Other Investments	Statement	11
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Description	Valuation Method	Book Value	Fair Market Value
State Street Trust - Attachment A	COST	22,782,196.	22,782,196.
Total to Form 990-PF, Part II, line 13		22,782,196.	22,782,196.

Form 990-PF	Other Liabilities	Statement	12
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Description	BOY Amount	EOY Amount
Payable on purchased Securities	265,148.	99,109.
Total to Form 990-PF, Part II, line 22	265,148.	99,109.

Form 990-PF

Part VIII - List of Officers, Directors
Trustees and Foundation Managers

Statement 13

Name and Address	Title and Avrg Hrs/Wk	Compen- sation	Employee Ben Plan Contrib	Expense Account
Vivian R. Pickard MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	President 16.00	0.	0.	0.
Lori L. Wingerter MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Vice President 21.00	0.	0.	0.
John P. Moylan MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Chief Financial Officer 3.00	0.	0.	0.
Mary E. Williams MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Treasurer 8.00	0.	0.	0.
Kevin W. Cobb MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Secretary 2.00	0.	0.	0.
Susan E. Docherty MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Mark L. Reuss MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Vice-Chairperson 2.00	0.	0.	0.
Diane D. Tremblay MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Janice K. Uhlig MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.

Edward T. Welburn Jr. MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Robert E. Ferguson MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Selim Bongol MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Chairperson 3.00	0.	0.	0.
Jim Davlin MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Stephen J. Girskey MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Michael J. Robinson MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Christopher J. Perry MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Tom. P Gaff, Part Year MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Chief Financial Officer 21.00	0.	0.	0.
Lori A. Arpin, Part Year MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.
Daniel Amman, Part Year MC 482-C27-D76, 300 Renaissance Center Detroit, MI 48265-3000	Director 2.00	0.	0.	0.

General Motors Foundation, Inc.

38-2132136

Sheri Marshall, Part Year
MC 482-C27-D76, 300 Renaissance
Center
Detroit, MI 48265-3000

Assistant Secretary

29.00

0.

0.

0.

Totals included on 990-PF, Page 6, Part VIII

0.

0.

0.

GENERAL MOTORS FOUNDATION, INC.
EIN: 38-2132136

RECONCILIATION OF ATTACHMENT A TO FORM 990-PF, PART II

For the Year Ended December 31, 2012

Form 990-PF, Part II, Line Number	Description	Amount
2	Savings and temporary cash investments	13,112,071
10a	Investments - U.S. and State Government Obligations	11,345,211
10b	Investments - Corporate Stock	61,713,264
10c	Investments - Corporate Bonds	13,425,497
13	Investments - Other	22,782,196
	Subtotal	<u>122,378,239</u>
	Checks in Transit	<u></u>
	Fair Value of Investments in State Street Trust, Per Attachment A	<u><u>122,378,239</u></u>

Holdings

Composite

As of: December 31, 2012



View Date: June 7, 2013



STATE STREET.

Funds Included in Composite

HCLJ	GM FOUNDATION DISBURSEMENT
HCLM	CASH ACCOUNT
HCLN	FI BOND ACCOUNT
HCLO	LARGE CAP STOCK
HCLP	SMALL CAP STOCK
HCLU	OCM CONV BOND FUND

Holdings

Composite

As of: December 31, 2012

View Date: June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR					
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost
				Rate	Market Value
				Unit Price	Unrealized Gn/Ls
					% Curr % Comp

CASH

EURO CURRENCY				Exchange Rate	
				0.758495	

INTERNATIONAL

EURO CURRENCY					
EUR	10,597.190	HCLC Local	1.000000	10,597.19	10,597.19
		Base	1.215951	12,885.66	13,971.34
					1,085.68
					0.02

INTERNATIONAL Total

10,597.190	Local	10,597.19	10,597.19	100.00
	Base	12,885.66	13,971.34	0.02

EURO CURRENCY Total

10,597.190	Local	10,597.19	10,597.19	100.00
	Base	12,885.66	13,971.34	0.02

US DOLLAR

				Exchange Rate	
				1.000000	

USD					
US DOLLAR					
682,000.000	HCLJ Local	1.000000	682,000.00	682,000.00	0.96
	Base	1.000000	682,000.00	682,000.00	0.96

US DOLLAR

4,781.480	HCLP Local	1.000000	4,781.48	4,781.48	0.01
	Base	1.000000	4,781.48	4,781.48	0.01

US DOLLAR Total

686,781.480	Local	686,781.48	686,781.48	0.97
	Base	686,781.48	686,781.48	0.97

CASH Total

697,378.670	Base	699,667.14	700,752.82	1,085.68	0.99
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CASH EQUIVALENT

Holdings

Composite

As of: December 31, 2012

View Date:

June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Curr % Comp
US DOLLAR									
Exchange Rate 1 000000									
8618809A2	SSGA FDS PRIME FD								
	4,067,308.240		HCLM Local	100.000000	4,067,308.24	0.0788	31 Dec 2030		
			Base	100.000000	4,067,308.24	100.000000	4,067,308.24	0.00	5.75
								0.00	
	SSGA FDS PRIME FD								
	2,995,832.810		HCLN Local	100.000000	2,995,832.81	0.0788	31 Dec 2030		
			Base	100.000000	2,995,832.81	100.000000	2,995,832.81	0.00	4.24
								0.00	4.24
	SSGA FDS PRIME FD								
	107,324.660		HCLO Local	100.000000	107,324.66	0.0788	31 Dec 2030		
			Base	100.000000	107,324.66	100.000000	107,324.66	0.00	0.15
								0.00	0.15
	SSGA FDS PRIME FD								
	2.160		HCLU Local	100.000000	2.16	0.0788	31 Dec 2030		
			Base	100.000000	2.16	100.000000	2.16	0.00	0.00
								0.00	0.00
	SSGA FDS PRIME FD								
	42,993.120		HCLP Local	100.000000	42,993.12	1.0000	31 Dec 2030		
			Base	100.000000	42,993.12	100.000000	42,993.12	0.00	0.06
								0.00	0.06
8618809A2 Total									
	7,213,460.990		Local		7,213,460.99		7,213,460.99	0.00	10.21
			Base		7,213,460.99		7,213,460.99	0.00	10.20
US DOLLAR Total									
	7,213,460.990		Local		7,213,460.99		7,213,460.99	0.00	10.21
			Base		7,213,460.99		7,213,460.99	0.00	10.20
CASH EQUIVALENT Total									
	7,213,460.990		Base		7,213,460.99		7,213,460.99	0.00	10.20
EQUITY									

Holdings

Composite

As of: December 31, 2012

View Date: June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR													
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Market Value	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp	

US DOLLAR												Exchange Rate	1.000000
000361105	AAR CORP COMMON STOCK USD1.	403.000	HCLP Local	17.790273	7,169.48	18.680000		7,528.04		358.56		0.01	
	Base			17.790273	7,169.48	18.680000		7,528.04		358.56			
00081T108	ACCO BRANDS CORP COMMON STOCK USD.01	295.000	HCLP Local	6.965898	2,054.94	7.340000		2,165.30		110.36		0.00	
	Base			6.965898	2,054.94	7.340000		2,165.30		110.36		0.00	
000957100	ABM INDUSTRIES INC COMMON STOCK USD 01	560.000	HCLP Local	21.051411	11,788.79	19.950000		11,172.00		-616.79		0.02	
	Base			21.051411	11,788.79	19.950000		11,172.00		-616.79		0.02	
00101J106	ADT CORP/THE COMMON STOCK USD.01	522.000	HCLO Local	27.457759	14,332.95	46.490000		24,267.78		9,934.83		0.03	
	Base			27.457759	14,332.95	46.490000		24,267.78		9,934.83		0.03	
001055102	AFLAC INC COMMON STOCK USD 1	1,244.000	HCLO Local	42.428979	52,781.65	53.120000		66,081.28		13,299.63		0.09	
	Base			42.428979	52,781.65	53.120000		66,081.28		13,299.63		0.09	
001084102	AGCO CORP COMMON STOCK USD.01	219.000	HCLO Local	47.104840	10,315.96	49.120000		10,757.28		441.32		0.02	
	Base			47.104840	10,315.96	49.120000		10,757.28		441.32		0.02	
001204106	AGL RESOURCES INC COMMON STOCK USD5.	23.000	HCLO Local	36.795217	846.29	39.970000		919.31		73.02		0.00	
	Base			36.795217	846.29	39.970000		919.31		73.02		0.00	
001228105	AG MORTGAGE INVESTMENT TRUST REIT USD 01	189.000	HCLP Local	21.949577	4,148.47	23.480000		4,437.72		289.25		0.01	
	Base			21.949577	4,148.47	23.480000		4,437.72		289.25		0.01	
00130H105	AES CORP COMMON STOCK USD.01												

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

Composite

As of: December 31, 2012

View Date:

June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR		Asset Description		Units		Fund		Unit Cost		Total Cost		Rate		Maturity Date		Market Value		Unrealized Gn/Ls		% Curr % Comp	
Asset ID																					
00164V103	AMC NETWORKS INC A COMMON STOCK	1,446,000	HCLO Local	11,280,629	11,280,629	16,311.79	10,700,000	15,472.20	15,472.20	-839.59	0.02										
			Base	11,280,629	11,280,629	16,311.79	10,700,000	15,472.20	15,472.20	-839.59	0.02										
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	129,000	HCLO Local	39,255,504	39,255,504	5,063.96	49,500,000	6,385.50	6,385.50	1,321.54	0.00										
			Base	39,255,504	39,255,504	5,063.96	49,500,000	6,385.50	6,385.50	1,321.54	0.00										
00184X105	AOL INC COMMON STOCK USD.01	533,000	HCLO Local	17,194,934	17,194,934	9,164.90	29,610,000	15,782.13	15,782.13	6,617.23	0.02										
			Base	17,194,934	17,194,934	9,164.90	29,610,000	15,782.13	15,782.13	6,617.23	0.02										
00191G103	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD 001	48,000	HCLP Local	4,907,708	4,907,708	235.57	2,560,000	122.88	122.88	-112.69	0.00										
			Base	4,907,708	4,907,708	235.57	2,560,000	122.88	122.88	-112.69	0.00										
00206R102	AT+T INC COMMON STOCK USD1.	13,286,000	HCLO Local	28,003,635	28,003,635	372,056.30	33,710,000	447,871.06	447,871.06	75,814.76	0.63										
			Base	28,003,635	28,003,635	372,056.30	33,710,000	447,871.06	447,871.06	75,814.76	0.63										
00234P102	AV HOMES INC COMMON STOCK USD1.	45,000	HCLP Local	13,370,889	13,370,889	601.69	14,220,000	639.90	639.90	38.21	0.00										
			Base	13,370,889	13,370,889	601.69	14,220,000	639.90	639.90	38.21	0.00										
002444107	AVX CORP COMMON STOCK USD 01	136,000	HCLO Local	13,362,868	13,362,868	1,817.35	10,780,000	1,466.08	1,466.08	-351.27	0.00										
			Base	13,362,868	13,362,868	1,817.35	10,780,000	1,466.08	1,466.08	-351.27	0.00										
00246W103	AXT INC COMMON STOCK USD 001	708,000	HCLP Local	3,316,864	3,316,864	2,348.34	2,810,000	1,989.48	1,989.48	-358.86	0.00										
			Base	3,316,864	3,316,864	2,348.34	2,810,000	1,989.48	1,989.48	-358.86	0.00										

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

Composite

As of: December 31, 2012

View Date: June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR													
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp		
002535300	AARON S INC COMMON STOCK USD 5	172.000	HCLP Local	26.881686	4,623.65	28.280000	4,864.16	4,864.16	240.51	0.01	0.01		
	Base			26.881686	4,623.65	28.280000	4,864.16	4,864.16	240.51	0.01	0.01		
002824100	ABBOTT LABORATORIES COMMON STOCK NPV	3,565.000	HCLP Local	51.855029	184,863.18	65.500000	233,507.50	233,507.50	48,644.32				
	Base			51.855029	184,863.18	65.500000	233,507.50	233,507.50	48,644.32				
00430U103	ACCELRY S INC COMMON STOCK USD.0001	397.000	HCLP Local	8.152166	3,236.41	9.050000	3,592.85	3,592.85	356.44	0.01	0.01		
	Base			8.152166	3,236.41	9.050000	3,592.85	3,592.85	356.44	0.01	0.01		
004337101	ACCESS NATIONAL CORP COMMON STOCK USD 835	427.000	HCLP Local	13.178665	5,627.29	13.000000	5,551.00	5,551.00	-76.29	0.01	0.01		
	Base			13.178665	5,627.29	13.000000	5,551.00	5,551.00	-76.29	0.01	0.01		
004446100	ACETO CORP COMMON STOCK USD.01	266.000	HCLP Local	7.377932	1,962.53	10.040000	2,670.64	2,670.64	708.11	0.00	0.00		
	Base			7.377932	1,962.53	10.040000	2,670.64	2,670.64	708.11	0.00	0.00		
00507K103	ACTAVIS INC COMMON STOCK USD.0033	287.000	HCLP Local	56.929094	16,338.65	86.000000	24,682.00	24,682.00	8,343.35				
	Base			56.929094	16,338.65	86.000000	24,682.00	24,682.00	8,343.35				
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	955.000	HCLP Local	11.876000	11,341.58	10.620000	10,142.10	10,142.10	-1,199.48	0.01	0.01		
	Base			11.876000	11,341.58	10.620000	10,142.10	10,142.10	-1,199.48	0.01	0.01		
00508X203	ACTUANT CORP A COMMON STOCK USD.2	616.000	HCLP Local	25.272906	15,568.11	27.910000	17,192.56	17,192.56	1,624.45	0.02	0.02		
	Base			25.272906	15,568.11	27.910000	17,192.56	17,192.56	1,624.45	0.02	0.02		
005125109	ACXIOM CORP COMMON STOCK USD.1	621.000	HCLP Local	12.326345	7,654.66	17.460000	10,842.66	10,842.66	3,188.00	0.02	0.02		

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
006351308	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	39,000	HCLP Local	37.372308	1,457.52	35.070000	1,367.73	-89.79	0.00
			Base	37.372308	1,457.52	35.070000	1,367.73	-89.79	0.00
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001	1,118,000	HCLO Local	29.105617	32,540.08	37.680000	42,126.24	9,586.16	0.06
			Base	29.105617	32,540.08	37.680000	42,126.24	9,586.16	0.06
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD 0001	303,000	HCLO Local	68.883498	20,871.70	72.350000	21,922.05	1,050.35	0.03
			Base	68.883498	20,871.70	72.350000	21,922.05	1,050.35	0.03
00766T100	AECOM TECHNOLOGY CORP COMMON STOCK USD.01	672,000	HCLO Local	21.325863	14,330.98	23.800000	15,993.60	1,662.62	0.02
			Base	21.325863	14,330.98	23.800000	15,993.60	1,662.62	0.02
00770F104	AEGION CORP COMMON STOCK USD 01	463,000	HCLP Local	18.563758	8,595.02	22.190000	10,273.97	1,678.95	0.01
			Base	18.563758	8,595.02	22.190000	10,273.97	1,678.95	0.01
007767106	AEROFLEX HOLDING CORP COMMON STOCK USD.01	506,000	HCLP Local	6.187648	3,130.95	7.000000	3,542.00	411.05	0.01
			Base	6.187648	3,130.95	7.000000	3,542.00	411.05	0.01
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD 001	831,000	HCLP Local	11.285307	9,378.09	13.810000	11,476.11	2,098.02	0.02
			Base	11.285307	9,378.09	13.810000	11,476.11	2,098.02	0.02
00817Y108	AETNA INC COMMON STOCK USD 01	1,012,000	HCLO Local	28.140257	28,477.94	46.300000	46,855.60	18,377.66	0.07
			Base	28.140257	28,477.94	46.300000	46,855.60	18,377.66	0.07
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD 01								

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Holdings

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	116 000	HCLO Local	116 985862	13,570.36	130.150000	15,097.40	1,527.04	0.02
			Base	116.985862	13,570.36	130.150000	15,097.40	1,527.04	0.02
		784,000	HCLO Local	36 550931	28,655.93	40.940000	32,096.96	3,441.03	
			Base	36 550931	28,655.93	40.940000	32,096.96	3,441.03	
008492100	AGREE REALTY CORP REIT USD 0001	93,000	HCLP Local	27 125376	2,522.66	26.790000	2,491.47	-31.19	0.00
			Base	27.125376	2,522.66	26.790000	2,491.47	-31.19	0.00
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.	359,000	HCLO Local	89.180418	32,015.77	84.020000	30,163.18	-1,852.59	0.04
			Base	89.180418	32,015.77	84.020000	30,163.18	-1,852.59	0.04
009363102	AIRGAS INC COMMON STOCK USD.01	46 000	HCLO Local	78 648478	3,617.83	91.290000	4,199.34	581.51	0.01
			Base	78.648478	3,617.83	91.290000	4,199.34	581.51	0.01
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD 01	404,000	HCLO Local	30 700124	12,402.85	40.910000	16,527.64	4,124.79	0.02
			Base	30.700124	12,402.85	40.910000	16,527.64	4,124.79	
011311107	ALAMO GROUP INC COMMON STOCK USD.1	158 000	HCLP Local	30 873291	4,877.98	32.640000	5,157.12	279.14	0.01
			Base	30.873291	4,877.98	32.640000	5,157.12	279.14	0.01
011659109	ALASKA AIR GROUP INC COMMON STOCK USD1	201 000	HCLP Local	27.505373	5,528.58	43.090000	8,661.09	3,132.51	0.01
			Base	27.505373	5,528.58	43.090000	8,661.09	3,132.51	0.01
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001	180 000	HCLP Local	22 374222	4,027.36	22.680000	4,082.40	55.04	0.01
			Base	22.374222	4,027.36	22.680000	4,082.40	55.04	0.01

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Holdings

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
012653101	ALBEMARLE CORP COMMON STOCK USD.01									
	201 000	HCLO Local			56 149104	11,285.97	62.120000	12,486.12	1,200.15	0 02
		Base			56 149104	11,285.97	62 120000	12,486.12	1,200 15	0 02
013817101	ALCOA INC COMMON STOCK USD1.									
	1,266 000	HCLO Local			14.674652	18,578 11	8.680000	10,988 88	-7,589.23	
		Base			14 674652	18,578 11	8 680000	10,988.88	-7,589.23	0.02
01449J105	ALERE INC COMMON STOCK USD.001									
	181,000	HCLO Local			21.585635	3,907.00	18 500000	3,348 50	-558 50	0 00
		Base			21 585635	3,907 00	18.500000	3,348 50	-558.50	0 00
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD 0001									
	433,000	HCLO Local			54 422933	23,565.13	93.810000	40,619.73	17,054.60	0 06
		Base			54 422933	23,565.13	93.810000	40,619 73	17,054 60	0 06
016230104	ALICO INC COMMON STOCK USD1									
	76,000	HCLP Local			30.367763	2,307.95	36.630000	2,783 88	475.93	0 00
		Base			30 367763	2,307.95	36.630000	2,783 88	475.93	0 00
017175100	ALLEGHANY CORP COMMON STOCK USD1									
	67,000	HCLO Local			326 533433	21,877.74	335 420000	22,473.14	595 40	
		Base			326 533433	21,877.74	335 420000	22,473.14	595.40	0 03
018490102	ALLERGAN INC COMMON STOCK USD.01									
	579,000	HCLO Local			70 667927	40,916 73	91.730000	53,111 67	12,194 94	0.08
		Base			70.667927	40,916.73	91.730000	53,111.67	12,194 94	0 08
018522300	ALLETE INC COMMON STOCK NPV									
	313,000	HCLP Local			39 680000	12,419.84	40 980000	12,826.74	406.90	0 02
		Base			39.680000	12,419.84	40 980000	12,826 74	406.90	0.02
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01									
	180,000	HCLO Local			88.783111	15,980 96	144.760000	26,056.80	10,075 84	0 04

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01		Base	88 783111	15,980.96	144.760000	26,056.80	10,075.84	0.04
	31,000 HCLO Local	40 060968			1,241.89	43.910000	1,361.21	119.32	0.00
	Base	40 060968			1,241.89	43.910000	1,361.21	119.32	0.00
018804104	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01		Base	57.914596	13,609.93	61.960000	14,560.60	950.67	0.02
	235 000 HCLO Local				13,609.93	61.960000	14,560.60	950.67	0.02
019205103	ALLIANCE FINANCIAL CORP COMMON STOCK USD.01		Base	30.750256	1,199.26	43.510000	1,696.89	497.63	0.00
	39 000 HCLP Local				1,199.26	43.510000	1,696.89	497.63	0.00
01973R101	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01		Base	19 094991	10,597.72	20.420000	11,333.10	735.38	0.02
	555,000 HCLO Local				10,597.72	20.420000	11,333.10	735.38	0.02
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01		Base	19 279845	7,461.30	9.420000	3,645.54	-3,815.76	0.01
	387,000 HCLO Local				7,461.30	9.420000	3,645.54	-3,815.76	0.01
020002101	ALLSTATE CORP COMMON STOCK USD.01		Base	29.701011	40,244.87	40.170000	54,430.35	14,185.48	0.08
	1,355,000 HCLO Local				40,244.87	40.170000	54,430.35	14,185.48	0.08
020409108	ALMOST FAMILY INC COMMON STOCK USD.01		Base	21 709740	4,168.27	20.260000	3,889.92	-278.35	0.01
	192 000 HCLP Local				4,168.27	20.260000	3,889.92	-278.35	0.01
020520102	ALON USA ENERGY INC COMMON STOCK USD.01		Base	13 909573	4,882.26	18.090000	6,349.59	1,467.33	0.01
	351 000 HCLP Local				4,882.26	18.090000	6,349.59	1,467.33	0.01
021441100	ALTERA CORP COMMON STOCK USD.001		Base	13 909573	4,882.26	18.090000	6,349.59	1,467.33	0.01

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
02208R106	ALTRA HOLDINGS INC COMMON STOCK USD.001	418,000	HCLP Local	37.119402	15,515.91	34.440000	14,395.92	-1,119.99	0.02
			Base	37.119402	15,515.91	34.440000	14,395.92	-1,119.99	0.02
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	300,000	HCLP Local	16.473467	4,942.04	22.050000	6,615.00	1,672.96	0.04
			Base	16.473467	4,942.04	22.050000	6,615.00	1,672.96	0.04
023135106	AMAZON COM INC COMMON STOCK USD.01	4,314,000	HCLP Local	21.781071	93,963.54	31.420000	135,545.88	41,582.34	0.19
			Base	21.781071	93,963.54	31.420000	135,545.88	41,582.34	0.19
02341W103	AMCOL INTERNATIONAL CORP COMMON STOCK USD.01	780,000	HCLP Local	185.136410	144,406.40	251.140000	195,889.20	51,482.80	0.28
			Base	185.136410	144,406.40	251.140000	195,889.20	51,482.80	0.28
023436108	AMEDISYS INC COMMON STOCK USD.001	12,000	HCLP Local	29.797500	357.57	30.680000	368.16	10.59	0.00
			Base	29.797500	357.57	30.680000	368.16	10.59	0.00
023586100	AMERCO COMMON STOCK USD.25	292,000	HCLP Local	16.175377	4,723.21	11.270000	3,290.84	-1,432.37	0.00
			Base	16.175377	4,723.21	11.270000	3,290.84	-1,432.37	0.00
023608102	AMEREN CORPORATION COMMON STOCK USD.01	79,000	HCLP Local	62.282278	4,920.30	126.810000	10,017.99	5,097.69	0.01
			Base	62.282278	4,920.30	126.810000	10,017.99	5,097.69	0.01
02361E108	AMERESCO INC CL A COMMON STOCK USD.0001	217,000	HCLP Local	29.771705	6,460.46	30.720000	6,666.24	205.78	0.01
			Base	29.771705	6,460.46	30.720000	6,666.24	205.78	0.01
		428,000	HCLP Local	11.313037	4,841.98	9.810000	4,198.68	-643.30	0.01
			Base	11.313037	4,841.98	9.810000	4,198.68	-643.30	0.01

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Base Currency: USD - US DOLLAR												
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr	% Comp
024013104	AMERICAN ASSETS TRUST INC REIT USD 01	275 000	HCLP Local	22 953564	6,312.23	27 930000	27 930000	7,680.75	7,680.75	1,368.52	0.01	0.01
	Base			22.953564	6,312.23	27 930000	27 930000	7,680.75	7,680.75	1,368.52	0.01	0.01
02503X105	AMERICAN CAPITAL AGENCY CORP REIT USD 01	775,000	HCLO Local	29 397123	22,782.77	28 940000	28 940000	22,428.50	22,428.50	-354.27		
	Base			29 397123	22,782.77	28 940000	28 940000	22,428.50	22,428.50	-354.27	0.03	0.03
02503Y103	AMERICAN CAPITAL LTD COMMON STOCK USD.01	1,568,000	HCLO Local	9 682290	15,181.83	12 000000	12 000000	18,816.00	18,816.00	3,634.17	0.03	0.03
	Base			9 682290	15,181.83	12 000000	12 000000	18,816.00	18,816.00	3,634.17	0.03	0.03
02504A104	AMERICAN CAPITAL MORTGAGE IN REIT	207 000	HCLP Local	23 276522	4,818.24	23 570000	23 570000	4,878.99	4,878.99	60.75	0.01	0.01
	Base			23 276522	4,818.24	23 570000	23 570000	4,878.99	4,878.99	60.75	0.01	0.01
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	1,092,000	HCLO Local	36 966328	40,367.23	42 680000	42 680000	46,606.56	46,606.56	6,239.33	0.07	0.07
	Base			36 966328	40,367.23	42 680000	42 680000	46,606.56	46,606.56	6,239.33	0.07	0.07
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	444,000	HCLO Local	17 750878	7,881.39	20 510000	20 510000	9,106.44	9,106.44	1,225.05		
	Base			17 750878	7,881.39	20 510000	20 510000	9,106.44	9,106.44	1,225.05	0.01	0.01
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.	1,052,000	HCLP Local	9 275266	9,757.58	12 210000	12 210000	12,844.92	12,844.92	3,087.34	0.02	0.02
	Base			9 275266	9,757.58	12 210000	12 210000	12,844.92	12,844.92	3,087.34	0.02	0.02
025816109	AMERICAN EXPRESS CO COMMON STOCK USD 2	2,269 000	HCLO Local	41 296003	93,700.63	57 480000	57 480000	130,422.12	130,422.12	36,721.49	0.18	0.18
	Base			41 296003	93,700.63	57 480000	57 480000	130,422.12	130,422.12	36,721.49	0.18	0.18
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV	442 000	HCLO Local	32 400860	14,321.18	39 520000	39 520000	17,467.84	17,467.84	3,146.66	0.02	0.02

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
026375105	AMERICAN GREETINGS CORP CL A COMMON STOCK USD1	240,000	HCLP Local	20 130375	4,831.29	16 890000	4,053.60	-777.69	0.01
			Base	20 130375	4,831.29	16 890000	4,053.60	-777.69	0.01
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	1,756,000	HCLO Local	32 651133	57,335.39	35 300000	61,986.80	4,651.41	0.09
			Base	32 651133	57,335.39	35 300000	61,986.80	4,651.41	0.09
027745108	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.	104,000	HCLP Local	20 984904	2,182.43	20 190000	2,099.76	-82.67	0.00
			Base	20 984904	2,182.43	20 190000	2,099.76	-82.67	0.00
028591105	AMERICAN NATIONAL INSURANCE COMMON STOCK USD1	162,000	HCLO Local	69 475926	11,255.10	68 290000	11,062.98	-192.12	0.02
			Base	69 475926	11,255.10	68 290000	11,062.98	-192.12	0.02
02917L101	AMERICAN REALTY CAPITAL TRUS REIT	1,321,000	HCLP Local	10 996768	14,526.73	11 550000	15,257.55	730.82	0.02
			Base	10 996768	14,526.73	11 550000	15,257.55	730.82	0.02
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667	55,000	HCLP Local	54 456727	2,995.12	65 210000	3,586.55	591.43	0.01
			Base	54 456727	2,995.12	65 210000	3,586.55	591.43	0.01
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV	154,000	HCLP Local	33 223312	5,116.39	47 980000	7,388.92	2,272.53	0.01
			Base	33 223312	5,116.39	47 980000	7,388.92	2,272.53	0.01
03027X100	AMERICAN TOWER CORP REIT USD.01	762,000	HCLO Local	52 555118	40,047.00	77 270000	58,879.74	18,832.74	0.08
			Base	52 555118	40,047.00	77 270000	58,879.74	18,832.74	0.08
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD 01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
03070Q101	AMERISTAR CASINOS INC COMMON STOCK USD 01	398.000	HCLO Local	34.364171	13,676.94	37.130000	14,777.74	1,100.80	0.02
			Base	34.364171	13,676.94	37.130000	14,777.74	1,100.80	0.02
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	203.000	HCLP Local	17.849754	3,623.50	26.240000	5,326.72	1,703.22	0.04
			Base	17.849754	3,623.50	26.240000	5,326.72	1,703.22	0.04
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	805.000	HCLO Local	36.430348	29,326.43	43.180000	34,759.90	5,433.47	0.05
			Base	36.430348	29,326.43	43.180000	34,759.90	5,433.47	0.05
031001100	AMES NATIONAL CORP COMMON STOCK USD2.	629.000	HCLO Local	46.667806	29,354.05	62.630000	39,394.27	10,040.22	0.06
			Base	46.667806	29,354.05	62.630000	39,394.27	10,040.22	0.06
031100100	AMETEK INC COMMON STOCK USD.01	67.000	HCLO Local	18.125075	1,214.38	21.900000	1,467.30	252.92	0.00
			Base	18.125075	1,214.38	21.900000	1,467.30	252.92	0.00
031162100	AMGEN INC COMMON STOCK USD.0001	544.000	HCLO Local	29.204743	15,887.38	37.570000	20,438.08	4,550.70	0.03
			Base	29.204743	15,887.38	37.570000	20,438.08	4,550.70	0.03
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	1,872.000	HCLO Local	67.744327	126,817.38	86.320000	161,591.04	34,773.66	0.23
			Base	67.744327	126,817.38	86.320000	161,591.04	34,773.66	0.23
032037103	AMPOR TECHNOLOGY INC COMMON STOCK USD.001	1,232.000	HCLP Local	5.371437	6,617.61	4.250000	5,236.00	-1,381.61	0.01
			Base	5.371437	6,617.61	4.250000	5,236.00	-1,381.61	0.01
032037103	AMPOR PITTSBURGH CORP COMMON STOCK USD1	293.000	HCLP Local	18.599932	5,449.78	19.980000	5,854.14	404.36	0.01
			Base	18.599932	5,449.78	19.980000	5,854.14	404.36	0.01

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032095101	AMPHENOL CORP CL A COMMON STOCK USD 001	365.000	HCLP Local	53.108740	19,384.69	64.700000	23,615.50	4,230.81	0.03
	Base			53.108740	19,384.69	64.700000	23,615.50	4,230.81	0.03
03216B208	AMREIT INC REIT USD.01	28.000	HCLP Local	16.510357	462.29	17.150000	480.20	17.91	0.00
	Base			16.510357	462.29	17.150000	480.20	17.91	0.00
03232P405	AMSURG CORP COMMON STOCK NPV	390.000	HCLP Local	27.796051	10,840.46	30.010000	11,703.90	863.44	0.02
	Base			27.796051	10,840.46	30.010000	11,703.90	863.44	0.02
032359309	AMTRUST FINANCIAL SERVICES COMMON STOCK USD 01	409.000	HCLP Local	10.774597	4,406.81	28.690000	11,734.21	7,327.40	0.02
	Base			10.774597	4,406.81	28.690000	11,734.21	7,327.40	0.02
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	1,001.000	HCLP Local	82.089321	82,171.41	74.310000	74,384.31	-7,787.10	0.11
	Base			82.089321	82,171.41	74.310000	74,384.31	-7,787.10	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167	676.000	HCLP Local	39.333121	26,589.19	42.060000	28,432.56	1,843.37	0.04
	Base			39.333121	26,589.19	42.060000	28,432.56	1,843.37	0.04
032744104	ANAREN INC COMMON STOCK USD 01	61.000	HCLP Local	17.170164	1,047.38	19.450000	1,186.45	139.07	0.00
	Base			17.170164	1,047.38	19.450000	1,186.45	139.07	0.00
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1	146.000	HCLP Local	54.706849	7,987.20	63.980000	9,341.08	1,353.88	0.01
	Base			54.706849	7,987.20	63.980000	9,341.08	1,353.88	0.01
035710409	ANNALY CAPITAL MANAGEMENT IN REIT USD.01	2,197.000	HCLP Local	16.526841	36,309.47	14.040000	30,845.88	-5,463.59	0.04

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03662Q105	ANSYS INC COMMON STOCK USD.01	210.000	HCLO Local	55 678190	11,692.42	67.340000		14,141.40		2,448.98	0.02		
	Base			55 678190	11,692.42	67.340000		14,141.40		2,448.98	0.02		
037347101	ANWORTH MORTGAGE ASSET CORP REIT USD.01	1,106 000	HCLP Local	8.641347	9,557.33	5 780000		6,392.68		-3,164.65	0.01		
	Base			8 641347	9,557.33	5 780000		6,392.68		-3,164.65	0.01		
037411105	APACHE CORP COMMON STOCK USD 625	759.000	HCLO Local	95.080672	72,166.23	78 500000		59,581.50		-12,584.73	0.08		
	Base			95 080672	72,166.23	78 500000		59,581.50		-12,584.73	0.08		
037604105	APOLLO GROUP INC CL A COMMON STOCK NPV	216 000	HCLO Local	41 001806	8,856.39	20.920000		4,518.72		-4,337.67	0.01		
	Base			41 001806	8,856.39	20.920000		4,518.72		-4,337.67	0.01		
03761U106	APOLLO INVESTMENT CORP COMMON STOCK USD.001	1,578 000	HCLP Local	10.352085	16,335.59	8 360000		13,192.08		-3,143.51	0.02		
	Base			10 352085	16,335.59	8 360000		13,192.08		-3,143.51	0.02		
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD 01	310.000	HCLP Local	16.050645	4,975.70	16.230000		5,031.30		55.60	0.01		
	Base			16.050645	4,975.70	16.230000		5,031.30		55.60	0.01		
03763V102	APOLLO RESIDENTIAL MORTGAGE REIT USD 01	176.000	HCLP Local	19.173011	3,374.45	20 190000		3,553.44		178.99	0.01		
	Base			19 173011	3,374.45	20 190000		3,553.44		178.99	0.01		
037833100	APPLE INC COMMON STOCK NPV	2,136 000	HCLO Local	197 369125	421,580.45	533.030000		1,138,552.08		716,971.63	1.61		
	Base			197 369125	421,580.45	533.030000		1,138,552.08		716,971.63	1.61		
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV												

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038222105	APPLIED MATERIALS INC COMMON STOCK USD 01	77,000	HCLP Local	37.896494	2,918.03	42.010000	3,234.77	316.74	0.00
			Base	37.896494	2,918.03	42.010000	3,234.77	316.74	0.00
		2,887,000	HCLO Local	12.193547	35,202.77	11.440000	33,027.28	-2,175.49	0.00
			Base	12.193547	35,202.77	11.440000	33,027.28	-2,175.49	0.00
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV	1,129,000	HCLO Local	31.070797	35,078.93	27.390000	30,923.31	-4,155.62	0.04
			Base	31.070797	35,078.93	27.390000	30,923.31	-4,155.62	0.04
		415,000	HCLP Local	12.101542	5,022.14	18.000000	7,470.00	2,447.86	0.01
			Base	12.101542	5,022.14	18.000000	7,470.00	2,447.86	0.01
04010L103	ARES CAPITAL CORP COMMON STOCK USD 001	1,126,000	HCLO Local	16.107105	18,136.60	17.500000	19,705.00	1,568.40	0.03
			Base	16.107105	18,136.60	17.500000	19,705.00	1,568.40	0.03
		62,000	HCLP Local	17.401774	1,078.91	16.420000	1,018.04	-60.87	0.00
			Base	17.401774	1,078.91	16.420000	1,018.04	-60.87	0.00
04013V108	ARES COMMERCIAL REAL ESTATE REIT USD 01	374,000	HCLO Local	20.682807	7,735.37	19.180000	7,173.32	-562.05	0.01
			Base	20.682807	7,735.37	19.180000	7,173.32	-562.05	0.01
		207,000	HCLP Local	16.444493	3,404.01	9.550000	1,976.85	-1,427.16	0.00
			Base	16.444493	3,404.01	9.550000	1,976.85	-1,427.16	0.00
040790107	ARKANSAS BEST CORP COMMON STOCK USD 01	92,000	HCLO Local	21.806630	2,006.21	20.770000	1,910.84	-95.37	0.00
			Base	21.806630	2,006.21	20.770000	1,910.84	-95.37	0.00

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042315101	ARMOUR RESIDENTIAL REIT INC REIT USD 0001												
	2,479,000 HCLP Local			7,094,542	17,587.37	6,470,000		16,039.13	-1,548.24		0.02		
	Base			7,094,542	17,587.37	6,470,000		16,039.13	-1,548.24		0.02		
04269Q100	ARRIS GROUP INC COMMON STOCK USD 01												
	1,078,000 HCLP Local			10,784,304	11,625.48	14,940,000		16,105.32	4,479.84				
	Base			10,784,304	11,625.48	14,940,000		16,105.32	4,479.84		0.02		
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1												
	509,000 HCLO Local			34,987,819	17,808.80	38,080,000		19,382.72	1,573.92		0.03		
	Base			34,987,819	17,808.80	38,080,000		19,382.72	1,573.92		0.03		
042744102	ARROW FINANCIAL CORP COMMON STOCK USD1.												
	99,000 HCLP Local			23,942,121	2,370.27	24,950,000		2,470.05	99.78		0.00		
	Base			23,942,121	2,370.27	24,950,000		2,470.05	99.78		0.00		
04315B107	ARTIO GLOBAL INVESTORS INC COMMON STOCK USD.001												
	1,314,000 HCLP Local			2,828,059	3,716.07	1,900,000		2,496.60	-1,219.47		0.00		
	Base			2,828,059	3,716.07	1,900,000		2,496.60	-1,219.47		0.00		
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD 01												
	816,000 HCLO Local			19,596,287	15,990.57	18,490,000		15,087.84	-902.73				
	Base			19,596,287	15,990.57	18,490,000		15,087.84	-902.73		0.02		
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01												
	155,000 HCLP Local			45,961,677	7,124.06	61,940,000		9,600.70	2,476.64		0.01		
	Base			45,961,677	7,124.06	61,940,000		9,600.70	2,476.64		0.01		
044103109	ASHFORD HOSPITALITY TRUST REIT USD 01												
	432,000 HCLP Local			9,306,690	4,020.49	10,510,000		4,540.32	519.83		0.01		
	Base			9,306,690	4,020.49	10,510,000		4,540.32	519.83		0.01		
044209104	ASHLAND INC COMMON STOCK USD.01												
	177,000 HCLO Local			54,094,915	9,574.80	80,410,000		14,232.57	4,657.77		0.02		

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04543P100	ASSET ACCEPTANCE CAPITAL COMMON STOCK USD.01		Base	54.094915	9,574.80	80.410000	14,232.57	4,657.77	0.02
	128 000 HCLP Local			5.927188	758.68	4.500000	576.00	-182.68	0.00
	Base			5.927188	758.68	4.500000	576.00	-182.68	0.00
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
	1,168.000 HCLO Local			11.262158	13,154.20	13.120000	15,324.16	2,169.96	0.02
	Base			11.262158	13,154.20	13.120000	15,324.16	2,169.96	0.02
045604105	ASSOCIATED ESTATES REALTY CP REIT USD.1								
	232.000 HCLP Local			13.745862	3,189.04	16.120000	3,739.84	550.80	0.01
	Base			13.745862	3,189.04	16.120000	3,739.84	550.80	0.01
04621X108	ASSURANT INC COMMON STOCK USD 01								
	466.000 HCLO Local			35.524270	16,554.31	34.700000	16,170.20	-384.11	0.02
	Base			35.524270	16,554.31	34.700000	16,170.20	-384.11	0.02
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
	37.000 HCLP Local			29.409189	1,088.14	33.330000	1,233.21	145.07	0.00
	Base			29.409189	1,088.14	33.330000	1,233.21	145.07	0.00
04624B103	ASTEX PHARMACEUTICALS COMMON STOCK USD.001								
	574.000 HCLP Local			2.444965	1,403.41	2.910000	1,670.34	266.93	0.00
	Base			2.444965	1,403.41	2.910000	1,670.34	266.93	0.00
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
	56.000 HCLP Local			8.941786	500.74	9.360000	524.16	23.42	0.00
	Base			8.941786	500.74	9.360000	524.16	23.42	0.00
04878Q863	ATLANTIC POWER CORP COMMON STOCK								
	89.000 HCLP Local			14.273146	1,270.31	11.430000	1,017.27	-253.04	0.00
	Base			14.273146	1,270.31	11.430000	1,017.27	-253.04	0.00
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								

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05070J102	AUDIENCE INC COMMON STOCK USD.001	129.000	HCLO Local	45.012326	5,806.59	45.790000	5,906.91	5,906.91	100.32
	Base			45.012326	5,806.59	45.790000	5,906.91	5,906.91	100.32
052769106	AUDIENCE INC COMMON STOCK USD.001	453.000	HCLP Local	13.342230	6,044.03	10.390000	4,706.67	4,706.67	-1,337.36
	Base			13.342230	6,044.03	10.390000	4,706.67	4,706.67	-1,337.36
052769106	AUTODESK INC COMMON STOCK USD.01	521.000	HCLO Local	34.225912	17,831.70	35.350000	18,417.35	18,417.35	585.65
	Base			34.225912	17,831.70	35.350000	18,417.35	18,417.35	585.65
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	932.000	HCLO Local	48.611996	45,306.38	57.010000	53,133.32	53,133.32	7,826.94
	Base			48.611996	45,306.38	57.010000	53,133.32	53,133.32	7,826.94
05329W102	AUTONATION INC COMMON STOCK USD.01	79.000	HCLO Local	37.389114	2,953.74	39.700000	3,136.30	3,136.30	182.56
	Base			37.389114	2,953.74	39.700000	3,136.30	3,136.30	182.56
053332102	AUTOZONE INC COMMON STOCK USD 01	86.000	HCLO Local	322.911279	27,770.37	354.430000	30,480.98	30,480.98	2,710.61
	Base			322.911279	27,770.37	354.430000	30,480.98	30,480.98	2,710.61
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	142.000	HCLO Local	118.594014	16,840.35	135.590000	19,253.78	19,253.78	2,413.43
	Base			118.594014	16,840.35	135.590000	19,253.78	19,253.78	2,413.43
053611109	AVERY DENNISON CORP COMMON STOCK USD1.	525.000	HCLO Local	28.379105	14,899.03	34.920000	18,333.00	18,333.00	3,433.97
	Base			28.379105	14,899.03	34.920000	18,333.00	18,333.00	3,433.97
05366Y102	AVIAT NETWORKS INC COMMON STOCK USD.01	220.000	HCLP Local	2.627682	578.09	3.290000	723.80	723.80	145.71
	Base			2.627682	578.09	3.290000	723.80	723.80	145.71

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05367P100	AVID TECHNOLOGY INC COMMON STOCK USD 01	409,000	HCLP Local	9,314,768	3,809,74	7,580,000	3,100.22	3,100.22	0.00
	Base			9,314,768	3,809,74	7,580,000	3,100.22	3,100.22	0.00
05379B107	AVISTA CORP COMMON STOCK NPV	695,000	HCLP Local	20,053,108	13,936,91	24,110,000	16,756.45	16,756.45	0.02
	Base			20,053,108	13,936,91	24,110,000	16,756.45	16,756.45	0.02
053807103	AVNET INC COMMON STOCK USD1.	648,000	HCLO Local	33,162,840	21,489,52	30,610,000	19,835.28	19,835.28	0.03
	Base			33,162,840	21,489,52	30,610,000	19,835.28	19,835.28	0.03
054303102	AVON PRODUCTS INC COMMON STOCK USD 25	299,000	HCLO Local	28,013,746	8,376,11	14,360,000	4,293.64	4,293.64	0.01
	Base			28,013,746	8,376,11	14,360,000	4,293.64	4,293.64	0.01
05463D100	AXIAL CORP COMMON STOCK USD.01	129,000	HCLP Local	34,413,178	4,439,30	41,280,000	5,325.12	5,325.12	0.01
	Base			34,413,178	4,439,30	41,280,000	5,325.12	5,325.12	0.01
054937107	BB+T CORP COMMON STOCK USD5.	1,920,000	HCLO Local	25,538,776	49,034,45	29,110,000	55,891.20	55,891.20	0.08
	Base			25,538,776	49,034,45	29,110,000	55,891.20	55,891.20	0.08
05561Q201	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	239,000	HCLO Local	52,234,937	12,484,15	54,460,000	13,015.94	13,015.94	0.02
	Base			52,234,937	12,484,15	54,460,000	13,015.94	13,015.94	0.02
055639108	BPZ RESOURCES INC COMMON STOCK NPV	189,000	HCLP Local	2,393,545	452,38	3,150,000	595.35	595.35	0.00
	Base			2,393,545	452,38	3,150,000	595.35	595.35	0.00
05566U108	BOFI HOLDING INC COMMON STOCK USD 01	294,000	HCLP Local	16,406,633	4,823,55	27,870,000	8,193.78	8,193.78	0.01

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055921100	BMC SOFTWARE INC COMMON STOCK USD.01								
	Base	602,000	HCLC Local	16,406,633	4,823.55	27,870,000	8,193.78	3,370.23	0.01
05615F102	BABCOCK + WILCOX CO/THE COMMON STOCK USD.01								
	Base	268,000	HCLC Local	41,699,302	25,102.98	39,660,000	23,875.32	-1,227.66	0.03
057149106	MICHAEL BAKER CORP COMMON STOCK USD1.								
	Base	268,000	HCLC Local	41,699,302	25,102.98	39,660,000	23,875.32	-1,227.66	0.01
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
	Base	175,000	HCLP Local	23,591,657	4,128.54	24,930,000	4,362.75	234.21	0.01
058498106	BALL CORP COMMON STOCK NPV								
	Base	753,000	HCLC Local	57,898,167	43,597.32	40,840,000	30,752.52	-12,844.80	0.04
05874B107	BALLY TECHNOLOGIES INC COMMON STOCK USD.1								
	Base	572,000	HCLC Local	37,671,958	21,548.36	44,750,000	25,597.00	4,048.64	0.04
05945F103	BANCFIRST CORP COMMON STOCK USD1.								
	Base	302,000	HCLC Local	44,117,351	13,323.44	44,710,000	13,502.42	178.98	0.02
059692103	BANCORPSOUTH INC COMMON STOCK USD2 5								
	Base	86,000	HCLP Local	36,745,233	3,160.09	42,360,000	3,642.96	482.87	0.01
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	Base	227,000	HCLP Local	10,306,388	2,339.55	14,540,000	3,300.58	961.03	0.00

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
062540109	BANK OF HAWAII CORP COMMON STOCK USD 01	25,313 000	HCLO Local	12 540733	317,443.58	11 600000	293,630.80	-23,812.78	0 42
		103 000	HCLO Local	45 835534	4,721 06	44 050000	4,537 15	-183 91	
			Base	12 540733	317,443.58	11 600000	293,630 80	-23,812.78	0 42
062896105	BANK OF KENTUCKY FINL CORP COMMON STOCK NPV		Base	45 835534	4,721.06	44.050000	4,537.15	-183.91	
		141 000	HCLP Local	24 274823	3,422 75	24 730000	3,486 93	64.18	0.00
			Base	24 274823	3,422.75	24 730000	3,486.93	64.18	0.00
063425102	BANK OF MARIN BANCORP/CA COMMON STOCK NPV		Base	34 069640	3,781.73	37 460000	4,158 06	376 33	0 01
		111 000	HCLP Local	34 069640	3,781.73	37 460000	4,158 06	376 33	0 01
			Base	27 089034	84,138.54	25 700000	79,824.20	-4,314.34	0 11
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD 01		Base	27 089034	84,138.54	25 700000	79,824.20	-4,314 34	0 11
		3,106 000	HCLO Local	27 089034	84,138.54	25 700000	79,824.20	-4,314 34	0 11
			Base	15 556429	1,960.11	12 450000	1,568.70	-391.41	0 00
06647F102	BANKRATE INC COMMON STOCK USD 01		Base	15 556429	1,960.11	12 450000	1,568.70	-391.41	0 00
		126 000	HCLP Local	23 790253	1,879 43	24 440000	1,930 76	51 33	0 00
			Base	23 790253	1,879 43	24 440000	1,930 76	51 33	0 00
06652K103	BANKUNITED INC COMMON STOCK USD 01		Base	27 077647	7,365.12	30 730000	8,358.56	993.44	0 01
		79 000	HCLO Local	27 077647	7,365.12	30 730000	8,358.56	993.44	0 01
			Base	36 070909	1,587 12	33 650000	1,480 60	-106 52	0 00
06652V208	BANNER CORPORATION COMMON STOCK USD 01		Base	36 070909	1,587 12	33 650000	1,480 60	-106 52	0 00
		272 000	HCLP Local	27 077647	7,365.12	30 730000	8,358.56	993.44	0 01
			Base	27 077647	7,365.12	30 730000	8,358.56	993.44	0 01
066849100	BAR HARBOR BANKSHARES COMMON STOCK USD2.		Base	36 070909	1,587 12	33 650000	1,480 60	-106 52	0 00
		44 000	HCLP Local	36 070909	1,587 12	33 650000	1,480 60	-106 52	0 00
			Base	36 070909	1,587 12	33 650000	1,480 60	-106 52	0 00

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Asset ID																							
067383109	CR BARD INC COMMON STOCK USD.25	189,000	HCLP Local					96.705397		18,277.32		97.740000		18,472.86				195.54		0.03		0.03	
	Base							96.705397		18,277.32		97.740000		18,472.86				195.54		0.03		0.03	
067806109	BARNES GROUP INC COMMON STOCK USD.01	557,000	HCLP Local					24.099174		13,423.24		22.460000		12,510.22				-913.02					
	Base							24.099174		13,423.24		22.460000		12,510.22				-913.02					
06846N104	BILL BARRETT CORP COMMON STOCK USD 001	303,000	HCLP Local					33.710891		10,214.40		17.790000		5,390.37				-4,824.03		0.01		0.01	
	Base							33.710891		10,214.40		17.790000		5,390.37				-4,824.03		0.01		0.01	
068798107	BARRY (R.G.) COMMON STOCK USD1.	403,000	HCLP Local					13.377022		5,390.94		14.170000		5,710.51				319.57		0.01		0.01	
	Base							13.377022		5,390.94		14.170000		5,710.51				319.57		0.01		0.01	
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	535,000	HCLP Local					9.921514		5,308.01		11.410000		6,104.35				796.34		0.01		0.01	
	Base							9.921514		5,308.01		11.410000		6,104.35				796.34		0.01		0.01	
070203104	BASSETT FURNITURE INDS COMMON STOCK USD5	48,000	HCLP Local					10.832083		519.94		12.470000		598.56				78.62					
	Base							10.832083		519.94		12.470000		598.56				78.62					
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1	1,248,000	HCLP Local					51.034495		63,691.05		66.660000		83,191.68				19,500.63		0.12		0.12	
	Base							51.034495		63,691.05		66.660000		83,191.68				19,500.63		0.12		0.12	
073302101	B/E AEROSPACE INC COMMON STOCK USD.01	221,000	HCLP Local					39.997783		8,839.51		49.400000		10,917.40				2,077.89		0.02		0.02	
	Base							39.997783		8,839.51		49.400000		10,917.40				2,077.89		0.02		0.02	
073730103	BEAM INC COMMON STOCK USD3.125	196,000	HCLP Local					53.835408		10,551.74		61.090000		11,973.64				1,421.90		0.02		0.02	

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074014101	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001		Base	53.835408	10,551.74	61.090000		11,973.64		1,421.90	0.02	
	152.000 HCLP Local			5.727303	870.55	4.890000		743.28		-127.27	0.00	
	Base			5.727303	870.55	4.890000		743.28		-127.27	0.00	
07556Q881	BEAZER HOMES USA INC COMMON STOCK USD 001											
	142.000 HCLP Local			16.874014	2,396.11	16.890000		2,398.38		2.27	0.00	
	Base			16.874014	2,396.11	16.890000		2,398.38		2.27	0.00	
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.											
	457.000 HCLO Local			79.887856	36,508.75	78.190000		35,732.83		-775.92	0.05	
	Base			79.887856	36,508.75	78.190000		35,732.83		-775.92	0.05	
075896100	BED BATH + BEYOND INC COMMON STOCK USD 01											
	524.000 HCLO Local			48.761336	25,550.94	55.910000		29,296.84		3,745.90	0.04	
	Base			48.761336	25,550.94	55.910000		29,296.84		3,745.90	0.04	
077347300	BEL FUSE INC CL B COMMON STOCK USD.1											
	70.000 HCLP Local			15.139429	1,059.76	19.550000		1,368.50		308.74	0.00	
	Base			15.139429	1,059.76	19.550000		1,368.50		308.74	0.00	
077454106	BELDEN INC COMMON STOCK USD 01											
	108.000 HCLP Local			33.074907	3,572.09	44.990000		4,858.92		1,286.83	0.01	
	Base			33.074907	3,572.09	44.990000		4,858.92		1,286.83	0.01	
080555105	BELO CORPORATION A COMMON STOCK USD 01											
	1,457.000 HCLP Local			6.901984	10,056.19	7.670000		11,175.19		1,119.00	0.02	
	Base			6.901984	10,056.19	7.670000		11,175.19		1,119.00	0.02	
081437105	BEMIS COMPANY COMMON STOCK USD 1											
	532.000 HCLO Local			32.174004	17,116.57	33.460000		17,800.72		684.15	0.03	
	Base			32.174004	17,116.57	33.460000		17,800.72		684.15	0.03	

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084423102	WR BERKLEY CORP COMMON STOCK USD 2	470 000	HCLP Local	15.874085	7,460.82	16.620000	7,811.40	350.58	0.01
	Base	15.874085			7,460.82	16.620000	7,811.40	350.58	0.01
084597202	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD 1	496 000	HCLO Local	27.740746	13,759.41	37.740000	18,719.04	4,959.63	0.01
	Base	27.740746			13,759.41	37.740000	18,719.04	4,959.63	0.01
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD 0033	137 000	HCLP Local	8.940730	1,224.88	8.200000	1,123.40	-101.48	0.00
	Base	8.940730			1,224.88	8.200000	1,123.40	-101.48	0.00
086516101	BEST BUY CO INC COMMON STOCK USD.1	4,147 000	HCLO Local	80.106605	332,202.09	89.700000	371,985.90	39,783.81	0.53
	Base	80.106605			332,202.09	89.700000	371,985.90	39,783.81	0.53
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD 01	600.000	HCLO Local	29.042433	17,425.46	11.850000	7,110.00	-10,315.46	0.01
	Base	29.042433			17,425.46	11.850000	7,110.00	-10,315.46	0.01
089302103	BIG LOTS INC COMMON STOCK USD 01	66.000	HCLP Local	13.913030	918.26	13.100000	864.60	-53.66	0.00
	Base	13.913030			918.26	13.100000	864.60	-53.66	0.00
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5	134.000	HCLO Local	33.908881	4,543.79	28.460000	3,813.64	-730.15	0.01
	Base	33.908881			4,543.79	28.460000	3,813.64	-730.15	0.01
090572207	BIO RAD LABORATORIES A COMMON STOCK USD 0001	22.000	HCLP Local	333.246364	7,331.42	390.020000	8,580.44	1,249.02	0.01
	Base	333.246364			7,331.42	390.020000	8,580.44	1,249.02	0.01
090572207	BIO RAD LABORATORIES A COMMON STOCK USD 0001	46 000	HCLO Local	99.444348	4,574.44	105.050000	4,832.30	257.86	0.01
	Base	99.444348			4,574.44	105.050000	4,832.30	257.86	0.01

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09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	80 000	HCLO Local	44 323375	3,545.87	49 250000	3,940.00	394.13	0.01
	Base	44 323375			3,545.87	49 250000	3,940.00	394.13	0.01
09062X103	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.005	543 000	HCLO Local	71.495912	38,822.28	146.670000	79,641.81	40,819.53	0.11
	Base	71.495912			38,822.28	146.670000	79,641.81	40,819.53	0.11
091826107	BLACK BOX CORP COMMON STOCK USD.001	142 000	HCLP Local	31.489789	4,471.55	24.340000	3,456.28	-1,015.27	0.00
	Base	31.489789			4,471.55	24.340000	3,456.28	-1,015.27	0.00
092113109	BLACK HILLS CORP COMMON STOCK USD1	320 000	HCLP Local	31.086094	9,947.55	36 340000	11,628.80	1,681.25	0.02
	Base	31.086094			9,947.55	36 340000	11,628.80	1,681.25	0.02
09247X101	BLACKROCK INC COMMON STOCK USD.01	287 000	HCLO Local	183 595679	52,691.96	206.710000	59,325.77	6,633.81	0.08
	Base	183 595679			52,691.96	206.710000	59,325.77	6,633.81	0.08
092533108	BLACKROCK KESLO CAPITAL CORP COMMON STOCK USD.001	239 000	HCLP Local	9.863431	2,357.36	10 060000	2,404.34	46.98	0.00
	Base	9.863431			2,357.36	10 060000	2,404.34	46.98	0.00
093671105	H+R BLOCK INC COMMON STOCK NPV	619 000	HCLO Local	13.968126	8,646.27	18.570000	11,494.83	2,848.56	0.02
	Base	13.968126			8,646.27	18.570000	11,494.83	2,848.56	0.02
096761101	BOB EVANS FARMS COMMON STOCK USD.01	271 000	HCLP Local	33.538598	9,088.96	40 200000	10,894.20	1,805.24	0.02
	Base	33.538598			9,088.96	40 200000	10,894.20	1,805.24	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.	1,698,000	HCLO Local	67.996985	115,458.88	75.360000	127,961.28	12,502.40	0.18

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09746Y105	BOISE INC COMMON STOCK USD.0001		Base	67 996985	115,458.88	75.360000		127,961.28		12,502.40	0.18		
	1,368,000 HCLP Local			6.192544	8,471.40	7.950000		10,875.60		2,404.20	0.02		
	Base			6.192544	8,471.40	7.950000		10,875.60		2,404.20	0.02		
097698104	BOLT TECHNOLOGY CORP COMMON STOCK NPV												
	5,000 HCLP Local			14.154000	70.77	14.270000		71.35		0.58	0.00		
	Base			14.154000	70.77	14.270000		71.35		0.58	0.00		
09776J101	BON TON STORES INC/THE COMMON STOCK USD 01												
	103,000 HCLP Local			11.842427	1,199.17	12.120000		1,248.36		49.19	0.00		
	Base			11.842427	1,199.17	12.120000		1,248.36		49.19	0.00		
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001												
	68,000 HCLP Local			24.686029	1,678.65	27.790000		1,889.72		211.07	0.00		
	Base			24.686029	1,678.65	27.790000		1,889.72		211.07	0.00		
099724106	BORGWARNER INC COMMON STOCK USD.01												
	259,000 HCLO Local			72.599846	18,803.36	71.620000		18,549.58		-253.78	0.03		
	Base			72.599846	18,803.36	71.620000		18,549.58		-253.78	0.03		
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.												
	685,000 HCLP Local			8.838861	6,054.62	9.010000		6,171.85		117.23	0.01		
	Base			8.838861	6,054.62	9.010000		6,171.85		117.23	0.01		
101121101	BOSTON PROPERTIES INC REIT USD.01												
	245,000 HCLO Local			89.891265	22,023.36	105.810000		25,923.45		3,900.09	0.04		
	Base			89.891265	22,023.36	105.810000		25,923.45		3,900.09	0.04		
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01												
	3,225,000 HCLO Local			6.237687	20,116.54	5.730000		18,479.25		-1,637.29	0.03		
	Base			6.237687	20,116.54	5.730000		18,479.25		-1,637.29	0.03		
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001												

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103304101	BOYD GAMING CORP COMMON STOCK USD 01	62,000	HCLP Local	23.757258	1,472.95	26.390000	1,636.18	163.23	0.00
	Base			23.757258	1,472.95		1,636.18	163.23	0.00
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01	420,000	HCLP Local	8.331857	3,499.38	6.640000	2,788.80	-710.58	0.00
	Base			8.331857	3,499.38		2,788.80	-710.58	0.00
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01	399,000	HCLP Local	30.036441	11,984.54	33.400000	13,326.60	1,342.06	0.02
	Base			30.036441	11,984.54		13,326.60	1,342.06	0.02
105368203	BRANDYWINE REALTY TRUST REIT USD.01	324,000	HCLO Local	12.407191	4,019.93	12.190000	3,949.56	-70.37	0.01
	Base			12.407191	4,019.93		3,949.56	-70.37	0.01
109043109	BRIGGS + STRATTON COMMON STOCK USD 01	395,000	HCLP Local	17.204835	6,795.91	21.080000	8,326.60	1,530.69	0.01
	Base			17.204835	6,795.91		8,326.60	1,530.69	0.01
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD 1	485,000	HCLO Local	22.408371	10,868.06	30.990000	15,030.15	4,162.09	0.02
	Base			22.408371	10,868.06		15,030.15	4,162.09	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	3,828,000	HCLO Local	26.617113	101,890.31	32.590000	124,754.52	22,864.21	0.18
	Base			26.617113	101,890.31		124,754.52	22,864.21	0.18
110394103	BRISTOW GROUP INC COMMON STOCK USD.01	348,000	HCLP Local	46.642816	16,231.70	53.660000	18,673.68	2,441.98	0.03
	Base			46.642816	16,231.70		18,673.68	2,441.98	0.03
111320107	BROADCOM CORP CL A COMMON STOCK USD 0001	1,242,000	HCLO Local	40.182552	49,906.73	33.210000	41,246.82	-8,659.91	0.06
	Base			40.182552	49,906.73		41,246.82	-8,659.91	0.06

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11133T103	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD 01	282,000	HCLP Local	21.869007	6,167.06	22.880000	22.880000	6,452.16	285.10
	Base			21.869007	6,167.06	22.880000	22.880000	6,452.16	285.10
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	2,867,000	HCLP Local	4.820066	13,819.13	5.330000	5.330000	15,281.11	1,461.98
	Base			4.820066	13,819.13	5.330000	5.330000	15,281.11	1,461.98
112463104	BROOKDALE SENIOR LIVING INC COMMON STOCK USD 01	219,000	HCLP Local	20.310365	4,447.97	25.320000	25.320000	5,545.08	1,097.11
	Base			20.310365	4,447.97	25.320000	25.320000	5,545.08	1,097.11
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01	276,000	HCLP Local	8.461087	2,335.26	8.500000	8.500000	2,346.00	10.74
	Base			8.461087	2,335.26	8.500000	8.500000	2,346.00	10.74
114340102	BROOKS AUTOMATION INC COMMON STOCK USD 01	283,000	HCLP Local	10.035760	2,840.12	8.050000	8.050000	2,278.15	-561.97
	Base			10.035760	2,840.12	8.050000	8.050000	2,278.15	-561.97
115236101	BROWN + BROWN INC COMMON STOCK USD.1	264,000	HCLP Local	25.044924	6,611.86	25.460000	25.460000	6,721.44	109.58
	Base			25.044924	6,611.86	25.460000	25.460000	6,721.44	109.58
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	338,000	HCLP Local	48.293817	16,323.31	63.250000	63.250000	21,378.50	5,055.19
	Base			48.293817	16,323.31	63.250000	63.250000	21,378.50	5,055.19
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01	322,000	HCLP Local	9.984720	3,215.08	18.370000	18.370000	5,915.14	2,700.06
	Base			9.984720	3,215.08	18.370000	18.370000	5,915.14	2,700.06
116794108	BRUKER CORP COMMON STOCK USD.01	211,000	HCLP Local	15.143223	3,195.22	15.270000	15.270000	3,221.97	26.75

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	% Curr % Comp
117665109	BRYN MAWR BANK CORP COMMON STOCK USD1.		Base	15.143223	3,195.22	15.270000		3,221.97	26.75
	93.000 HCLP Local	20.993118			1,952.36	22.270000		2,071.11	118.75
	Base	20.993118			1,952.36	22.270000		2,071.11	118.75
118255108	BUCKEYE TECHNOLOGIES INC COMMON STOCK USD 01		Base	16.244541	3,720.00	28.710000		6,574.59	2,854.59
	229.000 HCLP Local				3,720.00	28.710000		6,574.59	2,854.59
	Base				3,720.00	28.710000		6,574.59	2,854.59
12466Q104	C + F FINANCIAL CORP COMMON STOCK USD1.		Base	37.298758	5,706.71	38.940000		5,957.82	251.11
	153.000 HCLP Local	37.298758			5,706.71	38.940000		5,957.82	251.11
	Base	37.298758			5,706.71	38.940000		5,957.82	251.11
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD 01		Base	18.950655	10,991.38	21.440000		12,435.20	1,443.82
	580.000 HCLP Local	18.950655			10,991.38	21.440000		12,435.20	1,443.82
	Base	18.950655			10,991.38	21.440000		12,435.20	1,443.82
12477X106	CAI INTERNATIONAL INC COMMON STOCK USD 0001		Base	20.466982	4,543.67	21.950000		4,872.90	329.23
	222.000 HCLP Local	20.466982			4,543.67	21.950000		4,872.90	329.23
	Base	20.466982			4,543.67	21.950000		4,872.90	329.23
124805102	CBIZ INC COMMON STOCK USD 01		Base	5.708021	5,884.97	5.910000		6,093.21	208.24
	1,031.000 HCLP Local	5.708021			5,884.97	5.910000		6,093.21	208.24
	Base	5.708021			5,884.97	5.910000		6,093.21	208.24
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01		Base	21.673970	7,260.78	21.210000		7,105.35	-155.43
	335.000 HCLO Local	21.673970			7,260.78	21.210000		7,105.35	-155.43
	Base	21.673970			7,260.78	21.210000		7,105.35	-155.43
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		Base	15.405993	26,760.21	38.050000		66,092.85	39,332.64
	1,737.000 HCLO Local	15.405993			26,760.21	38.050000		66,092.85	39,332.64
	Base	15.405993			26,760.21	38.050000		66,092.85	39,332.64
12504L109	CBRE GROUP INC A COMMON STOCK USD.01		Base						

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125071100	CDI CORP COMMON STOCK USD 1	739,000	HCLO Local	18,111,989	13,384.76	19,900,000	14,706.10	1,321.34	0.02
		63,000	HCLP Local	17,092,381	1,076.82	17,130,000	1,079.19	2.37	
			Base	17,092,381	1,076.82	17,130,000	1,079.19	2.37	0.02
125141101	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	375,000	HCLP Local	7,700,773	2,887.79	9,950,000	3,731.25	843.46	0.01
			Base	7,700,773	2,887.79	9,950,000	3,731.25	843.46	0.01
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 01	196,000	HCLO Local	134,475,000	26,357.10	203,160,000	39,819.36	13,462.26	0.06
			Base	134,475,000	26,357.10	203,160,000	39,819.36	13,462.26	0.06
12541W209	C H ROBINSON WORLDWIDE INC COMMON STOCK USD 1	212,000	HCLO Local	77,248,302	16,376.64	63,220,000	13,402.64	-2,974.00	0.02
			Base	77,248,302	16,376.64	63,220,000	13,402.64	-2,974.00	0.02
12547R105	CIFC CORP COMMON STOCK USD 001	239,000	HCLP Local	6,881,757	1,644.74	8,000,000	1,912.00	267.26	0.00
			Base	6,881,757	1,644.74	8,000,000	1,912.00	267.26	
125509109	CIGNA CORP COMMON STOCK USD.25	836,000	HCLO Local	34,634,713	28,954.62	53,460,000	44,692.56	15,737.94	0.06
			Base	34,634,713	28,954.62	53,460,000	44,692.56	15,737.94	0.06
125581801	CIT GROUP INC COMMON STOCK USD 01	453,000	HCLO Local	40,050,751	18,142.99	38,640,000	17,503.92	-639.07	0.02
			Base	40,050,751	18,142.99	38,640,000	17,503.92	-639.07	0.02
12561W105	CLECO CORPORATION COMMON STOCK USD1	649,000	HCLP Local	26,821,556	17,407.19	40,010,000	25,966.49	8,559.30	0.04
			Base	26,821,556	17,407.19	40,010,000	25,966.49	8,559.30	0.04

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12572Q105	CME GROUP INC COMMON STOCK USD 01	749,000	HCLO Local	59.301963	44,417.17	50.710000	37,981.79	-6,435.38	0.05
	Base			59.301963	44,417.17	50.710000	37,981.79	-6,435.38	0.05
125896100	CMS ENERGY CORP COMMON STOCK USD 01	177,000	HCLO Local	19.264802	3,409.87	24.380000	4,315.26	905.39	0.01
	Base			19.264802	3,409.87	24.380000	4,315.26	905.39	0.01
125906107	CSS INDUSTRIES INC COMMON STOCK USD.1	349,000	HCLP Local	19.784785	6,904.89	21.890000	7,639.61	734.72	0.01
	Base			19.784785	6,904.89	21.890000	7,639.61	734.72	0.01
126117100	CNA FINANCIAL CORP COMMON STOCK USD2.5	404,000	HCLO Local	22.882847	9,244.67	28.010000	11,316.04	2,071.37	0.02
	Base			22.882847	9,244.67	28.010000	11,316.04	2,071.37	0.02
126128107	CNB FINANCIAL CORP/PA COMMON STOCK NPV	317,000	HCLP Local	15.183375	4,813.13	16.380000	5,192.46	379.33	0.01
	Base			15.183375	4,813.13	16.380000	5,192.46	379.33	0.01
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	2,602,000	HCLP Local	4.540281	11,813.81	9.330000	24,276.66	12,462.85	0.03
	Base			4.540281	11,813.81	9.330000	24,276.66	12,462.85	0.03
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01	428,000	HCLP Local	18.865771	8,074.55	18.180000	7,781.04	-293.51	0.01
	Base			18.865771	8,074.55	18.180000	7,781.04	-293.51	0.01
126408103	CSX CORP COMMON STOCK USD1.	1,866,000	HCLO Local	18.452138	34,431.69	19.730000	36,816.18	2,384.49	0.05
	Base			18.452138	34,431.69	19.730000	36,816.18	2,384.49	0.05
126501105	CTS CORP COMMON STOCK NPV	505,000	HCLP Local	8.598693	4,342.34	10.630000	5,368.15	1,025.81	0.01

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126600105	CVB FINANCIAL CORP COMMON STOCK NPV		Base	8 598693	4,342.34	10 630000		5,368.15	1,025.81
	626.000 HCLP Local	9 806054			6,138.59	10.400000		6,510.40	371.81
	Base	9 806054			6,138.59	10.400000		6,510.40	371.81
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
	177 000 HCLP Local	25 800000			4,566.60	48.790000		8,635.83	4,069.23
	Base	25 800000			4,566.60	48.790000		8,635.83	4,069.23
126650100	CVS CAREMARK CORP COMMON STOCK USD 01								
	3,112.000 HCLO Local	33 964396			105,697.20	48.350000		150,465.20	44,768.00
	Base	33 964396			105,697.20	48.350000		150,465.20	44,768.00
12673A108	CYS INVESTMENTS INC REIT USD 01								
	1,458.000 HCLP Local	13 770007			20,076.67	11.810000		17,218.98	-2,857.69
	Base	13 770007			20,076.67	11.810000		17,218.98	-2,857.69
12673P105	CA INC COMMON STOCK USD.1								
	1,256.000 HCLO Local	23 274753			29,233.09	21.980000		27,606.88	-1,626.21
	Base	23 274753			29,233.09	21.980000		27,606.88	-1,626.21
126804301	CABELA S INC COMMON STOCK USD 01								
	56.000 HCLP Local	15 936429			892.44	41 750000		2,338.00	1,445.56
	Base	15 936429			892.44	41 750000		2,338.00	1,445.56
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD 01								
	452.000 HCLO Local	17 105022			7,731.47	14.940000		6,752.88	-978.59
	Base	17 105022			7,731.47	14 940000		6,752.88	-978.59
127055101	CABOT CORP COMMON STOCK USD1								
	405.000 HCLO Local	36 470420			14,770.52	39.790000		16,114.95	1,344.43
	Base	36 470420			14,770.52	39.790000		16,114.95	1,344.43
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								

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127190304		281.000	HCLC Local	34.584057	9,718.12	49.740000	13,976.94	4,258.82	0.02
			Base	34.584057	9,718.12	49.740000	13,976.94	4,258.82	0.02
	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
127387108		290.000	HCLP Local	51.826448	15,029.67	55.030000	15,958.70	929.03	0.01
			Base	51.826448	15,029.67	55.030000	15,958.70	929.03	0.01
	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
128030202		619.000	HCLC Local	9.261955	5,733.15	13.510000	8,362.69	2,629.54	0.01
			Base	9.261955	5,733.15	13.510000	8,362.69	2,629.54	0.01
	CAL MAINE FOODS INC COMMON STOCK USD.01								
12811R104		16.000	HCLP Local	37.838125	605.41	40.220000	643.52	38.11	0.00
			Base	37.838125	605.41	40.220000	643.52	38.11	0.00
	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
130788102		764.000	HCLP Local	12.191898	9,314.61	10.570000	8,075.48	-1,239.13	0.01
			Base	12.191898	9,314.61	10.570000	8,075.48	-1,239.13	0.01
	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
13100M509		87.000	HCLP Local	18.156897	1,579.65	18.350000	1,596.45	16.80	0.00
			Base	18.156897	1,579.65	18.350000	1,596.45	16.80	0.00
	CALIX NETWORKS INC COMMON STOCK								
13123X102		416.000	HCLP Local	6.612764	2,750.91	7.690000	3,199.04	448.13	0.00
			Base	6.612764	2,750.91	7.690000	3,199.04	448.13	0.00
	CALLON PETROLEUM CO COMMON STOCK USD.01								
131347304		406.000	HCLP Local	4.365739	1,772.49	4.700000	1,908.20	135.71	0.00
			Base	4.365739	1,772.49	4.700000	1,908.20	135.71	0.00
	CALPINE CORP COMMON STOCK USD.001								
131347304		912.000	HCLC Local	16.167138	14,744.43	18.130000	16,534.56	1,790.13	0.02
			Base	16.167138	14,744.43	18.130000	16,534.56	1,790.13	0.02

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Asset ID																							
132011107	CAMBREX CORP COMMON STOCK USD 1	508 000	HCLP Local	7 464272						3,791.85		11.380000		5,781.04		1,989.19		1,989.19		0.01		0.01	
	Base			7.464272						3,791.85		11.380000		5,781.04		1,989.19		1,989.19		0.01		0.01	
133034108	CAMDEN NATIONAL CORP COMMON STOCK NPV	277 000	HCLP Local	32.474838						8,995.53		33 970000		9,409.69		414.16		414.16					
	Base			32.474838						8,995.53		33 970000		9,409.69		414.16		414.16					
133131102	CAMDEN PROPERTY TRUST REIT USD 01	35 000	HCLO Local	64 747143						2,266.15		68.210000		2,387.35		121.20		121.20		0.00		0.00	
	Base			64.747143						2,266.15		68.210000		2,387.35		121.20		121.20		0.00		0.00	
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01	370 000	HCLO Local	50 472432						18,674.80		56 460000		20,890.20		2,215.40		2,215.40		0.03		0.03	
	Base			50 472432						18,674.80		56 460000		20,890.20		2,215.40		2,215.40		0.03		0.03	
134429109	CAMPBELL SOUP CO COMMON STOCK USD 0375	394 000	HCLO Local	33 425660						13,169.71		34.890000		13,746.66		576.95		576.95		0.02		0.02	
	Base			33.425660						13,169.71		34.890000		13,746.66		576.95		576.95		0.02		0.02	
13466Y105	CAMPUS CREST COMMUNITIES INC REIT USD.01	321 000	HCLP Local	11.379907						3,652.95		12 260000		3,935.46		282.51		282.51					
	Base			11 379907						3,652.95		12.260000		3,935.46		282.51		282.51					
139209100	CAPE BANCORP INC COMMON STOCK USD.01	327 000	HCLP Local	9 320948						3,047.95		8 690000		2,841.63		-206.32		-206.32		0.00		0.00	
	Base			9.320948						3,047.95		8 690000		2,841.63		-206.32		-206.32		0.00		0.00	
140288101	CAPLEASE INC REIT USD.01	541 000	HCLP Local	8.318762						4,500.45		5.570000		3,013.37		-1,487.08		-1,487.08		0.00		0.00	
	Base			8.318762						4,500.45		5.570000		3,013.37		-1,487.08		-1,487.08		0.00		0.00	
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	1,484,000	HCLO Local	45 345478						67,292.69		57.930000		85,968.12		18,675.43		18,675.43		0.12		0.12	

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140501107	CAPITAL SOUTHWEST CORP CAPITAL SOUTHWEST CORP	33.000	HCLP Local	108.700606	3,587.12	99.630000	3,287.79	3,287.79	-299.33	0.00	0.00
	Base			108.700606	3,587.12	99.630000	3,287.79	3,287.79	-299.33	0.00	0.00
14055X102	CAPITALSOURCE INC COMMON STOCK USD 01	1,820.000	HCLO Local	6.947709	12,644.83	7.580000	13,795.60	13,795.60	1,150.77	0.02	0.02
	Base			6.947709	12,644.83	7.580000	13,795.60	13,795.60	1,150.77	0.02	0.02
14067E506	CAPSTEAD MORTGAGE CORP REIT USD 01	822.000	HCLP Local	11.937920	9,812.97	11.470000	9,428.34	9,428.34	-384.63	0.01	0.01
	Base			11.937920	9,812.97	11.470000	9,428.34	9,428.34	-384.63	0.01	0.01
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.	452.000	HCLP Local	10.741549	4,855.18	16.270000	7,354.04	7,354.04	2,498.86	0.01	0.01
	Base			10.741549	4,855.18	16.270000	7,354.04	7,354.04	2,498.86	0.01	0.01
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV	781.000	HCLO Local	35.370141	27,624.08	41.180000	32,161.58	32,161.58	4,537.50	0.05	0.05
	Base			35.370141	27,624.08	41.180000	32,161.58	32,161.58	4,537.50	0.05	0.05
14170T101	CAREFUSION CORP COMMON STOCK USD 01	500.000	HCLO Local	23.732080	11,866.04	28.580000	14,290.00	14,290.00	2,423.96	0.02	0.02
	Base			23.732080	11,866.04	28.580000	14,290.00	14,290.00	2,423.96	0.02	0.02
142339100	CARLISLE COS INC COMMON STOCK USD1	311.000	HCLO Local	46.593312	14,490.52	58.760000	18,274.36	18,274.36	3,783.84	0.03	0.03
	Base			46.593312	14,490.52	58.760000	18,274.36	18,274.36	3,783.84	0.03	0.03
143130102	CARMAX INC COMMON STOCK USD 5	240.000	HCLO Local	31.053708	7,452.89	37.540000	9,009.60	9,009.60	1,556.71	0.01	0.01
	Base			31.053708	7,452.89	37.540000	9,009.60	9,009.60	1,556.71	0.01	0.01
143436400	CARMIKE CINEMAS INC COMMON STOCK USD.03										

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143658300	CARNIVAL CORP COMMON STOCK USD.01	294,000	HCLP Local	13.130068	3,860.24	15.000000	4,410.00	549.76	0.01
			Base	13.130068	3,860.24	15.000000	4,410.00	549.76	0.01
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01	937,000	HCLO Local	38.963095	36,508.42	36.770000	34,453.49	-2,054.93	0.00
			Base	38.963095	36,508.42	36.770000	34,453.49	-2,054.93	0.00
146229109	CARTER S INC COMMON STOCK USD.01	33,000	HCLP Local	24.252121	800.32	20.920000	690.36	-109.96	0.00
			Base	24.252121	800.32	20.920000	690.36	-109.96	0.00
14754D100	CASH AMERICA INTL INC COMMON STOCK USD 1	294,000	HCLO Local	53.551837	15,744.24	55.650000	16,361.10	616.86	0.02
			Base	53.551837	15,744.24	55.650000	16,361.10	616.86	0.02
148887102	CATAMARAN CORP COMMON STOCK NPV	214,000	HCLP Local	33.601542	7,190.73	39.670000	8,489.38	1,298.65	0.01
			Base	33.601542	7,190.73	39.670000	8,489.38	1,298.65	0.01
149123101	CATERPILLAR INC COMMON STOCK USD1	461,000	HCLO Local	32.960174	15,194.64	47.110000	21,717.71	6,523.07	0.03
			Base	32.960174	15,194.64	47.110000	21,717.71	6,523.07	0.03
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD 01	1,366,000	HCLO Local	91.385615	124,832.75	89.580000	122,366.28	-2,466.47	0.17
			Base	91.385615	124,832.75	89.580000	122,366.28	-2,466.47	0.17
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD 01	450,000	HCLP Local	15.188444	6,834.80	19.500000	8,775.00	1,940.20	0.01
			Base	15.188444	6,834.80	19.500000	8,775.00	1,940.20	0.01
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD 01	27,000	HCLP Local	45.677778	1,233.30	49.980000	1,349.46	116.16	0.00
			Base	45.677778	1,233.30	49.980000	1,349.46	116.16	0.00

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Prepared by State Street

ATTACHMENT A

Holdings

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
150602209	CEDAR REALTY TRUST INC REIT USD 06	479 000	HCLP Local	9.877871	4,731.50	5.280000	2,529.12	-2,202.38	0.00
			Base	9.877871	4,731.50	5.280000	2,529.12	-2,202.38	0.00
150870103	CELANESE CORP SERIES A COMMON STOCK USD 0001	353.000	HCLO Local	43.279093	15,277.52	44.530000	15,719.09	441.57	0.02
			Base	43.279093	15,277.52	44.530000	15,719.09	441.57	0.02
151020104	CELGENE CORP COMMON STOCK USD 01	993 000	HCLO Local	58.682125	58,271.35	78.720000	78,168.96	19,897.61	0.11
			Base	58.682125	58,271.35	78.720000	78,168.96	19,897.61	0.11
151408101	CENTER BANCORP INC COMMON STOCK NPV	183.000	HCLP Local	10.671913	1,952.96	11.580000	2,119.14	166.18	0.00
			Base	10.671913	1,952.96	11.580000	2,119.14	166.18	0.00
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD 01	964.000	HCLO Local	18.943465	18,261.50	19.250000	18,557.00	295.50	0.03
			Base	18.943465	18,261.50	19.250000	18,557.00	295.50	0.03
15201P109	CENTERSTATE BANKS INC COMMON STOCK USD 01	95.000	HCLP Local	8.111789	770.62	8.530000	810.35	39.73	0.00
			Base	8.111789	770.62	8.530000	810.35	39.73	0.00
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	391 000	HCLP Local	10.410179	4,070.38	10.450000	4,085.95	15.57	0.01
			Base	10.410179	4,070.38	10.450000	4,085.95	15.57	0.01
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK NPV	309.000	HCLP Local	13.613301	4,206.51	15.590000	4,817.31	610.80	0.01
			Base	13.613301	4,206.51	15.590000	4,817.31	610.80	0.01
156432106	CENTURY BANCORP INC CL A COMMON STOCK USD1.	154 000	HCLP Local	27.360779	4,213.56	32.950000	5,074.30	860.74	0.01

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156700106	CENTURYLINK INC COMMON STOCK USD1		Base	27.360779	4,213.56	32.950000	5,074.30	860.74	0.01
	1,401,000 HCLO Local	41	104682		57,587.66	39.120000	54,807.12	-2,780.54	0.08
	Base	41	104682		57,587.66	39.120000	54,807.12	-2,780.54	0.08
15670S105	CENVEO INC COMMON STOCK USD.01		Base	2.420495	488.94	2.700000	545.40	56.46	0.00
	202 000 HCLP Local	2	420495		488.94	2.700000	545.40	56.46	0.00
156782104	CERNER CORP COMMON STOCK USD.01		Base	63.523232	20,835.62	77.640000	25,465.92	4,630.30	0.04
	328 000 HCLO Local	63	523232		20,835.62	77.640000	25,465.92	4,630.30	0.04
157210105	CEVA INC COMMON STOCK USD.001		Base	15.139367	1,196.01	15.750000	1,244.25	48.24	0.00
	79 000 HCLP Local	15	139367		1,196.01	15.750000	1,244.25	48.24	0.00
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01		Base	36.556619	12,758.26	37.470000	13,077.03	318.77	0.02
	349,000 HCLO Local	36	556619		12,758.26	37.470000	13,077.03	318.77	0.02
16117M305	CHARTER COMMUNICATION A COMMON STOCK		Base	47.554091	5,230.95	76.240000	8,386.40	3,155.45	0.01
	110,000 HCLO Local	47	554091		5,230.95	76.240000	8,386.40	3,155.45	0.01
16150R104	CHASE CORP COMMON STOCK USD 1		Base	12.490159	1,573.76	18.600000	2,343.60	769.84	0.00
	126,000 HCLP Local	12	490159		1,573.76	18.600000	2,343.60	769.84	0.00
16208T102	CHATHAM LODGING TRUST REIT		Base	17.206726	1,944.36	15.380000	1,737.94	-206.42	0.00
	113,000 HCLP Local	17	206726		1,944.36	15.380000	1,737.94	-206.42	0.00
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.		Base	17.206726	1,944.36	15.380000	1,737.94	-206.42	0.00

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163893209	CHEMTURA CORP COMMON STOCK USD 01	442,000	HCLP Local	19,931,968	8,809,93	23,760,000	10,501.92	1,691.99	0.01
			Base	19,931,968	8,809,93	23,760,000	10,501.92	1,691.99	0.01
16444H102	CHEMTURA CORP COMMON STOCK USD 01	294,000	HCLP Local	14,813,129	4,355.06	21,260,000	6,250.44	1,895.38	0.01
			Base	14,813,129	4,355.06	21,260,000	6,250.44	1,895.38	0.01
16444H102	CHEROKEE INC COMMON STOCK USD 02	75,000	HCLP Local	14,328,667	1,074.65	13,710,000	1,028.25	-46.40	0.00
			Base	14,328,667	1,074.65	13,710,000	1,028.25	-46.40	0.00
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD 01	948,000	HCLO Local	25,926,962	24,578.76	16,620,000	15,755.76	-8,823.00	0.02
			Base	25,926,962	24,578.76	16,620,000	15,755.76	-8,823.00	0.02
165240102	CHESAPEAKE LODGING TRUST REIT USD.01	330,000	HCLP Local	17,885,424	5,902.19	20,880,000	6,890.40	988.21	0.01
			Base	17,885,424	5,902.19	20,880,000	6,890.40	988.21	0.01
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	144,000	HCLP Local	43,743,750	6,299.10	45,400,000	6,537.60	238.50	0.01
			Base	43,743,750	6,299.10	45,400,000	6,537.60	238.50	0.01
166764100	CHEVRON CORP COMMON STOCK USD 75	4,470,000	HCLO Local	73,840,181	330,065.61	108,140,000	483,385.80	153,320.19	0.68
			Base	73,840,181	330,065.61	108,140,000	483,385.80	153,320.19	0.68
167250109	CHICAGO BRIDGE + IRON CO NV COMMON STOCK EUR.01	218,000	HCLO Local	32,239,908	7,028.30	46,350,000	10,104.30	3,076.00	0.01
			Base	32,239,908	7,028.30	46,350,000	10,104.30	3,076.00	0.01
168615102	CHICO S FAS INC COMMON STOCK USD.01	928,000	HCLO Local	17,110,334	15,878.39	18,460,000	17,130.88	1,252.49	0.02
			Base	17,110,334	15,878.39	18,460,000	17,130.88	1,252.49	0.02

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168905107	CHILDREN S PLACE COMMON STOCK USD.1		153.000	HCLP Local	45.780196	7,004.37	44.290000	6,776.37	-228.00	0.01
		Base			45.780196	7,004.37	44.290000	6,776.37	-228.00	0.01
16934Q109	CHIMERA INVESTMENT CORP REIT USD 01		5,918.000	HCLO Local	3.275485	19,384.32	2.610000	15,445.98	-3,938.34	● 0.02
		Base			3.275485	19,384.32	2.610000	15,445.98	-3,938.34	
169556105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD 01		35.000	HCLO Local	243.607143	8,526.25	297.460000	10,411.10	1,884.85	0.01
		Base			243.607143	8,526.25	297.460000	10,411.10	1,884.85	0.01
171232101	CHUBB CORP COMMON STOCK USD1		736.000	HCLO Local	59.230462	43,593.62	75.320000	55,435.52	11,841.90	0.08
		Base			59.230462	43,593.62	75.320000	55,435.52	11,841.90	0.08
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.		131.000	HCLO Local	46.425649	6,081.76	53.570000	7,017.67	935.91	0.01
		Base			46.425649	6,081.76	53.570000	7,017.67	935.91	0.01
171484108	CHURCHILL DOWNS INC COMMON STOCK NPV		142.000	HCLP Local	44.323310	6,293.91	66.450000	9,435.90	3,141.99	● 0.01
		Base			44.323310	6,293.91	66.450000	9,435.90	3,141.99	
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01		29.000	HCLO Local	75.060345	2,176.75	57.730000	1,674.17	-502.58	0.00
		Base			75.060345	2,176.75	57.730000	1,674.17	-502.58	0.00
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2		576.000	HCLO Local	33.518837	19,306.85	39.160000	22,556.16	3,249.31	0.03
		Base			33.518837	19,306.85	39.160000	22,556.16	3,249.31	0.03
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001		260.000	HCLO Local	21.939308	5,704.22	25.980000	6,754.80	1,050.58	0.01

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17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01		Base	21 939308	5,704.22	25 980000	6,754.80	1,050.58	0.01
	55.000 HCLP Local			35.156000	1,933.58	39.590000	2,177.45	243.87	0.00
	Base			35 156000	1,933.58	39 590000	2,177.45	243.87	0.00
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001		Base	20 692977	251,212.74	19 650000	238,551.00	-12,661.74	0.34
	12.140.000 HCLO Local			20 692977	251,212.74	19 650000	238,551.00	-12,661.74	0.34
	Base			20 692977	251,212.74	19 650000	238,551.00	-12,661.74	0.34
172908105	CINTAS CORP COMMON STOCK NPV		Base	36 113320	17,406.62	40 900000	19,713.80	2,307.18	0.03
	482.000 HCLO Local			36 113320	17,406.62	40 900000	19,713.80	2,307.18	0.03
	Base			36 113320	17,406.62	40 900000	19,713.80	2,307.18	0.03
172922106	CITIZENS + NORTHERN CORP COMMON STOCK USD1		Base	15 303392	6,901.83	18 900000	8,523.90	1,622.07	0.01
	451.000 HCLP Local			15 303392	6,901.83	18 900000	8,523.90	1,622.07	0.01
	Base			15 303392	6,901.83	18 900000	8,523.90	1,622.07	0.01
172967424	CITIGROUP INC COMMON STOCK USD 01		Base	43.135445	298,022.79	39.560000	273,320.04	-24,702.75	0.39
	6.909.000 HCLO Local			43.135445	298,022.79	39.560000	273,320.04	-24,702.75	0.39
	Base			43.135445	298,022.79	39.560000	273,320.04	-24,702.75	0.39
174420307	CITIZENS REPUBLIC BANCORP IN COMMON STOCK NPV		Base	16 504539	7,344.52	18 970000	8,441.65	1,097.13	0.01
	445.000 HCLP Local			16 504539	7,344.52	18 970000	8,441.65	1,097.13	0.01
	Base			16 504539	7,344.52	18 970000	8,441.65	1,097.13	0.01
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001		Base	71.625880	19,124.11	65.750000	17,555.25	-1,568.86	0.02
	267.000 HCLO Local			71.625880	19,124.11	65.750000	17,555.25	-1,568.86	0.02
	Base			71.625880	19,124.11	65.750000	17,555.25	-1,568.86	0.02
177835105	CITY HOLDING CO COMMON STOCK USD2 5		Base	34 410519	2,649.61	34 850000	2,683.45	33.84	0.00
	77 000 HCLP Local			34 410519	2,649.61	34 850000	2,683.45	33.84	0.00
	Base			34 410519	2,649.61	34 850000	2,683.45	33.84	0.00
178566105	CITY NATIONAL CORP COMMON STOCK USD1.		Base						

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18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125	303 000	HCLO Local	48.006502	14,545.97	49.520000	15,004.56	458.59	0.02
		14.000	HCLO Local	61.627857	862.79	38.560000	539.84	-322.95	
			Base	61.627857	862.79	38.560000	539.84	-322.95	0.02
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		164.000	HCLO Local	66.684390	10,936.24	73.220000	12,008.08	1,071.84	0.02
			Base	66.684390	10,936.24	73.220000	12,008.08	1,071.84	0.02
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		246 000	HCLP Local	15.797602	3,886.21	19.330000	4,755.18	868.97	0.01
			Base	15.797602	3,886.21	19.330000	4,755.18	868.97	0.01
189754104	COACH INC COMMON STOCK USD 01								
		473 000	HCLO Local	60.092875	28,423.93	55.510000	26,256.23	-2,167.70	0.04
			Base	60.092875	28,423.93	55.510000	26,256.23	-2,167.70	0.04
19075F106	COBALT INTERNATIONAL ENERGY COMMON STOCK USD 01								
		415 000	HCLO Local	20.319711	8,432.68	24.560000	10,192.40	1,759.72	0.01
			Base	20.319711	8,432.68	24.560000	10,192.40	1,759.72	
190897108	COBIZ FINANCIAL INC COMMON STOCK USD.01								
		837.000	HCLP Local	6.571434	5,500.29	7.470000	6,252.39	752.10	0.01
			Base	6.571434	5,500.29	7.470000	6,252.39	752.10	0.01
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		8,540.000	HCLO Local	30.778214	262,845.95	36.250000	309,575.00	46,729.05	0.44
			Base	30.778214	262,845.95	36.250000	309,575.00	46,729.05	0.44
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD1.								
		677 000	HCLO Local	25.302038	17,129.48	31.730000	21,481.21	4,351.73	0.03
			Base	25.302038	17,129.48	31.730000	21,481.21	4,351.73	0.03

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192108504	COEUR MINING INC COMMON STOCK USD.01	716,000	HCLP Local	25 371564	18,166.04	24.600000	17,613.60	-552.44	0.02
	Base			25 371564	18,166.04	24.600000	17,613.60	-552.44	0.02
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	553,000	HCLO Local	69 735298	38,563.62	74.050000	40,949.65	2,386.03	0.06
	Base			69 735298	38,563.62	74.050000	40,949.65	2,386.03	0.06
192479103	COHERENT INC COMMON STOCK USD 01	137,000	HCLP Local	45 710438	6,262.33	50.620000	6,934.94	672.61	0.01
	Base			45 710438	6,262.33	50.620000	6,934.94	672.61	0.01
192576106	COHU INC COMMON STOCK USD1.	91,000	HCLP Local	9 364615	852.18	10.840000	986.44	134.26	0.00
	Base			9 364615	852.18	10.840000	986.44	134.26	0.00
194014106	COLFAX CORP COMMON STOCK USD 001	99,000	HCLO Local	36.528586	3,616.33	40.350000	3,994.65	378.32	0.01
	Base			36.528586	3,616.33	40.350000	3,994.65	378.32	0.01
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1	989,000	HCLO Local	79 152144	78,281.47	104.540000	103,390.06	25,108.59	0.15
	Base			79.152144	78,281.47	104.540000	103,390.06	25,108.59	0.15
195872106	COLONIAL PROPERTIES TRUST REIT USD.01	733,000	HCLP Local	17 598581	12,899.76	21.370000	15,664.21	2,764.45	0.02
	Base			17 598581	12,899.76	21.370000	15,664.21	2,764.45	0.02
19624R106	COLONY FINANCIAL INC REIT USD 01	344,000	HCLP Local	19 536424	6,720.53	19.500000	6,708.00	-12.53	0.01
	Base			19.536424	6,720.53	19.500000	6,708.00	-12.53	0.01
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV	324,000	HCLP Local	18.058426	5,850.93	17.940000	5,812.56	-38.37	0.01

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199333105	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD 01	158,000	HCLP Local	15.062975	2,379.95	16.520000	2,610.16	230.21	0.00
	Base			15.062975	2,379.95	16.520000	2,610.16	230.21	0.00
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD 01	53,000	HCLP Local	10.729057	568.64	12.160000	644.48	75.84	0.00
	Base			10.729057	568.64	12.160000	644.48	75.84	0.00
20030N101	COMCAST CORP CLASS A COMMON STOCK USD1.	6,350,000	HCLO Local	18.592039	118,059.45	37.380000	237,363.00	119,303.55	0.34
	Base			18.592039	118,059.45	37.380000	237,363.00	119,303.55	0.34
200340107	COMERICA INC COMMON STOCK USD5.	777,000	HCLO Local	32.999730	25,640.79	30.340000	23,574.18	-2,066.61	0.03
	Base			32.999730	25,640.79	30.340000	23,574.18	-2,066.61	0.03
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5	177,450	HCLO Local	34.639448	6,146.77	35.060000	6,221.40	74.63	0.01
	Base			34.639448	6,146.77	35.060000	6,221.40	74.63	0.01
201723103	COMMERCIAL METALS CO COMMON STOCK USD 01	262,000	HCLO Local	11.999542	3,143.88	14.860000	3,893.32	749.44	0.01
	Base			11.999542	3,143.88	14.860000	3,893.32	749.44	0.01
203233101	COMMONWEALTH REIT REIT USD.01	189,000	HCLO Local	25.391217	4,798.94	15.840000	2,993.76	-1,805.18	0.00
	Base			25.391217	4,798.94	15.840000	2,993.76	-1,805.18	0.00
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1	214,000	HCLP Local	23.589673	5,048.19	27.360000	5,855.04	806.85	0.01
	Base			23.589673	5,048.19	27.360000	5,855.04	806.85	0.01
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5	531,000	HCLP Local	19,930,132	10,582,90	30,740,000	16,322,94	5,740,04	0,02
			Base	19,930,132	10,582,90	30,740,000	16,322,94	5,740,04	0,02
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.	256,000	HCLP Local	26,413,789	6,761,93	32,780,000	8,391,68	1,629,75	0,04
			Base	26,413,789	6,761,93	32,780,000	8,391,68	1,629,75	0,04
205638109	COMPUWARE CORP COMMON STOCK USD 01	600,000	HCLP Local	30,705,033	18,423,02	40,050,000	24,030,00	5,606,98	0,03
			Base	30,705,033	18,423,02	40,050,000	24,030,00	5,606,98	0,03
20563P101	COMPIX INTERNATIONAL INC COMMON STOCK USD.01	491,000	HCLP Local	7,763,544	3,811,90	10,870,000	5,337,17	1,525,27	0,01
			Base	7,763,544	3,811,90	10,870,000	5,337,17	1,525,27	0,01
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5	22,000	HCLP Local	16,050,909	353,12	14,130,000	310,86	-42,26	0,00
			Base	16,050,909	353,12	14,130,000	310,86	-42,26	0,00
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD 1	295,000	HCLP Local	15,010,475	4,428,09	15,130,000	4,463,35	35,26	0,01
			Base	15,010,475	4,428,09	15,130,000	4,463,35	35,26	0,01
205887102	CONAGRA FOODS INC COMMON STOCK USD5.	251,000	HCLP Local	27,964,940	7,019,20	25,380,000	6,370,38	-648,82	0,01
			Base	27,964,940	7,019,20	25,380,000	6,370,38	-648,82	0,01
205944101	CON WAY INC COMMON STOCK USD.625	937,000	HCLP Local	23,162,647	21,703,40	29,500,000	27,641,50	5,938,10	0,04
			Base	23,162,647	21,703,40	29,500,000	27,641,50	5,938,10	0,04
205944101	CON WAY INC COMMON STOCK USD.625	126,000	HCLP Local	31,250,714	3,937,59	27,820,000	3,505,32	-432,27	0,00
			Base	31,250,714	3,937,59	27,820,000	3,505,32	-432,27	0,00

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20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001	117 000	HCLP Local	93 911795	10,987.68	80 560000	9,425.52	9,425.52	-1,562.16
	Base			93 911795	10,987.68	80 560000	9,425.52	9,425.52	-1,562.16
207410101	CONMED CORP COMMON STOCK USD.01	386 000	HCLP Local	26 531477	10,241.15	27 950000	10,788.70	10,788.70	547.55
	Base			26 531477	10,241.15	27 950000	10,788.70	10,788.70	547.55
208242107	CONN S INC COMMON STOCK USD 01	56 000	HCLP Local	8 585179	480.77	30.680000	1,718.08	1,718.08	1,237.31
	Base			8 585179	480.77	30.680000	1,718.08	1,718.08	1,237.31
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	2,696,000	HCLP Local	40.394299	108,903.03	57.990000	156,341.04	156,341.04	47,438.01
	Base			40.394299	108,903.03	57.990000	156,341.04	156,341.04	47,438.01
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01	225,000	HCLP Local	45.145111	10,157.65	32.100000	7,222.50	7,222.50	-2,935.15
	Base			45.145111	10,157.65	32.100000	7,222.50	7,222.50	-2,935.15
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD 01	31 000	HCLP Local	17.273548	535.48	15 920000	493.52	493.52	-41.96
	Base			17.273548	535.48	15 920000	493.52	493.52	-41.96
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD 1	489 000	HCLP Local	51 611002	25,237.78	55.540000	27,159.06	27,159.06	1,921.28
	Base			51 611002	25,237.78	55.540000	27,159.06	27,159.06	1,921.28
209341106	CONSOLIDATED GRAPHICS INC COMMON STOCK USD 01	114,000	HCLP Local	26.445702	3,014.81	34.920000	3,980.88	3,980.88	966.07
	Base			26.445702	3,014.81	34.920000	3,980.88	3,980.88	966.07
210226106	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.	33,000	HCLP Local	29 661212	978.82	31.010000	1,023.33	1,023.33	44.51

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	609 000	HCLO Local	19.536897	11,897.97		35.390000	21,552.51	21,552.51	9,654.54	0.03
			Base	19.536897	11,897.97		35.390000	21,552.51	21,552.51	9,654.54	0.03
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04	139,000	HCLP Local	56.386403	7,837.71		42.360000	5,888.04	5,888.04	-1,949.67	0.01
			Base	56.386403	7,837.71		42.360000	5,888.04	5,888.04	-1,949.67	0.01
212485106	CONVERGYS CORP COMMON STOCK NPV	886,000	HCLP Local	11.840079	10,490.31		16.410000	14,539.26	14,539.26	4,048.95	0.02
			Base	11.840079	10,490.31		16.410000	14,539.26	14,539.26	4,048.95	0.02
216648402	COOPER COS INC/THE COMMON STOCK USD.1	211 000	HCLO Local	82.698104	17,449.30		92.480000	19,513.28	19,513.28	2,063.98	0.03
			Base	82.698104	17,449.30		92.480000	19,513.28	19,513.28	2,063.98	0.03
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.	335,000	HCLP Local	18.648478	6,247.24		25.360000	8,495.60	8,495.60	2,248.36	0.01
			Base	18.648478	6,247.24		25.360000	8,495.60	8,495.60	2,248.36	0.01
217204106	COPART INC COMMON STOCK NPV	230 000	HCLO Local	18.744609	4,311.26		29.500000	6,785.00	6,785.00	2,473.74	0.01
			Base	18.744609	4,311.26		29.500000	6,785.00	6,785.00	2,473.74	0.01
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD 01	110,000	HCLP Local	45.526909	5,007.96		47.350000	5,208.50	5,208.50	200.54	0.01
			Base	45.526909	5,007.96		47.350000	5,208.50	5,208.50	200.54	0.01
21871D103	CORELOGIC INC COMMON STOCK USD1.	584,000	HCLO Local	15.885257	9,276.99		26.920000	15,721.28	15,721.28	6,444.29	0.02
			Base	15.885257	9,276.99		26.920000	15,721.28	15,721.28	6,444.29	0.02
218868107	CORINTHIAN COLLEGES INC COMMON STOCK USD.0001										

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ATTACHMENT A
Prepared by State Street

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21924P103	CORNERSTONE THERAPEUTICS INC COMMON STOCK USD.001	2,386 000	HCLP Local	3 030947	7,231 84	2 440000	5,821 84	-1,410.00	0 01
			Base	3 030947	7,231 84	2 440000	5,821.84	-1,410.00	0 01
219350105	CORNING INC COMMON STOCK USD 5	163 000	HCLP Local	5 171104	842 89	4 730000	770.99	-71 90	0 06
			Base	5 171104	842 89	4 730000	770 99	-71 90	0 06
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01	3,421 000	HCLO Local	16 732300	57,241.20	12 620000	43,173.02	-14,068.18	0 06
			Base	16 732300	57,241.20	12 620000	43,173.02	-14,068 18	0 06
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	227,000	HCLO Local	28 787621	6,534.79	35 470000	8,051 69	1,516 90	0 01
			Base	28 787621	6,534.79	35 470000	8,051 69	1,516 90	0 01
222660102	COURIER CORP COMMON STOCK USD1	982,000	HCLO Local	71 776772	70,484 79	98 770000	96,992 14	26,507.35	0 14
			Base	71 776772	70,484.79	98 770000	96,992.14	26,507.35	0 14
222795106	COUSINS PROPERTIES INC REIT USD1.	578,000	HCLP Local	11 913702	6,886.12	11 000000	6,358 00	-528 12	0 01
			Base	11 913702	6,886 12	11 000000	6,358.00	-528 12	0 01
222816100	COVANCE INC COMMON STOCK USD.01	742 000	HCLP Local	10 629609	7,887.17	8 350000	6,195.70	-1,691.47	0 01
			Base	10 629609	7,887.17	8 350000	6,195.70	-1,691.47	0 01
22282E102	COVANTA HOLDING CORP COMMON STOCK USD 1	126 000	HCLO Local	57 575476	7,254.51	57 770000	7,279 02	24 51	0 01
			Base	57 575476	7,254 51	57 770000	7,279 02	24 51	0 01
22282E102	COVANTA HOLDING CORP COMMON STOCK USD 1	245 000	HCLO Local	15 302898	3,749.21	18 420000	4,512 90	763 69	0 01
			Base	15 302898	3,749.21	18 420000	4,512.90	763.69	0 01

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222862104	COVENTRY HEALTH CARE INC COMMON STOCK USD.01	525 000	HCLP Local	27.081695	14,217.89	44.830000	44.830000	23,535.75	9,317.86	0.03	0.03
	Base			27.081695	14,217.89	44.830000	44.830000	23,535.75	9,317.86	0.03	0.03
223622101	COWEN GROUP INC CLASS A COMMON STOCK USD.01	392 000	HCLP Local	2.885357	1,131.06	2.450000	2.450000	960.40	-170.66		
	Base			2.885357	1,131.06	2.450000	2.450000	960.40	-170.66		0.00
224633107	CRAWFORD + CO CL B COMMON STOCK USD1	988,000	HCLP Local	3.855749	3,809.48	7.980000	7.980000	7,884.24	4,074.76	0.01	0.01
	Base			3.855749	3,809.48	7.980000	7.980000	7,884.24	4,074.76	0.01	0.01
225447101	CREE INC COMMON STOCK USD.00125	263 000	HCLP Local	33.582928	8,832.31	33.980000	33.980000	8,936.74	104.43	0.01	0.01
	Base			33.582928	8,832.31	33.980000	33.980000	8,936.74	104.43	0.01	0.01
226553105	CREXUS INVESTMENT CORP REIT USD.01	542,000	HCLP Local	11.318708	6,134.74	12.250000	12.250000	6,639.50	504.76	0.01	0.01
	Base			11.318708	6,134.74	12.250000	12.250000	6,639.50	504.76	0.01	0.01
22662K207	CRIMSON EXPLORATION INC COMMON STOCK USD.001	37,000	HCLP Local	4.299189	159.07	2.740000	2.740000	101.38	-57.69		
	Base			4.299189	159.07	2.740000	2.740000	101.38	-57.69		0.00
227478104	AT CROSS CO CL A COMMON STOCK USD1.	156 000	HCLP Local	9.787179	1,526.80	10.780000	10.780000	1,681.68	154.88	0.00	0.00
	Base			9.787179	1,526.80	10.780000	10.780000	1,681.68	154.88	0.00	0.00
228227104	CROWN CASTLE INTL CORP COMMON STOCK USD 01	660,000	HCLP Local	47.704197	31,484.77	72.160000	72.160000	47,625.60	16,140.83	0.07	0.07
	Base			47.704197	31,484.77	72.160000	72.160000	47,625.60	16,140.83	0.07	0.07
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.	335,000	HCLP Local	36.631313	12,271.49	36.810000	36.810000	12,331.35	59.86	0.02	0.02

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228903100	CRYOLIFE INC COMMON STOCK USD.01		Base	36 631313	12,271.49	36 810000	12,331.35	59.86	0 02
		62,000	HCLP Local	5.430323	336.68	6 230000	386.26	49.58	0.00
			Base	5.430323	336.68	6.230000	386.26	49.58	0.00
229663109	CUBESMART REIT USD.01								
		1,026,000	HCLP Local	12 199561	12,516.75	14 570000	14,948.82	2,432.07	0.02
			Base	12 199561	12,516.75	14 570000	14,948.82	2,432.07	0.02
229669106	CUBIC CORP COMMON STOCK NPV								
		60,000	HCLP Local	42.991500	2,579.49	47 970000	2,878.20	298.71	0.00
			Base	42.991500	2,579.49	47 970000	2,878.20	298.71	0.00
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		120,000	HCLO Local	56.438167	6,772.58	54.270000	6,512.40	-260.18	0.01
			Base	56.438167	6,772.58	54.270000	6,512.40	-260.18	0.01
230215105	CULP INC COMMON STOCK USD.05								
		345,000	HCLP Local	10 348725	3,570.31	15 010000	5,178.45	1,608.14	0.01
			Base	10 348725	3,570.31	15 010000	5,178.45	1,608.14	0.01
230770109	CUMBERLAND PHARMACEUTICALS COMMON STOCK NPV								
		478,000	HCLP Local	6 083912	2,908.11	4 200000	2,007.60	-900.51	0.00
			Base	6 083912	2,908.11	4 200000	2,007.60	-900.51	0.00
231021106	CUMMINS INC COMMON STOCK USD2.5								
		433,000	HCLO Local	108 128868	46,819.80	108.350000	46,915.55	95.75	0.07
			Base	108 128868	46,819.80	108.350000	46,915.55	95.75	0.07
231082108	CUMULUS MEDIA INC CL A COMMON STOCK USD 01								
		723,000	HCLP Local	2 472337	1,787.50	2.670000	1,930.41	142.91	0.00
			Base	2 472337	1,787.50	2.670000	1,930.41	142.91	0.00
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								

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232572107	CYMER INC COMMON STOCK USD.001	499,000	HCLP Local	31 512104	15,724 54	32 830000	16,382 17	657 63	0 02		
			Base	31 512104	15,724 54	32 830000	16,382 17	657 63	0 02		
		136 000	HCLP Local	35.479044	4,825.15	90.430000	12,298.48	7,473.33			
			Base	35 479044	4,825.15	90 430000	12,298 48	7,473 33			
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD 01	247 000	HCLO Local	53 589352	13,236 57	68.830000	17,001.01	3,764.44	0.02		
			Base	53.589352	13,236.57	68.830000	17,001.01	3,764.44	0.02		
233153105	DCT INDUSTRIAL TRUST INC REIT USD.01	2,058 000	HCLP Local	8 317609	17,117.64	6 490000	13,356.42	-3,761.22	0 02		
			Base	8 317609	17,117.64	6 490000	13,356 42	-3,761 22	0 02		
23324T107	DFC GLOBAL CORP COMMON STOCK USD.001	315 000	HCLP Local	17.752921	5,592 17	18 510000	5,830 65	238.48	0.01		
			Base	17 752921	5,592 17	18 510000	5,830 65	238.48	0 01		
23331A109	DR HORTON INC COMMON STOCK USD.01	627,000	HCLO Local	16 006077	10,035 81	19.780000	12,402.06	2,366 25	0 02		
			Base	16.006077	10,035.81	19 780000	12,402 06	2,366 25			
233326107	DST SYSTEMS INC COMMON STOCK USD 01	235,000	HCLO Local	45.586723	10,712.88	60 600000	14,241 00	3,528.12	0 02		
			Base	45 586723	10,712.88	60 600000	14,241 00	3,528.12	0 02		
233331107	DTE ENERGY COMPANY COMMON STOCK NPV	384 000	HCLO Local	48 252500	18,528 96	60 050000	23,059 20	4,530.24	0 03		
			Base	48 252500	18,528 96	60 050000	23,059 20	4,530 24	0 03		
23334L102	DSW INC CLASS A COMMON STOCK NPV	74,000	HCLO Local	59 585000	4,409 29	65.690000	4,861.06	451.77	0.01		
			Base	59 585000	4,409 29	65.690000	4,861.06	451.77	0 01		

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233912104	DAILY JOURNAL CORP COMMON STOCK USD.01								
	25,000 HCLP Local	91,709,200			2,292.73	92,550,000	2,313.75	21.02	0.00
	Base	91,709,200			2,292.73	92,550,000	2,313.75	21.02	0.00
234264109	DAKTRONICS INC COMMON STOCK NPV								
	223,000 HCLP Local	9,446,009			2,106.46	11,070,000	2,468.61	362.15	0.00
	Base	9,446,009			2,106.46	11,070,000	2,468.61	362.15	0.00
235825205	DANA HOLDING CORP COMMON STOCK USD.01								
	1,341,000 HCLP Local	12,756,518			17,106.49	15,610,000	20,933.01	3,826.52	0.03
	Base	12,756,518			17,106.49	15,610,000	20,933.01	3,826.52	0.03
235851102	DANAHER CORP COMMON STOCK USD 01								
	1,491,000 HCLO Local	46,482,361			69,305.20	55,900,000	83,346.90	14,041.70	0.12
	Base	46,482,361			69,305.20	55,900,000	83,346.90	14,041.70	0.12
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
	290,000 HCLO Local	52,681,483			15,277.63	45,070,000	13,070.30	-2,207.33	0.02
	Base	52,681,483			15,277.63	45,070,000	13,070.30	-2,207.33	0.02
237266101	DARLING INTERNATIONAL INC COMMON STOCK USD.01								
	780,000 HCLP Local	15,474,449			12,070.07	16,040,000	12,511.20	441.13	0.02
	Base	15,474,449			12,070.07	16,040,000	12,511.20	441.13	0.02
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
	305,000 HCLO Local	87,029,934			26,544.13	110,530,000	33,711.65	7,167.52	0.05
	Base	87,029,934			26,544.13	110,530,000	33,711.65	7,167.52	0.05
239359102	DAWSON GEOPHYSICAL CO COMMON STOCK USD.333								
	234,000 HCLP Local	22,859,658			5,349.16	26,380,000	6,172.92	823.76	0.01
	Base	22,859,658			5,349.16	26,380,000	6,172.92	823.76	0.01
242370104	DEAN FOODS CO COMMON STOCK USD.01								
	1,004,000 HCLO Local	14,211,375			14,268.22	16,510,000	16,576.04	2,307.82	0.02

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
244199105	DEERE + CO COMMON STOCK USD1.		Base	14.211375	14,268.22	16.510000	16,576.04	2,307.82	0.02
	1,016 000 HCLO Local	80 980561			82,276.25	86.420000	87,802.72	5,526.47	0.12
	Base	80 980561			82,276.25	86.420000	87,802.72	5,526.47	0.12
246647101	DELEK US HOLDINGS INC COMMON STOCK USD.01								
	401.000 HCLP Local	12.857007			5,155.66	25.320000	10,153.32	4,997.66	0.01
	Base	12.857007			5,155.66	25.320000	10,153.32	4,997.66	0.01
24702R101	DELL INC COMMON STOCK USD 01								
	3,323.000 HCLO Local	14.126786			46,943.31	10.130000	33,661.99	-13,281.32	0.05
	Base	14.126786			46,943.31	10.130000	33,661.99	-13,281.32	0.05
247361702	DELTA AIR LINES INC COMMON STOCK USD 0001								
	2,843.000 HCLO Local	9.658713			27,459.72	11.870000	33,746.41	6,286.69	0.05
	Base	9.658713			27,459.72	11.870000	33,746.41	6,286.69	0.05
247368103	DELTA APPAREL INC COMMON STOCK USD.01								
	57 000 HCLP Local	14.569298			830.45	13.980000	796.86	-33.59	0.00
	Base	14.569298			830.45	13.980000	796.86	-33.59	0.00
247916208	DENBURY RESOURCES INC COMMON STOCK USD 001								
	266.000 HCLO Local	16.520414			4,394.43	16.200000	4,309.20	-85.23	0.01
	Base	16.520414			4,394.43	16.200000	4,309.20	-85.23	0.01
248019101	DELUXE CORP COMMON STOCK USD1.								
	328.000 HCLP Local	25.832043			8,472.91	32.240000	10,574.72	2,101.81	0.01
	Base	25.832043			8,472.91	32.240000	10,574.72	2,101.81	0.01
24802N109	DEMAND MEDIA INC COMMON STOCK USD.0001								
	283 000 HCLP Local	8.525018			2,412.58	9.290000	2,629.07	216.49	0.00
	Base	8.525018			2,412.58	9.290000	2,629.07	216.49	0.00
24869P104	DENNY S CORP COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01	678.000	HCLP Local	4.987625	3,381.61	4.880000	3,308.64	3,308.64	-72.97	0.00	0.00
			Base	4.987625	3,381.61	4.880000	3,308.64	3,308.64	-72.97	0.00	0.00
25065D100	DESTINATION MATERNITY CORP COMMON STOCK USD.01	320.000	HCLO Local	32.530000	10,409.60	39.610000	12,675.20	12,675.20	2,265.60	0.00	0.00
			Base	32.530000	10,409.60	39.610000	12,675.20	12,675.20	2,265.60	0.00	0.00
25179M103	DEVON ENERGY CORPORATION COMMON STOCK USD.1	735.000	HCLO Local	67.252558	49,430.63	52.040000	38,249.40	38,249.40	-11,181.23	0.05	0.05
			Base	67.252558	49,430.63	52.040000	38,249.40	38,249.40	-11,181.23	0.05	0.05
251893103	DEVRY INC COMMON STOCK USD 01	148.000	HCLO Local	36.669527	5,427.09	23.730000	3,512.04	3,512.04	-1,915.05	0.00	0.00
			Base	36.669527	5,427.09	23.730000	3,512.04	3,512.04	-1,915.05	0.00	0.00
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01	156.000	HCLO Local	67.146410	10,474.84	67.960000	10,601.76	10,601.76	126.92	0.01	0.01
			Base	67.146410	10,474.84	67.960000	10,601.76	10,601.76	126.92	0.01	0.01
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	1,566.000	HCLP Local	11.640971	18,229.76	9.000000	14,094.00	14,094.00	-4,135.76	0.02	0.02
			Base	11.640971	18,229.76	9.000000	14,094.00	14,094.00	-4,135.76	0.02	0.02
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD 01	209.000	HCLO Local	35.445742	7,408.16	45.490000	9,507.41	9,507.41	2,099.25	0.01	0.01
			Base	35.445742	7,408.16	45.490000	9,507.41	9,507.41	2,099.25	0.01	0.01
253651103	DIEBOLD INC COMMON STOCK USD1.25	143.000	HCLO Local	35.344196	5,054.22	30.610000	4,377.23	4,377.23	-676.99	0.01	0.01
			Base	35.344196	5,054.22	30.610000	4,377.23	4,377.23	-676.99	0.01	0.01

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
253868103	DIGITAL REALTY TRUST INC REIT USD 01		122,000	HCLO Local	64.613689	7,882.87	67.890000	8,282.58	399.71	0.01
				Base	64.613689	7,882.87	67.890000	8,282.58	399.71	0.01
253888104	DIGITAL RIVER INC COMMON STOCK USD.01		120,000	HCLP Local	17.646583	2,117.59	14.390000	1,726.80	-390.79	
				Base	17.646583	2,117.59	14.390000	1,726.80	-390.79	0.00
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD 01		455,000	HCLP Local	11.953890	5,439.02	13.890000	6,319.95	880.93	0.01
				Base	11.953890	5,439.02	13.890000	6,319.95	880.93	0.01
254067101	DILLARDS INC CL A COMMON STOCK NPV		185,000	HCLO Local	51.860865	9,594.26	83.770000	15,497.45	5,903.19	0.02
				Base	51.860865	9,594.26	83.770000	15,497.45	5,903.19	0.02
254543101	DIODES INC COMMON STOCK USD.667		92,000	HCLP Local	14.383478	1,323.28	17.350000	1,596.20	272.92	0.00
				Base	14.383478	1,323.28	17.350000	1,596.20	272.92	0.00
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		4,250,000	HCLO Local	38.372176	163,081.75	49.790000	211,607.50	48,525.75	
				Base	38.372176	163,081.75	49.790000	211,607.50	48,525.75	0.30
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD 01		1,443,000	HCLO Local	19.135142	27,612.01	38.550000	55,627.65	28,015.64	0.08
				Base	19.135142	27,612.01	38.550000	55,627.65	28,015.64	0.08
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		742,000	HCLO Local	41.258679	30,613.94	63.480000	47,102.16	16,488.22	0.07
				Base	41.258679	30,613.94	63.480000	47,102.16	16,488.22	0.07
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01		730,000	HCLO Local	25.078000	18,306.94	36.400000	26,572.00	8,265.06	0.04

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	% Curr % Comp
25490A309	DIRECTV COMMON STOCK USD 01								
	1,477,000 HCLO Local			38,469,702	56,819,75	50	160000	74,086.32	0 10
	Base			38,469,702	56,819,75	50	160000	74,086.32	17,266.57
25659P402	DOLAN CO/THE COMMON STOCK USD.001								
	544,000 HCLP Local			7,103,548	3,864,33	3	890000	2,116.16	0 00
	Base			7,103,548	3,864,33	3	890000	2,116.16	0 00
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	397,000 HCLO Local			36,528,690	14,501.89	29	330000	11,644.01	0 02
	Base			36,528,690	14,501.89	29	330000	11,644.01	0 02
25667T105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
	416,000 HCLO Local			45,220,986	18,811.93	44	090000	18,341.44	0 03
	Base			45,220,986	18,811.93	44	090000	18,341.44	0 03
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
	523,000 HCLO Local			23,713,059	12,401.93	40	560000	21,212.88	0 03
	Base			23,713,059	12,401.93	40	560000	21,212.88	0 03
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
	1,100,000 HCLO Local			44,549,318	49,004.25	51	800000	56,980.00	0 08
	Base			44,549,318	49,004.25	51	800000	56,980.00	0 08
257559203	DOMTAR CORP COMMON STOCK USD.01								
	205,000 HCLO Local			63,829,561	13,085.06	83	520000	17,121.60	0 02
	Base			63,829,561	13,085.06	83	520000	17,121.60	0 02
257651109	DONALDSON CO INC COMMON STOCK USD5								
	49,000 HCLO Local			29,767,959	1,458.63	32	840000	1,609.16	0 00
	Base			29,767,959	1,458.63	32	840000	1,609.16	0 00
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								

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25811P886	DORAL FINANCIAL CORP COMMON STOCK USD.01	406 000	HCLO Local	15 575591	6,323.69	9.000000	3,654.00	-2,669.69	0 01
			Base	15.575591	6,323.69	9.000000	3,654.00	-2,669.69	0 01
260003108	DOVER CORP COMMON STOCK USD.01	1,092 000	HCLP Local	1 407225	1,536.69	0.724100	790.72	-745.97	0 04
			Base	1.407225	1,536.69	0.724100	790.72	-745.97	0 04
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	414 000	HCLO Local	57 882923	23,963.53	65.710000	27,203.94	3,240.41	0 12
			Base	57.882923	23,963.53	65.710000	27,203.94	3,240.41	0 12
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	2,695 000	HCLO Local	32.519759	87,640.75	32.320000	87,102.40	-538.35	0 03
			Base	32.519759	87,640.75	32.320000	87,102.40	-538.35	0 03
26168L205	DREW INDUSTRIES INC COMMON STOCK USD 01	478 000	HCLO Local	38 838556	18,564.83	44.180000	21,118.04	2,553.21	0 14
			Base	38.838556	18,564.83	44.180000	21,118.04	2,553.21	0 14
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	118 000	HCLP Local	27.838814	3,284.98	32.250000	3,805.50	520.52	0 01
			Base	27.838814	3,284.98	32.250000	3,805.50	520.52	0 01
26433B107	DUFF + PHELPS CORP CLASS A COMMON STOCK USD 01	2,123.000	HCLO Local	39 858455	84,619.50	44.970000	95,471.31	10,851.81	0 14
			Base	39.858455	84,619.50	44.970000	95,471.31	10,851.81	0 14
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001	461.000	HCLP Local	13.570954	6,256.21	15.620000	7,200.82	944.61	0 01
			Base	13.570954	6,256.21	15.620000	7,200.82	944.61	0 01
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001	1,441 000	HCLO Local	55.548910	80,045.98	63.800000	91,935.80	11,889.82	0 13
			Base	55.548910	80,045.98	63.800000	91,935.80	11,889.82	0 13

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26483E100	DUN + BRADSTREET CORP COMMON STOCK USD 01		224 000	HCL0 Local	74.522857	16,693.12	78.650000	78.650000	17,617.60	924.48	0.02
		Base			74.522857	16,693.12	78.650000	78.650000	17,617.60	924.48	0.02
26613Q106	DUPONT FABROS TECHNOLOGY REIT USD.001		261.000	HCLP Local	20.320690	5,303.70	24.160000	24.160000	6,305.76	1,002.06	0.01
		Base			20.320690	5,303.70	24.160000	24.160000	6,305.76	1,002.06	0.01
26817Q506	DYNEX CAPITAL INC REIT USD 01		438.000	HCLP Local	9.765776	4,277.41	9.440000	9.440000	4,134.72	-142.69	0.01
		Base			9.765776	4,277.41	9.440000	9.440000	4,134.72	-142.69	0.01
268648102	EMC CORP/IMA COMMON STOCK USD.01		4,759 000	HCL0 Local	22.747628	108,255.96	25.300000	25.300000	120,402.70	12,146.74	0.17
		Base			22.747628	108,255.96	25.300000	25.300000	120,402.70	12,146.74	0.17
26875P101	EOG RESOURCES INC COMMON STOCK USD.01		526.000	HCL0 Local	99.216692	52,187.98	120.790000	120.790000	63,535.54	11,347.56	0.09
		Base			99.216692	52,187.98	120.790000	120.790000	63,535.54	11,347.56	0.09
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01		449 000	HCLP Local	12.615212	5,664.23	12.780000	12.780000	5,738.22	73.99	0.01
		Base			12.615212	5,664.23	12.780000	12.780000	5,738.22	73.99	0.01
26883D108	EPL OIL + GAS INC COMMON STOCK USD 001		573.000	HCLP Local	16.084328	9,216.32	22.550000	22.550000	12,921.15	3,704.83	0.02
		Base			16.084328	9,216.32	22.550000	22.550000	12,921.15	3,704.83	0.02
26884F102	ESB FINANCIAL CORP COMMON STOCK USD 01		66 000	HCLP Local	13.531364	893.07	13.870000	13.870000	915.42	22.35	0.00
		Base			13.531364	893.07	13.870000	13.870000	915.42	22.35	0.00
26884L109	EQT CORP COMMON STOCK NPV		128 000	HCL0 Local	56.842656	7,275.86	58.980000	58.980000	7,549.44	273.58	0.01

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26884U109	EPR PROPERTIES REIT USD.01								
		390 000	HCLP Local	38 803897	15,133.52	46 110000	17,982.90	2,849 38	0 03
			Base	38 803897	15,133.52	46 110000	17,982 90	2,849 38	
268948106	EAGLE BANCORP INC COMMON STOCK USD 01								
		166 000	HCLP Local	15 900482	2,639 48	19 970000	3,315.02	675.54	0 00
			Base	15 900482	2,639.48	19 970000	3,315.02	675 54	0 00
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		643 000	HCLO Local	10 321820	6,636 93	8 950000	5,754 85	-882.08	0 01
			Base	10 321820	6,636 93	8 950000	5,754.85	-882 08	0 01
270321102	EARTHLINK INC COMMON STOCK USD.01								
		1,425 000	HCLP Local	7 448533	10,614.16	6 460000	9,205.50	-1,408.66	0 01
			Base	7 448533	10,614.16	6 460000	9,205 50	-1,408 66	0 01
27579R104	EAST WEST BANCORP INC COMMON STOCK USD 001								
		787 000	HCLO Local	21 245959	16,720 57	21 490000	16,912.63	192 06	0 02
			Base	21 245959	16,720.57	21 490000	16,912.63	192 06	0 02
276534104	EASTERN INSURANCE HOLDINGS COMMON STOCK NPV								
		68 000	HCLP Local	16 927059	1,151.04	17 080000	1,161 44	10 40	0 00
			Base	16 927059	1,151 04	17 080000	1,161.44	10 40	0 00
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		15 000	HCLP Local	41 200000	618 00	53 810000	807.15	189 15	0 00
			Base	41 200000	618 00	53 810000	807 15	189 15	0 00
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		510 000	HCLO Local	51 237039	26,130.89	68 050000	34,705 50	8,574 61	0 05
			Base	51 237039	26,130.89	68 050000	34,705 50	8,574 61	0 05
278265103	EATON VANCE CORP COMMON STOCK USD 90625								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Maturity Date	% Curr % Comp
		262.000	HCLO Local	31.134504	8,157.24	31.850000	8,344.70	187.46	0.01
			Base	31.134504	8,157.24	31.850000	8,344.70	187.46	0.01
278642103	EBAY INC COMMON STOCK USD.001								
		2,624.000	HCLO Local	31.206856	81,886.79	51.020000	133,876.48	51,989.69	0.00
			Base	31.206856	81,886.79	51.020000	133,876.48	51,989.69	0.00
278715206	EBIX INC COMMON STOCK USD.1								
		373.000	HCLP Local	18.359276	6,848.01	16.070000	5,994.11	-853.90	0.01
			Base	18.359276	6,848.01	16.070000	5,994.11	-853.90	0.01
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
		385.000	HCLO Local	30.678000	11,811.03	34.220000	13,174.70	1,363.67	0.02
			Base	30.678000	11,811.03	34.220000	13,174.70	1,363.67	0.02
278865100	ECOLAB INC COMMON STOCK USD1								
		450.000	HCLO Local	54.343422	24,454.54	71.900000	32,355.00	7,900.46	0.05
			Base	54.343422	24,454.54	71.900000	32,355.00	7,900.46	0.05
28014Q107	EDGEN GROUP INC COMMON STOCK USD.0001								
		23.000	HCLP Local	8.396957	193.13	7.060000	162.38	-30.75	0.00
			Base	8.396957	193.13	7.060000	162.38	-30.75	0.00
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		520.000	HCLO Local	38.529615	20,035.40	45.190000	23,498.80	3,463.40	0.03
			Base	38.529615	20,035.40	45.190000	23,498.80	3,463.40	0.03
28140H104	EDUCATION REALTY TRUST INC REIT USD 01								
		942.000	HCLP Local	10.075945	9,491.54	10.640000	10,022.88	531.34	0.01
			Base	10.075945	9,491.54	10.640000	10,022.88	531.34	0.01
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		258.000	HCLO Local	83.875581	21,639.90	90.170000	23,263.86	1,623.96	0.03
			Base	83.875581	21,639.90	90.170000	23,263.86	1,623.96	0.03

& Issue has redenominated but Local is not converted
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ATTACHMENT A
Prepared by State Street

Holdings

Composite

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	% Curr % Comp
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV	543 000	HCLP Local	19.706390	10,700.57	31.910000	17,327.13	6,626.56	0.02
	Base	19 706390			10,700.57	31.910000	17,327.13	6,626.56	0.02
285218103	ELECTRO RENT CORP COMMON STOCK NPV	273.000	HCLP Local	15.556374	4,246.89	15.380000	4,198.74	-48.15	0.01
	Base	15.556374			4,246.89	15.380000	4,198.74	-48.15	0.01
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV	47.000	HCLP Local	12.822553	602.66	9.950000	467.65	-135.01	0.00
	Base	12.822553			602.66	9.950000	467.65	-135.01	0.00
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01	718.000	HCLO Local	13.009499	9,340.82	14.530000	10,432.54	1,091.72	0.01
	Base	13 009499			9,340.82	14.530000	10,432.54	1,091.72	0.01
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD 01	463.000	HCLP Local	14.960432	6,926.68	18.990000	8,792.37	1,865.69	0.01
	Base	14.960432			6,926.68	18.990000	8,792.37	1,865.69	0.01
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	324.000	HCLP Local	20.883025	6,766.10	19.900000	6,447.60	-318.50	0.01
	Base	20.883025			6,766.10	19.900000	6,447.60	-318.50	0.01
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01	455 000	HCLP Local	18.659363	8,490.01	34.610000	15,747.55	7,257.54	0.02
	Base	18.659363			8,490.01	34.610000	15,747.55	7,257.54	0.02
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	360.000	HCLP Local	14.903278	5,365.18	16.040000	5,774.40	409.22	0.01
	Base	14 903278			5,365.18	16.040000	5,774.40	409.22	0.01
291011104	EMERSON ELECTRIC CO COMMON STOCK USD 5	1,464 000	HCLO Local	45.211004	66,188.91	52.960000	77,533.44	11,344.53	0.11

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Holdings

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	% Curr % Comp
29101U209	EMERALD OIL INC COMMON STOCK USD 001		Base	45 211004	66,188.91	52.960000		77,533.44	11,344.53
	55,000 HCLP Local			8.733455	480.34	5.240000		288.20	-192.14
	Base			8.733455	480.34	5.240000		288.20	-192.14
291641108	EMPIRE DISTRICT ELECTRIC CO COMMON STOCK USD 1.								
	539,000 HCLP Local			20.355102	10,971.40	20.380000		10,984.82	13.42
	Base			20.355102	10,971.40	20.380000		10,984.82	13.42
292475209	EMULEX CORP COMMON STOCK USD 1								
	1,069,000 HCLP Local			8.054630	8,610.40	7.300000		7,803.70	-806.70
	Base			8.054630	8,610.40	7.300000		7,803.70	-806.70
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD 01								
	12,000 HCLP Local			28.215833	338.59	30.620000		367.44	28.85
	Base			28.215833	338.59	30.620000		367.44	28.85
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
	66,000 HCLP Local			29.236667	1,929.62	30.310000		2,000.46	70.84
	Base			29.236667	1,929.62	30.310000		2,000.46	70.84
29264F205	ENDO HEALTH SOLUTIONS INC COMMON STOCK USD.01								
	265,000 HCLO Local			30.743698	8,147.08	26.270000		6,961.55	-1,185.53
	Base			30.743698	8,147.08	26.270000		6,961.55	-1,185.53
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD 01								
	274,000 HCLO Local			73.055219	20,017.13	79.980000		21,914.52	1,897.39
	Base			73.055219	20,017.13	79.980000		21,914.52	1,897.39
292756202	ENERGYSOLUTIONS INC COMMON STOCK USD 01								
	316,000 HCLP Local			3.176392	1,003.74	3.120000		985.92	-17.82
	Base			3.176392	1,003.74	3.120000		985.92	-17.82
29275Y102	ENERSYS COMMON STOCK USD.01								

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
29285W104	457,000	HCLP Local			26,794,179	12,244.94	37,630,000	17,196.91	4,951.97	0.02
		Base			26,794,179	12,244.94	37,630,000	17,196.91	4,951.97	0.02
	ENGILITY HOLDINGS INC COMMON STOCK USD 01									
	37,000	HCLO Local			18,256,757	675.50	19,260,000	712.62	37.12	0.00
		Base			18,256,757	675.50	19,260,000	712.62	37.12	0.00
293389102	ENNIS INC COMMON STOCK USD2 5									
	438,000	HCLP Local			15,663,904	6,860.79	15,470,000	6,775.86	-84.93	0.01
		Base			15,663,904	6,860.79	15,470,000	6,775.86	-84.93	0.01
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01									
	76,000	HCLP Local			37,903,289	2,880.65	40,900,000	3,108.40	227.75	0.00
		Base			37,903,289	2,880.65	40,900,000	3,108.40	227.75	0.00
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001									
	128,000	HCLP Local			29,285,703	3,748.57	27,190,000	3,480.32	-268.25	0.00
		Base			29,285,703	3,748.57	27,190,000	3,480.32	-268.25	0.00
29362U104	ENTEGRIS INC COMMON STOCK USD 01									
	1,228,000	HCLP Local			7,397,239	9,083.81	9,180,000	11,273.04	2,189.23	0.02
		Base			7,397,239	9,083.81	9,180,000	11,273.04	2,189.23	0.00
293639100	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD 01									
	420,000	HCLP Local			7,026,762	2,951.24	6,980,000	2,931.60	-19.64	0.00
		Base			7,026,762	2,951.24	6,980,000	2,931.60	-19.64	0.00
29364G103	ENERGY CORP COMMON STOCK USD 01									
	252,000	HCLO Local			75,516,905	19,030.26	63,750,000	16,065.00	-2,965.26	0.02
		Base			75,516,905	19,030.26	63,750,000	16,065.00	-2,965.26	0.02
293668109	ENTERPRISE BANCORP INC COMMON STOCK USD 01									
	48,000	HCLP Local			14,937,708	717.01	16,520,000	792.96	75.95	0.00
		Base			14,937,708	717.01	16,520,000	792.96	75.95	0.00

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Holdings

Composite

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STATE STREET.

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
293712105	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	282.000	HCLP Local	13.493475	3,805.16	13.070000	3,685.74	-119.42	0.01
	Base			13.493475	3,805.16	13.070000	3,685.74	-119.42	0.01
29382R107	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD 0001	410.000	HCLP Local	1.294854	530.89	1.660000	680.60	149.71	0.00
	Base			1.294854	530.89	1.660000	680.60	149.71	0.00
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001	886.000	HCLP Local	4.148002	3,675.13	5.290000	4,686.94	1,011.81	0.01
	Base			4.148002	3,675.13	5.290000	4,686.94	1,011.81	0.01
294429105	EQUIFAX INC COMMON STOCK USD1 25	271.000	HCLO Local	37.724723	10,223.40	54.120000	14,666.52	4,443.12	0.02
	Base			37.724723	10,223.40	54.120000	14,666.52	4,443.12	0.02
29444U502	EQUINIX INC COMMON STOCK USD 001	108.000	HCLO Local	150.008519	16,200.92	206.200000	22,269.60	6,068.68	0.03
	Base			150.008519	16,200.92	206.200000	22,269.60	6,068.68	0.03
294752100	EQUITY ONE INC REIT USD.01	443.000	HCLP Local	18.548646	8,217.05	21.010000	9,307.43	1,090.38	0.01
	Base			18.548646	8,217.05	21.010000	9,307.43	1,090.38	0.01
29476L107	EQUITY RESIDENTIAL REIT USD.01	509.000	HCLO Local	53.196994	27,077.27	56.670000	28,845.03	1,767.76	0.04
	Base			53.196994	27,077.27	56.670000	28,845.03	1,767.76	0.04
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	111.000	HCLP Local	35.780180	3,971.60	37.410000	4,152.51	180.91	0.01
	Base			35.780180	3,971.60	37.410000	4,152.51	180.91	0.01
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001	12.000	HCLO Local	140.162500	1,681.95	146.650000	1,759.80	77.85	0.00

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Holdings

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	342 000	HCLP Local	47 931433	16,392.55	63 610000	21,754.62	5,362.07	0.03
			Base	47 931433	16,392.55	63.610000	21,754.62	5,362.07	0.03
298736109	EURONET WORLDWIDE INC COMMON STOCK USD 02	611 000	HCLP Local	16 666056	10,182.96	23.600000	14,419.60	4,236.64	0.02
			Base	16.666056	10,182.96	23.600000	14,419.60	4,236.64	0.02
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01	347 000	HCLP Local	23.952824	8,311.63	30.190000	10,475.93	2,164.30	0.01
			Base	23.952824	8,311.63	30.190000	10,475.93	2,164.30	0.01
30064E109	EXACTECH INC COMMON STOCK USD 01	53 000	HCLP Local	16 921887	896.86	16 950000	898.35	1 49	0.00
			Base	16.921887	896.86	16.950000	898.35	1 49	0.00
30068C109	EXCEL TRUST INC REIT USD 01	272 000	HCLP Local	10 873346	2,957.55	12.670000	3,446.24	488.69	0.00
			Base	10.873346	2,957.55	12.670000	3,446.24	488.69	0.00
30161N101	EXELON CORP COMMON STOCK NPV	1,606 000	HCLO Local	39 505467	63,445.78	29.740000	47,762.44	-15,683.34	0.07
			Base	39.505467	63,445.78	29.740000	47,762.44	-15,683.34	0.07
30162A108	EXELIS INC COMMON STOCK USD 01	420,000	HCLO Local	10.876310	4,568.05	11 270000	4,733.40	165.35	0.01
			Base	10.876310	4,568.05	11 270000	4,733.40	165.35	0.01
30212P303	EXPEDIA INC COMMON STOCK USD 001	197 000	HCLO Local	26.974010	5,313.88	61.450000	12,105.65	6,791.77	0.02
			Base	26.974010	5,313.88	61.450000	12,105.65	6,791.77	0.02
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								

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Holdings

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	222 000	HCLO Local	56.003153	12,432.70	39.550000	8,780.10	-3,652.60	0.01
			Base	56.003153	12,432.70	39.550000	8,780.10	-3,652.60	0.01
30225T102	EXTRA SPACE STORAGE INC REIT USD 01	2,003 000	HCLO Local	50.449930	101,051.21	54.000000	108,162.00	7,110.79	0.01
			Base	50.449930	101,051.21	54.000000	108,162.00	7,110.79	0.01
30230T106	EZCORP INC CL A COMMON STOCK USD 01	234,000	HCLO Local	34.171325	7,996.09	36.390000	8,515.26	519.17	0.01
			Base	34.171325	7,996.09	36.390000	8,515.26	519.17	0.01
30231G102	EXXON MOBIL CORP COMMON STOCK NPV	210,000	HCLP Local	21.695762	4,556.11	19.860000	4,170.60	-385.51	0.01
			Base	21.695762	4,556.11	19.860000	4,170.60	-385.51	0.01
30239F106	FBL FINANCIAL GROUP INC CL A COMMON STOCK NPV	10,597 000	HCLO Local	65.058867	689,428.81	86.550000	917,170.35	227,741.54	1.30
			Base	65.058867	689,428.81	86.550000	917,170.35	227,741.54	1.30
30241L109	FEI COMPANY COMMON STOCK NPV	78 000	HCLP Local	26.302564	2,051.60	34.210000	2,668.38	616.78	0.00
			Base	26.302564	2,051.60	34.210000	2,668.38	616.78	0.00
302445101	FLIR SYSTEMS INC COMMON STOCK USD 01	10 000	HCLP Local	41.747000	417.47	55.460000	554.60	137.13	0.00
			Base	41.747000	417.47	55.460000	554.60	137.13	0.00
30247C301	FBR + CO COMMON STOCK USD.001	347,000	HCLO Local	19.513372	6,771.14	22.310000	7,741.57	970.43	0.01
			Base	19.513372	6,771.14	22.310000	7,741.57	970.43	0.01
30247C301	FBR + CO COMMON STOCK USD.001	921,000	HCLP Local	2.865516	2,639.14	3.870000	3,564.27	925.13	0.01
			Base	2.865516	2,639.14	3.870000	3,564.27	925.13	0.01

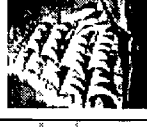
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Holdings

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STATE STREET.

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	% Curr % Comp
302491303	FMC CORP COMMON STOCK USD.1	309 000	HCLO Local	44 239547	13,670.02	58 520000	18,082 68	4,412.66	0 03
	Base	44 239547			13,670 02	58.520000	18,082 68	4,412.66	0 03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD 01	307 000	HCLO Local	44,046710	13,522 34	42 830000	13,148.81	-373 53	0 02
	Base	44,046710			13,522 34	42.830000	13,148.81	-373 53	0 02
302520101	FNB CORP COMMON STOCK USD.01	598 000	HCLP Local	10.942508	6,543.62	10.620000	6,350 76	-192.86	0 01
	Base	10.942508			6,543.62	10.620000	6,350 76	-192.86	0 01
302693106	FXCM INC A COMMON STOCK USD.01	192 000	HCLP Local	10 127917	1,944.56	10.070000	1,933.44	-11 12	0 00
	Base	10.127917			1,944 56	10.070000	1,933.44	-11 12	0 00
302941109	FTI CONSULTING INC COMMON STOCK USD 01	413 000	HCLP Local	37.200121	15,363 65	33.000000	13,629.00	-1,734 65	0 02
	Base	37.200121			15,363 65	33.000000	13,629.00	-1,734.65	0 02
30303M102	FACEBOOK INC A COMMON STOCK USD.000006	596 000	HCLO Local	25 510285	15,204.13	26 630000	15,871.48	667.35	0 02
	Base	25.510285			15,204 13	26.630000	15,871.48	667.35	0 02
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1	70 000	HCLO Local	51 358714	3,595.11	63 410000	4,438 70	843 59	0 01
	Base	51 358714			3,595.11	63 410000	4,438 70	843 59	0 01
309627107	FARMERS NATL BANC CORP COMMON STOCK NPV	167,000	HCLP Local	6 537665	1,091.79	6.200000	1,035 40	-56.39	0 00
	Base	6 537665			1,091.79	6.200000	1,035 40	-56.39	0 00
311900104	FASTENAL CO COMMON STOCK USD.01	439 000	HCLO Local	33 172893	14,562.90	46.690000	20,496 91	5,934.01	0 03

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset Description

Asset ID	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
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313148306	81,000	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1. HCLP Local	18.610617	1,507.46	32.500000	2,632.50	1,125.04	0.00
		Base	18.610617	1,507.46	32.500000	2,632.50	1,125.04	0.00
313747206	52,000	FEDERAL REALTY INVS TRUST REIT USD 01 HCLO Local	82.935577	4,312.65	104.020000	5,409.04	1,096.39	0.01
		Base	82.935577	4,312.65	104.020000	5,409.04	1,096.39	0.01
314211103	695,000	FEDERATED INVESTORS INC CL B COMMON STOCK NPV HCLO Local	19.807122	13,765.95	20.230000	14,059.85	293.90	0.02
		Base	19.807122	13,765.95	20.230000	14,059.85	293.90	0.02
31428X106	711,000	FEDEX CORP COMMON STOCK USD.1 HCLO Local	91.914262	65,351.04	91.720000	65,212.92	-138.12	0.09
		Base	91.914262	65,351.04	91.720000	65,212.92	-138.12	0.09
31430F101	406,000	FELCOR LODGING TRUST INC REIT USD.01 HCLP Local	7.807980	3,170.04	4.670000	1,896.02	-1,274.02	0.00
		Base	7.807980	3,170.04	4.670000	1,896.02	-1,274.02	0.00
315405100	363,000	FERRO CORP COMMON STOCK USD1 HCLP Local	2.846722	1,033.36	4.180000	1,517.34	483.98	0.00
		Base	2.846722	1,033.36	4.180000	1,517.34	483.98	0.00
315616102	75,000	F5 NETWORKS INC COMMON STOCK NPV HCLO Local	125.825467	9,436.91	97.150000	7,286.25	-2,150.66	0.01
		Base	125.825467	9,436.91	97.150000	7,286.25	-2,150.66	0.01
31620M106	837,000	FIDELITY NATIONAL INFORMATION COMMON STOCK USD 01 HCLO Local	25.433118	21,287.52	34.810000	29,135.97	7,848.45	0.04
		Base	25.433118	21,287.52	34.810000	29,135.97	7,848.45	0.04
31620R105		FIDELITY NATIONAL FINL A COMMON STOCK USD 0001						

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316394105	FIDELITY SOUTHERN CORP COMMON STOCK NPV	913.000	HCLP Local	13.787886	12,588.34	23.550000	21,501.15	8,912.81	0.03
			Base	13.787886	12,588.34	23.550000	21,501.15	8,912.81	0.03
316645100	FIFTH + PACIFIC COS INC COMMON STOCK USD1	242.000	HCLP Local	8.899917	2,153.78	9.550000	2,311.10	157.32	0.00
			Base	8.899917	2,153.78	9.550000	2,311.10	157.32	0.00
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV	68.000	HCLP Local	10.492059	713.46	12.450000	846.60	133.14	0.00
			Base	10.492059	713.46	12.450000	846.60	133.14	0.00
31678A103	FIFTH STREET FINANCE CORP COMMON STOCK USD.01	2,752.000	HCLP Local	12.067489	33,209.73	15.190000	41,802.88	8,593.15	0.06
			Base	12.067489	33,209.73	15.190000	41,802.88	8,593.15	0.06
317585404	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	134.000	HCLP Local	10.130224	1,357.45	10.420000	1,396.28	38.83	0.00
			Base	10.130224	1,357.45	10.420000	1,396.28	38.83	0.00
31787A507	FINISAR CORPORATION COMMON STOCK USD.001	525.000	HCLP Local	17.445410	9,158.84	18.630000	9,780.75	621.91	0.01
			Base	17.445410	9,158.84	18.630000	9,780.75	621.91	0.01
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01	450.000	HCLP Local	14.033400	6,315.03	16.300000	7,335.00	1,019.97	0.01
			Base	14.033400	6,315.03	16.300000	7,335.00	1,019.97	0.01
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	234.000	HCLP Local	15.142350	3,543.31	18.930000	4,429.62	886.31	0.01
			Base	15.142350	3,543.31	18.930000	4,429.62	886.31	0.01
		994.000	HCLP Local	15.265272	15,173.68	24.090000	23,945.46	8,771.78	0.03
			Base	15.265272	15,173.68	24.090000	23,945.46	8,771.78	0.03

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Holdings

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STATE STREET.

Base Currency: USD - US DOLLAR													
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gnl/Ls	% Curr	% Comp		
31866P102	FIRST BANCORP INC/ME COMMON STOCK USD 01	73.000	HCLP Local	15.094795	1,101.92	16 470000	1,202.31	1,202.31	100.39	0.00	0.00		
	Base			15 094795	1,101.92	16 470000	1,202.31	1,202.31	100.39	0.00	0.00		
319395109	FIRST CALIFORNIA FINANCIAL G COMMON STOCK USD 01	183 000	HCLP Local	6 955410	1,272.84	7 720000	1,412.76	1,412.76	139.92	0.00	0.00		
	Base			6 955410	1,272.84	7 720000	1,412.76	1,412.76	139.92	0.00	0.00		
31946M103	FIRST CITIZENS BCBSH CL A COMMON STOCK USD1	74 000	HCLO Local	169 221081	12,522.36	163.500000	12,099.00	12,099.00	-423.36	0.02	0.02		
	Base			169 221081	12,522.36	163.500000	12,099.00	12,099.00	-423.36	0.02	0.02		
31983A103	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.	209 000	HCLP Local	13.176794	2,753.95	15.970000	3,337.73	3,337.73	583.78	0.00	0.00		
	Base			13 176794	2,753.95	15 970000	3,337.73	3,337.73	583.78	0.00	0.00		
32006W106	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	412.000	HCLP Local	14 239854	5,866.82	19.190000	7,906.28	7,906.28	2,039.46	0.01	0.01		
	Base			14 239854	5,866.82	19 190000	7,906.28	7,906.28	2,039.46	0.01	0.01		
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV	385.000	HCLP Local	14.939584	5,751.74	14.620000	5,628.70	5,628.70	-123.04	0.01	0.01		
	Base			14 939584	5,751.74	14 620000	5,628.70	5,628.70	-123.04	0.01	0.01		
320218100	FIRST FINANCIAL CORP/INDIANA COMMON STOCK NPV	141.000	HCLP Local	29.286879	4,129.45	30 240000	4,263.84	4,263.84	134.39	0.01	0.01		
	Base			29.286879	4,129.45	30.240000	4,263.84	4,263.84	134.39	0.01	0.01		
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625	569.000	HCLO Local	8.726169	4,965.19	9.910000	5,638.79	5,638.79	673.60	0.01	0.01		
	Base			8.726169	4,965.19	9 910000	5,638.79	5,638.79	673.60	0.01	0.01		
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD 01	819 000	HCLP Local	16 757546	13,724.43	14.080000	11,531.52	11,531.52	-2,192.91	0.02	0.02		

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	% Curr % Comp
32055Y201	FIRST INTERSTATE BANCSYS/MT COMMON STOCK NPV								
	Base			16 757546	13,724.43	14 080000		11,531.52	-2,192.91
	785.000 HCLP Local			13.728420	10,776.81	15.430000		12,112.55	1,335.74
	Base			13.728420	10,776.81	15.430000		12,112.55	1,335.74
320734106	FIRST OF LONG ISLAND CORP COMMON STOCK USD 1								
	116.000 HCLP Local			28.080431	3,257.33	28.320000		3,285.12	27.79
	Base			28.080431	3,257.33	28.320000		3,285.12	27.79
320817109	FIRST MERCHANTS CORP COMMON STOCK NPV								
	667.000 HCLP Local			11.696162	7,801.34	14.840000		9,898.28	2,096.94
	Base			11.696162	7,801.34	14.840000		9,898.28	2,096.94
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
	796.000 HCLO Local			12.777952	10,171.25	7.930000		6,312.28	-3,858.97
	Base			12.777952	10,171.25	7.930000		6,312.28	-3,858.97
33610F109	FIRST POTOMAC REALTY TRUST REIT USD 001								
	408.000 HCLP Local			18.565441	7,574.70	12.360000		5,042.88	-2,531.82
	Base			18.565441	7,574.70	12.360000		5,042.88	-2,531.82
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
	540.000 HCLO Local			31.794537	17,169.05	32.780000		17,701.20	532.15
	Base			31.794537	17,169.05	32.780000		17,701.20	532.15
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
	325.000 HCLP Local			23.056923	7,493.50	30.880000		10,036.00	2,542.50
	Base			23.056923	7,493.50	30.880000		10,036.00	2,542.50
336901103	1ST SOURCE CORP COMMON STOCK NPV								
	328.000 HCLP Local			19.794909	6,492.73	22.090000		7,245.52	752.79
	Base			19.794909	6,492.73	22.090000		7,245.52	752.79
337738108	FISERV INC COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Maturity Date	% Curr % Comp
337756209	FISHER COMMUNICATIONS INC COMMON STOCK USD1.25	436,000	HCLP Local	57,845,183	25,220.50	79,030,000	34,457.08	9,236.58	0.05
			Base	57,845,183	25,220.50	79,030,000	34,457.08	9,236.58	0.05
337915102	FIRSTMERIT CORP COMMON STOCK NPV	53,000	HCLP Local	23,407,547	1,240.60	26,990,000	1,430.47	189.87	0.03
			Base	23,407,547	1,240.60	26,990,000	1,430.47	189.87	0.03
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	1,246,000	HCLP Local	16,810,762	20,946.21	14,190,000	17,680.74	-3,265.47	0.03
			Base	16,810,762	20,946.21	14,190,000	17,680.74	-3,265.47	0.03
33832D106	FIVE STAR QUALITY CARE COMMON STOCK USD 01	718,000	HCLP Local	39,837,535	28,603.35	41,760,000	29,983.68	1,380.33	0.04
			Base	39,837,535	28,603.35	41,760,000	29,983.68	1,380.33	0.04
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 001	347,000	HCLP Local	2,935,476	1,018.61	5,010,000	1,738.47	719.86	0.00
			Base	2,935,476	1,018.61	5,010,000	1,738.47	719.86	0.00
339382103	FLEXSTEEL INDS COMMON STOCK USD1.	110,000	HCLP Local	37,577,909	4,133.57	53,650,000	5,901.50	1,767.93	0.01
			Base	37,577,909	4,133.57	53,650,000	5,901.50	1,767.93	0.01
343412102	FLUOR CORP COMMON STOCK USD 01	73,000	HCLP Local	19,688,356	1,437.25	21,450,000	1,565.85	128.60	0.00
			Base	19,688,356	1,437.25	21,450,000	1,565.85	128.60	0.00
343468104	FLOW INTL CORP COMMON STOCK USD.01	381,000	HCLP Local	56,239,055	21,427.08	58,740,000	22,379.94	952.86	0.03
			Base	56,239,055	21,427.08	58,740,000	22,379.94	952.86	0.03
		462,000	HCLP Local	3,359,351	1,552.02	3,500,000	1,617.00	64.98	0.00
			Base	3,359,351	1,552.02	3,500,000	1,617.00	64.98	0.00

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Holdings

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	% Curr % Comp
34354P105	FLOWERVE CORP COMMON STOCK USD1.25	185 000	HCLP Local	113 571946	21,010 81	146 800000		27,158.00	0 04
	Base	113 571946			21,010 81	146 800000		27,158 00	0 04
343873105	FLUSHING FINANCIAL CORP COMMON STOCK USD 01	399 000	HCLP Local	13.899424	5,545 87	15.340000		6,120 66	0 01
	Base	13.899424			5,545 87	15.340000		6,120 66	0 01
344849104	FOOT LOCKER INC COMMON STOCK USD 01	633 000	HCLP Local	19 367520	12,259.64	32 120000		20,331.96	0.03
	Base	19 367520			12,259 64	32.120000		20,331 96	0.03
345370860	FORD MOTOR CO COMMON STOCK USD 01	9,364 000	HCLP Local	8 938926	83,704 10	12.950000		121,263.80	0 17
	Base	8 938926			83,704 10	12.950000		121,263 80	0.17
345550107	FOREST CITY ENTERPRISES CL A COMMON STOCK USD 333	321 000	HCLP Local	15.603614	5,008.76	16 150000		5,184.15	0.01
	Base	15 603614			5,008 76	16.150000		5,184.15	0 01
345838106	FOREST LABORATORIES INC COMMON STOCK USD 1	602 000	HCLP Local	32 721761	19,698.50	35.320000		21,262.64	0 03
	Base	32.721761			19,698 50	35 320000		21,262 64	0 03
346091705	FOREST OIL CORP COMMON STOCK USD 1	444 000	HCLP Local	7.632072	3,388.64	6 690000		2,970 36	0.00
	Base	7.632072			3,388 64	6 690000		2,970 36	0.00
346233109	FORESTAR GROUP INC COMMON STOCK USD1	279,000	HCLP Local	14.926810	4,164.58	17.330000		4,835 07	0.01
	Base	14 926810			4,164 58	17.330000		4,835 07	0 01
34954W104	FORTEGRA FINANCIAL CORP COMMON STOCK USD 01	54 000	HCLP Local	8.893333	480.24	8.890000		480.06	0.00
								-0 18	0.00

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STATE STREET.

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		Base	8.893333	480.24	8.890000	480.06	-0.18	0.00
	359.000 HCLO Local			22.844986	8,201.35	29.220000	10,489.98	2,288.63	0.01
	Base			22.844986	8,201.35	29.220000	10,489.98	2,288.63	0.01
349882100	FOSSIL INC COMMON STOCK USD.01		Base	88.674286	1,241.44	93.100000	1,303.40	61.96	0.00
	14.000 HCLO Local			88.674286	1,241.44	93.100000	1,303.40	61.96	0.00
350060109	FOSTER (LB) CO A COMMON STOCK USD.01		Base	29.793283	7,895.22	43.440000	11,511.60	3,616.38	0.02
	265.000 HCLO Local			29.793283	7,895.22	43.440000	11,511.60	3,616.38	0.02
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		Base	50.682000	506.82	62.170000	621.70	114.88	0.00
	10.000 HCLO Local			50.682000	506.82	62.170000	621.70	114.88	0.00
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1		Base	118.741975	37,284.98	125.700000	39,469.80	2,184.82	0.06
	314.000 HCLO Local			118.741975	37,284.98	125.700000	39,469.80	2,184.82	0.06
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001		Base	16.093390	9,398.54	12.310000	7,189.04	-2,209.50	0.01
	584.000 HCLO Local			16.093390	9,398.54	12.310000	7,189.04	-2,209.50	0.01
356108100	FRED S INC CLASS A COMMON STOCK NPV		Base	13.516500	4,054.95	13.310000	3,993.00	-61.95	0.01
	300.000 HCLO Local			13.516500	4,054.95	13.310000	3,993.00	-61.95	0.01
35671D857	FREEMAN MCMORAN COPPER W/I COMMON STOCK USD.1		Base	38.381440	70,890.52	34.200000	63,167.40	-7,723.12	0.09
	1,847.000 HCLO Local			38.381440	70,890.52	34.200000	63,167.40	-7,723.12	0.09
357023100	FREIGHTCAR AMERICA INC COMMON STOCK USD.01		Base	38.381440	70,890.52	34.200000	63,167.40	-7,723.12	0.09

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ATTACHMENT A
Prepared by State Street

Holdings

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
35804H106	FRESH MARKET INC/THE COMMON STOCK USD 01	452,000	HCLP Local	20,794,403	9,399.07	22.420000	10,133.84	734.77	0.01
			Base	20,794,403	9,399.07	22.420000	10,133.84	734.77	0.01
		62,000	HCLO Local	53,529,355	3,318.82	48.090000	2,981.58	-337.24	0.00
358748101	FRISCH S RESTAURANTS INC COMMON STOCK NPV		Base	53,529,355	3,318.82	48.090000	2,981.58	-337.24	0.00
		96,000	HCLP Local	24,785,208	2,379.38	18.500000	1,776.00	-603.38	0.00
			Base	24,785,208	2,379.38	18.500000	1,776.00	-603.38	0.00
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	2,248,000	HCLO Local	4,343,599	9,764.41	4.280000	9,621.44	-142.97	0.01
			Base	4,343,599	9,764.41	4.280000	9,621.44	-142.97	0.01
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5	453,000	HCLO Local	9,840,199	4,457.61	9.610000	4,353.33	-104.28	0.01
			Base	9,840,199	4,457.61	9.610000	4,353.33	-104.28	0.01
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001	405,000	HCLP Local	11,356,321	4,599.31	11.840000	4,795.20	195.89	0.01
			Base	11,356,321	4,599.31	11.840000	4,795.20	195.89	0.01
361268105	G + K SERVICES INC CL A COMMON STOCK USD 5	102,000	HCLP Local	32,659,118	3,331.23	34.150000	3,483.30	152.07	0.00
			Base	32,659,118	3,331.23	34.150000	3,483.30	152.07	0.00
36159R103	GEO GROUP INC/THE REIT USD 01	88,000	HCLP Local	28,122,045	2,474.74	28.200000	2,481.60	6.86	0.00
			Base	28,122,045	2,474.74	28.200000	2,481.60	6.86	0.00
36191C205	GSI GROUP INC COMMON STOCK NPV	953,000	HCLP Local	9,335,887	8,897.10	8.660000	8,252.98	-644.12	0.01
			Base	9,335,887	8,897.10	8.660000	8,252.98	-644.12	0.01

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STATE STREET.

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							Unit Price	Market Value	Unrealized Gn/Ls

36191G107	GNC HOLDINGS INC CL A COMMON STOCK USD 001		156 000	HCLO Local	37 010897	5,773.70	33 280000	5,191.68	-582.02	0.01
				Base	37.010897	5,773.70	33.280000	5,191.68	-582.02	0.01
36225V104	GP STRATEGIES CORP COMMON STOCK USD.01		147 000	HCLP Local	14 237619	2,092.93	20 650000	3,035.55	942.62	0.00
				Base	14 237619	2,092.93	20.650000	3,035.55	942.62	0.00
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01		118 000	HCLP Local	38 069322	4,492.18	34 230000	4,039.14	-453.04	0.01
				Base	38 069322	4,492.18	34.230000	4,039.14	-453.04	0.01
36241U106	GSI TECHNOLOGY INC COMMON STOCK USD.001		606 000	HCLP Local	4 559670	2,763.16	6 270000	3,799.62	1,036.46	0.01
				Base	4 559670	2,763.16	6 270000	3,799.62	1,036.46	0.01
36268W100	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001		321 000	HCLP Local	5 535545	1,776.91	4 090000	1,312.89	-464.02	0.00
				Base	5 535545	1,776.91	4.090000	1,312.89	-464.02	0.00
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001		282 000	HCLO Local	23 100709	6,514.40	25 090000	7,075.38	560.98	0.01
				Base	23 100709	6,514.40	25.090000	7,075.38	560.98	0.01
364730101	GANNETT CO COMMON STOCK USD1		1,086 000	HCLO Local	9 436381	10,247.91	18 010000	19,558.86	9,310.95	0.03
				Base	9 436381	10,247.91	18.010000	19,558.86	9,310.95	0.03
364760108	GAP INC/THE COMMON STOCK USD.05		1,002 000	HCLO Local	21 356377	21,399.09	31 040000	31,102.08	9,702.99	0.04
				Base	21 356377	21,399.09	31.040000	31,102.08	9,702.99	0.04
365558105	GARDNER DENVER INC COMMON STOCK USD 01		113 000	HCLO Local	73 461947	8,301.20	68 500000	7,740.50	-560.70	0.01

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr	% Comp
366651107	GARTNER INC COMMON STOCK USD 0005			Base	73.461947	8,301.20	68.500000		7,740.50		-560.70	0.01	
	210 000	HCLO Local			35.327429	7,418.76	46.020000		9,664.20		2,245.44	0.01	
		Base			35.327429	7,418.76	46.020000		9,664.20		2,245.44	0.01	
368682100	GENCORP INC COMMON STOCK USD 1												
	268.000	HCLP Local			8.899888	2,385.17	9.150000		2,452.20		67.03	0.00	
		Base			8.899888	2,385.17	9.150000		2,452.20		67.03	0.00	
368736104	GENERAC HOLDINGS INC COMMON STOCK USD 01												
	335 000	HCLP Local			19.816836	6,638.64	34.310000		11,493.85		4,855.21	0.02	
		Base			19.816836	6,638.64	34.310000		11,493.85		4,855.21	0.02	
369300108	GENERAL CABLE CORP COMMON STOCK USD.01												
	454 000	HCLO Local			27.776850	12,610.69	30.410000		13,806.14		1,195.45	0.02	
		Base			27.776850	12,610.69	30.410000		13,806.14		1,195.45	0.02	
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.												
	865.000	HCLO Local			71.572509	61,910.22	69.270000		59,918.55		-1,991.67	0.08	
		Base			71.572509	61,910.22	69.270000		59,918.55		-1,991.67	0.08	
369604103	GENERAL ELECTRIC CO COMMON STOCK USD 06												
	24,465 000	HCLO Local			17.273685	422,600.71	20.990000		513,520.35		90,919.64	0.73	
		Base			17.273685	422,600.71	20.990000		513,520.35		90,919.64	0.73	
370023103	GENERAL GROWTH PROPERTIES REIT USD.01												
	686.000	HCLO Local			16.302959	11,183.83	19.850000		13,617.10		2,433.27	0.02	
		Base			16.302959	11,183.83	19.850000		13,617.10		2,433.27	0.02	
370334104	GENERAL MILLS INC COMMON STOCK USD.1												
	1,459.000	HCLO Local			36.402303	53,110.96	40.410000		58,958.19		5,847.23	0.08	
		Base			36.402303	53,110.96	40.410000		58,958.19		5,847.23	0.08	
372460105	GENUINE PARTS CO COMMON STOCK USD1.												

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD 1	351 000	HCLO Local	55 143020	19,355.20	63.580000	22,316.58	2,961.38	0.03
			Base	55 143020	19,355.20	63.580000	22,316.58	2,961.38	0.03
		373 000	HCLP Local	10 595282	3,952.04	10 050000	3,748.65	-203.39	0.01
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		Base	10 595282	3,952.04	10 050000	3,748.65	-203.39	0.01
		1,105,000	HCLO Local	6.848308	7,567.38	7 510000	8,298.55	731.17	0.01
			Base	6 848308	7,567.38	7 510000	8,298.55	731.17	0.01
373865104	GERMAN AMERICAN BANCORP COMMON STOCK NPV	267 000	HCLP Local	17.150337	4,579.14	21.720000	5,799.24	1,220.10	0.01
			Base	17.150337	4,579.14	21.720000	5,799.24	1,220.10	0.01
		203 000	HCLP Local	17.917094	3,637.17	18.060000	3,666.18	29.01	0.01
374297109	GETTY REALTY CORP REIT USD 01		Base	17.917094	3,637.17	18 060000	3,666.18	29.01	0.01
		177 000	HCLO Local	10.312938	1,825.39	15.920000	2,817.84	992.45	0.00
			Base	10.312938	1,825.39	15.920000	2,817.84	992.45	0.00
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	1,715,000	HCLO Local	36 475907	62,556.18	73.450000	125,966.75	63,410.57	0.18
			Base	36 475907	62,556.18	73 450000	125,966.75	63,410.57	0.18
		89,000	HCLP Local	15.895506	1,414.70	17 950000	1,597.55	182.85	0.00
375536108	GLADSTONE COMMERCIAL CORP REIT USD.001		Base	15.895506	1,414.70	17 950000	1,597.55	182.85	0.00
		428,000	HCLP Local	14.866565	6,362.89	17 480000	7,481.44	1,118.55	0.01
			Base	14.866565	6,362.89	17 480000	7,481.44	1,118.55	0.01

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
379302102	GLIMCHER REALTY TRUST REIT USD.01									
	113.000	HCLP Local			7 973274	900.98	11 090000	1,253.17	352.19	0.00
		Base			7 973274	900.98	11.090000	1,253.17	352.19	0.00
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV									
	177.000	HCLO Local			43 075311	7,624.33	45.300000	8,018.10	393.77	
		Base			43 075311	7,624.33	45.300000	8,018.10	393.77	0.01
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001									
	359.000	HCLP Local			12.813983	4,600.22	13 750000	4,936.25	336.03	0.01
		Base			12.813983	4,600.22	13 750000	4,936.25	336.03	0.01
37956X103	GLOBECOMM SYSTEMS INC COMMON STOCK USD 001									
	251.000	HCLP Local			10 165219	2,551.47	11.300000	2,836.30	284.83	0.00
		Base			10 165219	2,551.47	11.300000	2,836.30	284.83	0.00
38119T104	GOLDEN STAR RESOURCES LTD COMMON STOCK NPV									
	1,437.000	HCLP Local			1.896228	2,724.88	1 840000	2,644.08	-80.80	0.00
		Base			1.896228	2,724.88	1 840000	2,644.08	-80.80	0.00
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD 01									
	1,198.000	HCLO Local			156.762362	187,801.31	127.560000	152,816.88	-34,984.43	
		Base			156 762362	187,801.31	127 560000	152,816.88	-34,984.43	0.22
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV									
	551.000	HCLO Local			12.415681	6,841.04	13 810000	7,609.31	768.27	0.01
		Base			12.415681	6,841.04	13 810000	7,609.31	768.27	0.01
38259P508	GOOGLE INC CL A COMMON STOCK USD.001									
	587.000	HCLO Local			567.889114	333,350.91	709.370000	416,400.19	83,049.28	0.59
		Base			567.889114	333,350.91	709.370000	416,400.19	83,049.28	0.59
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01									
	358.000	HCLP Local			24 125950	8,637.09	23.970000	8,581.26	-55.83	0.01

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date	% Curr % Comp
38388F108	WR GRACE + CO COMMON STOCK USD.01		Base	24 125950	8,637.09	23.970000	8,581.26		-55.83
	318 000 HCLP Local			49.315283	15,682.26	67.230000	21,379.14	5,696.88	0.03
	Base			49.315283	15,682.26	67.230000	21,379.14	5,696.88	0.03
384109104	GRACO INC COMMON STOCK USD1								
	137 000 HCLP Local			51.254818	7,021.91	51.490000	7,054.13	32.22	0.01
	Base			51.254818	7,021.91	51.490000	7,054.13	32.22	0.01
384802104	VW GRAINGER INC COMMON STOCK USD.5								
	81 000 HCLP Local			139.370988	11,289.05	202.370000	16,391.97	5,102.92	0.02
	Base			139.370988	11,289.05	202.370000	16,391.97	5,102.92	0.02
38489R100	GRAMERCY PROPERTY TRUST INC REIT USD 001								
	372 000 HCLP Local			2.498790	929.55	2.940000	1,093.68	164.13	0.00
	Base			2.498790	929.55	2.940000	1,093.68	164.13	0.00
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD 01								
	234 000 HCLP Local			28.137906	6,584.27	33.620000	7,867.08	1,282.81	0.01
	Base			28.137906	6,584.27	33.620000	7,867.08	1,282.81	0.01
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 01								
	1,667 000 HCLP Local			5.434655	9,059.57	6.460000	10,768.82	1,709.25	0.02
	Base			5.434655	9,059.57	6.460000	10,768.82	1,709.25	0.02
390905107	GREAT SOUTHERN BANCORP INC COMMON STOCK USD 01								
	238 000 HCLP Local			24.919748	5,930.90	25.450000	6,057.10	126.20	0.01
	Base			24.919748	5,930.90	25.450000	6,057.10	126.20	0.01
39153L106	GREATBATCH INC COMMON STOCK USD 001								
	236 000 HCLP Local			23.488008	5,543.17	23.240000	5,484.64	-58.53	0.01
	Base			23.488008	5,543.17	23.240000	5,484.64	-58.53	0.01
393122106	GREEN MOUNTAIN COFFEE ROASTE COMMON STOCK USD.1								

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ATTACHMENT A
Prepared by State Street

Holdings

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Maturity Date	% Curr % Comp
393657101	GREENBRIER COMPANIES INC COMMON STOCK NPV	68,000	HCLO Local	40 015147	2,721.03	41.360000	2,812.48	2,812.48	91.45
			Base	40 015147	2,721.03	41.360000	2,812.48	2,812.48	91.45
397624107	GREIF INC CL A COMMON STOCK NPV	146,000	HCLP Local	14 727192	2,150.17	16 170000	2,360.82	2,360.82	210.65
			Base	14 727192	2,150.17	16.170000	2,360.82	2,360.82	210.65
398231100	GRIFFIN LAND + NURSERIES COMMON STOCK USD 01	297,000	HCLO Local	44.868047	13,325.81	44 500000	13,216.50	13,216.50	-109.31
			Base	44 868047	13,325.81	44 500000	13,216.50	13,216.50	-109.31
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD 01	23,000	HCLP Local	27.956957	643.01	27.000000	621.00	621.00	-22.01
			Base	27.956957	643.01	27.000000	621.00	621.00	-22.01
40075T102	GUARANTY BANCORP COMMON STOCK USD.001	79,000	HCLP Local	44 084051	3,482.64	61.990000	4,897.21	4,897.21	1,414.57
			Base	44 084051	3,482.64	61.990000	4,897.21	4,897.21	1,414.57
401617105	GUESS? INC COMMON STOCK USD.01	865,000	HCLO Local	2.020543	1,747.77	1.950000	1,686.75	1,686.75	-61.02
			Base	2.020543	1,747.77	1.950000	1,686.75	1,686.75	-61.02
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD 01	138,000	HCLO Local	29.386159	4,055.29	24.540000	3,386.52	3,386.52	-668.77
			Base	29 386159	4,055.29	24 540000	3,386.52	3,386.52	-668.77
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01	122,000	HCLP Local	36.149098	4,410.19	34 450000	4,202.90	4,202.90	-207.29
			Base	36 149098	4,410.19	34.450000	4,202.90	4,202.90	-207.29
		301,000	HCLP Local	17.302093	5,207.93	38 220000	11,504.22	11,504.22	6,296.29
			Base	17.302093	5,207.93	38 220000	11,504.22	11,504.22	6,296.29

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403820103	GYRODYNE CO OF AMERICA INC REIT USD1.	1,000	HCLP Local	114.330000	114.33	72.060000	72.06	72.06	72.06	-42.27	0.00
	Base			114.330000	114.33	72.060000	72.06	72.06	72.06	-42.27	0.00
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01	671,000	HCLO Local	27.544054	18,482.06	30.170000	30.170000	20,244.07	20,244.07	1,762.01	0.03
	Base			27.544054	18,482.06	30.170000	30.170000	20,244.07	20,244.07	1,762.01	0.03
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.	496,000	HCLO Local	28.256552	14,015.25	37.210000	37.210000	18,456.16	18,456.16	4,440.91	0.03
	Base			28.256552	14,015.25	37.210000	37.210000	18,456.16	18,456.16	4,440.91	0.03
40414L109	HCP INC REIT USD1.	807,000	HCLO Local	35.680235	28,793.95	45.180000	45.180000	36,460.26	36,460.26	7,666.31	0.05
	Base			35.680235	28,793.95	45.180000	45.180000	36,460.26	36,460.26	7,666.31	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01	39,000	HCLP Local	14.386154	561.06	14.900000	14.900000	581.10	581.10	20.04	0.00
	Base			14.386154	561.06	14.900000	14.900000	581.10	581.10	20.04	0.00
40537Q209	HALCON RESOURCES CORP COMMON STOCK USD.0001	185,000	HCLP Local	9.296919	1,719.93	6.920000	6.920000	1,280.20	1,280.20	-439.73	0.00
	Base			9.296919	1,719.93	6.920000	6.920000	1,280.20	1,280.20	-439.73	0.00
40609P105	HALLADOR ENERGY CO COMMON STOCK USD 01	410,000	HCLP Local	8.391293	3,440.43	8.260000	8.260000	3,386.60	3,386.60	-53.83	0.00
	Base			8.391293	3,440.43	8.260000	8.260000	3,386.60	3,386.60	-53.83	0.00
406216101	HALLIBURTON CO COMMON STOCK USD2.5	1,800,000	HCLO Local	41.400328	74,520.59	34.690000	34.690000	62,442.00	62,442.00	-12,078.59	0.09
	Base			41.400328	74,520.59	34.690000	34.690000	62,442.00	62,442.00	-12,078.59	0.09
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33	386,000	HCLP Local	30.080259	11,610.98	31.740000	31.740000	12,251.64	12,251.64	640.66	0.02

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
410315105	HANDY + HARMAN LTD COMMON STOCK USD 01		Base	30 080259	11,610.98	31.740000	12,251.64	640.66	0.02
	98.000 HCLP Local			14.375000	1,408.75	15.070000	1,476.86	68.11	0.00
	Base			14 375000	1,408.75	15.070000	1,476.86	68.11	0.00
410345102	HANESBRANDS INC COMMON STOCK USD.01								
	501 000 HCLO Local			31.998124	16,031.06	35.820000	17,945.82	1,914.76	0.03
	Base			31.998124	16,031.06	35.820000	17,945.82	1,914.76	0.03
41043F208	HANGER INC COMMON STOCK USD.01								
	278.000 HCLP Local			24.033381	6,681.28	27.360000	7,606.08	924.80	0.01
	Base			24 033381	6,681.28	27.360000	7,606.08	924.80	0.01
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD 001								
	648.000 HCLP Local			8.953873	5,802.11	13.590000	8,806.32	3,004.21	0.01
	Base			8 953873	5,802.11	13.590000	8,806.32	3,004.21	0.01
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
	102 000 HCLO Local			37 308922	3,805.51	38.740000	3,951.48	145.97	0.01
	Base			37.308922	3,805.51	38.740000	3,951.48	145.97	0.01
41146A106	HARBINGER GROUP INC COMMON STOCK USD 01								
	335.000 HCLP Local			7.155433	2,397.07	7.690000	2,576.15	179.08	0.00
	Base			7.155433	2,397.07	7.690000	2,576.15	179.08	0.00
412324303	HARDING INC COMMON STOCK USD.01								
	95.000 HCLP Local			9.540316	906.33	9.940000	944.30	37.97	0.00
	Base			9.540316	906.33	9.940000	944.30	37.97	0.00
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
	522 000 HCLO Local			37.395326	19,520.36	48.840000	25,494.48	5,974.12	0.04
	Base			37.395326	19,520.36	48.840000	25,494.48	5,974.12	0.04
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								

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413160102	HARMONIC INC COMMON STOCK USD 001	159,000	HCLO Local	42,349,497	6,733.57	44,640,000	7,097.76		0.01
	Base			42,349,497	6,733.57	44,640,000	7,097.76		0.01
413875105	HARRIS CORP COMMON STOCK USD1.	1,774,000	HCLP Local	4,526,251	8,029.57	5,070,000	8,994.18		0.01
	Base			4,526,251	8,029.57	5,070,000	8,994.18		0.01
414585109	HARRIS TEETER SUPERMARKETS I COMMON STOCK NPV	454,000	HCLO Local	41,063,326	18,642.75	48,960,000	22,227.84		0.03
	Base			41,063,326	18,642.75	48,960,000	22,227.84		0.03
416196103	HARTE HANKS INC COMMON STOCK USD1.	282,000	HCLP Local	39,533,404	11,148.42	38,560,000	10,873.92		0.02
	Base			39,533,404	11,148.42	38,560,000	10,873.92		0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD 01	733,000	HCLO Local	7,767,926	5,693.89	5,900,000	4,324.70		0.01
	Base			7,767,926	5,693.89	5,900,000	4,324.70		0.01
416906105	HARVARD BIOSCIENCE INC COMMON STOCK USD 01	1,455,000	HCLO Local	22,181,656	32,274.31	22,440,000	32,650.20		0.05
	Base			22,181,656	32,274.31	22,440,000	32,650.20		0.05
41754V103	HARVEST NATURAL RESOURCES IN COMMON STOCK USD 01	808,000	HCLP Local	4,797,079	3,876.04	4,380,000	3,539.04		0.01
	Base			4,797,079	3,876.04	4,380,000	3,539.04		0.01
418056107	HASBRO INC COMMON STOCK USD.5	123,000	HCLP Local	8,875,935	1,091.74	9,070,000	1,115.61		0.00
	Base			8,875,935	1,091.74	9,070,000	1,115.61		0.00
41856107	HASBRO INC COMMON STOCK USD.5	260,000	HCLO Local	34,529,462	8,977.66	35,900,000	9,334.00		0.01
	Base			34,529,462	8,977.66	35,900,000	9,334.00		0.01

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	% Curr % Comp
41902R103	HATTERAS FINANCIAL CORP REIT USD 001	220 000	HCLC Local	27 441409	6,037.11	24 810000	5,458.20	5,458.20	-578.91
	Base			27 441409	6,037.11	24 810000	5,458.20	5,458.20	-578.91
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD 01	189 000	HCLP Local	5 775344	1,091.54	6 570000	1,241.73	1,241.73	150.19
	Base			5 775344	1,091.54	6 570000	1,241.73	1,241.73	150.19
421924309	HEALTHSOUTH CORP W/D COMMON STOCK USD.01	89 000	HCLP Local	22 299775	1,984.68	21 110000	1,878.79	1,878.79	-105.89
	Base			22 299775	1,984.68	21 110000	1,878.79	1,878.79	-105.89
421933102	HEALTH MGMT ASSOCIATES INC A COMMON STOCK USD.01	1,800,000	HCLC Local	7 842628	14,116.73	9 320000	16,776.00	16,776.00	2,659.27
	Base			7 842628	14,116.73	9 320000	16,776.00	16,776.00	2,659.27
421946104	HEALTHCARE REALTY TRUST INC REIT USD 01	727 000	HCLP Local	26 164127	19,021.32	24 010000	17,455.27	17,455.27	-1,566.05
	Base			26 164127	19,021.32	24 010000	17,455.27	17,455.27	-1,566.05
42217K106	HEALTH CARE REIT INC REIT USD1.	425 000	HCLC Local	52 295953	22,225.78	61 290000	26,048.25	26,048.25	3,822.47
	Base			52 295953	22,225.78	61 290000	26,048.25	26,048.25	3,822.47
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.	135 000	HCLP Local	15 709778	2,120.82	26 150000	3,530.25	3,530.25	1,409.43
	Base			15 709778	2,120.82	26 150000	3,530.25	3,530.25	1,409.43
422704106	HECLA MINING CO COMMON STOCK USD 25	679 000	HCLP Local	5 122489	3,478.17	5 830000	3,958.57	3,958.57	480.40
	Base			5 122489	3,478.17	5 830000	3,958.57	3,958.57	480.40
423074103	HJ HEINZ CO COMMON STOCK USD.25	558 000	HCLC Local	51 174337	28,555.28	57 680000	32,185.44	32,185.44	3,630.16

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR											
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr % Comp
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV		1,259,000	HCLP Local	14.545449	18,312.72		20.640000	25,985.76	7,673.04	0.04
				Base	14.545449	18,312.72		20.640000	25,985.76	7,673.04	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1		36,000	HCLO Local	56.227500	2,024.19		56.010000	2,016.36	-7.83	0.00
				Base	56.227500	2,024.19		56.010000	2,016.36	-7.83	0.00
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD 01		197 000	HCLO Local	34.073909	6,712.56		39.260000	7,734.22	1,021.66	0.01
				Base	34.073909	6,712.56		39.260000	7,734.22	1,021.66	0.01
427093109	HERCULES OFFSHORE INC COMMON STOCK USD 01		229,000	HCLP Local	4.483712	1,026.77		6.180000	1,415.22	388.45	0.00
				Base	4.483712	1,026.77		6.180000	1,415.22	388.45	0.00
427096508	HERCULES TECHNOLOGY GROWTH COMMON STOCK USD 001		83 000	HCLP Local	11.149518	925.41		11.130000	923.79	-1.62	0.00
				Base	11.149518	925.41		11.130000	923.79	-1.62	0.00
427825104	HERSHA HOSPITALITY TRUST REIT USD 01		1,377 000	HCLP Local	5.772193	7,948.31		5.000000	6,885.00	-1,063.31	0.01
				Base	5.772193	7,948.31		5.000000	6,885.00	-1,063.31	0.01
427866108	HERSHEY CO/THE COMMON STOCK USD1.		338,000	HCLO Local	64.131036	21,676.29		72.220000	24,410.36	2,734.07	0.03
				Base	64.131036	21,676.29		72.220000	24,410.36	2,734.07	0.03
42805T105	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01		560,000	HCLO Local	12.755464	7,143.06		16.270000	9,111.20	1,968.14	0.01
				Base	12.755464	7,143.06		16.270000	9,111.20	1,968.14	0.01
42809H107	HESS CORP COMMON STOCK USD1										

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01	497 000	HCLO Local	67.290161	33,443.21	52.960000	26,321.12	-7,122.09	0.04
			Base	67.290161	33,443.21	52.960000	26,321.12	-7,122.09	0.04
42833L108	HEWLETT PACKARD CO COMMON STOCK USD.01	4,459 000	HCLO Local	31.366672	139,863.99	14.250000	63,540.75	-76,323.24	0.00
			Base	31.366672	139,863.99	14.250000	63,540.75	-76,323.24	0.00
42833L108	HHGREGG INC COMMON STOCK USD 0001	630 000	HCLP Local	9.777698	6,159.95	7.020000	4,422.60	-1,737.35	0.01
			Base	9.777698	6,159.95	7.020000	4,422.60	-1,737.35	0.01
42840B101	HI TECH PHARMACAL CO INC COMMON STOCK USD.01	123 000	HCLP Local	31.039919	3,817.91	34.980000	4,302.54	484.63	0.01
			Base	31.039919	3,817.91	34.980000	4,302.54	484.63	0.01
431284108	HIGHWOODS PROPERTIES INC REIT USD.01	113 000	HCLP Local	27.819823	3,143.64	33.450000	3,779.85	636.21	0.01
			Base	27.819823	3,143.64	33.450000	3,779.85	636.21	0.01
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV	140 000	HCLO Local	31.993714	4,479.12	28.500000	3,990.00	-489.12	0.01
			Base	31.993714	4,479.12	28.500000	3,990.00	-489.12	0.01
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01	211 000	HCLP Local	9.916967	2,092.48	13.540000	2,856.94	764.46	0.00
			Base	9.916967	2,092.48	13.540000	2,856.94	764.46	0.00
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01	696 000	HCLO Local	25.837399	17,982.83	46.550000	32,398.80	14,415.97	0.05
			Base	25.837399	17,982.83	46.550000	32,398.80	14,415.97	0.05
436440101	HOLOGIC INC COMMON STOCK USD 01	1,098 000	HCLO Local	17.587341	19,310.90	20.030000	21,992.94	2,682.04	0.03
			Base	17.587341	19,310.90	20.030000	21,992.94	2,682.04	0.03

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Base Currency: USD - US DOLLAR												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date		Unrealized Gn/Ls	% Curr	% Comp
							Unit Price	Market Value				
43689E107	HOME BANCORP INC COMMON STOCK USD.01											
	191 000	HCLP Local		16 889634	3,225.92	18.250000	3,485.75	259.83			0.00	0.00
		Base		16.889634	3,225.92	18.250000	3,485.75	259.83			0.00	0.00
437076102	HOME DEPOT INC COMMON STOCK USD 05											
	3,469,000	HCLO Local		34 975278	121,329.24	61.850000	214,557.65	93,228.41				
		Base		34 975278	121,329.24	61.850000	214,557.65	93,228.41			0.30	0.30
43741E103	HOMEOWNERS CHOICE INC COMMON STOCK NPV											
	85 000	HCLP Local		16.202353	1,377.20	20.790000	1,767.15	389.95			0.00	0.00
		Base		16 202353	1,377.20	20.790000	1,767.15	389.95			0.00	0.00
43785V102	HOMESTREET INC COMMON STOCK											
	148,000	HCLP Local		16.726351	2,475.50	25.550000	3,781.40	1,305.90			0.01	0.01
		Base		16.726351	2,475.50	25.550000	3,781.40	1,305.90			0.01	0.01
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1											
	1,766,000	HCLO Local		45 843783	80,960.12	63.470000	112,088.02	31,127.90			0.16	0.16
		Base		45.843783	80,960.12	63.470000	112,088.02	31,127.90			0.16	0.16
439038100	HOOKER FURNITURE CORP COMMON STOCK NPV											
	387,000	HCLP Local		11.484238	4,444.40	14.530000	5,623.11	1,178.71				
		Base		11 484238	4,444.40	14.530000	5,623.11	1,178.71			0.01	0.01
440327104	HORACE MANN EDUCATORS COMMON STOCK USD 001											
	657 000	HCLP Local		15.328615	10,070.90	19.960000	13,113.72	3,042.82			0.02	0.02
		Base		15 328615	10,070.90	19.960000	13,113.72	3,042.82			0.02	0.02
440407104	HORIZON BANCORP INDIANA COMMON STOCK NPV											
	153,000	HCLP Local		18.533856	2,835.68	19.650000	3,006.45	170.77			0.00	0.00
		Base		18 533856	2,835.68	19.650000	3,006.45	170.77			0.00	0.00
440452100	HORMEL FOODS CORP COMMON STOCK USD 0586											
	305,000	HCLO Local		30.966328	9,444.73	31.210000	9,519.05	74.32			0.01	0.01

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
44045A102	HORIZON TECHNOLOGY FINANCE C COMMON STOCK USD 001		Base	30.966328	9,444.73	31.210000	9,519.05	74.32	0.01
	124 000 HCLP Local			16.173387	2,005.50	14.890000	1,846.36	-159.14	0.00
	Base			16.173387	2,005.50	14.890000	1,846.36	-159.14	0.00
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01		Base	35.130800	14,930.59	34.340000	14,594.50	-336.09	0.02
	425,000 HCLP Local			35.130800	14,930.59	34.340000	14,594.50	-336.09	0.02
	Base			35.130800	14,930.59	34.340000	14,594.50	-336.09	0.02
441060100	HOSPIRA INC COMMON STOCK USD.01		Base	35.648468	13,261.23	31.240000	11,621.28	-1,639.95	0.02
	372 000 HCLO Local			35.648468	13,261.23	31.240000	11,621.28	-1,639.95	0.02
	Base			35.648468	13,261.23	31.240000	11,621.28	-1,639.95	0.02
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01		Base	24.257950	6,743.71	23.420000	6,510.76	-232.95	0.01
	278,000 HCLO Local			24.257950	6,743.71	23.420000	6,510.76	-232.95	0.01
	Base			24.257950	6,743.71	23.420000	6,510.76	-232.95	0.01
44107P104	HOST HOTELS + RESORTS INC REIT USD 01		Base	16.413586	15,789.87	15.670000	15,074.54	-715.33	0.02
	962 000 HCLO Local			16.413586	15,789.87	15.670000	15,074.54	-715.33	0.02
	Base			16.413586	15,789.87	15.670000	15,074.54	-715.33	0.02
44244K109	HOUSTON WIRE + CABLE CO COMMON STOCK USD.001		Base	11.170538	1,038.86	12.270000	1,141.11	102.25	0.00
	93,000 HCLP Local			11.170538	1,038.86	12.270000	1,141.11	102.25	0.00
	Base			11.170538	1,038.86	12.270000	1,141.11	102.25	0.00
442487203	HOVNANIAN ENTERPRISES A COMMON STOCK USD 01		Base	2.309252	3,027.43	7.000000	9,177.00	6,149.57	0.01
	1,311,000 HCLP Local			2.309252	3,027.43	7.000000	9,177.00	6,149.57	0.01
	Base			2.309252	3,027.43	7.000000	9,177.00	6,149.57	0.01
44267D107	HOWARD HUGHES CORP/THE COMMON STOCK		Base	70.348226	4,361.59	73.020000	4,527.24	165.65	0.01
	62,000 HCLO Local			70.348226	4,361.59	73.020000	4,527.24	165.65	0.01
	Base			70.348226	4,361.59	73.020000	4,527.24	165.65	0.01
443510201	HUBBELL INC CL B COMMON STOCK USD.01		Base						

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01	250.000	HCLO Local	70.585360	17,646.34	84.630000	21,157.50	3,511.16	0.03
	Base			70.585360	17,646.34	84.630000	21,157.50	3,511.16	0.03
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01	1,179.000	HCLO Local	6.730297	7,935.02	8.130000	9,585.27	1,650.25	0.04
	Base			6.730297	7,935.02	8.130000	9,585.27	1,650.25	0.04
444859102	HUMANA INC COMMON STOCK USD.166	292.000	HCLP Local	15.092295	4,406.95	21.060000	6,149.52	1,742.57	0.01
	Base			15.092295	4,406.95	21.060000	6,149.52	1,742.57	0.01
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD 01	229.000	HCLO Local	56.225895	12,875.73	68.630000	15,716.27	2,840.54	0.02
	Base			56.225895	12,875.73	68.630000	15,716.27	2,840.54	0.02
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD 01	203.000	HCLO Local	51.531133	10,460.82	59.710000	12,121.13	1,660.31	0.02
	Base			51.531133	10,460.82	59.710000	12,121.13	1,660.31	0.02
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD 01	3,506.000	HCLO Local	6.679147	23,417.09	6.390000	22,403.34	-1,013.75	0.03
	Base			6.679147	23,417.09	6.390000	22,403.34	-1,013.75	0.03
447011107	HUNTSMAN CORP COMMON STOCK USD.01	346.000	HCLO Local	35.892399	12,418.77	43.340000	14,995.64	2,576.87	0.02
	Base			35.892399	12,418.77	43.340000	14,995.64	2,576.87	0.02
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01	1,039.000	HCLO Local	14.434379	14,997.32	15.900000	16,520.10	1,522.78	0.02
	Base			14.434379	14,997.32	15.900000	16,520.10	1,522.78	0.02
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01	102.000	HCLO Local	32.240686	3,288.55	38.570000	3,934.14	645.59	0.01
	Base			32.240686	3,288.55	38.570000	3,934.14	645.59	0.01

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
448947507	IDT CORP CLASS B COMMON STOCK USD.01	449,000	HCLP Local	8 851960	3,974.53	9 540000	4,283.46	308 93	0 01	0 01
	Base			8 851960	3,974 53	9,540000	4,283 46	308 93	0 01	0 01
449172105	HYSTER YALE MATERIALS COMMON STOCK USD.01	113,000	HCLP Local	30 868319	3,488.12	48 800000	5,514 40	2,026.28		
	Base			30 868319	3,488.12	48,800000	5,514.40	2,026.28	0 01	0 01
449172204	HYSTER YALE MATLS HANDLING INC COMMON STOCK	109,000	HCLP Local	26.829725	2,924 44	48,800000	5,319.20	2,394 76	0 01	0 01
	Base			26 829725	2,924 44	48 800000	5,319 20	2,394.76	0 01	0 01
44919P508	IAC/INTERACTIVECORP COMMON STOCK USD.001	178 000	HCLO Local	35 784326	6,369.61	47 300000	8,419.40	2,049.79	0 01	0 01
	Base			35.784326	6,369.61	47,300000	8,419 40	2,049.79	0 01	0 01
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	326 000	HCLP Local	23 095031	7,528 98	23 440000	7,641.44	112.46	0 01	0 01
	Base			23 095031	7,528.98	23 440000	7,641.44	112.46	0 01	0 01
44930G107	ICU MEDICAL INC COMMON STOCK USD 1	9 000	HCLP Local	47.343333	426 09	60.930000	548 37	122 28		
	Base			47.343333	426.09	60.930000	548 37	122 28		
44980X109	IPG PHOTONICS CORP COMMON STOCK USD 0001	72,000	HCLO Local	60.786944	4,376.66	66 650000	4,798.80	422.14	0 01	0 01
	Base			60 786944	4,376.66	66 650000	4,798.80	422.14	0 01	0 01
45031U101	ISTAR FINANCIAL INC REIT USD.001	683 000	HCLP Local	3.326149	2,271.76	8 150000	5,566 45	3,294 69	0 01	0 01
	Base			3 326149	2,271 76	8 150000	5,566.45	3,294 69	0 01	0 01
45068B109	ITT EDUCATIONAL SERVICES INC COMMON STOCK USD 01	61,000	HCLO Local	62 136557	3,790.33	17.310000	1,055.91	-2,734 42		0 00

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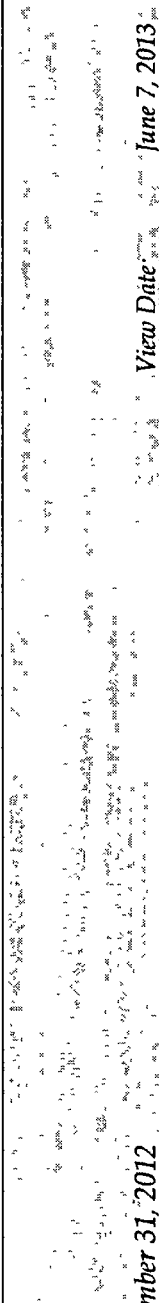
Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
450828108	IBERIABANK CORP COMMON STOCK USD1.		Base	62.136557	3,790.33	17.310000	1,055.91	-2,734.42	0.00
	158.000 HCLP Local			48.657152	7,687.83	49.120000	7,760.96	73.13	0.01
	Base			48.657152	7,687.83	49.120000	7,760.96	73.13	0.01
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001		Base	17.150794	14,046.50	22.320000	18,280.08	4,233.58	0.03
	819.000 HCLP Local			17.150794	14,046.50	22.320000	18,280.08	4,233.58	0.03
451107106	IDACORP INC COMMON STOCK NPV		Base	32.384620	17,034.31	43.350000	22,802.10	5,767.79	0.03
	526.000 HCLP Local			32.384620	17,034.31	43.350000	22,802.10	5,767.79	0.03
45167R104	IDEX CORP COMMON STOCK USD 01		Base	39.221217	7,412.81	46.530000	8,794.17	1,381.36	0.01
	189.000 HCLO Local			39.221217	7,412.81	46.530000	8,794.17	1,381.36	0.01
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD 1		Base	96.152661	11,922.93	92.800000	11,507.20	-415.73	0.02
	124.000 HCLO Local			96.152661	11,922.93	92.800000	11,507.20	-415.73	0.02
451734107	IHS INC CLASS A COMMON STOCK USD 01		Base	96.372857	674.61	96.000000	672.00	-2.61	0.00
	7.000 HCLO Local			96.372857	674.61	96.000000	672.00	-2.61	0.00
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01		Base	53.121406	59,708.46	60.810000	68,350.44	8,641.98	0.10
	1,124.000 HCLO Local			53.121406	59,708.46	60.810000	68,350.44	8,641.98	0.10
452327109	ILLUMINA INC COMMON STOCK USD 01		Base	47.748813	13,274.17	55.590000	15,454.02	2,179.85	0.02
	278.000 HCLO Local			47.748813	13,274.17	55.590000	15,454.02	2,179.85	0.02
453440307	INDEPENDENCE HOLDING CO COMMON STOCK USD1.		Base						

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
							Unit Price	Market Value			
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	66,000	HCLP Local	8 621515	569.02	9 520000	628.32	59.30	0.00		
			Base	8 621515	569.02	9 520000	628.32	59.30	0.00		
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01	129 000	HCLP Local	26.735504	3,448.88	28.950000	3,734.55	285.67	0.01		
			Base	26 735504	3,448.88	28 950000	3,734.55	285.67	0.01		
457187102	INGREDION INC COMMON STOCK USD.01	344 000	HCLO Local	17 426395	5,994.68	16.920000	5,820.48	-174.20	0.01		
			Base	17.426395	5,994.68	16.920000	5,820.48	-174.20	0.01		
457461200	INLAND REAL ESTATE CORP REIT USD 01	323 000	HCLO Local	53.258545	17,202.51	64 430000	20,810.89	3,608.38	0.03		
			Base	53.258545	17,202.51	64 430000	20,810.89	3,608.38	0.03		
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD 01	339 000	HCLP Local	10 917168	3,700.92	8 380000	2,840.82	-860.10	0.00		
			Base	10 917168	3,700.92	8.380000	2,840.82	-860.10	0.00		
45768S105	INNOSPEC INC COMMON STOCK USD 01	786,000	HCLP Local	17.248028	13,556.95	17.370000	13,652.82	95.87	0.02		
			Base	17.248028	13,556.95	17 370000	13,652.82	95.87	0.02		
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK NPV	342,000	HCLP Local	29.603246	10,124.31	34 490000	11,795.58	1,671.27	0.02		
			Base	29.603246	10,124.31	34,490000	11,795.58	1,671.27	0.02		
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	49 000	HCLP Local	11.185102	548.07	12 480000	611.52	63.45	0.00		
			Base	11 185102	548.07	12.480000	611.52	63.45	0.00		
		93 000	HCLP Local	37 958387	3,530.13	38 970000	3,624.21	94.08	0.01		
			Base	37.958387	3,530.13	38 970000	3,624.21	94.08	0.01		

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD 001								
	1,031,000 HCLP Local	5,566,043			5,738.59	7,300,000	7,526.30	1,787.71	0.01
	Base	5,566,043			5,738.59	7,300,000	7,526.30	1,787.71	0.01
45812P107	INTEGRATED SILICON SOLUTION COMMON STOCK USD 0001								
	775,000 HCLP Local	9,615,277			7,451.84	9,000,000	6,975.00	-476.84	
	Base	9,615,277			7,451.84	9,000,000	6,975.00	-476.84	0.01
458140100	INTEL CORP COMMON STOCK USD.001								
	11,407,000 HCLO Local	23,309,529			265,891.80	20,630,000	235,326.41	-30,565.39	0.33
	Base	23,309,529			265,891.80	20,630,000	235,326.41	-30,565.39	0.33
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	101,000 HCLO Local	15,642,178			1,579.86	13,680,000	1,381.68	-198.18	0.00
	Base	15,642,178			1,579.86	13,680,000	1,381.68	-198.18	0.00
45865V100	INTERCONTINENTALEXCHANGE INC COMMON STOCK USD.01								
	90,000 HCLO Local	120,602,778			10,854.25	123,810,000	11,142.90	288.65	0.02
	Base	120,602,778			10,854.25	123,810,000	11,142.90	288.65	0.02
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
	732,000 HCLP Local	20,580,601			15,065.00	18,050,000	13,212.60	-1,852.40	
	Base	20,580,601			15,065.00	18,050,000	13,212.60	-1,852.40	0.02
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD 2								
	2,470,000 HCLO Local	99,452,028			245,646.51	191,550,000	473,128.50	227,481.99	0.67
	Base	99,452,028			245,646.51	191,550,000	473,128.50	227,481.99	0.67
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	32,000 HCLO Local	61,430,938			1,965.79	66,540,000	2,129.28	163.49	0.00
	Base	61,430,938			1,965.79	66,540,000	2,129.28	163.49	0.00
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD 156.25								
	603,000 HCLO Local	14,200,547			8,562.93	14,170,000	8,544.51	-18.42	0.01

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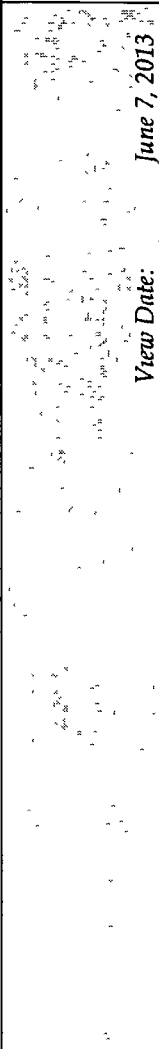
Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1		Base	14.200547	8,562.93	14.170000	8,544.51	-18.42	0.01
	1.262 000 HCLO Local	25 855634			32,629.81	39.840000	50,278.08	17,648.27	0.07
	Base	25.855634			32,629.81	39.840000	50,278.08	17,648.27	0.07
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01		Base						
	225 000 HCLP Local	25 006400			5,626.44	27.620000	6,214.50	588.06	0.01
	Base	25.006400			5,626.44	27.620000	6,214.50	588.06	0.01
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		Base						
	1,000.000 HCLO Local	11 093650			11,093.65	11.020000	11,020.00	-73.65	0.02
	Base	11.093650			11,093.65	11.020000	11,020.00	-73.65	0.02
460981301	INTERSECTIONS INC COMMON STOCK USD 01		Base						
	233.000 HCLP Local	12.978283			3,023.94	9.480000	2,208.84	-815.10	0.00
	Base	12.978283			3,023.94	9.480000	2,208.84	-815.10	0.00
46116V105	INTL FCSTONE INC COMMON STOCK USD 01		Base						
	112.000 HCLP Local	18.740357			2,098.92	17.410000	1,949.92	-149.00	0.00
	Base	18.740357			2,098.92	17.410000	1,949.92	-149.00	0.00
46118H104	INTRALINKS HOLDINGS INC COMMON STOCK USD 001		Base						
	297.000 HCLP Local	4.403737			1,307.91	6.170000	1,832.49	524.58	0.00
	Base	4.403737			1,307.91	6.170000	1,832.49	524.58	0.00
461202103	INTUIT INC COMMON STOCK USD.01		Base						
	662.000 HCLO Local	45.717915			30,265.26	59.500000	39,389.00	9,123.74	0.06
	Base	45.717915			30,265.26	59.500000	39,389.00	9,123.74	0.06
461203101	INVACARE CORP COMMON STOCK USD.25		Base						
	402.000 HCLP Local	21.038159			8,457.34	16.300000	6,552.60	-1,904.74	0.01
	Base	21.038159			8,457.34	16.300000	6,552.60	-1,904.74	0.01
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001		Base						

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46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01	90,000	HCLO Local	375.293889	33,776.45	490.370000	44,133.30		0.06
	Base			375.293889	33,776.45	490.370000	44,133.30		0.06
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01	962,000	HCLP Local	19.486570	18,746.08	19.710000	18,961.02	214.94	0.00
	Base			19.486570	18,746.08	19.710000	18,961.02	214.94	0.00
461730103	INVESTORS REAL ESTATE TRUST REIT NPV	423,000	HCLP Local	9.195745	3,889.80	9.000000	3,807.00	-82.80	0.01
	Base			9.195745	3,889.80	9.000000	3,807.00	-82.80	0.01
462846106	IRON MOUNTAIN INC COMMON STOCK USD.01	757,000	HCLP Local	8.945284	6,771.58	8.730000	6,608.61	-162.97	0.01
	Base			8.945284	6,771.58	8.730000	6,608.61	-162.97	0.01
464592104	ISLE OF CAPRI CASINOS COMMON STOCK USD.01	67,000	HCLO Local	33.281045	2,229.83	31.050000	2,080.35	-149.48	0.00
	Base			33.281045	2,229.83	31.050000	2,080.35	-149.48	0.00
465741106	ITRON INC COMMON STOCK NPV	781,000	HCLP Local	8.230307	6,427.87	5.600000	4,373.60	-2,054.27	0.01
	Base			8.230307	6,427.87	5.600000	4,373.60	-2,054.27	0.01
46600W106	IXYS CORPORATION COMMON STOCK USD.01	315,000	HCLO Local	39.218794	12,353.92	44.550000	14,033.25	1,679.33	0.02
	Base			39.218794	12,353.92	44.550000	14,033.25	1,679.33	0.02
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.	574,000	HCLP Local	10.698049	6,140.68	9.140000	5,246.36	-894.32	0.01
	Base			10.698049	6,140.68	9.140000	5,246.36	-894.32	0.01
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.	8,858,000	HCLO Local	34.265300	303,522.03	43.970000	389,486.26	85,964.23	0.55
	Base			34.265300	303,522.03	43.970000	389,486.26	85,964.23	0.55

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46629U107	JMP GROUP INC COMMON STOCK USD.001	359,000	HCLP Local	6.173036	2,216.12	6.070000		2,179.13	0.00
	Base			6.173036	2,216.12	6.070000		2,179.13	0.00
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001	417,000	HCLO Local	20.530504	8,561.22	19.290000		8,043.93	0.01
	Base			20.530504	8,561.22	19.290000		8,043.93	0.01
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.	293,000	HCLO Local	39.966655	11,710.23	42.570000		12,473.01	0.02
	Base			39.966655	11,710.23	42.570000		12,473.01	0.02
47012E106	JAKKS PACIFIC INC COMMON STOCK USD.001	179,000	HCLP Local	21.345642	3,820.87	12.520000		2,241.08	0.00
	Base			21.345642	3,820.87	12.520000		2,241.08	0.00
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	1,613,000	HCLO Local	9.403875	15,168.45	8.520000		13,742.76	0.02
	Base			9.403875	15,168.45	8.520000		13,742.76	0.02
471109108	JARDEN CORP COMMON STOCK USD 01	376,000	HCLO Local	36.614441	13,767.03	51.700000		19,439.20	0.03
	Base			36.614441	13,767.03	51.700000		19,439.20	0.03
472319102	JEFFERIES GROUP INC COMMON STOCK USD 0001	320,000	HCLO Local	18.614906	5,956.77	18.570000		5,942.40	0.01
	Base			18.614906	5,956.77	18.570000		5,942.40	0.01
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	2,419,000	HCLP Local	5.386333	13,029.54	5.710000		13,812.49	0.02
	Base			5.386333	13,029.54	5.710000		13,812.49	0.02
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.	6,223,000	HCLO Local	62.848094	391,103.69	70.100000		436,232.30	0.62

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
478366107	JOHNSON CONTROLS INC COMMON STOCK USD 01388		Base	62 848094	391,103.69	70 100000	436,232.30	45,128.61	0 62
	1,195,000 HCLO Local			38.676184	46,218.04	30.700000	36,686.50	-9,531.54	0 05
	Base			38.676184	46,218.04	30.700000	36,686.50	-9,531.54	0 05
479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD 05								
	296,000 HCLP Local			19.273209	5,704.87	19.920000	5,896.32	191.45	0 01
	Base			19.273209	5,704.87	19.920000	5,896.32	191.45	0 01
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD 01								
	217,000 HCLO Local			78.472258	17,028.48	83.940000	18,214.98	1,186.50	0 03
	Base			78.472258	17,028.48	83.940000	18,214.98	1,186.50	0 03
48020T101	JONES GROUP INC/THE COMMON STOCK USD.01								
	1,073,000 HCLP Local			12.826039	13,762.34	11 060000	11,867.38	-1,894.96	0 02
	Base			12.826039	13,762.34	11 060000	11,867.38	-1,894.96	0 02
481130102	JOURNAL COMMUNICATIONS INC A COMMON STOCK USD.01								
	1,220,000 HCLP Local			4 854525	5,922.52	5.410000	6,600.20	677.68	0 01
	Base			4 854525	5,922.52	5.410000	6,600.20	677.68	0 01
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
	76,000 HCLO Local			78 523816	5,967.81	63.780000	4,847.28	-1,120.53	0 01
	Base			78 523816	5,967.81	63.780000	4,847.28	-1,120.53	0 01
48123V102	J2 GLOBAL INC COMMON STOCK USD 01								
	275,000 HCLP Local			27.375745	7,528.33	30 580000	8,409.50	881.17	0 01
	Base			27 375745	7,528.33	30 580000	8,409.50	881.17	0 01
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
	667,000 HCLO Local			33.147736	22,109.54	19.670000	13,119.89	-8,989.65	0 02
	Base			33 147736	22,109.54	19 670000	13,119.89	-8,989.65	0 02
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
482423100	KBW INC COMMON STOCK USD 01								
	608.000 HCLO Local			16 412747	9,978.95	20.240000	12,305.92	2,326.97	0.02
	Base			16 412747	9,978.95	20.240000	12,305.92	2,326.97	0.02
48242W106	KBW INC COMMON STOCK USD 01								
	283.000 HCLP Local			16.126360	4,563.76	15.300000	4,329.90	-233.86	0.01
	Base			16 126360	4,563.76	15.300000	4,329.90	-233.86	0.01
48242W106	KBR INC COMMON STOCK USD 001								
	335.000 HCLO Local			31.222448	10,459.52	29.920000	10,023.20	-436.32	0.01
	Base			31.222448	10,459.52	29.920000	10,023.20	-436.32	0.01
482480100	KLA TENCOR CORPORATION COMMON STOCK USD 001								
	377.000 HCLO Local			42.092042	15,868.70	47.760000	18,005.52	2,136.82	0.03
	Base			42.092042	15,868.70	47.760000	18,005.52	2,136.82	0.03
48282T104	KADANT INC COMMON STOCK USD.01								
	349.000 HCLP Local			21.299427	7,433.50	26.510000	9,251.99	1,818.49	0.01
	Base			21.299427	7,433.50	26.510000	9,251.99	1,818.49	0.01
483007704	KAISER ALUMINUM CORP COMMON STOCK USD 01								
	246.000 HCLP Local			51.828008	12,749.69	61.690000	15,175.74	2,426.05	0.02
	Base			51 828008	12,749.69	61.690000	15,175.74	2,426.05	0.02
484836101	KANSAS CITY LIFE INS CO COMMON STOCK USD1 25								
	87.000 HCLP Local			33.863103	2,946.09	38.160000	3,319.92	373.83	0.00
	Base			33.863103	2,946.09	38.160000	3,319.92	373.83	0.00
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD 01								
	126.000 HCLO Local			56.641746	7,136.86	83.480000	10,518.48	3,381.62	0.01
	Base			56.641746	7,136.86	83.480000	10,518.48	3,381.62	0.01
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD								
	306.000 HCLP Local			12.444510	3,808.02	22.190000	6,790.14	2,982.12	0.01
	Base			12.444510	3,808.02	22.190000	6,790.14	2,982.12	0.01

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
486577109	KAYAK SOFTWARE CORP COMMON STOCK USD.001		8,000	HCLP Local	31,205,000	249.64	39,720,000	317.76	68.12	0.00
		Base			31,205,000	249.64	39,720,000	317.76	68.12	0.00
486587108	KAYDON CORP COMMON STOCK USD.1		218,000	HCLP Local	27,150,046	5,918.71	23,930,000	5,216.74	-701.97	0.01
		Base			27,150,046	5,918.71	23,930,000	5,216.74	-701.97	0.01
48666K109	KB HOME COMMON STOCK USD1.		635,000	HCLP Local	7,964,094	5,057.20	15,800,000	10,033.00	4,975.80	0.01
		Base			7,964,094	5,057.20	15,800,000	10,033.00	4,975.80	0.01
48668E101	KCAP FINANCIAL INC COMMON STOCK USD.01		177,000	HCLP Local	8,955,254	1,585.08	9,190,000	1,626.63	41.55	0.00
		Base			8,955,254	1,585.08	9,190,000	1,626.63	41.55	0.00
487836108	KELLOGG CO COMMON STOCK USD.25		547,000	HCLO Local	52,810,987	28,887.61	55,850,000	30,549.95	1,662.34	0.04
		Base			52,810,987	28,887.61	55,850,000	30,549.95	1,662.34	0.04
488152208	KELLY SERVICES INC A COMMON STOCK USD1.		218,000	HCLP Local	16,037,385	3,496.15	15,740,000	3,431.32	-64.83	0.00
		Base			16,037,385	3,496.15	15,740,000	3,431.32	-64.83	0.00
488401100	KEMPER CORP COMMON STOCK USD.1		112,000	HCLO Local	27,267,946	3,054.01	29,500,000	3,304.00	249.99	0.00
		Base			27,267,946	3,054.01	29,500,000	3,304.00	249.99	0.00
489170100	KENNAMETAL INC COMMON STOCK USD1.25		181,000	HCLO Local	41,185,525	7,454.58	40,000,000	7,240.00	-214.58	0.01
		Base			41,185,525	7,454.58	40,000,000	7,240.00	-214.58	0.01
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001		322,000	HCLP Local	12,747,143	4,104.58	13,980,000	4,501.56	396.98	0.01

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493144109	KEY TRONIC CORP COMMON STOCK NPV		Base	12 747143	4,104.58	13.980000	4,501.56	396.98	0.01
	527,000 HCLP Local			8.792884	4,633.85	10.240000	5,396.48	762.63	0.01
	Base			8 792884	4,633.85	10 240000	5,396.48	762.63	0.01
493267108	KEYCORP COMMON STOCK USD1								
	3,368 000 HCLO Local			8.166381	27,504.37	8.420000	28,358.56	854.19	0.04
	Base			8.166381	27,504.37	8 420000	28,358.56	854.19	0.04
493308100	KEYNOTE SYSTEMS INC COMMON STOCK USD 001								
	298 000 HCLP Local			13.862919	4,131.15	14.090000	4,198.82	67.67	0.01
	Base			13.862919	4,131.15	14.090000	4,198.82	67.67	0.01
493723100	KEYW HOLDING CORP/THE COMMON STOCK								
	87,000 HCLP Local			12.086897	1,051.56	12.690000	1,104.03	52.47	0.00
	Base			12.086897	1,051.56	12.690000	1,104.03	52.47	0.00
493732101	KFORCE INC COMMON STOCK USD.01								
	175,000 HCLP Local			12 010114	2,101.77	14 330000	2,507.75	405.98	0.00
	Base			12 010114	2,101.77	14.330000	2,507.75	405.98	0.00
494274103	KIMBALL INTERNATIONAL B COMMON STOCK USD 05								
	374 000 HCLP Local			9 088850	3,399.23	11 610000	4,342.14	942.91	0.01
	Base			9 088850	3,399.23	11 610000	4,342.14	942.91	0.01
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1 25								
	884,000 HCLO Local			64.823710	57,304.16	84 430000	74,636.12	17,331.96	0.11
	Base			64.823710	57,304.16	84 430000	74,636.12	17,331.96	0.11
49446R109	KIMCO REALTY CORP REIT USD.01								
	410,000 HCLO Local			17.882000	7,331.62	19 320000	7,921.20	589.58	0.01
	Base			17 882000	7,331.62	19.320000	7,921.20	589.58	0.01
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25	813.000	HCLO Local	32.938770	26,779.22	35.330000	28,723.29	1,944.07	0.04
			Base	32.938770	26,779.22	35.330000	28,723.29	1,944.07	0.04
497498105	KIRKLAND S INC COMMON STOCK NPV	179.000	HCLP Local	10.874022	1,946.45	10.820000	1,936.78	-9.67	0.00
			Base	10.874022	1,946.45	10.820000	1,936.78	-9.67	0.00
49803T102	KITE REALTY GROUP TRUST REIT USD.01	495.000	HCLP Local	10.288626	5,092.87	10.590000	5,242.05	149.18	0.01
			Base	10.288626	5,092.87	10.590000	5,242.05	149.18	0.01
498904200	KNOLL INC COMMON STOCK USD.01	546.000	HCLP Local	6.775696	3,699.53	5.590000	3,052.14	-647.39	0.00
			Base	6.775696	3,699.53	5.590000	3,052.14	-647.39	0.00
500255104	KOHL'S CORP COMMON STOCK USD.01	118.000	HCLO Local	12.544153	1,480.21	15.360000	1,812.48	332.27	0.00
			Base	12.544153	1,480.21	15.360000	1,812.48	332.27	0.00
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	549.000	HCLO Local	52.658670	28,909.61	42.980000	23,596.02	-5,313.59	0.03
			Base	52.658670	28,909.61	42.980000	23,596.02	-5,313.59	0.03
50076Q106	KRAFT FOODS GROUP INC COMMON STOCK	597.000	HCLP Local	15.862630	9,469.99	15.860000	9,468.42	-1.57	0.01
			Base	15.862630	9,469.99	15.860000	9,468.42	-1.57	0.01
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01	1,548.000	HCLO Local	35.364322	54,743.97	45.470000	70,387.56	15,643.59	0.10
			Base	35.364322	54,743.97	45.470000	70,387.56	15,643.59	0.10
		303.000	HCLP Local	21.638284	6,556.40	24.030000	7,281.09	724.69	0.01
			Base	21.638284	6,556.40	24.030000	7,281.09	724.69	0.01

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501014104	KRISPY KREME DOUGHNUTS INC COMMON STOCK NPV	278 000	HCLP Local	8 348597	2,320.91	9 380000		2,607.64	286.73
	Base			8.348597	2,320.91	9 380000		2,607.64	286.73
501044101	KROGER CO COMMON STOCK USD1.	1,190 000	HCLO Local	21.612613	25,719.01	26.020000		30,963.80	5,244.79
	Base			21.612613	25,719.01	26.020000		30,963.80	5,244.79
501797104	L BRANDS INC COMMON STOCK USD 5	350 000	HCLO Local	44.713314	15,649.66	47 060000		16,471.00	821.34
	Base			44.713314	15,649.66	47 060000		16,471.00	821.34
50187A107	LHC GROUP INC COMMON STOCK USD.01	54 000	HCLP Local	18 060185	975.25	21 300000		1,150.20	174.95
	Base			18.060185	975.25	21.300000		1,150.20	174.95
501889208	LKQ CORP COMMON STOCK USD 01	664 000	HCLO Local	11.294639	7,499.64	21 100000		14,010.40	6,510.76
	Base			11.294639	7,499.64	21 100000		14,010.40	6,510.76
502079106	LMI AEROSPACE INC COMMON STOCK USD.02	103 000	HCLP Local	18 302330	1,885.14	19 340000		1,992.02	106.88
	Base			18.302330	1,885.14	19 340000		1,992.02	106.88
50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK	127 000	HCLO Local	31 725512	4,029.14	28.160000		3,576.32	-452.82
	Base			31.725512	4,029.14	28 160000		3,576.32	-452.82
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1	104 000	HCLP Local	30.572596	3,179.55	35 420000		3,683.68	504.13
	Base			30.572596	3,179.55	35 420000		3,683.68	504.13
502161102	LSI CORP COMMON STOCK USD.01	1,282,000	HCLO Local	6 500920	8,334.18	7 080000		9,076.56	742.38

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50216C108	LSI INDUSTRIES INC COMMON STOCK NPV		Base	6 500920	8,334.18	7 080000	9,076 56	742.38	0 01
	400,000 HCLP Local			6 814750	2,725.90	7 010000	2,804.00	78 10	0.00
	Base			6 814750	2,725.90	7 010000	2,804.00	78.10	0.00
502175102	LTC PROPERTIES INC REIT USD.01								
	192 000 HCLP Local			16.699063	3,206.22	35.190000	6,756.48	3,550.26	0.01
	Base			16.699063	3,206.22	35 190000	6,756 48	3,550.26	0 01
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
	347 000 HCLO Local			66 723631	23,153.10	76 620000	26,587 14	3,434.04	0 04
	Base			66.723631	23,153.10	76 620000	26,587 14	3,434 04	0 04
505336107	LA Z BOY INC COMMON STOCK USD1								
	238 000 HCLP Local			10.108950	2,405.93	14 150000	3,367.70	961.77	0.00
	Base			10 108950	2,405.93	14 150000	3,367 70	961 77	0 00
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
	219 000 HCLO Local			82.332466	18,030.81	86.620000	18,969.78	938.97	0 03
	Base			82.332466	18,030.81	86.620000	18,969.78	938.97	0.03
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
	288 000 HCLP Local			35.710486	10,284.62	38 610000	11,119 68	835 06	0.02
	Base			35 710486	10,284.62	38 610000	11,119 68	835.06	0 02
511656100	LAKELAND FINANCIAL CORP COMMON STOCK NPV								
	271 000 HCLP Local			23.833026	6,458.75	25.840000	7,002.64	543.89	0.01
	Base			23.833026	6,458.75	25.840000	7,002 64	543.89	0.01
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
	411 000 HCLO Local			32.779903	13,472.54	36 130000	14,849 43	1,376 89	0.02
	Base			32.779903	13,472.54	36 130000	14,849 43	1,376 89	0 02
512815101	LAMAR ADVERTISING CO A COMMON STOCK USD.001								

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514766104	LANDEC CORP COMMON STOCK USD.001	422.000	HCLO Local Base	36 466019 36 466019	15,388.66 15,388.66	38 750000 38 750000	16,352.50 16,352.50	963.84 963.84	0.02 0.02
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	182.000	HCLO Local Base	7 528132 7 528132	1,370.12 1,370.12	9 490000 9 490000	1,727.18 1,727.18	357.06 357.06	0.01 0.01
516012101	LANNETT CO INC COMMON STOCK USD.001	106.000	HCLO Local Base	38.228679 38.228679	4,052.24 4,052.24	52 460000 52 460000	5,560.76 5,560.76	1,508.52 1,508.52	0.00 0.00
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD 001	673 000	HCLO Local Base	48 867311 48 867311	32,887.70 32,887.70	46.160000 46.160000	31,065.68 31,065.68	-1,822.02 -1,822.02	0.04 0.04
517942108	LASALLE HOTEL PROPERTIES REIT USD.01	714.000	HCLO Local Base	23 066275 23 066275	16,469.32 16,469.32	25.390000 25.390000	18,128.46 18,128.46	1,659.14 1,659.14	0.03 0.03
518439104	ESTEE LAUDER COMPANIES CLA COMMON STOCK USD.01	358 000	HCLO Local Base	40 050475 40 050475	14,338.07 14,338.07	59 860000 59 860000	21,429.88 21,429.88	7,091.81 7,091.81	0.03 0.03
521865204	LEAR CORP COMMON STOCK USD.01	442 000	HCLO Local Base	44 427919 44 427919	19,637.14 19,637.14	46 840000 46 840000	20,703.28 20,703.28	1,066.14 1,066.14	0.03 0.03
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01	317 000	HCLO Local Base	24 021924 24 021924	7,614.95 7,614.95	27 220000 27 220000	8,628.74 8,628.74	1,013.79 1,013.79	0.01 0.01

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524901105	LEGG MASON INC COMMON STOCK USD.1		318,000	HCLO Local	27.501730	8,745.55	25.720000	8,178.96	-566.59	0.01
		Base			27.501730	8,745.55	25.720000	8,178.96	-566.59	0.01
52602E102	LENDER PROCESSING SERVICES COMMON STOCK USD.0001		581,000	HCLO Local	21.059415	12,235.52	24.620000	14,304.22	2,068.70	0.02
		Base			21.059415	12,235.52	24.620000	14,304.22	2,068.70	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1		365,000	HCLO Local	22.812795	8,326.67	38.670000	14,114.55	5,787.88	0.02
		Base			22.812795	8,326.67	38.670000	14,114.55	5,787.88	0.02
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01		115,000	HCLO Local	46.129130	5,304.85	52.520000	6,039.80	734.95	0.01
		Base			46.129130	5,304.85	52.520000	6,039.80	734.95	0.01
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.		444,000	HCLO Local	20.762252	9,218.44	23.790000	10,562.76	1,344.32	0.01
		Base			20.762252	9,218.44	23.790000	10,562.76	1,344.32	0.01
529043101	LEXINGTON REALTY TRUST REIT USD.0001		1,101,000	HCLP Local	10.528347	11,591.71	10.450000	11,505.45	-86.26	0.02
		Base			10.528347	11,591.71	10.450000	11,505.45	-86.26	0.02
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01		161,000	HCLO Local	29.102298	4,685.47	23.190000	3,733.59	-951.88	0.01
		Base			29.102298	4,685.47	23.190000	3,733.59	-951.88	0.01
530555101	LIBERTY GLOBAL INC A COMMON STOCK USD.01		757,000	HCLO Local	36.941876	27,965.00	62.990000	47,683.43	19,718.43	0.07
		Base			36.941876	27,965.00	62.990000	47,683.43	19,718.43	0.07
53071M104	LIBERTY INTERACTIVE CORP A COMMON STOCK USD 01		1,779,000	HCLO Local	14.207510	25,275.16	19.680000	35,010.72	9,735.56	0.05

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53217R207	LIFE TIME FITNESS INC COMMON STOCK USD 02		Base	14.207510	25,275.16	19.680000	35,010.72	9,735.56	0.05
	38 000 HCLP Local	44.530789			1,692.17	49.210000	1,869.98	177.81	0.00
	Base	44.530789			1,692.17	49.210000	1,869.98	177.81	0.00
53217V109	LIFE TECHNOLOGIES CORP COMMON STOCK USD 01								
	604 000 HCLO Local	45.596805			27,540.47	49.080000	29,644.32	2,103.85	0.04
	Base	45.596805			27,540.47	49.080000	29,644.32	2,103.85	0.04
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
	372 000 HCLO Local	35.067554			13,045.13	37.750000	14,043.00	997.87	0.02
	Base	35.067554			13,045.13	37.750000	14,043.00	997.87	0.02
53222Q103	LIFETIME BRANDS INC COMMON STOCK USD 01								
	323 000 HCLP Local	13.578452			4,385.84	10.610000	3,427.03	-958.81	0.00
	Base	13.578452			4,385.84	10.610000	3,427.03	-958.81	0.00
532457108	ELI LILLY + CO COMMON STOCK NPV								
	2,524 000 HCLO Local	34.729802			87,658.02	49.320000	124,483.68	36,825.66	0.18
	Base	34.729802			87,658.02	49.320000	124,483.68	36,825.66	0.18
532774106	LIN TV CORP CL A COMMON STOCK USD.01								
	1,290 000 HCLP Local	5.934217			7,655.14	7.530000	9,713.70	2,058.56	0.01
	Base	5.934217			7,655.14	7.530000	9,713.70	2,058.56	0.01
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
	189 000 HCLO Local	41.314656			7,808.47	48.680000	9,200.52	1,392.05	0.01
	Base	41.314656			7,808.47	48.680000	9,200.52	1,392.05	0.01
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
	1,051 000 HCLO Local	24.133283			25,364.08	25.900000	27,220.90	1,856.82	0.04
	Base	24.133283			25,364.08	25.900000	27,220.90	1,856.82	0.04
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD 001								

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53578A108	LINKEDIN CORP A COMMON STOCK USD 0001	226,000	HCLO Local	31,558,717	7,132.27	34,300,000	7,751.80	619.53	0.01
			Base	31,558,717	7,132.27	34,300,000	7,751.80	619.53	0.01
		139,000	HCLO Local	101,719,209	14,138.97	114,820,000	15,959.98	1,821.01	0.02
537008104	LITTELFUSE INC COMMON STOCK USD.01		Base	101,719,209	14,138.97	114,820,000	15,959.98	1,821.01	0.01
		121,000	HCLP Local	50,568,595	6,118.80	61,710,000	7,466.91	1,348.11	0.01
			Base	50,568,595	6,118.80	61,710,000	7,466.91	1,348.11	0.01
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.	699,000	HCLO Local	72,429,242	50,628.04	92,290,000	64,510.71	13,882.67	0.09
			Base	72,429,242	50,628.04	92,290,000	64,510.71	13,882.67	0.09
540424108	LOEWS CORP COMMON STOCK USD 01	703,000	HCLO Local	38,271,038	26,904.54	40,750,000	28,647.25	1,742.71	0.04
			Base	38,271,038	26,904.54	40,750,000	28,647.25	1,742.71	0.04
543881106	LORAL SPACE + COMMUNICATIONS COMMON STOCK USD.01	40,000	HCLP Local	67,326,750	2,693.07	54,660,000	2,186.40	-506.67	0.00
			Base	67,326,750	2,693.07	54,660,000	2,186.40	-506.67	0.00
544147101	LORILLARD INC COMMON STOCK USD 01	212,000	HCLO Local	89,511,651	18,976.47	116,670,000	24,734.04	5,757.57	0.03
			Base	89,511,651	18,976.47	116,670,000	24,734.04	5,757.57	0.03
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.	164,000	HCLP Local	17,125,000	2,808.50	19,320,000	3,168.48	359.98	0.00
			Base	17,125,000	2,808.50	19,320,000	3,168.48	359.98	0.00
548661107	LOWE S COS INC COMMON STOCK USD 5	2,999,000	HCLO Local	24,671,801	73,990.73	35,520,000	106,524.48	32,533.75	0.15
			Base	24,671,801	73,990.73	35,520,000	106,524.48	32,533.75	0.15

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549282101	LUBY S INC COMMON STOCK USD.32	87 000	HCLP Local	6 525747	567.74	6 690000	582 03	14.29	0.00	
	Base			6 525747	567.74	6 690000	582.03	14.29	0.00	
550819106	LYDALL INC COMMON STOCK USD.1	434 000	HCLP Local	12 976544	5,631.82	14 340000	6,223 56	591.74		
	Base			12 976544	5,631.82	14 340000	6,223.56	591 74	0 01	
55261F104	M + T BANK CORP COMMON STOCK USD 5	388 000	HCLO Local	84 389459	32,743.11	98.470000	38,206.36	5,463 25	0 05	
	Base			84 389459	32,743.11	98.470000	38,206.36	5,463 25	0 05	
55262C100	MBIA INC COMMON STOCK USD1.	320 000	HCLO Local	10.491156	3,357.17	7 850000	2,512.00	-845.17	0.00	
	Base			10 491156	3,357.17	7 850000	2,512.00	-845.17	0.00	
55264U108	MB FINANCIAL INC COMMON STOCK USD 01	617 000	HCLP Local	19.079400	11,771 99	19 750000	12,185 75	413.76	0 02	
	Base			19 079400	11,771.99	19 750000	12,185.75	413 76	0 02	
552676108	MDC HOLDINGS INC COMMON STOCK USD.01	346 000	HCLP Local	27 024682	9,350 54	36 760000	12,718.96	3,368.42		
	Base			27 024682	9,350 54	36 760000	12,718 96	3,368.42	0 02	
55272X102	MFA FINANCIAL INC REIT USD 01	2,024 000	HCLO Local	7.962816	16,116.74	8 110000	16,414 64	297 90	0 02	
	Base			7.962816	16,116 74	8 110000	16,414 64	297.90	0 02	
55277P104	MGE ENERGY INC COMMON STOCK USD1.	106 000	HCLP Local	41.151415	4,362.05	50.950000	5,400.70	1,038.65	0 01	
	Base			41 151415	4,362.05	50.950000	5,400 70	1,038 65	0 01	
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD 01	896,000	HCLO Local	11.380525	10,196 95	11 640000	10,429.44	232 49	0 01	

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
55305B101	M/I HOMES INC COMMON STOCK USD 01		Base	11 380525	10,196.95	11.640000	10,429.44	232.49	0.01
	61.000 HCLP Local			14.413279	879.21	26.500000	1,616.50	737.29	0.00
	Base			14.413279	879.21	26.500000	1,616.50	737.29	0.00
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
	541.000 HCLP Local			21.459575	11,609.63	25.780000	13,946.98	2,337.35	0.02
	Base			21.459575	11,609.63	25.780000	13,946.98	2,337.35	0.02
55345K103	MRC GLOBAL INC COMMON STOCK USD 01								
	58.000 HCLO Local			22.151552	1,284.79	27.780000	1,611.24	326.45	0.00
	Base			22.151552	1,284.79	27.780000	1,611.24	326.45	0.00
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD 001								
	103.000 HCLO Local			76.947379	7,925.58	75.380000	7,764.14	-161.44	0.01
	Base			76.947379	7,925.58	75.380000	7,764.14	-161.44	0.01
55405Y100	MA COM TECHNOLOGY SOLUTIONS COMMON STOCK USD 001								
	41.000 HCLP Local			17.197317	705.09	14.970000	613.77	-91.32	0.00
	Base			17.197317	705.09	14.970000	613.77	-91.32	0.00
554153106	MAC GRAY CORP COMMON STOCK USD 01								
	2.000 HCLP Local			11.915000	23.83	12.550000	25.10	1.27	0.00
	Base			11.915000	23.83	12.550000	25.10	1.27	0.00
554382101	MACERICH CO/THE REIT USD.01								
	130.000 HCLO Local			49.378538	6,419.21	58.300000	7,579.00	1,159.79	0.01
	Base			49.378538	6,419.21	58.300000	7,579.00	1,159.79	0.01
55616P104	MACY S INC COMMON STOCK USD 01								
	1,195.000 HCLO Local			20.184502	24,120.48	39.020000	46,628.90	22,508.42	0.07
	Base			20.184502	24,120.48	39.020000	46,628.90	22,508.42	0.07
55826P100	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
559079207	137,000 HCLO Local			36.491022	4,999.27	44.350000	6,075.95	1,076.68	0.01
	Base			36.491022	4,999.27	44.350000	6,075.95	1,076.68	0.01
	MAGELLAN HEALTH SERVICES INC COMMON STOCK USD 01								
55973B102	240,000 HCLP Local			40.167750	9,640.26	49.000000	11,760.00	2,119.74	0.02
	Base			40.167750	9,640.26	49.000000	11,760.00	2,119.74	0.02
	MAGNUM HUNTER RESOURCES CORP COMMON STOCK USD.								
55973B102	566,000 HCLP Local			3.941378	2,230.82	3.990000	2,258.34	27.52	0.00
	Base			3.941378	2,230.82	3.990000	2,258.34	27.52	0.00
	MAGNUM HUNTER RESOURCES CORP COMMON STOCK USD.								
560305104	22,000 HCLP Local			18.345000	403.59	19.490000	428.78	25.19	0.00
	Base			18.345000	403.59	19.490000	428.78	25.19	0.00
	MAIDENFORM BRANDS INC COMMON STOCK USD 01								
56035L104	60,000 HCLP Local			27.409000	1,644.54	30.510000	1,830.60	186.06	0.00
	Base			27.409000	1,644.54	30.510000	1,830.60	186.06	0.00
	MAIN STREET CAPITAL CORP COMMON STOCK USD 01								
56062Y102	702,000 HCLP Local			8.880199	6,233.90	12.670000	8,894.34	2,660.44	0.01
	Base			8.880199	6,233.90	12.670000	8,894.34	2,660.44	0.01
	MAINSOURCE FINANCIAL GROUP I COMMON STOCK NPV								
563571108	299,000 HCLO Local			13.589264	4,063.19	15.680000	4,688.32	625.13	0.01
	Base			13.589264	4,063.19	15.680000	4,688.32	625.13	0.01
	MANITOWOC COMPANY INC COMMON STOCK USD.01								
56382Q102	296,000 HCLP Local			12.518818	3,705.57	12.600000	3,729.60	24.03	0.01
	Base			12.518818	3,705.57	12.600000	3,729.60	24.03	0.01
	MANNING + NAPIER INC COMMON STOCK USD.01								
56418H100	181,000 HCLO Local			35.562376	6,436.79	42.440000	7,681.64	1,244.85	0.01
	Base			35.562376	6,436.79	42.440000	7,681.64	1,244.85	0.01
	MANPOWERGROUP INC COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Comp
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD 01	359 000	HCLP Local	36.906323	13,249.37	25.940000	25.940000	9,312.46	9,312.46	-3,936.91	0.01
	Base			36.906323	13,249.37	25.940000	25.940000	9,312.46	9,312.46	-3,936.91	0.01
565849106	MARATHON OIL CORP COMMON STOCK USD1.	1,591,000	HCLO Local	23.048887	36,670.78	30.660000	30.660000	48,780.06	48,780.06	12,109.28	0.07
	Base			23.048887	36,670.78	30.660000	30.660000	48,780.06	48,780.06	12,109.28	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK	933 000	HCLO Local	29.546924	27,567.28	63.000000	63.000000	58,779.00	58,779.00	31,211.72	0.08
	Base			29.546924	27,567.28	63.000000	63.000000	58,779.00	58,779.00	31,211.72	0.08
56624R108	MARCHEX INC CLASS B COMMON STOCK USD.01	707 000	HCLP Local	3.483635	2,462.93	4.110000	4.110000	2,905.77	2,905.77	442.84	0.00
	Base			3.483635	2,462.93	4.110000	4.110000	2,905.77	2,905.77	442.84	0.00
566330106	MARCUS CORPORATION COMMON STOCK USD1.	281,000	HCLP Local	12.280142	3,450.72	12.470000	12.470000	3,504.07	3,504.07	53.35	0.00
	Base			12.280142	3,450.72	12.470000	12.470000	3,504.07	3,504.07	53.35	0.00
570535104	MARKEL CORP COMMON STOCK NPV	22,000	HCLO Local	443.635000	9,759.97	433.420000	433.420000	9,535.24	9,535.24	-224.73	0.01
	Base			443.635000	9,759.97	433.420000	433.420000	9,535.24	9,535.24	-224.73	0.01
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	217 000	HCLP Local	37.309677	8,096.20	41.670000	41.670000	9,042.39	9,042.39	946.19	0.01
	Base			37.309677	8,096.20	41.670000	41.670000	9,042.39	9,042.39	946.19	0.01
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.	1,232,000	HCLO Local	27.311631	33,647.93	34.470000	34.470000	42,467.04	42,467.04	8,819.11	0.06
	Base			27.311631	33,647.93	34.470000	34.470000	42,467.04	42,467.04	8,819.11	0.06
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	574 000	HCLO Local	36.888833	21,174.19	37.270000	37.270000	21,392.98	21,392.98	218.79	0.03

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574599106	MASCO CORP COMMON STOCK USD1.		Base	36 888833	21,174.19	37 270000	21,392.98	218.79	0.03
	804 000 HCLC Local			13 769863	11,070.97	16 660000	13,394.64	2,323.67	0.02
	Base			13 769863	11,070.97	16 660000	13,394.64	2,323.67	0.02
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001		Base	275.486992	67,769.80	491 280000	120,854.88	53,085.08	0.17
	246 000 HCLC Local			275.486992	67,769.80	491 280000	120,854.88	53,085.08	0.17
	Base			275.486992	67,769.80	491 280000	120,854.88	53,085.08	0.17
576690101	MATERION CORP COMMON STOCK NPV		Base	22 352989	6,057.66	25 780000	6,986.38	928.72	0.01
	271 000 HCLP Local			22 352989	6,057.66	25 780000	6,986.38	928.72	0.01
	Base			22 352989	6,057.66	25 780000	6,986.38	928.72	0.01
577081102	MATTEL INC COMMON STOCK USD1		Base	26 143971	20,078.57	36 620000	28,124.16	8,045.59	0.04
	768 000 HCLC Local			26 143971	20,078.57	36 620000	28,124.16	8,045.59	0.04
	Base			26 143971	20,078.57	36 620000	28,124.16	8,045.59	0.04
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.		Base	32 292562	3,907.40	32 100000	3,884.10	-23.30	0.01
	121 000 HCLP Local			32 292562	3,907.40	32 100000	3,884.10	-23.30	0.01
	Base			32 292562	3,907.40	32 100000	3,884.10	-23.30	0.01
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD 001		Base	24 985525	8,095.31	29 400000	9,525.60	1,430.29	0.01
	324 000 HCLC Local			24 985525	8,095.31	29 400000	9,525.60	1,430.29	0.01
	Base			24 985525	8,095.31	29 400000	9,525.60	1,430.29	0.01
577776107	MAXYGEN INC COMMON STOCK USD.0001		Base	3 513081	2,691.02	2 460000	1,884.36	-806.66	0.00
	766 000 HCLP Local			3 513081	2,691.02	2 460000	1,884.36	-806.66	0.00
	Base			3 513081	2,691.02	2 460000	1,884.36	-806.66	0.00
579489105	MCCLATCHY CO CLASS A COMMON STOCK USD 01		Base	3 102269	3,759.95	3 270000	3,963.24	203.29	0.01
	1,212,000 HCLP Local			3 102269	3,759.95	3 270000	3,963.24	203.29	0.01
	Base			3 102269	3,759.95	3 270000	3,963.24	203.29	0.01
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV		Base	3 102269	3,759.95	3 270000	3,963.24	203.29	0.01

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580037109		299,000	HCLO Local	48.855351	14,607.75	63.530000	18,995.47	4,387.72	0.03
			Base	48.855351	14,607.75	63.530000	18,995.47	4,387.72	0.03
	MCDERMOTT INTL INC COMMON STOCK USD1								
580135101		533,000	HCLO Local	10.096604	5,381.49	11.020000	5,873.66	492.17	0.04
			Base	10.096604	5,381.49	11.020000	5,873.66	492.17	0.04
	MCDONALD S CORP COMMON STOCK USD.01								
580645109		2,192,000	HCLO Local	81.114617	177,803.24	88.210000	193,356.32	15,553.08	0.27
			Base	81.114617	177,803.24	88.210000	193,356.32	15,553.08	0.27
	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1								
58155Q103		631,000	HCLO Local	39.945499	25,205.61	54.670000	34,496.77	9,291.16	0.05
			Base	39.945499	25,205.61	54.670000	34,496.77	9,291.16	0.05
	MCKESSON CORP COMMON STOCK USD.01								
582411104		632,000	HCLO Local	58.437389	36,932.43	96.960000	61,278.72	24,346.29	0.09
			Base	58.437389	36,932.43	96.960000	61,278.72	24,346.29	0.09
	MCMORAN EXPLORATION CO COMMON STOCK USD.01								
582839106		288,000	HCLP Local	11.393299	3,281.27	16.050000	4,622.40	1,341.13	0.01
			Base	11.393299	3,281.27	16.050000	4,622.40	1,341.13	0.01
	MEAD JOHNSON NUTRITION CO COMMON STOCK USD 01								
58319P108		320,000	HCLO Local	64.547813	20,655.30	65.890000	21,084.80	429.50	0.03
			Base	64.547813	20,655.30	65.890000	21,084.80	429.50	0.03
	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD 01								
583334107		630,000	HCLP Local	7.628238	4,805.79	5.780000	3,641.40	-1,164.39	0.01
			Base	7.628238	4,805.79	5.780000	3,641.40	-1,164.39	0.01
	MEADWESTVACO CORP COMMON STOCK USD 01								
583334107		62,000	HCLO Local	26.296452	1,630.38	31.870000	1,975.94	345.56	0.00
			Base	26.296452	1,630.38	31.870000	1,975.94	345.56	0.00

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583421102	MEASUREMENT SPECIALTIES INC COMMON STOCK NPV	61 000	HCLP Local	30.748361	1,875.65	34.360000	34.360000	2,095.96	2,095.96	220.31	0.00
	Base			30.748361	1,875.65	34.360000	34.360000	2,095.96	2,095.96	220.31	0.00
584045108	MEDASSETS INC COMMON STOCK USD.01	555 000	HCLP Local	10.660865	5,916.78	16.770000	16.770000	9,307.35	9,307.35	3,390.57	0.01
	Base			10.660865	5,916.78	16.770000	16.770000	9,307.35	9,307.35	3,390.57	0.01
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	1,130 000	HCLP Local	10.671752	12,059.08	11.960000	11.960000	13,514.80	13,514.80	1,455.72	0.02
	Base			10.671752	12,059.08	11.960000	11.960000	13,514.80	13,514.80	1,455.72	0.02
58501N101	MEDIVATION INC COMMON STOCK USD.01	164,000	HCLO Local	53.097134	8,707.93	51.160000	51.160000	8,390.24	8,390.24	-317.69	0.01
	Base			53.097134	8,707.93	51.160000	51.160000	8,390.24	8,390.24	-317.69	0.01
58502B106	MEDNAX INC COMMON STOCK USD.01	237 000	HCLO Local	72.673376	17,223.59	79.520000	79.520000	18,846.24	18,846.24	1,622.65	0.03
	Base			72.673376	17,223.59	79.520000	79.520000	18,846.24	18,846.24	1,622.65	0.03
585055106	MEDTRONIC INC COMMON STOCK USD.1	2,583,000	HCLO Local	34.962222	90,307.42	41.020000	41.020000	105,954.66	105,954.66	15,647.24	0.15
	Base			34.962222	90,307.42	41.020000	41.020000	105,954.66	105,954.66	15,647.24	0.15
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01	314,000	HCLP Local	27.539236	8,647.32	31.160000	31.160000	9,784.24	9,784.24	1,136.92	0.01
	Base			27.539236	8,647.32	31.160000	31.160000	9,784.24	9,784.24	1,136.92	0.01
587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV	623 000	HCLP Local	13.123082	8,175.68	17.020000	17.020000	10,603.46	10,603.46	2,427.78	0.02
	Base			13.123082	8,175.68	17.020000	17.020000	10,603.46	10,603.46	2,427.78	0.01
587376104	MERCANTILE BANK CORP COMMON STOCK NPV	281 000	HCLP Local	17.064662	4,795.17	16.500000	16.500000	4,636.50	4,636.50	-158.67	0.01

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588448100	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	94 000	HCLP Local	24.987872	2,348.86	26.770000	2,516.38	167.52	0.00	
			Base	24.987872	2,348.86	26.770000	2,516.38	167.52	0.00	
58933Y105	MERCK + CO. INC. COMMON STOCK USD 5	6,893,000	HCLO Local	35.732906	246,306.92	40.940000	282,199.42	35,892.50	0.40	
			Base	35.732906	246,306.92	40.940000	282,199.42	35,892.50	0.40	
589400100	MERCURY GENERAL CORP COMMON STOCK NPV	68,000	HCLO Local	42.977206	2,922.45	39.690000	2,698.92	-223.53	0.00	
			Base	42.977206	2,922.45	39.690000	2,698.92	-223.53	0.00	
589433101	MEREDITH CORP COMMON STOCK USD1.	396 000	HCLP Local	29.891515	11,837.04	34.450000	13,642.20	1,805.16	0.02	
			Base	29.891515	11,837.04	34.450000	13,642.20	1,805.16	0.02	
59001A102	MERITAGE HOMES CORP COMMON STOCK USD 01	93 000	HCLP Local	27.073763	2,517.86	37.350000	3,473.55	955.69	0.00	
			Base	27.073763	2,517.86	37.350000	3,473.55	955.69	0.00	
59001K100	MERITOR INC COMMON STOCK USD1	370,000	HCLP Local	5.775811	2,137.05	4.730000	1,750.10	-386.95	0.00	
			Base	5.775811	2,137.05	4.730000	1,750.10	-386.95	0.00	
590876306	MET PRO CORP COMMON STOCK USD.1	57,000	HCLP Local	8.655789	493.38	9.690000	552.33	58.95	0.00	
			Base	8.655789	493.38	9.690000	552.33	58.95	0.00	
591520200	METHODE ELECTRONICS INC COMMON STOCK USD 5	120,000	HCLP Local	9.522917	1,142.75	10.030000	1,203.60	60.85	0.00	
			Base	9.522917	1,142.75	10.030000	1,203.60	60.85	0.00	
59156R108	METLIFE INC COMMON STOCK USD.01									

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591708102	METROPICS COMMUNICATIONS INC COMMON STOCK USD.0001	2,219 000	HCLO Local	40 091577	88,963.21	32 940000	73,093 86	73,093 86	-15,869.35	0.10	0.10	
			Base	40 091577	88,963.21	32,940000	73,093 86	73,093 86	-15,869 35	0.10	0.10	
592688105	METROPICS COMMUNICATIONS INC COMMON STOCK USD.0001	1,686 000	HCLO Local	12.532853	21,130.39	9.940000	16,758.84	16,758.84	-4,371.55	0.00	0.00	
			Base	12 532853	21,130.39	9 940000	16,758 84	16,758 84	-4,371.55	0.00	0.00	
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD 01	71.000	HCLO Local	183.257465	13,011 28	193 300000	13,724.30	13,724.30	713.02	0.02	0.02	
			Base	183 257465	13,011.28	193 300000	13,724.30	13,724.30	713 02	0 02	0 02	
594918104	MICROSOFT CORP COMMON STOCK USD 006 25	17,421 000	HCLO Local	26.948382	469,467 76	26.730000	465,663.33	465,663.33	-3,804.43	0.66	0.66	
			Base	26.948382	469,467.76	26 730000	465,663 33	465,663 33	-3,804.43	0.66	0.66	
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	122 000	HCLO Local	37.044426	4,519 42	32.590000	3,975.98	3,975.98	-543 44	0.01	0.01	
			Base	37.044426	4,519.42	32.590000	3,975.98	3,975.98	-543.44	0 01	0 01	
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1	2,228.000	HCLO Local	6 009206	13,388.51	6.350000	14,147.80	14,147.80	759.29	0.02	0.02	
			Base	6.009206	13,388 51	6.350000	14,147.80	14,147.80	759.29	0.02	0.02	
59804T100	MIDSTATES PETROLEUM CO INC COMMON STOCK USD.01	106 000	HCLP Local	8 932925	946.89	6 890000	730 34	730 34	-216.55	0 00	0 00	
			Base	8 932925	946.89	6.890000	730.34	730.34	-216 55	0.00	0.00	
598511103	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	181 000	HCLP Local	21 131381	3,824 78	20 510000	3,712.31	3,712.31	-112.47	0 01	0 01	
			Base	21 131381	3,824.78	20 510000	3,712 31	3,712 31	-112.47	0 01	0 01	
600527105	MILLER ENERGY RESOURCES INC COMMON STOCK USD 0001	238.000	HCLP Local	4 767605	1,134 69	3.960000	942.48	942.48	-192 21	0.00	0.00	
			Base	4.767605	1,134 69	3.960000	942 48	942 48	-192 21	0.00	0.00	

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
600551204	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	310 000	HCLP Local	15 801258	4,898.39	15.250000	4,727.50	-170.89	0.01
	Base			15.801258	4,898.39	15.250000	4,727.50	-170.89	0.01
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	250 000	HCLP Local	27.659360	6,914.84	39.920000	9,980.00	3,065.16	0.01
	Base			27.659360	6,914.84	39.920000	9,980.00	3,065.16	0.01
605203108	MISSION WEST PROPERTIES REIT USD.001	148 000	HCLP Local	11 984122	1,773.65	9.110000	1,348.28	-425.37	0.00
	Base			11 984122	1,773.65	9.110000	1,348.28	-425.37	0.00
606501104	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	352 000	HCLP Local	15.260284	5,371.62	13.630000	4,797.76	-573.86	0.01
	Base			15.260284	5,371.62	13.630000	4,797.76	-573.86	0.01
607828100	MODINE MANUFACTURING CO COMMON STOCK USD.625	484 000	HCLP Local	6.633678	3,210.70	8.130000	3,934.92	724.22	0.01
	Base			6.633678	3,210.70	8.130000	3,934.92	724.22	0.01
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	250 000	HCLO Local	74.870280	18,717.57	90.470000	22,617.50	3,899.93	0.03
	Base			74.870280	18,717.57	90.470000	22,617.50	3,899.93	0.03
608554101	MOLEX INC COMMON STOCK USD.05	682 000	HCLO Local	23 623930	16,111.52	27.330000	18,639.06	2,527.54	0.03
	Base			23 623930	16,111.52	27.330000	18,639.06	2,527.54	0.03
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001	371 000	HCLP Local	22.666900	8,409.42	27.060000	10,039.26	1,629.84	0.01
	Base			22.666900	8,409.42	27.060000	10,039.26	1,629.84	0.01
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01	524 000	HCLO Local	42 410477	22,223.09	42.790000	22,421.96	198.87	0.03

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001		Base	42 410477	22,223.09	42.790000	22,421.96	198.87	0.03
	325.000 HCLP Local			17.002000	5,525.65	11.780000	3,828.50	-1,697.15	0.01
	Base			17.002000	5,525.65	11.780000	3,828.50	-1,697.15	0.01
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD 01		Base	9 661957	1,333.35	10.910000	1,505.58	172.23	0.00
	138.000 HCLP Local			9 661957	1,333.35	10.910000	1,505.58	172.23	0.00
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV		Base	20 807489	83,604.49	25.470000	102,338.46	18,733.97	0.14
	4,018.000 HCLO Local			20 807489	83,604.49	25.470000	102,338.46	18,733.97	0.14
609720107	MONMOUTH REIT CLASS A REIT USD.01		Base	7 286611	1,311.59	10.360000	1,864.80	553.21	0.00
	180.000 HCLP Local			7 286611	1,311.59	10.360000	1,864.80	553.21	0.00
61166W101	MONSANTO CO COMMON STOCK USD 01		Base	64 080711	77,473.58	94.650000	114,431.85	36,958.27	0.16
	1,209.000 HCLO Local			64 080711	77,473.58	94.650000	114,431.85	36,958.27	0.16
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005		Base	54 240132	8,244.50	52.880000	8,037.76	-206.74	0.01
	152.000 HCLO Local			54 240132	8,244.50	52.880000	8,037.76	-206.74	0.01
615369105	MOODY S CORP COMMON STOCK USD 01		Base	37 012421	16,359.49	50.320000	22,241.44	5,881.95	0.03
	442.000 HCLO Local			37 012421	16,359.49	50.320000	22,241.44	5,881.95	0.03
615394202	MOOG INC CLASS A COMMON STOCK USD1.		Base	36 926683	15,029.16	41.030000	16,699.21	1,670.05	0.02
	407.000 HCLP Local			36 926683	15,029.16	41.030000	16,699.21	1,670.05	0.02
617446448	MORGAN STANLEY COMMON STOCK USD.01		Base	36 926683	15,029.16	41.030000	16,699.21	1,670.05	0.02

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61945C103	MOSAIC CO/THE COMMON STOCK USD 01	3,474 000	HCLO Local	24.254272	84,259.34	19.120000	66,422.88	-17,836.46	0.09
			Base	24.254272	84,259.34	19.120000	66,422.88	-17,836.46	0.09
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD 01	668 000	HCLO Local	66.635120	44,512.26	56.630000	37,828.84	-6,683.42	0.05
			Base	66.635120	44,512.26	56.630000	37,828.84	-6,683.42	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD 01	480 000	HCLO Local	41.793479	20,060.87	55.680000	26,726.40	6,665.53	0.04
			Base	41.793479	20,060.87	55.680000	26,726.40	6,665.53	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01	179 000	HCLP Local	24.126927	4,318.72	30.680000	5,491.72	1,173.00	0.01
			Base	24.126927	4,318.72	30.680000	5,491.72	1,173.00	0.01
625383104	MULTI COLOR CORP COMMON STOCK NPV	166 000	HCLP Local	38.827229	6,445.32	50.030000	8,304.98	1,859.66	0.01
			Base	38.827229	6,445.32	50.030000	8,304.98	1,859.66	0.01
62541B101	MULTI FINELINE ELECTRONIX IN COMMON STOCK USD 0001	82 000	HCLP Local	20.304268	1,664.95	23.990000	1,967.18	302.23	0.00
			Base	20.304268	1,664.95	23.990000	1,967.18	302.23	0.00
626717102	MURPHY OIL CORP COMMON STOCK USD1	147 000	HCLP Local	23.884218	3,510.98	20.210000	2,970.87	-540.11	0.00
			Base	23.884218	3,510.98	20.210000	2,970.87	-540.11	0.00
628530107	MYLAN INC COMMON STOCK USD 5	438 000	HCLO Local	59.776895	26,182.28	59.550000	26,082.90	-99.38	0.04
			Base	59.776895	26,182.28	59.550000	26,082.90	-99.38	0.04
628530107	MYLAN INC COMMON STOCK USD 5	1,278 000	HCLO Local	21.663052	27,685.38	27.480000	35,119.44	7,434.06	0.05
			Base	21.663052	27,685.38	27.480000	35,119.44	7,434.06	0.05

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62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01									
	552.000	HCLO Local		24 268261		13,396.08	27.250000	15,042.00	1,645.92	0.02
		Base		24 268261		13,396.08	27.250000	15,042.00	1,645.92	0.02
628778102	N B T BANCORP INC COMMON STOCK USD 01									
	178.000	HCLP Local		22.075000		3,929.35	20.270000	3,608.06	-321.29	
		Base		22.075000		3,929.35	20.270000	3,608.06	-321.29	0.01
62886E108	NCR CORPORATION COMMON STOCK USD.01									
	358.000	HCLO Local		20.457207		7,323.68	25.480000	9,121.84	1,798.16	0.01
		Base		20.457207		7,323.68	25.480000	9,121.84	1,798.16	0.01
628968109	NASB FINANCIAL INC COMMON STOCK USD 15									
	93.000	HCLP Local		19.031075		1,769.89	21.370000	1,987.41	217.52	0.00
		Base		19.031075		1,769.89	21.370000	1,987.41	217.52	0.00
62912R107	NGP CAPITAL RESOURCES CO COMMON STOCK USD.001									
	699.000	HCLP Local		7.455765		5,211.58	7.220000	5,046.78	-164.80	0.01
		Base		7.455765		5,211.58	7.220000	5,046.78	-164.80	0.01
629156407	NL INDUSTRIES COMMON STOCK USD.125									
	77.000	HCLP Local		12.821688		987.27	11.450000	881.65	-105.62	
		Base		12.821688		987.27	11.450000	881.65	-105.62	0.00
629337106	NN INC COMMON STOCK USD.01									
	476.000	HCLP Local		9.065630		4,315.24	9.160000	4,360.16	44.92	0.01
		Base		9.065630		4,315.24	9.160000	4,360.16	44.92	0.01
629377508	NRG ENERGY INC COMMON STOCK USD 01									
	77.000	HCLO Local		22.387013		1,723.80	22.990000	1,770.23	46.43	0.00
		Base		22.387013		1,723.80	22.990000	1,770.23	46.43	0.00
62944T105	NVR INC COMMON STOCK USD.01									
	11.000	HCLO Local		735.149091		8,086.64	920.000000	10,120.00	2,033.36	0.01

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629491101	NYSE Euronext Common Stock USD 01	573,000	HCLP Local	30.403857	17,421.41	31.540000	18,072.42	651.01	0.03
			Base	30.403857	17,421.41	31.540000	18,072.42	651.01	0.03
629579103	NACCO Industries CL A Common Stock USD1.	163,000	HCLP Local	36.026994	5,872.40	60.690000	9,892.47	4,020.07	0.01
			Base	36.026994	5,872.40	60.690000	9,892.47	4,020.07	0.01
630077105	NANOMETRICS INC Common Stock NPV	327,000	HCLP Local	16.023364	5,239.64	14.420000	4,715.34	-524.30	0.01
			Base	16.023364	5,239.64	14.420000	4,715.34	-524.30	0.01
631103108	NASDAQ OMX Group/The Common Stock USD.01	263,000	HCLP Local	23.040418	6,059.63	25.010000	6,577.63	518.00	0.01
			Base	23.040418	6,059.63	25.010000	6,577.63	518.00	0.01
631158102	NASH Finch Co Common Stock USD1.667	100,000	HCLP Local	25.523300	2,552.33	21.280000	2,128.00	-424.33	0.00
			Base	25.523300	2,552.33	21.280000	2,128.00	-424.33	0.00
634865109	National Bankshares Inc/A Common Stock USD1.25	57,000	HCLP Local	27.848070	1,587.34	32.390000	1,846.23	258.89	0.00
			Base	27.848070	1,587.34	32.390000	1,846.23	258.89	0.00
635309107	National Cinemedia Inc Common Stock USD.01	160,000	HCLP Local	13.999438	2,239.91	14.130000	2,260.80	20.89	0.00
			Base	13.999438	2,239.91	14.130000	2,260.80	20.89	0.00
635906100	National Healthcare Corp Common Stock USD 01	206,000	HCLP Local	43.618981	8,985.51	47.020000	9,686.12	700.61	0.01
			Base	43.618981	8,985.51	47.020000	9,686.12	700.61	0.01
63607P208	National Financial Partners Common Stock USD 1								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
63654U100	NATIONAL INTERSTATE CORP COMMON STOCK USD 01	822 000	HCLP Local	17.741046	14,583.14	17.140000	14,089.08	-494.06	0.02
			Base	17.741046	14,583.14	17.140000	14,089.08	-494.06	0.02
		25.000	HCLP Local	22.580000	564.50	28.820000	720.50	156.00	0.00
			Base	22.580000	564.50	28.820000	720.50	156.00	0.00
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD 01	961 000	HCLO Local	63.709750	61,225.07	68.350000	65,684.35	4,459.28	0.09
			Base	63.709750	61,225.07	68.350000	65,684.35	4,459.28	0.09
		55.000	HCLP Local	70.359818	3,869.79	69.100000	3,800.50	-69.29	0.01
			Base	70.359818	3,869.79	69.100000	3,800.50	-69.29	0.01
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.	32.000	HCLP Local	125.298125	4,009.54	157.740000	5,047.68	1,038.14	0.01
			Base	125.298125	4,009.54	157.740000	5,047.68	1,038.14	0.01
		437.000	HCLP Local	13.955263	6,098.45	16.420000	7,175.54	1,077.09	0.01
			Base	13.955263	6,098.45	16.420000	7,175.54	1,077.09	0.01
63886Q109	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	67 000	HCLP Local	15.563731	1,042.77	14.480000	970.16	-72.61	0.00
			Base	15.563731	1,042.77	14.480000	970.16	-72.61	0.00
		92.000	HCLP Local	12.356196	1,136.77	11.180000	1,028.56	-108.21	0.00
			Base	12.356196	1,136.77	11.180000	1,028.56	-108.21	0.00
639027101	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	154.000	HCLO Local	34.200130	5,266.82	21.770000	3,352.58	-1,914.24	0.00
			Base	34.200130	5,266.82	21.770000	3,352.58	-1,914.24	0.00
		639050103	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01						
639050103	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	67 000	HCLP Local	15.563731	1,042.77	14.480000	970.16	-72.61	0.00
			Base	15.563731	1,042.77	14.480000	970.16	-72.61	0.00
		92.000	HCLP Local	12.356196	1,136.77	11.180000	1,028.56	-108.21	0.00
			Base	12.356196	1,136.77	11.180000	1,028.56	-108.21	0.00
63934E108	NAVISTAR INTERNATIONAL CORP COMMON STOCK USD.1	154.000	HCLO Local	34.200130	5,266.82	21.770000	3,352.58	-1,914.24	0.00
			Base	34.200130	5,266.82	21.770000	3,352.58	-1,914.24	0.00

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
						Unit Price	Market Value			
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD 001	623.000	HCLP Local	11 177111	6,963.34	11 160000	6,952 68	-10 66	0 01	0 01
	Base			11 177111	6,963 34	11 160000	6,952 68	-10 66		0 01
640079109	NEENAH PAPER INC COMMON STOCK USD 01	180 000	HCLP Local	16.342667	2,941.68	28.470000	5,124 60	2,182.92		
	Base			16 342667	2,941 68	28 470000	5,124 60	2,182 92	0.01	
64031N108	NELNET INC CL A COMMON STOCK USD 01	484.000	HCLP Local	18.044070	8,733.33	29.790000	14,418.36	5,685.03	0 02	0 02
	Base			18.044070	8,733.33	29.790000	14,418 36	5,685 03	0.02	
64110D104	NETAPP INC COMMON STOCK USD 001	818.000	HCLO Local	45 932335	37,572.65	33 550000	27,443 90	-10,128 75	0 04	0 04
	Base			45.932335	37,572.65	33.550000	27,443.90	-10,128.75	0 04	0 04
64110L106	NETFLIX INC COMMON STOCK USD.001	17 000	HCLO Local	91 405294	1,553 89	92 780000	1,577 26	23 37	0 00	0 00
	Base			91 405294	1,553 89	92.780000	1,577.26	23 37	0 00	0 00
64111Q104	NETGEAR INC COMMON STOCK USD 001	198 000	HCLP Local	32.498232	6,434 65	39.420000	7,805 16	1,370.51		
	Base			32.498232	6,434 65	39 420000	7,805 16	1,370.51		
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD 001	152.000	HCLO Local	33 526316	5,096 00	41.930000	6,373.36	1,277 36	0.01	0.01
	Base			33.526316	5,096 00	41.930000	6,373.36	1,277 36	0 01	0 01
64128B108	NEUTRAL TANDEM INC COMMON STOCK USD.001	742.000	HCLP Local	11.151280	8,274.25	2 570000	1,906 94	-6,367.31	0.00	0.00
	Base			11 151280	8,274 25	2 570000	1,906.94	-6,367.31	0.00	0.00
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2 5	161 000	HCLP Local	38.013727	6,120.21	39.620000	6,378 82	258.61		0 01

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649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD 01								
	1,745,000 HCLO Local			15.636928	27,286.44	13.100000	22,859.50	-4,426.94	0.03
	Base			15.636928	27,286.44	13.100000	22,859.50	-4,426.94	0.03
649604501	NEW YORK MORTGAGE TRUST INC REIT USD 02								
	413,000 HCLP Local			6.711477	2,771.84	6.320000	2,610.16	-161.68	0.00
	Base			6.711477	2,771.84	6.320000	2,610.16	-161.68	0.00
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
	872,000 HCLP Local			7.838876	6,835.50	8.530000	7,438.16	602.66	0.01
	Base			7.838876	6,835.50	8.530000	7,438.16	602.66	0.01
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
	1,116,000 HCLO Local			18.046299	20,139.67	22.270000	24,853.32	4,713.65	0.04
	Base			18.046299	20,139.67	22.270000	24,853.32	4,713.65	0.04
651587107	NEWMARKET CORP COMMON STOCK NPV								
	58,000 HCLO Local			211.940517	12,292.55	262.200000	15,207.60	2,915.05	0.02
	Base			211.940517	12,292.55	262.200000	15,207.60	2,915.05	0.02
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
	906,000 HCLO Local			60.998698	55,264.82	46.440000	42,074.64	-13,190.18	0.06
	Base			60.998698	55,264.82	46.440000	42,074.64	-13,190.18	0.06
651718504	NEWPARK RESOURCES INC COMMON STOCK USD 01								
	194,000 HCLP Local			7.578814	1,470.29	7.850000	1,522.90	52.61	0.00
	Base			7.578814	1,470.29	7.850000	1,522.90	52.61	0.00
651824104	NEWPORT CORP COMMON STOCK USD.1167								
	451,000 HCLP Local			15.919800	7,179.83	13.450000	6,065.95	-1,113.88	0.01
	Base			15.919800	7,179.83	13.450000	6,065.95	-1,113.88	0.01
65248E104	NEWS CORP CL A COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
65336K103	NEXSTAR BROADCASTING GROUP A COMMON STOCK USD 01								
		5,146 000	HCLO Local	13 697198	70,485.78	25.540000	131,428 84	60,943.06	0.19
			Base	13 697198	70,485.78	25.540000	131,428 84	60,943.06	0.19
65339F101	NEXTERA ENERGY INC COMMON STOCK USD 01								
		444 000	HCLP Local	7 282095	3,233 25	10 590000	4,701 96	1,468.71	0.00
			Base	7 282095	3,233 25	10 590000	4,701.96	1,468 71	0.00
65373J209	NICHOLAS FINANCIAL INC COMMON STOCK NPV								
		940 000	HCLO Local	52 873926	49,701.49	69.190000	65,038.60	15,337 11	0.09
			Base	52 873926	49,701 49	69 190000	65,038 60	15,337.11	0.09
654106103	NIKE INC CL B COMMON STOCK NPV								
		182 000	HCLP Local	12.111374	2,204 27	12 400000	2,256.80	52.53	0.00
			Base	12.111374	2,204 27	12 400000	2,256.80	52 53	0.00
65473P105	NISOURCE INC COMMON STOCK USD 01								
		246 000	HCLO Local	18 525163	62,060.68	51 600000	74,304 00	12,243 32	0.11
			Base	43 097694	62,060 68	51 600000	74,304 00	12,243.32	0.11
655044105	NOBLE ENERGY INC COMMON STOCK USD 01								
		246 000	HCLO Local	18 525163	4,557 19	24 890000	6,122.94	1,565.75	0.01
			Base	18 525163	4,557 19	24 890000	6,122.94	1,565.75	0.01
655663102	NORDSON CORP COMMON STOCK NPV								
		306 000	HCLO Local	87.414052	26,748 70	101.740000	31,132 44	4,383.74	0.04
			Base	87.414052	26,748.70	101.740000	31,132 44	4,383.74	0.04
655664100	NORDSTROM INC COMMON STOCK NPV								
		145 000	HCLO Local	52.639448	7,632.72	63.120000	9,152 40	1,519 68	0.01
			Base	52 639448	7,632.72	63.120000	9,152.40	1,519 68	0.01
655664100	NORDSTROM INC COMMON STOCK NPV								
		354 000	HCLO Local	43 984944	15,570 67	53 500000	18,939 00	3,368.33	0.03
			Base	43 984944	15,570 67	53 500000	18,939.00	3,368.33	0.03

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1	573 000	HCLO Local	65.452740	37,504.42	61.840000	35,434.32	-2,070.10	0.05
	Base			65.452740	37,504.42	61.840000	35,434.32	-2,070.10	0.05
664397106	NORTHEAST UTILITIES COMMON STOCK USD5	459,000	HCLO Local	32.385359	14,864.88	39.080000	17,937.72	3,072.84	0.03
	Base			32.385359	14,864.88	39.080000	17,937.72	3,072.84	0.03
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	486,000	HCLO Local	43.761420	21,268.05	50.160000	24,377.76	3,109.71	0.03
	Base			43.761420	21,268.05	50.160000	24,377.76	3,109.71	0.03
666762109	NORTHRIM BANCORP INC COMMON STOCK USD1.	76,000	HCLP Local	21.050000	1,599.80	22.650000	1,721.40	121.60	0.00
	Base			21.050000	1,599.80	22.650000	1,721.40	121.60	0.00
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1	712,000	HCLO Local	58.305056	41,513.20	67.580000	48,116.96	6,603.76	0.07
	Base			58.305056	41,513.20	67.580000	48,116.96	6,603.76	0.07
66704R100	NORTHSTAR REALTY FINANCE COR REIT USD.01	1,069,000	HCLP Local	7.354022	7,861.45	7.040000	7,525.76	-335.69	0.01
	Base			7.354022	7,861.45	7.040000	7,525.76	-335.69	0.01
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD 01	245,000	HCLP Local	11.146041	2,730.78	12.140000	2,974.30	243.52	0.00
	Base			11.146041	2,730.78	12.140000	2,974.30	243.52	0.00
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3 167	202,000	HCLP Local	43.861238	8,859.97	44.200000	8,928.40	68.43	0.01
	Base			43.861238	8,859.97	44.200000	8,928.40	68.43	0.01
667746101	NORTHWEST PIPE CO COMMON STOCK USD 01	169,000	HCLP Local	23.321243	3,941.29	23.860000	4,032.34	91.05	0.01

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
668074305	NORTHWESTERN CORP COMMON STOCK USD.01											
	345.000 HCLP Local			27.867391	9,614.25		34.730000	11,981.85		2,367.60	0.02	
	Base			27.867391	9,614.25		34.730000	11,981.85		2,367.60	0.02	
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD 001											
	121 000 HCLO Local			42.950248	5,196.98		37.050000	4,483.05		-713.93	0.01	
	Base			42.950248	5,196.98		37.050000	4,483.05		-713.93	0.01	
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD 001											
	547 000 HCLO Local			21.437166	11,726.13		22.320000	12,209.04		482.91	0.02	
	Base			21.437166	11,726.13		22.320000	12,209.04		482.91	0.02	
670346105	NUCOR CORP COMMON STOCK USD.4											
	479.000 HCLO Local			39.029457	18,695.11		43.180000	20,683.22		1,988.11	0.03	
	Base			39.029457	18,695.11		43.180000	20,683.22		1,988.11	0.03	
67060Y101	NUTRACEUTICAL INTL CORP COMMON STOCK USD 01											
	219.000 HCLP Local			14.549635	3,186.37		16.540000	3,622.26		435.89	0.01	
	Base			14.549635	3,186.37		16.540000	3,622.26		435.89	0.01	
67066G104	NVIDIA CORP COMMON STOCK USD 001											
	1,396 000 HCLO Local			13.572693	18,947.48		12.290000	17,156.84		-1,790.64	0.02	
	Base			13.572693	18,947.48		12.290000	17,156.84		-1,790.64	0.02	
670704105	NUVASIVE INC COMMON STOCK USD 001											
	265.000 HCLP Local			16.749170	4,438.53		15.460000	4,096.90		-341.63	0.01	
	Base			16.749170	4,438.53		15.460000	4,096.90		-341.63	0.01	
67073Y106	NV ENERGY INC COMMON STOCK USD1.											
	532.000 HCLO Local			13.888083	7,388.46		18.140000	9,650.48		2,262.02	0.01	
	Base			13.888083	7,388.46		18.140000	9,650.48		2,262.02	0.01	
670837103	OGE ENERGY CORP COMMON STOCK USD 01											

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670872100	OM GROUP INC COMMON STOCK USD.01	54.000	HCLO Local	53.543519	2,891.35	56.310000	3,040.74	149.39	0.00
			Base	53.543519	2,891.35	56.310000	3,040.74	149.39	0.00
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	287.000	HCLP Local	24.667317	7,079.52	22.200000	6,371.40	-708.12	0.04
			Base	24.667317	7,079.52	22.200000	6,371.40	-708.12	0.04
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	268.000	HCLO Local	68.292201	18,302.31	89.420000	23,964.56	5,662.25	0.03
			Base	68.292201	18,302.31	89.420000	23,964.56	5,662.25	0.03
67103X102	OFG BANCORP COMMON STOCK USD1	812.000	HCLP Local	10.678892	8,671.26	13.350000	10,840.20	2,168.94	0.02
			Base	10.678892	8,671.26	13.350000	10,840.20	2,168.94	0.02
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	1,708.000	HCLO Local	58.465340	99,858.80	76.610000	130,849.88	30,991.08	0.19
			Base	58.465340	99,858.80	76.610000	130,849.88	30,991.08	0.19
675232102	OCEANEERING INTL INC COMMON STOCK USD 25	64.000	HCLO Local	51.687031	3,307.97	53.790000	3,442.56	134.59	0.00
			Base	51.687031	3,307.97	53.790000	3,442.56	134.59	0.00
675234108	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	281.000	HCLP Local	13.227189	3,716.84	13.750000	3,863.75	146.91	0.01
			Base	13.227189	3,716.84	13.750000	3,863.75	146.91	0.01
675746309	OCWEN FINANCIAL CORP COMMON STOCK USD 01	406.000	HCLP Local	22.402438	9,095.39	34.590000	14,043.54	4,948.15	0.02
			Base	22.402438	9,095.39	34.590000	14,043.54	4,948.15	0.02
67622P101	OFFICEMAX INC COMMON STOCK USD2 5	1,306.000	HCLP Local	4.721271	6,165.98	9.760000	12,746.56	6,580.58	0.02
			Base	4.721271	6,165.98	9.760000	12,746.56	6,580.58	0.02

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677864100	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	83,000	HCLP Local	21.015783	1,744.31	27.600000	2,290.80	546.49	0.00
	Base			21.015783	1,744.31	27.600000	2,290.80	546.49	0.00
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD 01	124,000	HCLO Local	80.272339	9,953.77	71.540000	8,870.96	-1,082.81	0.01
	Base			80.272339	9,953.77	71.540000	8,870.96	-1,082.81	0.01
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV	1,067,000	HCLP Local	12.622334	13,468.03	11.870000	12,665.29	-802.74	0.02
	Base			12.622334	13,468.03	11.870000	12,665.29	-802.74	0.02
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.	584,000	HCLO Local	9.915908	5,790.89	10.650000	6,219.60	428.71	0.01
	Base			9.915908	5,790.89	10.650000	6,219.60	428.71	0.01
680665205	OLIN CORP COMMON STOCK USD1.	90,000	HCLP Local	21.639444	1,947.55	21.590000	1,943.10	-4.45	0.00
	Base			21.639444	1,947.55	21.590000	1,943.10	-4.45	0.00
681904108	OMNICARE INC COMMON STOCK USD1	527,000	HCLO Local	27.682865	14,588.87	36.100000	19,024.70	4,435.83	0.03
	Base			27.682865	14,588.87	36.100000	19,024.70	4,435.83	0.03
681919106	OMNICOM GROUP COMMON STOCK USD.15	818,000	HCLO Local	45.666161	37,354.92	49.960000	40,867.28	3,512.36	0.06
	Base			45.666161	37,354.92	49.960000	40,867.28	3,512.36	0.06
68213N109	OMNICELL INC COMMON STOCK USD.001	178,000	HCLP Local	15.101404	2,688.05	14.870000	2,646.86	-41.19	0.00
	Base			15.101404	2,688.05	14.870000	2,646.86	-41.19	0.00
682406103	ONE LIBERTY PROPERTIES INC REIT USD1	93,000	HCLP Local	16.440430	1,528.96	20.290000	1,886.97	358.01	0.00

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68243Q106	1 800 FLOWERS.COM INC CL A COMMON STOCK USD 01		Base	16.440430	1,528.96	20.290000	1,886.97	358.01	0.00
	1,261.000 HCLP Local	3 351515			4,226.26	3 670000	4,627.87	401.61	0.01
	Base	3 351515			4,226.26	3 670000	4,627.87	401.61	0.01
682680103	ONEOK INC COMMON STOCK USD.01								
	256.000 HCLO Local	30 760742			7,874.75	42.750000	10,944.00	3,069.25	0.02
	Base	30 760742			7,874.75	42.750000	10,944.00	3,069.25	0.02
683399109	ONYX PHARMACEUTICALS INC COMMON STOCK USD.001								
	145.000 HCLO Local	75 118000			10,892.11	75.530000	10,951.85	59.74	0.02
	Base	75 118000			10,892.11	75 530000	10,951.85	59.74	0.02
68375Q403	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001								
	125.000 HCLP Local	15.679840			1,959.98	15.580000	1,947.50	-12.48	0.00
	Base	15 679840			1,959.98	15 580000	1,947.50	-12.48	0.00
683797104	OPPENHEIMER HOLDINGS CL A COMMON STOCK USD 001								
	68.000 HCLP Local	16.293529			1,107.96	17.270000	1,174.36	66.40	0.00
	Base	16.293529			1,107.96	17.270000	1,174.36	66.40	0.00
68389X105	ORACLE CORP COMMON STOCK USD.01								
	8,659.000 HCLO Local	20 981798			181,681.39	33 320000	288,517.88	106,836.49	0.41
	Base	20 981798			181,681.39	33 320000	288,517.88	106,836.49	0.41
685564106	ORBITAL SCIENCES CORP COMMON STOCK USD 01								
	92.000 HCLP Local	14 238478			1,309.94	13.770000	1,266.84	-43.10	0.00
	Base	14 238478			1,309.94	13 770000	1,266.84	-43.10	0.00
685691404	ORCHARD SUPPLY HARDWARE CL A COMMON STOCK USD 01								
	15.000 HCLP Local	12.678667			190.18	7.410000	111.15	-79.03	0.00
	Base	12.678667			190.18	7.410000	111.15	-79.03	0.00
68572N104	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD 001								

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68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD 01	101,000	HCLP Local	19,325,149	1,951,84	20,220,000	2,042,22	90,38	0.00
			Base	19,325,149	1,951,84	20,220,000	2,042,22	90,38	0.00
		1,000	HCLP Local	14,560,000	14,56	15,320,000	15,32	0,76	0.00
688239201	OSHKOSH CORP COMMON STOCK USD.01		Base	14,560,000	14,56	15,320,000	15,32	0,76	0.00
		551,000	HCLO Local	28,559,855	15,736,48	29,650,000	16,337,15	600,67	0.02
			Base	28,559,855	15,736,48	29,650,000	16,337,15	600,67	0.02
689648103	OTTER TAIL CORP COMMON STOCK USD5		Base	22,597,608	7,841,37	25,000,000	8,675,00	833,63	0.01
		347,000	HCLP Local	22,597,608	7,841,37	25,000,000	8,675,00	833,63	0.01
			Base	22,597,608	7,841,37	25,000,000	8,675,00	833,63	0.01
690732102	OWENS + MINOR INC COMMON STOCK USD2		Base	29,144,800	3,643,10	28,510,000	3,563,75	-79,35	0.01
		125,000	HCLP Local	29,144,800	3,643,10	28,510,000	3,563,75	-79,35	0.01
			Base	29,144,800	3,643,10	28,510,000	3,563,75	-79,35	0.01
690742101	OWENS CORNING COMMON STOCK USD.001		Base	35,214,601	9,719,23	36,990,000	10,209,24	490,01	0.01
		276,000	HCLO Local	35,214,601	9,719,23	36,990,000	10,209,24	490,01	0.01
			Base	35,214,601	9,719,23	36,990,000	10,209,24	490,01	0.01
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01		Base	18,834,812	7,006,55	21,270,000	7,912,44	905,89	0.01
		372,000	HCLO Local	18,834,812	7,006,55	21,270,000	7,912,44	905,89	0.01
			Base	18,834,812	7,006,55	21,270,000	7,912,44	905,89	0.01
69318J100	PC CONNECTION INC COMMON STOCK USD 01		Base	10,208,241	6,267,86	11,500,000	7,061,00	793,14	0.01
		614,000	HCLP Local	10,208,241	6,267,86	11,500,000	7,061,00	793,14	0.01
			Base	10,208,241	6,267,86	11,500,000	7,061,00	793,14	0.01
69327R101	PDC ENERGY INC COMMON STOCK USD 01		Base	21,495,325	5,287,85	33,210,000	8,169,66	2,881,81	0.01
		246,000	HCLP Local	21,495,325	5,287,85	33,210,000	8,169,66	2,881,81	0.01
			Base	21,495,325	5,287,85	33,210,000	8,169,66	2,881,81	0.01

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69329Y104	PDL BIOPHARMA INC COMMON STOCK USD 01	1,272,000	HCLP Local		5.781242	7,353.74	7.050000	8,967.60	1,613.86	0.01
			Base		5.781242	7,353.74	7.050000	8,967.60	1,613.86	0.01
69331C108	P G + E CORP COMMON STOCK NPV	721,000	HCLO Local		46.326533	33,401.43	40.180000	28,969.78	-4,431.65	
			Base		46.326533	33,401.43	40.180000	28,969.78	-4,431.65	0.04
693320202	PHH CORP COMMON STOCK USD.01	692,000	HCLP Local		20.940289	14,490.68	22.750000	15,743.00	1,252.32	0.02
			Base		20.940289	14,490.68	22.750000	15,743.00	1,252.32	0.02
693366205	PICO HOLDINGS INC COMMON STOCK USD.001	36,000	HCLP Local		23.812222	857.24	20.270000	729.72	-127.52	0.00
			Base		23.812222	857.24	20.270000	729.72	-127.52	0.00
69344F106	PMC SIERRA INC COMMON STOCK USD 001	473,000	HCLO Local		6.184397	2,925.22	5.210000	2,464.33	-460.89	0.00
			Base		6.184397	2,925.22	5.210000	2,464.33	-460.89	0.00
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.	1,373,000	HCLO Local		57.067728	78,353.99	58.310000	80,059.63	1,705.64	
			Base		57.067728	78,353.99	58.310000	80,059.63	1,705.64	0.11
69349H107	PNM RESOURCES INC COMMON STOCK NPV	969,000	HCLP Local		19.168793	18,574.56	20.510000	19,874.19	1,299.63	0.03
			Base		19.168793	18,574.56	20.510000	19,874.19	1,299.63	0.03
693506107	PPG INDUSTRIES INC COMMON STOCK USD1 67	424,000	HCLO Local		70.812028	30,024.30	135.350000	57,388.40	27,364.10	0.08
			Base		70.812028	30,024.30	135.350000	57,388.40	27,364.10	0.08
69351T106	PPL CORPORATION COMMON STOCK USD 01	974,000	HCLO Local		28.431869	27,692.64	28.630000	27,885.62	192.98	0.04

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01	26 000	HCLP Local	54.240385	1,410.25	64.980000	1,689.48	279.23	0.00
			Base	54.240385	1,410.25	64.980000	1,689.48	279.23	0.00
693656100	PVH CORP COMMON STOCK USD1.	246 000	HCLO Local	67.460041	16,595.17	111.010000	27,308.46	10,713.29	0.04
			Base	67.460041	16,595.17	111.010000	27,308.46	10,713.29	0.04
693718108	PACCAR INC COMMON STOCK USD1.	809 000	HCLO Local	48.755933	39,443.55	45.210000	36,574.89	-2,868.66	0.05
			Base	48.755933	39,443.55	45.210000	36,574.89	-2,868.66	0.05
69412V108	PACIFIC CONTINENTAL CORP COMMON STOCK NPV	203 000	HCLP Local	9.166995	1,860.90	9.730000	1,975.19	114.29	0.00
			Base	9.166995	1,860.90	9.730000	1,975.19	114.29	0.00
694552100	PACIFIC MERCANTILE BANCORP COMMON STOCK NPV	46 000	HCLP Local	6.140000	282.44	6.290000	289.34	6.90	0.00
			Base	6.140000	282.44	6.290000	289.34	6.90	0.00
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	221 000	HCLO Local	26.847828	5,933.37	38.470000	8,501.87	2,568.50	0.01
			Base	26.847828	5,933.37	38.470000	8,501.87	2,568.50	0.01
695263103	PACWEST BANCORP COMMON STOCK NPV	566 000	HCLP Local	20.788569	11,766.33	24.780000	14,025.48	2,259.15	0.02
			Base	20.788569	11,766.33	24.780000	14,025.48	2,259.15	0.02
696429307	PALL CORP COMMON STOCK USD.1	101 000	HCLO Local	60.871386	6,148.01	60.260000	6,086.26	-61.75	0.01
			Base	60.871386	6,148.01	60.260000	6,086.26	-61.75	0.01
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
698657103	PANTRY INC COMMON STOCK USD.01								
	64 000 HCLO Local	107.454063			6,877.06	158.830000	10,165.12	3,288.06	0.01
	Base	107.454063			6,877.06	158.830000	10,165.12	3,288.06	0.01
700416209	PANTRY INC COMMON STOCK USD.01								
	435.000 HCLP Local	12.365678			5,379.07	12.130000	5,276.55	-102.52	0.01
	Base	12.365678			5,379.07	12.130000	5,276.55	-102.52	0.01
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
	149 000 HCLP Local	25.228255			3,759.01	25.730000	3,833.77	74.76	0.01
	Base	25.228255			3,759.01	25.730000	3,833.77	74.76	0.01
700658107	PARK NATIONAL CORP COMMON STOCK NPV								
	100.000 HCLP Local	72.336000			7,233.60	64.630000	6,463.00	-770.60	0.01
	Base	72.336000			7,233.60	64.630000	6,463.00	-770.60	0.01
700666100	PARK OHIO HOLDINGS CORP COMMON STOCK USD1								
	210.000 HCLP Local	17.770524			3,731.81	21.310000	4,475.10	743.29	0.01
	Base	17.770524			3,731.81	21.310000	4,475.10	743.29	0.01
701081101	PARKER DRILLING CO COMMON STOCK USD 167								
	2,062 000 HCLP Local	5.987032			12,345.26	4.600000	9,485.20	-2,860.06	0.01
	Base	5.987032			12,345.26	4.600000	9,485.20	-2,860.06	0.01
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
	341.000 HCLO Local	79.412346			27,079.61	85.060000	29,005.46	1,925.85	0.04
	Base	79.412346			27,079.61	85.060000	29,005.46	1,925.85	0.04
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
	128.000 HCLP Local	32.541406			4,165.30	13.990000	1,790.72	-2,374.58	0.00
	Base	32.541406			4,165.30	13.990000	1,790.72	-2,374.58	0.00
703395103	PATTERSON COS INC COMMON STOCK USD.01								
	506 000 HCLO Local	32.824842			16,609.37	34.230000	17,320.38	711.01	0.02
	Base	32.824842			16,609.37	34.230000	17,320.38	711.01	0.02

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Holdings

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	% Curr % Comp
704326107	PAYCHEX INC COMMON STOCK USD.01	436 000	HCLC Local	30.332982	13,225.18	31.140000	31.140000	13,577.04	0.02
	Base			30.332982	13,225.18	31.140000	31.140000	13,577.04	0.02
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01	614 000	HCLC Local	56.620814	34,765.18	26.610000	26.610000	16,338.54	0.02
	Base			56.620814	34,765.18	26.610000	26.610000	16,338.54	0.02
704699107	PEAPACK GLADSTONE FINL CORP COMMON STOCK NPV	227 000	HCLP Local	15.350000	3,484.45	14.080000	14.080000	3,196.16	0.00
	Base			15.350000	3,484.45	14.080000	14.080000	3,196.16	0.00
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	478 000	HCLP Local	20.060607	9,588.97	23.100000	23.100000	11,041.80	0.02
	Base			20.060607	9,588.97	23.100000	23.100000	11,041.80	0.02
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01	329 000	HCLP Local	5.423982	1,784.49	4.410000	4.410000	1,450.89	0.00
	Base			5.423982	1,784.49	4.410000	4.410000	1,450.89	0.00
708430103	PENNS WOODS BANCORP INC COMMON STOCK USD8 33	52 000	HCLP Local	37.783462	1,964.74	37.410000	37.410000	1,945.32	0.01
	Base			37.783462	1,964.74	37.410000	37.410000	1,945.32	0.01
709102107	PENN REAL ESTATE INVEST TST REIT USD1.	453 000	HCLP Local	23.491038	10,641.44	17.640000	17.640000	7,990.92	0.01
	Base			23.491038	10,641.44	17.640000	17.640000	7,990.92	0.01
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01	178 000	HCLP Local	21.516854	3,830.00	25.290000	25.290000	4,501.62	0.01
	Base			21.516854	3,830.00	25.290000	25.290000	4,501.62	0.01
709789101	PEOPLES BANCORP INC COMMON STOCK NPV	289 000	HCLP Local	20.982630	6,063.98	20.430000	20.430000	5,904.27	0.01

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD 01									
	756,000	HCLO Local			12.910966	9,760.69	12.090000	9,140.04	-620.65	0.01
		Base			12.910966	9,760.69	12.090000	9,140.04	-620.65	0.01
	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01									
712704105 Total	41,000	HCLP Local			12.207561	500.51	12.090000	495.69	-4.82	0.00
		Base			12.207561	500.51	12.090000	495.69	-4.82	0.00
	797,000	Local				10,261.20		9,635.73	-625.47	0.01
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.									
	567,000	HCLP Local			10.727390	6,082.43	9.830000	5,573.61	-508.82	0.01
		Base			10.727390	6,082.43	9.830000	5,573.61	-508.82	0.01
713291102	PEPCO HOLDINGS INC COMMON STOCK USD 01									
	29,000	HCLO Local			20.328966	589.54	19.610000	568.69	-20.85	0.00
		Base			20.328966	589.54	19.610000	568.69	-20.85	0.00
713448108	PEPSICO INC COMMON STOCK USD.017									
	3,403,000	HCLO Local			64.404032	219,166.92	68.430000	232,867.29	13,700.37	0.33
		Base			64.404032	219,166.92	68.430000	232,867.29	13,700.37	0.33
71375U101	PERFICIENT INC COMMON STOCK USD 001									
	163,000	HCLP Local			11.329877	1,846.77	11.780000	1,920.14	73.37	0.00
		Base			11.329877	1,846.77	11.780000	1,920.14	73.37	0.00
71377E105	PERFORMANT FINANCIAL CORP COMMON STOCK USD.01									
	93,000	HCLP Local			7.901828	734.87	10.100000	939.30	204.43	0.00
		Base			7.901828	734.87	10.100000	939.30	204.43	0.00
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV									
	488,000	HCLP Local			8.656947	4,224.59	8.030000	3,918.64	-305.95	0.01

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ATTACHMENT A
Prepared by State Street

Holdings

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714046109	PERKINELMER INC COMMON STOCK USD1.								
	573 000 HCLO Local	29 730803	Base	8.656947	4,224.59	8 030000	3,918.64	-305.95	0 01
714290103	PERRIGO CO COMMON STOCK NPV								
	117 000 HCLO Local	93.927692	Base		10,989.54	104.030000	12,171.51	1,181.97	0 03
		93.927692	Base		10,989.54	104.030000	12,171.51	1,181.97	0 02
716748108	PETROQUEST ENERGY INC COMMON STOCK USD 001								
	227 000 HCLP Local	5 709692	Base		1,296.10	4 950000	1,123.65	-172.45	0 00
		5 709692	Base		1,296.10	4 950000	1,123.65	-172.45	0 00
716768106	PETSMART INC COMMON STOCK USD.0001								
	388 000 HCLO Local	54.550902	Base		21,165.75	68.340000	26,515.92	5,350.17	0 04
		54 550902	Base		21,165.75	68.340000	26,515.92	5,350.17	0 04
717081103	PFIZER INC WID COMMON STOCK USD 05								
	16,969 000 HCLO Local	17 095963	Base		290,101.40	25 080000	425,582.52	135,481.12	0 60
		17 095963	Base		290,101.40	25 080000	425,582.52	135,481.12	0 60
71714F104	PHARMERICA CORP COMMON STOCK USD 01								
	652 000 HCLP Local	12 805844	Base		8,349.41	14,240000	9,284.48	935.07	0 01
		12.805844	Base		8,349.41	14,240000	9,284.48	935.07	0 01
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
	3,753 000 HCLO Local	58.366544	Base		219,049.64	83 640000	313,900.92	94,851.28	0 44
		58 366544	Base		219,049.64	83 640000	313,900.92	94,851.28	0 44
718546104	PHILLIPS 66 COMMON STOCK								
	1,612 000 HCLO Local	26 015565	Base		41,937.09	53 100000	85,597.20	43,660.11	0 12
		26 015565	Base		41,937.09	53 100000	85,597.20	43,660.11	0 12
71902E604	PHOENIX COMPANIES INC COMMON STOCK USD 01								

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719358301	PHOTOMEDEX INC COMMON STOCK USD.01	114 000	HCLP Local	34 844211	3,972.24	24.730000	2,819.22	-1,153.02	0.00
			Base	34.844211	3,972.24	24.730000	2,819.22	-1,153.02	0.00
719405102	PHOTOMEDEX INC COMMON STOCK USD.01	17 000	HCLP Local	13 289412	225.92	14.510000	246.67	20.75	0.00
			Base	13 289412	225.92	14.510000	246.67	20.75	0.00
719405102	PHOTONICS INC COMMON STOCK USD.01	1,022,000	HCLP Local	5,011,106	5,121.35	5.960000	6,091.12	969.77	0.01
			Base	5 011106	5,121.35	5.960000	6,091.12	969.77	0.01
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV	313 000	HCLP Local	27.852045	8,717.69	31.310000	9,800.03	1,082.34	0.01
			Base	27 852045	8,717.69	31.310000	9,800.03	1,082.34	0.01
720190206	PIEDMONT OFFICE REALTY TRU A REIT USD 01	391 000	HCLO Local	17.716215	6,927.04	18.050000	7,057.55	130.51	0.01
			Base	17.716215	6,927.04	18.050000	7,057.55	130.51	0.01
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD 01	232 000	HCLP Local	6.655086	1,543.98	7.250000	1,682.00	138.02	0.00
			Base	6.655086	1,543.98	7.250000	1,682.00	138.02	0.00
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD 1	163,000	HCLP Local	9 982883	1,627.21	15.830000	2,580.29	953.08	0.00
			Base	9 982883	1,627.21	15.830000	2,580.29	953.08	0.00
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV	247,000	HCLO Local	44.083765	10,888.69	50.980000	12,592.06	1,703.37	0.02
			Base	44.083765	10,888.69	50.980000	12,592.06	1,703.37	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	186 000	HCLO Local	92 947097	17,288.16	106.590000	19,825.74	2,537.58	0.03
			Base	92.947097	17,288.16	106.590000	19,825.74	2,537.58	0.03

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724078100	PIPER JAFFRAY COS COMMON STOCK USD 01	85 000	HCLP Local	28 530353	2,425.08	32.130000	2,731.05	305.97	0.00
	Base	28 530353			2,425.08	32.130000	2,731.05	305.97	0.00
724479100	PITNEY BOWES INC COMMON STOCK USD1	384.000	HCLO Local	19 220833	7,380.80	10.640000	4,085.76	-3,295.04	0.01
	Base	19.220833			7,380.80	10.640000	4,085.76	-3,295.04	0.01
726505100	PLAINS EXPLORATION + PRODUCT COMMON STOCK USD 01	16.000	HCLO Local	37.042500	592.68	46.940000	751.04	158.36	0.00
	Base	37.042500			592.68	46.940000	751.04	158.36	0.00
727493108	PLANTRONICS INC COMMON STOCK USD 01	345.000	HCLP Local	34.968957	12,064.29	36.870000	12,720.15	655.86	0.02
	Base	34.968957			12,064.29	36.870000	12,720.15	655.86	0.02
729132100	PLEXUS CORP COMMON STOCK USD.01	395.000	HCLP Local	29.141797	11,511.01	25.800000	10,191.00	-1,320.01	0.01
	Base	29.141797			11,511.01	25.800000	10,191.00	-1,320.01	0.01
729251108	PLUM CREEK TIMBER CO REIT USD 01	147.000	HCLO Local	38.214762	5,617.57	44.370000	6,522.39	904.82	0.01
	Base	38.214762			5,617.57	44.370000	6,522.39	904.82	0.01
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01	146.000	HCLO Local	56.676575	8,274.78	84.150000	12,285.90	4,011.12	0.02
	Base	56.676575			8,274.78	84.150000	12,285.90	4,011.12	0.02
73172K104	POLYCOM INC COMMON STOCK USD.0005	401 000	HCLO Local	13.277506	5,324.28	10.460000	4,194.46	-1,129.82	0.01
	Base	13.277506			5,324.28	10.460000	4,194.46	-1,129.82	0.01
73179P106	POLYONE CORPORATION COMMON STOCK USD.01	136.000	HCLP Local	18.776691	2,553.63	20.420000	2,777.12	223.49	0.00

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733174700	POPULAR INC COMMON STOCK USD 01		Base	18.776691	2,553.63	20.420000	2,777.12	223.49	0.00
	720 000 HCLP Local			18.360375	13,219.47	20.790000	14,968.80	1,749.33	0.02
	Base			18.360375	13,219.47	20.790000	14,968.80	1,749.33	0.02
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK NPV								
	867 000 HCLP Local			23.826851	20,657.88	27.360000	23,721.12	3,063.24	0.03
	Base			23.826851	20,657.88	27.360000	23,721.12	3,063.24	0.03
737630103	POTLATCH CORP REIT USD1.								
	121 000 HCLP Local			26.893306	3,254.09	39.190000	4,741.99	1,487.90	0.01
	Base			26.893306	3,254.09	39.190000	4,741.99	1,487.90	0.01
73930R102	POWER ONE INC COMMON STOCK USD.001								
	1,263 000 HCLP Local			5.004632	6,320.85	4.110000	5,190.93	-1,129.92	0.01
	Base			5.004632	6,320.85	4.110000	5,190.93	-1,129.92	0.01
74005P104	PRAXAIR INC COMMON STOCK USD.01								
	585 000 HCLP Local			95.321282	55,762.95	109.450000	64,028.25	8,265.30	0.09
	Base			95.321282	55,762.95	109.450000	64,028.25	8,265.30	0.09
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
	329 000 HCLP Local			154.056717	50,684.66	189.420000	62,319.18	11,634.52	0.09
	Base			154.056717	50,684.66	189.420000	62,319.18	11,634.52	0.09
740444104	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.								
	31 000 HCLP Local			55.575161	1,722.83	59.420000	1,842.02	119.19	0.00
	Base			55.575161	1,722.83	59.420000	1,842.02	119.19	0.00
740585104	PREMIERE GLOBAL SERVICES INC COMMON STOCK USD 01								
	479 000 HCLP Local			9.134739	4,375.54	9.780000	4,684.62	309.08	0.01
	Base			9.134739	4,375.54	9.780000	4,684.62	309.08	0.01
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								

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Base Currency: USD - US DOLLAR												
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2	391.000	HCLP Local	12 300512	4,809 50	20.030000	20.030000	7,831 73		3,022.23	0.01	0.01
		427.000	HCLO Local	62 316721	26,609 24	65.130000	65.130000	27,810 51		1,201.27		
			Base	12 300512	4,809 50	20.030000	20.030000	7,831.73		3,022 23	0 01	0 01
			Base	62 316721	26,609 24	65.130000	65.130000	27,810 51		1,201.27		
741503403	PRICELINE COM INC COMMON STOCK USD 008	113 000	HCLO Local	429.294071	48,510 23	621.200000	621.200000	70,195 60		21,685.37	0 10	0 10
			Base	429 294071	48,510 23	621 200000	621 200000	70,195 60		21,685 37	0 10	0 10
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD 0001	178.000	HCLP Local	12.009775	2,137.74	15.040000	15.040000	2,677.12		539 38	0.00	0.00
			Base	12.009775	2,137.74	15.040000	15.040000	2,677 12		539.38	0.00	0.00
74164M108	PRIMERICA INC COMMON STOCK	433.000	HCLP Local	23.580462	10,210 34	30.010000	30.010000	12,994.33		2,783 99	0.02	0.02
			Base	23 580462	10,210.34	30.010000	30.010000	12,994.33		2,783 99	0 02	0 02
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	1,034.000	HCLO Local	29.528095	30,532 05	28.520000	28.520000	29,489.68		-1,042.37	0.04	
			Base	29 528095	30,532.05	28.520000	28.520000	29,489.68		-1,042 37		
74267C106	PROASSURANCE CORP COMMON STOCK USD 01	356 000	HCLO Local	42.645169	15,181 68	42.190000	42.190000	15,019 64		-162 04	0.02	0.02
			Base	42 645169	15,181 68	42 190000	42 190000	15,019 64		-162.04	0 02	0 02
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK	6,069.000	HCLO Local	61 758369	374,811.54	67.890000	67.890000	412,024.41		37,212.87	0.58	0.58
			Base	61.758369	374,811.54	67.890000	67.890000	412,024 41		37,212 87	0.58	0.58
742962103	PRIVATEBANCORP INC COMMON STOCK NPV	404 000	HCLP Local	15.042401	6,077 13	15.320000	15.320000	6,189 28		112 15	0.01	0.01
			Base	15.042401	6,077.13	15.320000	15.320000	6,189.28		112 15	0.01	0.01

& Issue has redenominated but Local is not converted
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	% Curr % Comp
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	464,000	HCLP Local	19.925065	9,245.23	20.990000	20.990000	9,739.36	0.01
	Base			19.925065	9,245.23	20.990000	20.990000	9,739.36	0.01
743315103	PROGRESSIVE CORP COMMON STOCK USD1.	1,847,000	HCLO Local	20.597553	38,043.68	21.100000	21.100000	38,971.70	0.06
	Base			20.597553	38,043.68	21.100000	21.100000	38,971.70	0.06
74340W103	PROLOGIS INC REIT USD.01	762,000	HCLO Local	33.199042	25,297.67	36.490000	36.490000	27,805.38	0.04
	Base			33.199042	25,297.67	36.490000	36.490000	27,805.38	0.04
74348T102	PROSPECT CAPITAL CORP COMMON STOCK USD.001	224,000	HCLP Local	9.921563	2,222.43	10.870000	10.870000	2,434.88	0.00
	Base			9.921563	2,222.43	10.870000	10.870000	2,434.88	0.00
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.	217,000	HCLP Local	34.285668	7,439.99	42.000000	42.000000	9,114.00	0.01
	Base			34.285668	7,439.99	42.000000	42.000000	9,114.00	0.01
743674103	PROTECTIVE LIFE CORP COMMON STOCK USD.5	552,000	HCLO Local	24.247101	13,384.40	28.580000	28.580000	15,776.16	0.02
	Base			24.247101	13,384.40	28.580000	28.580000	15,776.16	0.02
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD 001	315,000	HCLP Local	12.314000	3,878.91	16.990000	16.990000	5,351.85	0.01
	Base			12.314000	3,878.91	16.990000	16.990000	5,351.85	0.01
743868101	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD 01	297,000	HCLP Local	11.492761	3,413.35	17.500000	17.500000	5,197.50	0.01
	Base			11.492761	3,413.35	17.500000	17.500000	5,197.50	0.01
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD 01	764,000	HCLP Local	13.860458	10,589.39	14.920000	14.920000	11,398.88	0.02

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Holdings

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD 01		Base	13.860458	10,589.39	14.920000	11,398.88	809.49	0.02
	1,239,000 HCLO Local	53,813,462			66,674.88	53,330,000	66,075.87	-599.01	0.09
	Base	53,813,462			66,674.88	53,330,000	66,075.87	-599.01	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
	1,140,000 HCLO Local	31,822,825			36,278.02	30,600,000	34,884.00	-1,394.02	0.05
	Base	31,822,825			36,278.02	30,600,000	34,884.00	-1,394.02	0.05
74460D109	PUBLIC STORAGE REIT USD.1								
	257,000 HCLO Local	101,634,825			26,120.15	144,960,000	37,254.72	11,134.57	0.05
	Base	101,634,825			26,120.15	144,960,000	37,254.72	11,134.57	0.05
745867101	PULTEGROUP INC COMMON STOCK USD.01								
	1,357,000 HCLO Local	8,467,804			11,490.81	18,160,000	24,643.12	13,152.31	0.03
	Base	8,467,804			11,490.81	18,160,000	24,643.12	13,152.31	0.03
747277101	QLOGIC CORP COMMON STOCK USD.001								
	1,120,000 HCLP Local	12,944,384			14,497.71	9,730,000	10,897.60	-3,600.11	0.02
	Base	12,944,384			14,497.71	9,730,000	10,897.60	-3,600.11	0.02
747301109	QUAD GRAPHICS INC COMMON STOCK USD.025								
	542,000 HCLP Local	19,980,314			10,829.33	20,390,000	11,051.38	222.05	0.02
	Base	19,980,314			10,829.33	20,390,000	11,051.38	222.05	0.02
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
	103,000 HCLP Local	44,013,883			4,533.43	53,860,000	5,547.58	1,014.15	0.01
	Base	44,013,883			4,533.43	53,860,000	5,547.58	1,014.15	0.01
74731Q103	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD 01								
	258,000 HCLP Local	4,526,240			1,167.77	5,400,000	1,393.20	225.43	0.00
	Base	4,526,240			1,167.77	5,400,000	1,393.20	225.43	0.00
74733V100	QEP RESOURCES INC COMMON STOCK USD 01								

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Holdings

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
747525103	QUALCOMM INC COMMON STOCK USD.0001	61 000	HCLO Local	36.911967	2,251.63	30.270000	1,846.47	-405.16	0.00
			Base	36.911967	2,251.63	30.270000	1,846.47	-405.16	0.00
74762E102	QUANTA SERVICES INC COMMON STOCK USD 00001	3,883,000	HCLO Local	50.789366	197,215.11	62.020000	240,823.66	43,608.55	0.04
			Base	50.789366	197,215.11	62.020000	240,823.66	43,608.55	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	471,000	HCLO Local	20.771677	9,783.46	27.290000	12,853.59	3,070.13	0.02
			Base	20.771677	9,783.46	27.290000	12,853.59	3,070.13	0.02
74837R104	QUICKSILVER RESOURCES INC COMMON STOCK USD 01	525,000	HCLO Local	53.676590	28,180.21	58.270000	30,591.75	2,411.54	0.04
			Base	53.676590	28,180.21	58.270000	30,591.75	2,411.54	0.04
74874Q100	QUINSTREET INC COMMON STOCK	400 000	HCLP Local	3.912800	1,565.12	2.860000	1,144.00	-421.12	0.00
			Base	3.912800	1,565.12	2.860000	1,144.00	-421.12	0.00
749227609	RAIT FINANCIAL TRUST REIT USD.01	537 000	HCLP Local	11.539553	6,196.74	6.720000	3,608.64	-2,588.10	0.01
			Base	11.539553	6,196.74	6.720000	3,608.64	-2,588.10	0.01
749607107	RLI CORP COMMON STOCK USD1.	404,000	HCLP Local	35.089653	14,176.22	5.650000	2,282.60	-11,893.62	0.00
			Base	35.089653	14,176.22	5.650000	2,282.60	-11,893.62	0.00
74965L101	RLJ LODGING TRUST REIT	65,000	HCLP Local	57.501846	3,737.62	64.660000	4,202.90	465.28	0.01
			Base	57.501846	3,737.62	64.660000	4,202.90	465.28	0.01
74965L101	RLJ LODGING TRUST REIT	889,000	HCLP Local	17.218650	15,307.38	19.370000	17,219.93	1,912.55	0.02
			Base	17.218650	15,307.38	19.370000	17,219.93	1,912.55	0.02

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Holdings

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
749660106	RPC INC COMMON STOCK USD.1	156,000	HCLC Local	11.635705	1,815.17	12.240000	1,909.44	94.27	0.00
	Base			11.635705	1,815.17	12.240000	1,909.44	94.27	0.00
749685103	RPM INTERNATIONAL INC COMMON STOCK USD 01	297,000	HCLC Local	25.015724	7,429.67	29.360000	8,719.92	1,290.25	0.01
	Base			25.015724	7,429.67	29.360000	8,719.92	1,290.25	0.01
74972G103	RPX CORP COMMON STOCK USD 0001	527,000	HCLP Local	12.345351	6,506.00	9.040000	4,764.08	-1,741.92	0.01
	Base			12.345351	6,506.00	9.040000	4,764.08	-1,741.92	0.01
74975N105	RTI BIOLOGICS INC COMMON STOCK USD.001	371,000	HCLP Local	4.078598	1,513.16	4.270000	1,584.17	71.01	0.00
	Base			4.078598	1,513.16	4.270000	1,584.17	71.01	0.00
749941100	RF MICRO DEVICES INC COMMON STOCK NPV	1,471,000	HCLP Local	4.824895	7,097.42	4.480000	6,590.08	-507.34	0.01
	Base			4.824895	7,097.42	4.480000	6,590.08	-507.34	0.01
750086100	RACKSPACE HOSTING INC COMMON STOCK USD 001	246,000	HCLC Local	63.895610	15,718.32	74.270000	18,270.42	2,552.10	0.03
	Base			63.895610	15,718.32	74.270000	18,270.42	2,552.10	0.03
750236101	RADIAN GROUP INC COMMON STOCK USD 001	1,318,000	HCLP Local	2.293589	3,022.95	6.110000	8,052.98	5,030.03	0.01
	Base			2.293589	3,022.95	6.110000	8,052.98	5,030.03	0.01
751028101	RALCORP HOLDINGS INC COMMON STOCK USD.01	125,000	HCLC Local	73.446640	9,180.83	89.650000	11,206.25	2,025.42	0.02
	Base			73.446640	9,180.83	89.650000	11,206.25	2,025.42	0.02
751212101	RALPH LAUREN CORP COMMON STOCK USD.01	139,000	HCLC Local	124.221942	17,266.85	149.920000	20,838.88	3,572.03	0.03

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Holdings

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01	369,000	HCLP Local	13 836585	5,105.70	13.310000	4,911.39	-194.31	0.01
			Base	13 836585	5,105.70	13.310000	4,911.39	-194.31	0.01
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01	217,000	HCLO Local	55.378940	12,017.23	62.830000	13,634.11	1,616.88	0.02
			Base	55.378940	12,017.23	62.830000	13,634.11	1,616.88	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 01	526,000	HCLO Local	31.785894	16,719.38	38.530000	20,266.78	3,547.40	0.03
			Base	31 785894	16,719.38	38.530000	20,266.78	3,547.40	0.03
754907103	RAYONIER INC REIT NPV	82,000	HCLO Local	40.872439	3,351.54	51.830000	4,250.06	898.52	0.01
			Base	40 872439	3,351.54	51.830000	4,250.06	898.52	0.01
755111507	RAYTHEON COMPANY COMMON STOCK USD 01	921,000	HCLO Local	47 004832	43,291.45	57.560000	53,012.76	9,721.31	0.08
			Base	47.004832	43,291.45	57.560000	53,012.76	9,721.31	0.07
755408101	READING INTERNATIONAL INC A COMMON STOCK USD.01	138,000	HCLP Local	5 397536	744.86	6.010000	829.38	84.52	0.00
			Base	5 397536	744.86	6.010000	829.38	84.52	0.00
756109104	REALTY INCOME CORP REIT USD1	50,000	HCLO Local	33 318600	1,665.93	40.210000	2,010.50	344.57	0.00
			Base	33 318600	1,665.93	40.210000	2,010.50	344.57	0.00
756577102	RED HAT INC COMMON STOCK USD 0001	235,000	HCLO Local	49 534213	11,640.54	52.960000	12,445.60	805.06	0.02
			Base	49.534213	11,640.54	52.960000	12,445.60	805.06	0.02
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
	141 000	HCLP Local		Base	26 896525	3,792.41	35 290000	4,975 89	1,183 48	0.01
					26.896525	3,792.41	35 290000	4,975 89	1,183 48	0.01
758075402	REDWOOD TRUST INC REIT USD.01									
	659 000	HCLP Local		Base	20 973642	13,821 63	16 890000	11,130.51	-2,691.12	0.02
					20 973642	13,821.63	16 890000	11,130 51	-2,691 12	0.02
758750103	REGAL BELOIT CORP COMMON STOCK USD.01									
	229 000	HCLO Local		Base	64 590480	14,791 22	70.470000	16,137 63	1,346.41	0.02
					64 590480	14,791 22	70.470000	16,137.63	1,346.41	0.02
758766109	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD 001									
	206 000	HCLO Local		Base	13 295680	2,738.91	13 950000	2,873.70	134 79	0 00
					13.295680	2,738.91	13 950000	2,873 70	134 79	0 00
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001									
	174.000	HCLO Local		Base	119.108218	20,724 83	171.070000	29,766.18	9,041.35	0.04
					119.108218	20,724 83	171.070000	29,766.18	9,041.35	0.04
758932107	REGIS CORP COMMON STOCK USD.05									
	224.000	HCLP Local		Base	22 623661	5,067.70	16 920000	3,790 08	-1,277 62	0.01
					22 623661	5,067.70	16 920000	3,790.08	-1,277 62	
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD 01									
	4,652.000	HCLO Local		Base	5 123603	23,835.00	7.120000	33,122.24	9,287 24	0.05
					5.123603	23,835 00	7.120000	33,122.24	9,287 24	0.05
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01									
	356.000	HCLO Local		Base	54.540618	19,416.46	53.520000	19,053.12	-363 34	0.03
					54.540618	19,416 46	53 520000	19,053.12	-363 34	0 03
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV									
	340 000	HCLO Local		Base	51.491206	17,507.01	62.100000	21,114 00	3,606 99	0 03
					51 491206	17,507.01	62.100000	21,114.00	3,606.99	0 03

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Holdings

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75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD 0001	919,000	HCLP Local	5 783765	5,315.28	5 860000	5,385.34	70.06	0.01
	Base			5 783765	5,315.28	5 860000	5,385.34	70.06	0.01
759916109	REPLIGEN CORP COMMON STOCK USD.01	25,000	HCLP Local	6.201200	155.03	6 290000	157.25	2.22	0.00
	Base			6.201200	155.03	6 290000	157.25	2.22	0.00
76009N100	RENT A CENTER INC COMMON STOCK USD.01	665,000	HCLP Local	26 759880	17,795.32	34 360000	22,849.40	5,054.08	0.03
	Base			26 759880	17,795.32	34 360000	22,849.40	5,054.08	0.03
760276105	REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK USD.001	1,263,000	HCLP Local	4 813397	6,079.32	5 680000	7,173.84	1,094.52	0.01
	Base			4 813397	6,079.32	5 680000	7,173.84	1,094.52	0.01
760281204	REPUBLIC BANCORP INC CLASS A COMMON STOCK NPV	302,000	HCLP Local	20 689603	6,248.26	21.130000	6,381.26	133.00	0.01
	Base			20 689603	6,248.26	21.130000	6,381.26	133.00	0.01
760759100	REPUBLIC SERVICES INC COMMON STOCK USD 01	684,000	HCLO Local	28 792251	19,693.90	29 330000	20,061.72	367.82	0.03
	Base			28 792251	19,693.90	29 330000	20,061.72	367.82	0.03
761152107	RESMED INC COMMON STOCK USD.004	322,000	HCLO Local	29 818416	9,601.53	41 570000	13,385.54	3,784.01	0.02
	Base			29 818416	9,601.53	41 570000	13,385.54	3,784.01	0.02
76116A108	RESOLUTE ENERGY CORP COMMON STOCK USD.0001	199,000	HCLP Local	8.492613	1,690.03	8.130000	1,617.87	-72.16	0.00
	Base			8.492613	1,690.03	8.130000	1,617.87	-72.16	0.00
76117W109	RESOLUTE FOREST PRODUCTS COMMON STOCK USD.001	784,000	HCLP Local	11.700153	9,172.92	13.240000	10,380.16	1,207.24	0.01

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ATTACHMENT A
Prepared by State Street

Holdings

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761195205	RESOURCE AMERICA INC CL A COMMON STOCK USD.01								
	97.000 HCLP Local			6.632680	643.37	6.670000	646.99	3.62	0.00
	Base			6.632680	643.37	6.670000	646.99	3.62	0.00
76120W302	RESOURCE CAPITAL CORP REIT USD.001								
	829.000 HCLP Local			7.323643	6,071.30	5.600000	4,642.40	-1,428.90	0.01
	Base			7.323643	6,071.30	5.600000	4,642.40	-1,428.90	0.01
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
	155.000 HCLP Local			12.241226	1,897.39	11.940000	1,850.70	-46.69	0.00
	Base			12.241226	1,897.39	11.940000	1,850.70	-46.69	0.00
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
	408.000 HCLP Local			10.361495	4,227.49	12.860000	5,246.88	1,019.39	0.01
	Base			10.361495	4,227.49	12.860000	5,246.88	1,019.39	0.01
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
	191.000 HCLO Local			9.553403	1,824.70	11.970000	2,286.27	461.57	0.00
	Base			9.553403	1,824.70	11.970000	2,286.27	461.57	0.00
761505205	REVETT MINERALS INC COMMON STOCK								
	1,281.000 HCLP Local			3.949196	5,058.92	2.820000	3,612.42	-1,446.50	0.01
	Base			3.949196	5,058.92	2.820000	3,612.42	-1,446.50	0.01
761525609	REVLON INC CLASS A COMMON STOCK USD.01								
	313.000 HCLP Local			14.311693	4,479.56	14.500000	4,538.50	58.94	0.01
	Base			14.311693	4,479.56	14.500000	4,538.50	58.94	0.01
761565100	REX ENERGY CORP COMMON STOCK USD.001								
	267.000 HCLP Local			10.168801	2,715.07	13.020000	3,476.34	761.27	0.00
	Base			10.168801	2,715.07	13.020000	3,476.34	761.27	0.00
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
761713106	368 000 HCLP Local			17 437880	6,417 14	19 290000	7,098.72	681 58	0 01
	Base			17 437880	6,417 14	19 290000	7,098.72	681 58	0 01
	REYNOLDS AMERICAN INC COMMON STOCK USD 0001								
76973Q105	511 000 HCLO Local			37.162564	18,990.07	41.430000	21,170 73	2,180 66	0 00
	Base			37 162564	18,990 07	41,430000	21,170 73	2,180 66	0 00
	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
772739207	105 000 HCLP Local			15 705619	1,649.09	18 140000	1,904.70	255.61	0 00
	Base			15.705619	1,649.09	18.140000	1,904 70	255 61	0 00
	ROCK TENN COMPANY CL A COMMON STOCK USD 01								
773903109	160 000 HCLO Local			63 684250	10,189 48	69 910000	11,185 60	996.12	0.02
	Base			63 684250	10,189 48	69 910000	11,185.60	996.12	0.02
	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
774341101	201 000 HCLO Local			72 354527	14,543.26	83 990000	16,881 99	2,338 73	0.02
	Base			72 354527	14,543 26	83 990000	16,881 99	2,338 73	0.02
	ROCKWELL COLLINS INC COMMON STOCK USD 01								
774415103	327 000 HCLO Local			53 533425	17,505.43	58 170000	19,021.59	1,516.16	0.03
	Base			53 533425	17,505.43	58.170000	19,021.59	1,516.16	0.03
	ROCKWOOD HOLDINGS INC COMMON STOCK USD.01								
775043102	155 000 HCLO Local			48.676065	7,544 79	49 460000	7,666.30	121 51	0.01
	Base			48.676065	7,544 79	49 460000	7,666.30	121.51	0.01
	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
776696106	161 000 HCLP Local			20.505280	3,301.35	21.680000	3,490.48	189 13	0.00
	Base			20.505280	3,301 35	21.680000	3,490 48	189 13	0.00
	ROPER INDUSTRIES INC COMMON STOCK USD 01								
776696106	220 000 HCLO Local			74 461227	16,381.47	111 480000	24,525.60	8,144.13	0.03
	Base			74.461227	16,381 47	111.480000	24,525 60	8,144 13	0 03

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778296103	ROSS STORES INC COMMON STOCK USD.01	514,000	HCLP Local	34.505311	17,735.73	54.150000	27,833.10	10,097.37	0.04
	Base			34.505311	17,735.73	54.150000	27,833.10	10,097.37	0.04
779287101	ROUSE PROPERTIES INC REIT	179,000	HCLP Local	13.543575	2,424.30	16.920000	3,028.68	604.38	0.00
	Base			13.543575	2,424.30	16.920000	3,028.68	604.38	0.00
779376102	ROVI CORP COMMON STOCK USD 001	250,000	HCLP Local	21.555800	5,388.95	15.430000	3,857.50	-1,531.45	0.01
	Base			21.555800	5,388.95	15.430000	3,857.50	-1,531.45	0.01
780287108	ROYAL GOLD INC COMMON STOCK USD 01	27,000	HCLP Local	86.711481	2,341.21	81.310000	2,195.37	-145.84	0.00
	Base			86.711481	2,341.21	81.310000	2,195.37	-145.84	0.00
781182100	RUBY TUESDAY INC COMMON STOCK USD 01	551,000	HCLP Local	7.504410	4,134.93	7.860000	4,330.86	195.93	0.01
	Base			7.504410	4,134.93	7.860000	4,330.86	195.93	0.01
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD 001	621,000	HCLP Local	8.960322	5,564.36	13.450000	8,352.45	2,788.09	0.01
	Base			8.960322	5,564.36	13.450000	8,352.45	2,788.09	0.01
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1	158,000	HCLP Local	17.608481	2,782.14	36.500000	5,767.00	2,984.86	0.01
	Base			17.608481	2,782.14	36.500000	5,767.00	2,984.86	0.01
78377107	RYMAN HOSPITALITY PROPERTIES REIT USD 01	93,224	HCLP Local	33.698082	3,141.47	38.460000	3,585.40	443.93	0.01
	Base			33.698082	3,141.47	38.460000	3,585.40	443.93	0.01
783859101	S + T BANCORP INC COMMON STOCK USD2 5	77,000	HCLP Local	18.317013	1,410.41	18.070000	1,391.39	-19.02	0.00

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
78388J106	SBA COMMUNICATIONS CORP CL A COMMON STOCK USD 01		Base	18.317013	1,410.41	18.070000	1,391.39		-19.02	0.00
	274 000 HCLO Local			50.318540	13,787.28	71.020000	19,459.48		5,672.20	0.03
	Base			50.318540	13,787.28	71.020000	19,459.48		5,672.20	0.03
78390X101	SAIC INC COMMON STOCK USD.0001									
	640 000 HCLO Local			10.923891	6,991.29	11.320000	7,244.80		253.51	0.01
	Base			10.923891	6,991.29	11.320000	7,244.80		253.51	0.01
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD 01									
	310.000 HCLO Local			21.236129	6,583.20	23.340000	7,235.40		652.20	0.01
	Base			21.236129	6,583.20	23.340000	7,235.40		652.20	0.01
784305104	SJW CORP COMMON STOCK USD1 042									
	179.000 HCLP Local			23.654804	4,234.21	26.600000	4,761.40		527.19	0.01
	Base			23.654804	4,234.21	26.600000	4,761.40		527.19	0.01
78440X101	SL GREEN REALTY CORP REIT USD.01									
	73.000 HCLO Local			74.886575	5,466.72	76.650000	5,595.45		128.73	0.01
	Base			74.886575	5,466.72	76.650000	5,595.45		128.73	0.01
78442P106	SLM CORP COMMON STOCK USD 2									
	1,665.000 HCLO Local			13.100787	21,812.81	17.130000	28,521.45		6,708.64	0.04
	Base			13.100787	21,812.81	17.130000	28,521.45		6,708.64	0.04
784635104	SPX CORP COMMON STOCK USD10									
	114.000 HCLO Local			66.870439	7,623.23	70.150000	7,997.10		373.87	0.01
	Base			66.870439	7,623.23	70.150000	7,997.10		373.87	0.01
78467J100	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01									
	364 000 HCLP Local			23.837198	8,676.74	23.120000	8,415.68		-261.06	0.01
	Base			23.837198	8,676.74	23.120000	8,415.68		-261.06	0.01
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD 001									

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized G/Ls	% Curr % Comp
78503N107	SWS GROUP INC COMMON STOCK USD 1	275 000	HCLO Local	58.576655	16,108.58	55.970000	15,391.75	-716.83	0.02
			Base	58.576655	16,108.58	55.970000	15,391.75	-716.83	0.02
785060104	S.Y. BANCORP INC COMMON STOCK NPV	336 000	HCLP Local	6.049970	2,032.79	5.290000	1,777.44	-255.35	0.00
			Base	6.049970	2,032.79	5.290000	1,777.44	-255.35	0.00
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01	145.000	HCLP Local	22.626138	3,280.79	22.420000	3,250.90	-29.89	0.00
			Base	22.626138	3,280.79	22.420000	3,250.90	-29.89	0.00
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	300 000	HCLP Local	18.400667	5,520.20	21.720000	6,516.00	995.80	0.01
			Base	18.400667	5,520.20	21.720000	6,516.00	995.80	0.01
786514208	SAFEWAY INC COMMON STOCK USD.01	28.000	HCLP Local	45.387500	1,270.85	46.170000	1,292.76	21.91	0.00
			Base	45.387500	1,270.85	46.170000	1,292.76	21.91	0.00
786598300	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD 01	541.000	HCLO Local	17.496248	9,465.47	18.090000	9,786.69	321.22	0.01
			Base	17.496248	9,465.47	18.090000	9,786.69	321.22	0.01
78709Y105	SAIA INC COMMON STOCK USD.001	130.000	HCLP Local	34.156462	4,440.34	46.500000	6,045.00	1,604.66	0.01
			Base	34.156462	4,440.34	46.500000	6,045.00	1,604.66	0.01
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1	60.000	HCLP Local	21.451333	1,287.08	23.120000	1,387.20	100.12	0.00
			Base	21.451333	1,287.08	23.120000	1,387.20	100.12	0.00
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1	707 000	HCLO Local	40.119250	28,364.31	36.140000	25,550.98	-2,813.33	0.04
			Base	40.119250	28,364.31	36.140000	25,550.98	-2,813.33	0.04

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	% Curr
						Unit Price	Market Value	% Comp
							Unrealized Gn/Ls	
79377W108	SAKS INC COMMON STOCK USD.1	830,000	HCLP Local	10.261904	8,517.38	10.510000	8,723.30	205.92
			Base	10.261904	8,517.38	10.510000	8,723.30	205.92
794093104	SALEM COMMUNICATIONS CL A COMMON STOCK USD 01	314,000	HCLP Local	5.385828	1,691.15	5.460000	1,714.44	23.29
			Base	5.385828	1,691.15	5.460000	1,714.44	23.29
79466L302	SALESFORCE.COM INC COMMON STOCK USD 001	255,000	HCLO Local	144.486157	36,843.97	168.100000	42,865.50	6,021.53
			Base	144.486157	36,843.97	168.100000	42,865.50	6,021.53
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	349,000	HCLO Local	23.011691	8,031.08	23.570000	8,225.93	194.85
			Base	23.011691	8,031.08	23.570000	8,225.93	194.85
80004C101	SANDISK CORP COMMON STOCK USD.001	315,000	HCLO Local	40.377937	12,719.05	43.560000	13,721.40	1,002.35
			Base	40.377937	12,719.05	43.560000	13,721.40	1,002.35
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.	158,000	HCLP Local	17.689937	2,795.01	19.420000	3,068.36	273.35
			Base	17.689937	2,795.01	19.420000	3,068.36	273.35
800422107	JOHN B SANFILIPPO + SON INC COMMON STOCK USD.01	247,000	HCLP Local	15.478583	3,823.21	18.180000	4,490.46	667.25
			Base	15.478583	3,823.21	18.180000	4,490.46	667.25
801056102	SANMINA CORP COMMON STOCK USD 01	1,387,000	HCLP Local	8.250368	11,443.26	11.070000	15,354.09	3,910.83
			Base	8.250368	11,443.26	11.070000	15,354.09	3,910.83
80589M102	SCANA CORP COMMON STOCK NPV	264,000	HCLO Local	45.399280	11,985.41	45.640000	12,048.96	63.55

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806037107	SCANSOURCE INC COMMON STOCK NPV		Base	45.399280	11,985.41	45.640000	12,048.96	63.55	0.02
	313 000 HCLP Local			32.174984	10,070.77	31.770000	9,944.01	-126.76	0.01
	Base			32.174984	10,070.77	31.770000	9,944.01	-126.76	0.01
806407102	HENRY SCHEIN INC COMMON STOCK USD 01								
	325 000 HCLO Local			61.057569	19,843.71	80.460000	26,149.50	6,305.79	0.04
	Base			61.057569	19,843.71	80.460000	26,149.50	6,305.79	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	2,886 000 HCLO Local			78.393680	226,244.16	69.290000	199,970.94	-26,273.22	0.28
	Base			78.393680	226,244.16	69.290000	199,970.94	-26,273.22	0.28
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1								
	382 000 HCLP Local			25.217277	9,633.00	30.330000	11,586.06	1,953.06	0.02
	Base			25.217277	9,633.00	30.330000	11,586.06	1,953.06	0.02
807066105	SCHOLASTIC CORP COMMON STOCK USD 01								
	375 000 HCLP Local			28.067653	10,525.37	29.560000	11,085.00	559.63	0.02
	Base			28.067653	10,525.37	29.560000	11,085.00	559.63	0.02
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
	365 000 HCLP Local			20.143123	7,352.24	28.930000	10,559.45	3,207.21	0.01
	Base			20.143123	7,352.24	28.930000	10,559.45	3,207.21	0.01
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	1,711 000 HCLO Local			15.782402	27,003.69	14.360000	24,569.96	-2,433.73	0.03
	Base			15.782402	27,003.69	14.360000	24,569.96	-2,433.73	0.03
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
	256 000 HCLP Local			30.066758	7,697.09	39.030000	9,991.68	2,294.59	0.01
	Base			30.066758	7,697.09	39.030000	9,991.68	2,294.59	0.01
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
	339,000 HCLP Local			8.304248	2,815.14	8.670000	2,939.13	123.99	0.00
	Base			8.304248	2,815.14	8.670000	2,939.13	123.99	0.00
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
	439,000 HCLP Local			10.587175	4,647.77	10.810000	4,745.59	97.82	0.03
	Base			10.587175	4,647.77	10.810000	4,745.59	97.82	0.03
811543107	SEABOARD CORP COMMON STOCK USD1.								
	362,000 HCLO Local			48.451022	17,539.27	57.920000	20,967.04	3,427.77	0.01
	Base			48.451022	17,539.27	57.920000	20,967.04	3,427.77	0.01
812139301	SEALY CORP COMMON STOCK USD 01								
	4,000 HCLP Local			1,949.665000	7,798.66	2,529.880000	10,119.52	2,320.86	0.00
	Base			1,949.665000	7,798.66	2,529.880000	10,119.52	2,320.86	0.00
812362101	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01								
	409,000 HCLP Local			1.665501	681.19	2.170000	887.53	206.34	0.02
	Base			1.665501	681.19	2.170000	887.53	206.34	0.02
81618T100	SELECT INCOME REIT REIT USD 01								
	347,000 HCLO Local			35.009654	12,148.35	32.560000	11,298.32	-850.03	0.00
	Base			35.009654	12,148.35	32.560000	11,298.32	-850.03	0.00
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
	75,000 HCLP Local			23.289067	1,746.68	24.770000	1,857.75	111.07	0.01
	Base			23.289067	1,746.68	24.770000	1,857.75	111.07	0.01
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
	854,000 HCLP Local			9.082998	7,756.88	9.430000	8,053.22	296.34	0.01
	Base			9.082998	7,756.88	9.430000	8,053.22	296.34	0.01
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
	185,000 HCLP Local			18.064054	3,341.85	19.270000	3,564.95	223.10	0.01
	Base			18.064054	3,341.85	19.270000	3,564.95	223.10	0.01

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	% Curr % Comp
81663A105	SEMGROUP CORP CLASS A COMMON STOCK	238 000	HCLP Local	27 891008	6,638 06	39 080000	9,301.04	2,662.98	0 01
	Base			27 891008	6,638.06	39 080000	9,301.04	2,662.98	0 01
816851109	SEMPRA ENERGY COMMON STOCK NPV	543 000	HCLO Local	54.634070	29,666.30	70 940000	38,520.42	8,854 12	0 05
	Base			54 634070	29,666.30	70 940000	38,520.42	8,854 12	0 05
817070501	SENECA FOODS CORP CL A COMMON STOCK USD 25	184,000	HCLP Local	26.875870	4,945 16	30 400000	5,593.60	648.44	0 01
	Base			26.875870	4,945 16	30 400000	5,593.60	648.44	0 01
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	407,000	HCLP Local	31 988108	13,019.16	35 560000	14,472.92	1,453.76	0 02
	Base			31 988108	13,019.16	35 560000	14,472.92	1,453 76	0 02
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.	1,187,000	HCLO Local	9 775240	11,603.21	13 810000	16,392.47	4,789 26	0 02
	Base			9 775240	11,603 21	13 810000	16,392 47	4,789 26	0 02
820280105	SHAW GROUP INC COMMON STOCK NPV	147 000	HCLO Local	25 074558	3,685 96	46 610000	6,851.67	3,165 71	0 01
	Base			25 074558	3,685 96	46 610000	6,851 67	3,165 71	0 01
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK NPV	107,000	HCLP Local	13.374579	1,431 08	15 310000	1,638 17	207.09	0 00
	Base			13.374579	1,431 08	15 310000	1,638 17	207.09	0 00
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1	196,000	HCLO Local	82.169388	16,105 20	153.820000	30,148 72	14,043 52	0 04
	Base			82 169388	16,105 20	153.820000	30,148 72	14,043.52	0 04
824889109	SHOE CARNIVAL INC COMMON STOCK USD 01	49,000	HCLP Local	22.190816	1,087 35	20.490000	1,004.01	-83.34	0 00

Issue has not been redenominated but Local is converted

ATTACHMENT A
Prepared by State Street

Holdings

Composite

As of: December 31, 2012

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
826546103	SIFCO INDUSTRIES COMMON STOCK USD1		Base	22 190816	1,087.35	20 490000	1,004 01	-83 34	0 00
	37.000 HCLP Local	22 589189			835.80	15 750000	582 75	-253.05	0.00
	Base	22.589189			835.80	15 750000	582.75	-253.05	0.00
826552101	SIGMA ALDRICH COMMON STOCK USD1								
	229 000 HCLO Local	68.371616			15,657.10	73 580000	16,849.82	1,192 72	0 02
	Base	68 371616			15,657.10	73.580000	16,849.82	1,192.72	0.02
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
	110 000 HCLO Local	59.912909			6,590.42	71.340000	7,847.40	1,256 98	0.01
	Base	59 912909			6,590.42	71.340000	7,847 40	1,256.98	0.01
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	111 000 HCLO Local	42 150180			4,678.67	41.590000	4,616 49	-62.18	0 01
	Base	42.150180			4,678 67	41 590000	4,616 49	-62 18	0 01
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	624.000 HCLO Local	90 062292			56,198.87	158 090000	98,648 16	42,449.29	0 14
	Base	90 062292			56,198 87	158 090000	98,648.16	42,449 29	0 14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD 01								
	37.000 HCLP Local	29 830541			1,103.73	32 790000	1,213 23	109 50	0.00
	Base	29 830541			1,103.73	32.790000	1,213.23	109.50	0 00
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01								
	857.000 HCLP Local	9 427036			8,078.97	12.620000	10,815 34	2,736 37	0 02
	Base	9 427036			8,078 97	12 620000	10,815.34	2,736 37	0 02
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
	126 000 HCLO Local	43.134683			5,434.97	64 460000	8,121 96	2,686.99	0.01
	Base	43.134683			5,434.97	64,460000	8,121.96	2,686.99	0 01
82967N108	SIRIUS XM RADIO INC COMMON STOCK USD.001								

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Holdings

Composite

As of: December 31, 2012



STATE STREET.

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
83066R107	12,177,000 HCLO Local			2.182699	26,578.73	2.890000	35,191.53	8,612.80	0.05
	Base			2.182699	26,578.73	2.890000	35,191.53	8,612.80	0.05
	SKILLED HEALTHCARE GROU CLA COMMON STOCK USD.001								
830879102	535,000 HCLP Local			5.726187	3,063.51	6.370000	3,407.95	344.44	0.00
	Base			5.726187	3,063.51	6.370000	3,407.95	344.44	0.00
	SKYWEST INC COMMON STOCK NPV								
83088M102	427,000 HCLP Local			10.251288	4,377.30	12.460000	5,320.42	943.12	0.01
	Base			10.251288	4,377.30	12.460000	5,320.42	943.12	0.01
	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
831865209	870,000 HCLO Local			23.425632	20,380.30	20.300000	17,661.00	-2,719.30	0.02
	Base			23.425632	20,380.30	20.300000	17,661.00	-2,719.30	0.02
	SMITH (A.O.) CORP COMMON STOCK USD1								
832248108	101,000 HCLP Local			41.329703	4,174.30	63.070000	6,370.07	2,195.77	0.01
	Base			41.329703	4,174.30	63.070000	6,370.07	2,195.77	0.01
	SMITHFIELD FOODS INC COMMON STOCK USD.5								
832696405	345,000 HCLO Local			19.680058	6,789.62	21.570000	7,441.65	652.03	0.01
	Base			19.680058	6,789.62	21.570000	7,441.65	652.03	0.01
	JM SMUCKER CO/THE COMMON STOCK NPV								
833034101	253,000 HCLO Local			73.616047	18,624.86	86.240000	21,818.72	3,193.86	0.03
	Base			73.616047	18,624.86	86.240000	21,818.72	3,193.86	0.03
	SNAP ON INC COMMON STOCK USD1								
83413U100	255,000 HCLO Local			72.050863	18,372.97	78.990000	20,142.45	1,769.48	0.03
	Base			72.050863	18,372.97	78.990000	20,142.45	1,769.48	0.03
	SOLAR CAPITAL LTD COMMON STOCK USD 01								
83413U100	249,000 HCLP Local			21.819719	5,433.11	23.910000	5,953.59	520.48	0.01
	Base			21.819719	5,433.11	23.910000	5,953.59	520.48	0.01

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Holdings

Composite

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STATE STREET.

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
83416B109	SOLARWINDS INC COMMON STOCK USD.001		139,000	HCLO Local	46 678993	6,488.38	52 450000	7,290.55	802.17	0.01
		Base			46 678993	6,488.38	52 450000	7,290.55	802.17	0.01
835451105	SONIC CORP COMMON STOCK USD.01		340 000	HCLP Local	9 741618	3,312.15	10 410000	3,539.40	227.25	
		Base			9.741618	3,312.15	10 410000	3,539.40	227.25	0.01
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV		227,000	HCLO Local	30 027930	6,816.34	29 730000	6,748.71	-67.63	0.01
		Base			30.027930	6,816.34	29.730000	6,748.71	-67.63	0.01
835898107	SOTHEYB S COMMON STOCK USD.01		213,000	HCLP Local	31 992207	6,814.34	33 620000	7,161.06	346.72	0.01
		Base			31 992207	6,814.34	33.620000	7,161.06	346.72	0.01
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25		53 000	HCLP Local	51 751509	2,742.83	50 330000	2,667.49	-75.34	0.00
		Base			51.751509	2,742.83	50.330000	2,667.49	-75.34	0.00
842587107	SOUTHERN CO/THE COMMON STOCK USD5		1,738 000	HCLO Local	40.012992	69,542.58	42 810000	74,403.78	4,861.20	
		Base			40 012992	69,542.58	42 810000	74,403.78	4,861.20	0.11
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD.01		109,000	HCLO Local	36.084312	3,933.19	37 860000	4,126.74	193.55	0.01
		Base			36.084312	3,933.19	37 860000	4,126.74	193.55	0.01
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25		237,000	HCLP Local	19 444641	4,608.38	21.060000	4,991.22	382.84	0.01
		Base			19 444641	4,608.38	21 060000	4,991.22	382.84	0.01
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.		2,781 000	HCLO Local	9.400086	26,141.64	10.240000	28,477.44	2,335.80	0.04

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Holdings

Composite

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STATE STREET.

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
844895102	SOUTHWEST GAS CORP COMMON STOCK USD.1.		Base	9.400086	26,141.64	10.240000	28,477.44	2,335.80	0.04
	549.000 HCLP Local			31.710856	17,409.26	42.410000	23,283.09	5,873.83	0.03
	Base			31.710856	17,409.26	42.410000	23,283.09	5,873.83	0.03
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01		Base	39.963269	20,661.01	33.410000	17,272.97	-3,388.04	0.02
	517.000 HCLO Local			39.963269	20,661.01	33.410000	17,272.97	-3,388.04	0.02
	Base			39.963269	20,661.01	33.410000	17,272.97	-3,388.04	0.02
84610H108	SOVRAN SELF STORAGE INC REIT USD.01		Base	33.346667	700.28	62.100000	1,304.10	603.82	0.00
	21.000 HCLP Local			33.346667	700.28	62.100000	1,304.10	603.82	0.00
	Base			33.346667	700.28	62.100000	1,304.10	603.82	0.00
84649R200	SPANSION INC CLASS A COMMON STOCK USD.001		Base	13.010941	5,113.30	13.910000	5,466.63	353.33	0.01
	393.000 HCLP Local			13.010941	5,113.30	13.910000	5,466.63	353.33	0.01
	Base			13.010941	5,113.30	13.910000	5,466.63	353.33	0.01
846819100	SPARTAN MOTORS INC COMMON STOCK USD.01		Base	5.301123	1,463.11	4.930000	1,360.68	-102.43	0.00
	276.000 HCLP Local			5.301123	1,463.11	4.930000	1,360.68	-102.43	0.00
	Base			5.301123	1,463.11	4.930000	1,360.68	-102.43	0.00
846822104	SPARTAN STORES INC COMMON STOCK NPV		Base	17.104312	7,577.21	15.360000	6,804.48	-772.73	0.01
	443.000 HCLP Local			17.104312	7,577.21	15.360000	6,804.48	-772.73	0.01
	Base			17.104312	7,577.21	15.360000	6,804.48	-772.73	0.01
847220209	SPARTECH CORP COMMON STOCK USD.75		Base	4.897689	1,229.32	9.070000	2,276.57	1,047.25	0.00
	251.000 HCLP Local			4.897689	1,229.32	9.070000	2,276.57	1,047.25	0.00
	Base			4.897689	1,229.32	9.070000	2,276.57	1,047.25	0.00
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001		Base	25.790080	28,988.05	27.380000	30,775.12	1,787.07	0.04
	1,124,000 HCLO Local			25.790080	28,988.05	27.380000	30,775.12	1,787.07	0.04
	Base			25.790080	28,988.05	27.380000	30,775.12	1,787.07	0.04
84763R101	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01		Base	25.790080	28,988.05	27.380000	30,775.12	1,787.07	0.04

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Holdings

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STATE STREET.

Base Currency: USD - US DOLLAR												
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr	% Comp	
							Unit Price	Market Value				
847788106	62 000	HCLP Local	29.293548	Base	29.293548	1,816 20	44 930000	2,785.66	969.46	0.00	0.00	
	312.000	HCLP Local	22.157756	Base	22 157756	6,913.22	17.840000	5,566 08	-1,347.14	0.01	0.01	
848574109	266.000	HCLO Local	24 731579	Base	24.731579	6,578 60	16 970000	4,514.02	-2,064.58	0.01	0.01	
852061100	6,764 000	HCLO Local	4 649626	Base	4.649626	31,450 07	5 670000	38,351 88	6,901.81	0.05	0.05	
85254C305	230 000	HCLP Local	17.709043	Base	17 709043	4,073.08	24 780000	5,699 40	1,626 32	0.01	0.01	
85254J102	259 000	HCLP Local	14 593668	Base	14.593668	3,779 76	17,970000	4,654.23	874.47	0.01	0.01	
852891100	387.000	HCLO Local	35.344625	Base	35 344625	13,678 37	36 670000	14,191.29	512.92	0.02	0.02	
853666105	396.000	HCLP Local	13.908737	Base	13.908737	5,507 86	22.220000	8,799 12	3,291.26	0.01	0.01	
85375C101	724 000	HCLP Local	5.105483	Base	5.105483	3,696 37	7 350000	5,321.40	1,625 03	0.01	0.01	

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Holdings

Composite

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	162,000	HCLP Local	29.739877	4,817.86	51.290000	8,308.98	3,491.12	0.01
	Base	29,739,877			4,817.86	51.290000	8,308.98	3,491.12	0.01
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	385,000	HCLO Local	64.596494	24,869.65	73.970000	28,478.45	3,608.80	0.04
	Base	64,596,494			24,869.65	73.970000	28,478.45	3,608.80	0.04
855030102	STAPLES INC COMMON STOCK USD.0006	1,555,000	HCLO Local	16.917942	26,307.40	11.400000	17,727.00	-8,580.40	0.03
	Base	16,917,942			26,307.40	11.400000	17,727.00	-8,580.40	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,533,000	HCLO Local	34.623327	53,077.56	53.620000	82,199.46	29,121.90	0.12
	Base	34,623,327			53,077.56	53.620000	82,199.46	29,121.90	0.12
85571B105	STARWOOD PROPERTY TRUST INC REIT USD 01	1,127,000	HCLP Local	21.041295	23,713.54	22.960000	25,875.92	2,162.38	0.04
	Base	21,041,295			23,713.54	22.960000	25,875.92	2,162.38	0.04
85571Q102	STARZ LIBERTY CAPITAL COMMON STOCK USD.01	245,000	HCLO Local	77.120980	18,894.64	116.010000	28,422.45	9,527.81	0.04
	Base	77,120,980			18,894.64	116.010000	28,422.45	9,527.81	0.04
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01	446,000	HCLO Local	55.799462	24,886.56	57.360000	25,582.56	696.00	0.04
	Base	55,799,462			24,886.56	57.360000	25,582.56	696.00	0.04
857477103	STATE STREET CORP COMMON STOCK USD1.	1,325,000	HCLO Local	44.298770	58,695.87	47.010000	62,288.25	3,592.38	0.09
	Base	44,298,770			58,695.87	47.010000	62,288.25	3,592.38	0.09
858155203	STEELCASE INC CL A COMMON STOCK NPV	534,000	HCLP Local	9.878221	5,274.97	12.740000	6,803.16	1,528.19	0.01

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858375108	STEIN MART INC COMMON STOCK USD.01	419 000	HCLP Local	7 845465	3,287.25	7 540000	3,159.26	-127.99	0.00
	Base			7,845,465	3,287.25	7,540,000	3,159.26	-127.99	0.00
85856G100	STELLARONE CORP COMMON STOCK USD1.	446 000	HCLP Local	12 293700	5,482.99	14 140000	6,306.44	823.45	0.01
	Base			12 293700	5,482.99	14,140,000	6,306.44	823.45	0.01
858586100	STEPAN CO COMMON STOCK USD1	74 000	HCLP Local	45 027838	3,332.06	55 540000	4,109.96	777.90	0.01
	Base			45 027838	3,332.06	55,540,000	4,109.96	777.90	0.01
858912108	STERICYCLE INC COMMON STOCK USD.01	89 000	HCLO Local	79 515056	7,076.84	93 270000	8,301.03	1,224.19	0.01
	Base			79 515056	7,076.84	93,270,000	8,301.03	1,224.19	0.01
859152100	STERIS CORP COMMON STOCK NPV	124 000	HCLP Local	30 745484	3,812.44	34 730000	4,306.52	494.08	0.01
	Base			30 745484	3,812.44	34,730,000	4,306.52	494.08	0.01
859158107	STERLING BANCORP N Y COMMON STOCK USD1.	145 000	HCLP Local	9 105103	1,320.24	9 110000	1,320.95	0.71	0.00
	Base			9 105103	1,320.24	9,110,000	1,320.95	0.71	0.00
859319303	STERLING FINL CORP/SPOKANE COMMON STOCK USD1	384 000	HCLP Local	20 048099	7,698.47	20 880000	8,017.92	319.45	0.01
	Base			20 048099	7,698.47	20,880,000	8,017.92	319.45	0.01
860370105	STEWART ENTERPRISES INC CL A COMMON STOCK USD1	414 000	HCLP Local	6 312923	2,613.55	7 640000	3,162.96	549.41	0.00
	Base			6 312923	2,613.55	7,640,000	3,162.96	549.41	0.00
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								

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860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15	341 000	HCLP Local	18.813050	6,415.25	26.000000	8,866.00	2,450.75	0.01
			Base	18.813050	6,415.25	26.000000	8,866.00	2,450.75	0.01
		76,000	HCLP Local	30.989211	2,355.18	31.970000	2,429.72	74.54	0.00
			Base	30.989211	2,355.18	31.970000	2,429.72	74.54	0.00
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01	880 000	HCLP Local	8.599284	7,567.37	12.780000	11,246.40	3,679.03	0.02
			Base	8.599284	7,567.37	12.780000	11,246.40	3,679.03	0.02
		424 000	HCLP Local	22.927854	9,721.41	20.520000	8,700.48	-1,020.93	0.01
			Base	22.927854	9,721.41	20.520000	8,700.48	-1,020.93	0.01
861642106	STONE ENERGY CORP COMMON STOCK USD 01	424 000	HCLP Local	5.801557	2,459.86	5.120000	2,170.88	-288.98	0.00
			Base	5.801557	2,459.86	5.120000	2,170.88	-288.98	0.00
		224 000	HCLP Local	10.600893	2,374.60	6.400000	1,433.60	-941.00	0.00
			Base	10.600893	2,374.60	6.400000	1,433.60	-941.00	0.00
86272T106	STRATEGIC HOTELS + RESORTS I REIT USD.01	698 000	HCLP Local	54.154713	37,799.99	54.820000	38,264.36	464.37	0.05
			Base	54.154713	37,799.99	54.820000	38,264.36	464.37	0.05
		117 000	HCLP Local	17.029231	1,992.42	13.100000	1,532.70	-459.72	0.00
			Base	17.029231	1,992.42	13.100000	1,532.70	-459.72	0.00
864739107	SUFFOLK BANCORP COMMON STOCK USD2 5	355 000	HCLP Local	10.067042	3,573.80	9.500000	3,372.50	-201.30	0.00
			Base	10.067042	3,573.80	9.500000	3,372.50	-201.30	0.00

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867914103	SUNTRUST BANKS INC COMMON STOCK USD1.	1,575,000	HCLP Local	25.240324	39,753.51	28.350000	44,651.25	4,897.74	0.06
	Base			25.240324	39,753.51	28.350000	44,651.25	4,897.74	0.06
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV	475,000	HCLP Local	17.003789	8,076.80	20.400000	9,690.00	1,613.20	0.01
	Base			17.003789	8,076.80	20.400000	9,690.00	1,613.20	0.01
868536103	SUPERVALU INC W/D COMMON STOCK USD 01	938,000	HCLP Local	3.692068	3,463.16	2.470000	2,316.86	-1,146.30	0.00
	Base			3.692068	3,463.16	2.470000	2,316.86	-1,146.30	0.00
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2	1,011,000	HCLP Local	11.194471	11,317.61	10.480000	10,595.28	-722.33	0.01
	Base			11.194471	11,317.61	10.480000	10,595.28	-722.33	0.01
870738101	SWIFT ENERGY CO COMMON STOCK USD.01	255,000	HCLP Local	29.102784	7,421.21	15.390000	3,924.45	-3,496.76	0.01
	Base			29.102784	7,421.21	15.390000	3,924.45	-3,496.76	0.01
871237103	SYKES ENTERPRISES INC COMMON STOCK USD 01	582,000	HCLP Local	15.881306	9,242.92	15.220000	8,858.04	-384.88	0.01
	Base			15.881306	9,242.92	15.220000	8,858.04	-384.88	0.01
871503108	SYMANTEC CORP COMMON STOCK USD.01	2,161,000	HCLP Local	17.179755	37,125.45	18.810000	40,648.41	3,522.96	0.06
	Base			17.179755	37,125.45	18.810000	40,648.41	3,522.96	0.06
87151Q106	SYMETRA FINANCIAL CORP COMMON STOCK USD.01	1,213,000	HCLP Local	12.058549	14,627.02	12.980000	15,744.74	1,117.72	0.02
	Base			12.058549	14,627.02	12.980000	15,744.74	1,117.72	0.02
871543104	SYMMETRICOM INC COMMON STOCK USD 0001	584,000	HCLP Local	5.780942	3,376.07	5.770000	3,369.68	-6.39	0.00

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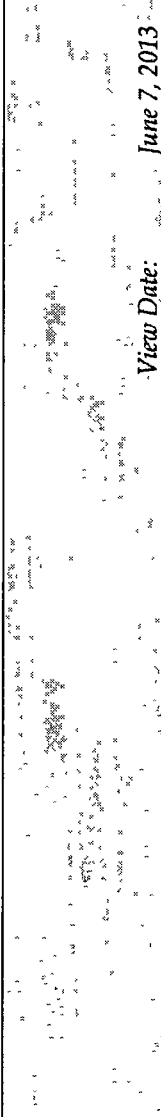
Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
871546206	SYMMETRY MEDICAL INC COMMON STOCK USD.0001								
	315 000 HCLP Local			9.008921	2,837.81	10.520000	3,313.80	475.99	0.00
	Base			9.008921	2,837.81	10.520000	3,313.80	475.99	0.00
871561106	SYNACOR INC COMMON STOCK USD 01								
	131 000 HCLP Local			5.305954	695.08	5.470000	716.57	21.49	0.00
	Base			5.305954	695.08	5.470000	716.57	21.49	0.00
871607107	SYNOPSIS INC COMMON STOCK USD.01								
	625 000 HCLO Local			25.031200	15,644.50	31.840000	19,900.00	4,255.50	0.03
	Base			25.031200	15,644.50	31.840000	19,900.00	4,255.50	0.03
87161C105	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.								
	6,019,000 HCLO Local			2,021,136	12,165.22	2.450000	14,746.55	2,581.33	0.02
	Base			2,021,136	12,165.22	2.450000	14,746.55	2,581.33	0.02
87162W100	SYNNEX CORP COMMON STOCK USD.001								
	424 000 HCLP Local			30.932854	13,115.53	34.380000	14,577.12	1,461.59	0.02
	Base			30.932854	13,115.53	34.380000	14,577.12	1,461.59	0.02
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
	180 000 HCLP Local			2.830944	509.57	5.390000	970.20	460.63	0.00
	Base			2.830944	509.57	5.390000	970.20	460.63	0.00
871655106	SYPRIS SOLUTIONS INC COMMON STOCK USD.01								
	648 000 HCLP Local			6.330015	4,101.85	3.960000	2,566.08	-1,535.77	0.00
	Base			6.330015	4,101.85	3.960000	2,566.08	-1,535.77	0.00
871829107	SYSCO CORP COMMON STOCK USD1								
	1,018 000 HCLO Local			29.607348	30,140.28	31.660000	32,229.88	2,089.60	0.05
	Base			29.607348	30,140.28	31.660000	32,229.88	2,089.60	0.05
871851101	SYSTEMAX INC COMMON STOCK USD.01								

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
TCF FINANCIAL CORP COMMON STOCK USD 01									
872275102	277,000 HCLP Local	13,112,708		3,632.22	2,673.05			-959.17	0.00
	Base	13,112,708		3,632.22	2,673.05			-959.17	0.00
TD AMERITRADE HOLDING CORP COMMON STOCK USD.01									
87236Y108	368,000 HCLO Local	11,728,995		4,316.27	4,471.20			154.93	0.01
	Base	11,728,995		4,316.27	4,471.20			154.93	0.01
TESSCO TECHNOLOGIES INC COMMON STOCK USD.01									
872386107	522,000 HCLO Local	15,164,406		7,915.82	8,774.82			859.00	0.01
	Base	15,164,406		7,915.82	8,774.82			859.00	0.01
TCP CAPITAL CORP COMMON STOCK USD.001									
87238Q103	271,000 HCLP Local	19,352,546		5,244.54	5,999.94			755.40	0.01
	Base	19,352,546		5,244.54	5,999.94			755.40	0.01
THL CREDIT INC COMMON STOCK USD.0001									
872438106	110,000 HCLP Local	14,948,909		1,644.38	1,621.40			-22.98	0.00
	Base	14,948,909		1,644.38	1,621.40			-22.98	0.00
TJX COMPANIES INC COMMON STOCK USD1.									
872540109	4,000 HCLP Local	12,982,500		51.93	59.16			7.23	0.00
	Base	12,982,500		51.93	59.16			7.23	0.00
TRC COS INC COMMON STOCK USD.1									
872625108	1,911,000 HCLO Local	25,839,765		49,379.79	81,121.95			31,742.16	0.11
	Base	25,839,765		49,379.79	81,121.95			31,742.16	0.11
TRW AUTOMOTIVE HOLDINGS CORP COMMON STOCK USD.01									
87264S106	19,000 HCLP Local	8,144,737		154.75	110.58			-44.17	0.00
	Base	8,144,737		154.75	110.58			-44.17	0.00
	425,000 HCLO Local	43,474,847		18,476.81	22,784.25			4,307.44	0.03
	Base	43,474,847		18,476.81	22,784.25			4,307.44	0.03

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Unrealized Gn/Ls	% Curr % Comp
							Unit Price	Market Value		
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001		570 000	HCLP Local	10.241772	5,837.81	9.200000	5,244.00	-593.81	0.01
				Base	10.241772	5,837.81	9.200000	5,244.00	-593.81	0.01
87311L104	TW TELECOM INC COMMON STOCK USD 01		342.000	HCLO Local	24.919386	8,522.43	25.470000	8,710.74	188.31	
				Base	24.919386	8,522.43	25.470000	8,710.74	188.31	0.01
874083108	TAL INTERNATIONAL GROUP INC COMMON STOCK USD.001		119 000	HCLP Local	33.564202	3,994.14	36.380000	4,329.22	335.08	0.01
				Base	33.564202	3,994.14	36.380000	4,329.22	335.08	0.01
87612E106	TARGET CORP COMMON STOCK USD 0833		1,662.000	HCLO Local	49.906119	82,943.97	59.170000	98,340.54	15,396.57	0.14
				Base	49.906119	82,943.97	59.170000	98,340.54	15,396.57	0.14
876664103	TAUBMAN CENTERS INC REIT USD 01		12 000	HCLO Local	73.205000	878.46	78.720000	944.64	66.18	0.00
				Base	73.205000	878.46	78.720000	944.64	66.18	0.00
876851106	TAYLOR CAPITAL GROUP INC COMMON STOCK USD.01		253.000	HCLP Local	14.731225	3,727.00	18.050000	4,566.65	839.65	
				Base	14.731225	3,727.00	18.050000	4,566.65	839.65	0.01
878237106	TECH DATA CORP COMMON STOCK USD 0015		85.000	HCLO Local	45.107647	3,834.15	45.530000	3,870.05	35.90	0.01
				Base	45.107647	3,834.15	45.530000	3,870.05	35.90	0.01
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		252.000	HCLP Local	44.048889	11,100.32	65.070000	16,397.64	5,297.32	0.02
				Base	44.048889	11,100.32	65.070000	16,397.64	5,297.32	0.02
879369106	TELEFLEX INC COMMON STOCK USD1.		92.000	HCLO Local	66.791196	6,144.79	71.310000	6,560.52	415.73	0.01

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
879455103	TELENAV INC COMMON STOCK USD 001		Base	66 791196	6,144.79	71 310000	6,560.52	415.73	0.01
	96.000 HCLP Local			6 561250	629.88	7.980000	766.08	136.20	0.00
	Base			6 561250	629.88	7.980000	766.08	136.20	0.00
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
	300.000 HCLP Local			15.687300	4,706.19	17.800000	5,340.00	633.81	0.01
	Base			15.687300	4,706.19	17.800000	5,340.00	633.81	0.01
88023U101	TEMPUR PEDIC INTERNATIONAL COMMON STOCK USD.01								
	134.000 HCLO Local			42.412463	5,683.27	31.490000	4,219.66	-1,463.61	0.01
	Base			42.412463	5,683.27	31.490000	4,219.66	-1,463.61	0.01
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
	233.000 HCLO Local			24.420558	5,689.99	32.470000	7,565.51	1,875.52	0.01
	Base			24.420558	5,689.99	32.470000	7,565.51	1,875.52	0.01
88076W103	TERADATA CORP COMMON STOCK USD 01								
	380 000 HCLO Local			42.125421	16,007.66	61.890000	23,518.20	7,510.54	0.03
	Base			42.125421	16,007.66	61.890000	23,518.20	7,510.54	0.03
880770102	TERADYNE INC COMMON STOCK USD.125								
	1,020.000 HCLO Local			15.234824	15,539.52	16.890000	17,227.80	1,688.28	0.02
	Base			15.234824	15,539.52	16.890000	17,227.80	1,688.28	0.02
880779103	TEREX CORP COMMON STOCK USD.01								
	627.000 HCLO Local			22.238102	13,943.29	28.110000	17,624.97	3,681.68	0.02
	Base			22.238102	13,943.29	28.110000	17,624.97	3,681.68	0.02
88145X108	TERRITORIAL BANCORP INC COMMON STOCK USD 01								
	1.000 HCLP Local			23.370000	23.37	22.850000	22.85	-0.52	0.00
	Base			23.370000	23.37	22.850000	22.85	-0.52	0.00
88146M101	TERRENO REALTY CORP REIT USD 01								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized G/L	% Curr % Comp
88157K101	TESCO CORP COMMON STOCK NPV	109 000	HCLP Local	17 590092	1,917.32	15.440000	1,682.96	-234.36	0.00
			Base	17.590092	1,917.32	15.440000	1,682.96	-234.36	0.00
881609101	TESORO CORP COMMON STOCK USD 167	98 000	HCLP Local	10 874898	1,065.74	11 390000	1,116.22	50.48	0.00
			Base	10 874898	1,065.74	11 390000	1,116.22	50.48	0.00
88162G103	TETRA TECH INC COMMON STOCK USD.01	569 000	HCLO Local	24 545431	13,966.35	44.050000	25,064.45	11,098.10	0.04
			Base	24 545431	13,966.35	44.050000	25,064.45	11,098.10	0.04
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.	345 000	HCLP Local	23 527681	8,117.05	26 450000	9,125.25	1,008.20	0.01
			Base	23 527681	8,117.05	26 450000	9,125.25	1,008.20	0.01
883203101	TEXTRON INC COMMON STOCK USD.125	2,580 000	HCLO Local	32 215562	83,116.15	30 940000	79,825.20	-3,290.95	0.11
			Base	32 215562	83,116.15	30 940000	79,825.20	-3,290.95	0.11
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1	1,048 000	HCLP Local	21 470239	22,500.81	24 790000	25,979.92	3,479.11	0.04
			Base	21 470239	22,500.81	24 790000	25,979.92	3,479.11	0.04
884453101	THOMAS PROPERTIES GROUP COMMON STOCK USD 01	983 000	HCLO Local	53 250926	52,345.66	63 780000	62,695.74	10,350.08	0.09
			Base	53 250926	52,345.66	63 780000	62,695.74	10,350.08	0.09
884903105	THOMSON REUTERS CORP COMMON STOCK NPV	263 000	HCLP Local	5 058897	1,330.49	5 410000	1,422.83	92.34	0.00
			Base	5 058897	1,330.49	5 410000	1,422.83	92.34	0.00
884903105	THOMSON REUTERS CORP COMMON STOCK NPV	841 000	HCLO Local	33 326421	28,027.52	29 060000	24,439.46	-3,588.06	0.03
			Base	33 326421	28,027.52	29 060000	24,439.46	-3,588.06	0.03

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Unit Price	Rate	Maturity Date Market Value	% Curr % Comp
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	363 000	HCLO Local	30 303829	11,000.29	37.430000		13,587.09	0.02
	Base	30 303829			11,000.29	37.430000		13,587.09	0.02
885175307	THORATEC CORP COMMON STOCK NPV	133 000	HCLO Local	34.522632	4,591.51	37.520000		4,990.16	0.01
	Base			34.522632	4,591.51	37.520000		4,990.16	0.01
88579Y101	3M CO COMMON STOCK USD 01	1,573 000	HCLO Local	84 923306	133,584.36	92.850000		146,053.05	0.21
	Base			84.923306	133,584.36	92.850000		146,053.05	0.21
88632Q103	TIBCO SOFTWARE INC COMMON STOCK USD 001	14 000	HCLO Local	28 774286	402.84	22.010000		308.14	0.00
	Base			28 774286	402.84	22.010000		308.14	0.00
886547108	TIFFANY + CO COMMON STOCK USD 01	114 000	HCLO Local	71.878860	8,194.19	57.340000		6,536.76	0.01
	Base			71 878860	8,194.19	57.340000		6,536.76	0.01
887317303	TIME WARNER INC COMMON STOCK USD 01	2,377 000	HCLO Local	32.138763	76,393.84	47.830000		113,691.91	0.16
	Base			32.138763	76,393.84	47.830000		113,691.91	0.16
88732J207	TIME WARNER CABLE COMMON STOCK USD.01	814 000	HCLO Local	57.326241	46,663.56	97.190000		79,112.66	0.11
	Base			57.326241	46,663.56	97.190000		79,112.66	0.11
887389104	TIMKEN CO COMMON STOCK NPV	197 000	HCLO Local	46 178731	9,097.21	47.830000		9,422.51	0.01
	Base			46 178731	9,097.21	47.830000		9,422.51	0.01
889478103	TOLL BROTHERS INC COMMON STOCK USD.01	639 000	HCLO Local	31.682723	20,245.26	32.330000		20,658.87	0.03

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gnl/Ls	% Curr % Comp
891027104	TORCHMARK CORP COMMON STOCK USD1	411,000	HCLO Local	32,281,800	13,267.82	51,670,000	21,236.37	7,968.55	0.03
			Base	32,281,800	13,267.82	51,670,000	21,236.37	7,968.55	
891092108	TORO CO COMMON STOCK USD1.	366,000	HCLO Local	35,699,317	13,065.95	42,980,000	15,730.68	2,664.73	0.02
			Base	35,699,317	13,065.95	42,980,000	15,730.68	2,664.73	0.02
891777104	TOWER GROUP INC COMMON STOCK USD.01	262,000	HCLP Local	22,174,771	5,809.79	17,770,000	4,655.74	-1,154.05	0.01
			Base	22,174,771	5,809.79	17,770,000	4,655.74	-1,154.05	0.01
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01	137,000	HCLO Local	59,557,518	8,159.38	56,210,000	7,700.77	-458.61	0.01
			Base	59,557,518	8,159.38	56,210,000	7,700.77	-458.61	0.01
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD 1	366,000	HCLO Local	17,387,486	6,363.82	21,420,000	7,839.72	1,475.90	0.01
			Base	17,387,486	6,363.82	21,420,000	7,839.72	1,475.90	0.01
89214P109	TOWNE BANK COMMON STOCK USD1.667	166,000	HCLP Local	12,888,253	2,139.45	15,490,000	2,571.34	431.89	0.00
			Base	12,888,253	2,139.45	15,490,000	2,571.34	431.89	0.00
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	162,000	HCLO Local	55,393,395	8,973.73	88,360,000	14,314.32	5,340.59	0.02
			Base	55,393,395	8,973.73	88,360,000	14,314.32	5,340.59	0.02
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01	115,000	HCLO Local	84,380,348	9,703.74	136,360,000	15,681.40	5,977.66	0.02
			Base	84,380,348	9,703.74	136,360,000	15,681.40	5,977.66	0.02
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								

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894650100	TREDEGAR CORP COMMON STOCK NPV								
	1,016 000 HCLO Local	55 887953			56,782.16	71.820000	72,969.12	16,186.96	0.10
	Base	55.887953			56,782.16	71.820000	72,969.12	16,186.96	0.10
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
	195.000 HCLP Local	17.435026			3,399.83	20.420000	3,981.90	582.07	
	Base	17.435026			3,399.83	20.420000	3,981.90	582.07	
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
	95.000 HCLP Local	51 166737			4,860.84	52.130000	4,952.35	91.51	0.01
	Base	51 166737			4,860.84	52.130000	4,952.35	91.51	0.01
895848109	TRIANGLE CAPITAL CORP COMMON STOCK USD.001								
	42.000 HCLP Local	22.740000			955.08	25.490000	1,070.58	115.50	0.00
	Base	22.740000			955.08	25.490000	1,070.58	115.50	0.00
89600B201	TRIANGLE PETROLEUM CORP COMMON STOCK USD 00001								
	195 000 HCLP Local	6.429795			1,253.81	5.990000	1,168.05	-85.76	0.00
	Base	6.429795			1,253.81	5.990000	1,168.05	-85.76	0.00
896095106	TRICO BANCSHARES COMMON STOCK NPV								
	372.000 HCLP Local	16 050161			5,970.66	16.750000	6,231.00	260.34	0.01
	Base	16 050161			5,970.66	16.750000	6,231.00	260.34	
896215209	TRIMAS CORP COMMON STOCK USD 01								
	60 000 HCLP Local	22.518333			1,351.10	27.960000	1,677.60	326.50	0.00
	Base	22.518333			1,351.10	27.960000	1,677.60	326.50	0.00
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
	282 000 HCLO Local	44.078298			12,430.08	59.780000	16,857.96	4,427.88	0.02
	Base	44.078298			12,430.08	59.780000	16,857.96	4,427.88	0.02
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
	181.000 HCLO Local	29 729724			5,381.08	35.820000	6,483.42	1,102.34	0.01
	Base	29 729724			5,381.08	35.820000	6,483.42	1,102.34	0.01

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp	
896749108	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.		461.000	HCLP Local	17 935531	8,268.28	18 470000	8,514.67	246.39	0.01	
	Base				17 935531	8,268.28	18 470000	8,514.67	246.39	0.01	
89674K103	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001		168.000	HCLP Local	5 142500	863.94	4.840000	813.12	-50.82	0.00	
	Base				5.142500	863.94	4.840000	813.12	-50.82	0.00	
896818101	TRIUMPH GROUP INC COMMON STOCK USD 001		260.000	HCLO Local	58.169346	15,124.03	65.300000	16,978.00	1,853.97	0.02	
	Base				58.169346	15,124.03	65.300000	16,978.00	1,853.97	0.02	
896945201	TRIPADVISOR INC COMMON STOCK USD 001		197.000	HCLO Local	42 644619	8,400.99	41 960000	8,266.12	-134.87	0.01	
	Base				42 644619	8,400.99	41.960000	8,266.12	-134.87	0.01	
89785X101	TRUEBLUE INC COMMON STOCK NPV		55.000	HCLP Local	14 413273	792.73	15 750000	866.25	73.52	0.00	
	Base				14 413273	792.73	15 750000	866.25	73.52	0.00	
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.		203.000	HCLP Local	5 211921	1,058.02	5.280000	1,071.84	13.82	0.00	
	Base				5.211921	1,058.02	5.280000	1,071.84	13.82	0.00	
898402102	TRUSTMARK CORP COMMON STOCK NPV		551.000	HCLP Local	23 363721	12,873.41	22.460000	12,375.46	-497.95	0.02	
	Base				23.363721	12,873.41	22.460000	12,375.46	-497.95	0.02	
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD 01		126.000	HCLO Local	62 538730	7,879.88	64.100000	8,076.60	196.72	0.01	
	Base				62 538730	7,879.88	64.100000	8,076.60	196.72	0.01	
901109108	TUTOR PERINI CORP COMMON STOCK USD1.		97.000	HCLP Local	12.519485	1,214.39	13.700000	1,328.90	114.51	0.00	

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90187B101	TWO HARBORS INVESTMENT CORP REIT		Base	12.519485	1,214.39	13 700000	1,328 90		0.00
	2.328.000 HCLP Local	10 284729			23,942.85	11 080000	25,794.24		0.04
	Base	10.284729			23,942.85	11 080000	25,794 24		0.04
902104108	II VI INC COMMON STOCK NPV		Base	16.962500	2,578.30	18.270000	2,777.04		0.00
	152.000 HCLP Local	16.962500			2,578.30	18.270000	2,777 04		0.00
902494103	TYSON FOODS INC CL A COMMON STOCK USD 1		Base	16.571405	10,854.27	19 400000	12,707.00		0.02
	655 000 HCLO Local	16.571405			10,854.27	19 400000	12,707 00		0.02
902653104	UDR INC REIT USD 01		Base	25.413492	3,202.10	23.780000	2,996.28		0.00
	126 000 HCLO Local	25.413492			3,202.10	23.780000	2,996 28		0.00
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD 01		Base	17 115833	1,026.95	17.920000	1,075.20		0.00
	60.000 HCLP Local	17.115833			1,026.95	17.920000	1,075.20		0.00
902681105	UGI CORP COMMON STOCK NPV		Base	29.846445	16,624.47	32.710000	18,219.47		0.03
	557.000 HCLO Local	29.846445			16,624.47	32.710000	18,219.47		0.03
902748102	UIL HOLDINGS CORP COMMON STOCK NPV		Base	33.714759	12,609.32	35.810000	13,392.94		0.02
	374 000 HCLP Local	33.714759			12,609.32	35.810000	13,392.94		0.02
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.		Base	37 328257	8,137.56	43 840000	9,557.12		0.01
	218 000 HCLP Local	37.328257			8,137.56	43 840000	9,557.12		0.01
902973304	US BANCORP COMMON STOCK USD 01		Base	37 328257	8,137.56	43 840000	9,557.12		0.01

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903002103	UMH PROPERTIES INC REIT USD.1	4,603 000	HCLO Local	24,667321	113,543.68	31,940000	147,019.82	33,476.14	0.21
			Base	24,667321	113,543.68	31,940000	147,019.82	33,476.14	0.21
903119105	UNS ENERGY CORP COMMON STOCK NPV	87,000	HCLP Local	9,850805	857.02	10,330000	898.71	41.69	0.00
			Base	9,850805	857.02	10,330000	898.71	41.69	0.00
903236107	URS CORP COMMON STOCK USD 01	390,000	HCLP Local	30,265385	11,803.50	42,420000	16,543.80	4,740.30	0.02
			Base	30,265385	11,803.50	42,420000	16,543.80	4,740.30	0.02
90341G103	USA MOBILITY INC COMMON STOCK USD 0001	422 000	HCLO Local	32,108863	13,549.94	39,260000	16,567.72	3,017.78	0.02
			Base	32,108863	13,549.94	39,260000	16,567.72	3,017.78	0.02
90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD 01	640 000	HCLP Local	13,828547	8,850.27	11,680000	7,475.20	-1,375.07	0.01
			Base	13,828547	8,850.27	11,680000	7,475.20	-1,375.07	0.01
90385V107	ULTRA CLEAN HOLDINGS COMMON STOCK USD 001	36 000	HCLO Local	74,609722	2,685.95	98,260000	3,537.36	851.41	0.01
			Base	74,609722	2,685.95	98,260000	3,537.36	851.41	0.01
904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV	1,033 000	HCLP Local	6,258170	6,464.69	4,910000	5,072.03	-1,392.66	0.01
			Base	6,258170	6,464.69	4,910000	5,072.03	-1,392.66	0.01
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD 000333	526 000	HCLP Local	12,933726	6,803.14	11,790000	6,201.54	-601.60	0.01
			Base	12,933726	6,803.14	11,790000	6,201.54	-601.60	0.01
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD 000333	175 000	HCLO Local	57,333657	10,033.39	48,530000	8,492.75	-1,540.64	0.01
			Base	57,333657	10,033.39	48,530000	8,492.75	-1,540.64	0.01

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904677200	UNIFI INC COMMON STOCK USD 1	442 000	HCLP Local	11 440339	5,056.63	13 010000	5,750 42	5,750 42	0.01
	Base			11.440339	5,056.63	13.010000	5,750.42	5,750.42	0.01
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1	98 000	HCLP Local	57.759898	5,660.47	73.320000	7,185.36	7,185.36	0.01
	Base			57.759898	5,660.47	73.320000	7,185.36	7,185.36	0.01
90662P104	UNION FIRST MARKET BANKSHARE COMMON STOCK USD1 33	681 000	HCLP Local	12 577651	8,565.38	15.770000	10,739 37	10,739 37	0.02
	Base			12 577651	8,565.38	15.770000	10,739 37	10,739 37	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	1,079 000	HCLO Local	95.871251	103,445.08	125.720000	135,651.88	135,651.88	0.19
	Base			95.871251	103,445.08	125.720000	135,651.88	135,651.88	0.19
909214306	UNISYS CORP COMMON STOCK USD 01	390 000	HCLP Local	19 460000	7,589 40	17 300000	6,747 00	6,747 00	0.01
	Base			19 460000	7,589 40	17 300000	6,747 00	6,747 00	0.01
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1	230 000	HCLP Local	8 741957	2,010.65	9.420000	2,166.60	2,166.60	0.00
	Base			8.741957	2,010.65	9.420000	2,166.60	2,166.60	0.00
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5	136 000	HCLP Local	26 263676	3,571 86	24 320000	3,307 52	3,307 52	0.00
	Base			26 263676	3,571 86	24 320000	3,307 52	3,307 52	0.00
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	748 000	HCLO Local	20 032340	14,984.19	23 380000	17,488.24	17,488.24	0.02
	Base			20.032340	14,984.19	23.380000	17,488.24	17,488.24	0.02
910340108	UNITED FIRE GROUP INC COMMON STOCK USD 001	117 000	HCLP Local	19 968462	2,336.31	21 840000	2,555.28	2,555.28	0.00

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911268100	UNITED ONLINE INC COMMON STOCK USD.0001			Base	19 968462	2,336.31	21 840000	2,555.28	218.97	0 00
	1,631 000	HCLP Local			8.128050	13,256.85	5.590000	9,117.29	-4,139.56	0 01
		Base			8.128050	13,256.85	5.590000	9,117.29	-4,139.56	0 01
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01									
	1,641,000	HCLO Local			72.413863	118,831.15	73 730000	120,990.93	2,159.78	0 17
		Base			72 413863	118,831.15	73 730000	120,990.93	2,159.78	0 17
911363109	UNITED RENTALS INC COMMON STOCK USD 01									
	211 000	HCLO Local			35 289431	7,446.07	45.520000	9,604.72	2,158.65	0 01
		Base			35 289431	7,446.07	45 520000	9,604.72	2,158.65	0 01
911922102	UNITED STATES LIME + MINERAL COMMON STOCK USD.1									
	101,000	HCLP Local			46 447426	4,691.19	47.120000	4,759.12	67.93	0 01
		Base			46.447426	4,691.19	47.120000	4,759.12	67.93	0 01
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.									
	325,000	HCLO Local			20.914708	6,797.28	23.870000	7,757.75	960.47	0 01
		Base			20.914708	6,797.28	23 870000	7,757.75	960.47	0 01
913004107	UNITED STATIONERS INC COMMON STOCK USD.1									
	485 000	HCLP Local			28 273093	13,712.45	30 990000	15,030.15	1,317.70	0 02
		Base			28.273093	13,712.45	30 990000	15,030.15	1,317.70	0 02
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1									
	2,065 000	HCLO Local			63 476920	131,079.84	82.010000	169,350.65	38,270.81	0 24
		Base			63.476920	131,079.84	82.010000	169,350.65	38,270.81	0 24
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01									
	307,000	HCLO Local			49.757427	15,275.53	53.420000	16,399.94	1,124.41	0 02
		Base			49.757427	15,275.53	53.420000	16,399.94	1,124.41	0 02
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD 01									

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913259107	UNITIL CORP COMMON STOCK NPV	2,530,000	HCLP Local	31.800040	80,454.10	54.240000		137,227.20	56,773.10
			Base	31.800040	80,454.10	54.240000		137,227.20	56,773.10
913456109	UNIVERSAL CORP/A COMMON STOCK NPV	37,000	HCLP Local	25.820270	955.35	25.920000		959.04	3.69
			Base	25.820270	955.35	25.920000		959.04	3.69
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD 01	297,000	HCLP Local	42.495926	12,621.29	49.910000		14,823.27	2,201.98
			Base	42.495926	12,621.29	49.910000		14,823.27	2,201.98
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD 01	366,000	HCLP Local	14.602978	5,344.69	19.350000		7,082.10	1,737.41
			Base	14.602978	5,344.69	19.350000		7,082.10	1,737.41
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD 01	36,000	HCLP Local	26.910556	968.78	50.610000		1,821.96	853.18
			Base	26.910556	968.78	50.610000		1,821.96	853.18
91388P105	UNIVERSAL TRUCKLOAD SERVICES COMMON STOCK NPV	134,000	HCLP Local	3.921269	525.45	4.380000		586.92	61.47
			Base	3.921269	525.45	4.380000		586.92	61.47
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD 01	297,000	HCLP Local	15.049966	4,469.84	18.250000		5,420.25	950.41
			Base	15.049966	4,469.84	18.250000		5,420.25	950.41
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD 0001	423,000	HCLP Local	39.376690	16,656.34	48.350000		20,452.05	3,795.71
			Base	39.376690	16,656.34	48.350000		20,452.05	3,795.71
		6,000	HCLP Local	11.338333	68.03	10.040000		60.24	-7.79
			Base	11.338333	68.03	10.040000		60.24	-7.79

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91529Y106	UNUM GROUP COMMON STOCK USD.1	644 000	HCLP Local	22.623742	14,569.69	20.820000	13,408.08	-1,161.61		0.02	
			Base	22.623742	14,569.69	20.820000	13,408.08	-1,161.61		0.02	
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001	240 000	HCLP Local	37.587458	9,020.99	39.360000	9,446.40	425.41			
			Base	37.587458	9,020.99	39.360000	9,446.40	425.41			
917286205	URSTADT BIDDLE CLASS A REIT USD 01	44 000	HCLP Local	12.842727	565.08	19.680000	865.92	300.84		0.00	
			Base	12.842727	565.08	19.680000	865.92	300.84		0.00	
91732J102	US ECOLOGY INC COMMON STOCK USD.01	56 000	HCLP Local	18.765357	1,050.86	23.540000	1,318.24	267.38		0.00	
			Base	18.765357	1,050.86	23.540000	1,318.24	267.38		0.00	
918194101	VCA ANTECH INC COMMON STOCK USD.001	198 000	HCLP Local	19.554394	3,871.77	21.050000	4,167.90	296.13		0.01	
			Base	19.554394	3,871.77	21.050000	4,167.90	296.13		0.01	
918204108	VF CORP COMMON STOCK NPV	198 000	HCLP Local	107.113384	21,208.45	150.970000	29,892.06	8,683.61			
			Base	107.113384	21,208.45	150.970000	29,892.06	8,683.61			
918284100	VSE CORP COMMON STOCK USD 05	195 000	HCLP Local	24.976667	4,870.45	24.510000	4,779.45	-91.00		0.01	
			Base	24.976667	4,870.45	24.510000	4,779.45	-91.00		0.01	
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	252 000	HCLP Local	7.566270	1,906.70	6.730000	1,695.96	-210.74		0.00	
			Base	7.566270	1,906.70	6.730000	1,695.96	-210.74		0.00	
918866104	VALASSIS COMMUNICATIONS INC COMMON STOCK USD 01	329 000	HCLP Local	22.461824	7,389.94	25.780000	8,481.62	1,091.68		0.01	

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91913Y100	VALERO ENERGY CORP COMMON STOCK USD 01								
	1,570,000 HCLO Local	20,974,446		22,461,824	7,389,94	25,780,000	8,481,62	1,091,68	0.01
	Base								
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
	445,000 HCLO Local	10,670,674			4,748,45	9,300,000	4,138,50	-609,95	0.01
	Base	10,670,674			4,748,45	9,300,000	4,138,50	-609,95	0.01
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
	124,000 HCLO Local	117,670,161			14,591,10	136,550,000	16,932,20	2,341,10	0.02
	Base	117,670,161			14,591,10	136,550,000	16,932,20	2,341,10	0.02
920355104	VALSPAR CORP COMMON STOCK USD.5								
	210,000 HCLO Local	40,753,714			8,558,28	62,400,000	13,104,00	4,545,72	0.02
	Base	40,753,714			8,558,28	62,400,000	13,104,00	4,545,72	0.02
920437100	VALUE LINE INC COMMON STOCK USD.1								
	1,000 HCLP Local	9,500,000			9,50	8,970,000	8,97	-0,53	0.00
	Base	9,500,000			9,50	8,970,000	8,97	-0,53	0.00
92046N102	VALUECLICK INC COMMON STOCK USD 001								
	467,000 HCLP Local	15,666,445			7,316,23	19,410,000	9,064,47	1,748,24	0.01
	Base	15,666,445			7,316,23	19,410,000	9,064,47	1,748,24	0.01
92210H105	VANTIV INC CL A COMMON STOCK USD 00001								
	89,000 HCLO Local	19,856,292			1,767,21	20,420,000	1,817,38	50,17	0.00
	Base	19,856,292			1,767,21	20,420,000	1,817,38	50,17	0.00
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
	253,000 HCLO Local	66,520,237			16,829,62	70,240,000	17,770,72	941,10	0.03
	Base	66,520,237			16,829,62	70,240,000	17,770,72	941,10	0.03
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								

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92276F100	VENTAS INC REIT USD.25	288,000	HCLP Local	32.541944	9,372.08	29.520000	8,501.76	-870.32	0.01
			Base	32.541944	9,372.08	29.520000	8,501.76	-870.32	0.01
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01	566,000	HCLO Local	53.969929	30,546.98	64.720000	36,631.52	6,084.54	0.05
			Base	53.969929	30,546.98	64.720000	36,631.52	6,084.54	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001	243,000	HCLO Local	32.185514	7,821.08	29.680000	7,212.24	-608.84	0.01
			Base	32.185514	7,821.08	29.680000	7,212.24	-608.84	0.01
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD 1	356,000	HCLO Local	43.097275	15,342.63	38.820000	13,819.92	-1,522.71	0.02
			Base	43.097275	15,342.63	38.820000	13,819.92	-1,522.71	0.02
92345Y106	VERISK ANALYTICS INC CLASS A COMMON STOCK USD.001	6,438,000	HCLO Local	31.592498	203,392.50	43.270000	278,572.26	75,179.76	0.39
			Base	31.592498	203,392.50	43.270000	278,572.26	75,179.76	0.39
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	332,000	HCLO Local	36.428614	12,094.30	51.000000	16,932.00	4,837.70	0.02
			Base	36.428614	12,094.30	51.000000	16,932.00	4,837.70	0.02
92552R406	VIAD CORP COMMON STOCK USD1.5	476,000	HCLO Local	52.654580	25,063.58	41.940000	19,963.44	-5,100.14	0.03
			Base	52.654580	25,063.58	41.940000	19,963.44	-5,100.14	0.03
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001	97,000	HCLP Local	20.833299	2,020.83	27.160000	2,634.52	613.69	0.00
			Base	20.833299	2,020.83	27.160000	2,634.52	613.69	0.00
		1,384,000	HCLO Local	27.362565	37,869.79	52.740000	72,992.16	35,122.37	0.10
			Base	27.362565	37,869.79	52.740000	72,992.16	35,122.37	0.10

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925815102	VICOR CORP COMMON STOCK USD 01	221 000	HCLP Local	6.501991	1,436.94	5.420000	1,197.82	1,197.82	0.00
	Base			6.501991	1,436.94	5.420000	1,197.82	1,197.82	0.00
927107409	VILLAGE SUPER MARKET CLASS A COMMON STOCK NPV	136 000	HCLP Local	29.372206	3,994.62	32.860000	4,468.96	4,468.96	0.01
	Base			29.372206	3,994.62	32.860000	4,468.96	4,468.96	0.01
92769L101	VIRGIN MEDIA INC COMMON STOCK USD.01	627 000	HCLO Local	25.637337	16,074.61	36.750000	23,042.25	23,042.25	0.03
	Base			25.637337	16,074.61	36.750000	23,042.25	23,042.25	0.03
92778Q109	VIRGINIA COMMERCE BANCORP COMMON STOCK USD1.	732 000	HCLP Local	6.046434	4,425.99	8.950000	6,551.40	6,551.40	0.01
	Base			6.046434	4,425.99	8.950000	6,551.40	6,551.40	0.01
928241108	VIOPHARMA INC COMMON STOCK USD.002	568 000	HCLP Local	15.645563	8,886.68	22.760000	12,927.68	12,927.68	0.02
	Base			15.645563	8,886.68	22.760000	12,927.68	12,927.68	0.02
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD 0001	1,184 000	HCLO Local	80.884367	95,767.09	151.580000	179,470.72	179,470.72	0.25
	Base			80.884367	95,767.09	151.580000	179,470.72	179,470.72	0.25
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	52 000	HCLP Local	76.235192	3,964.23	120.940000	6,288.88	6,288.88	0.01
	Base			76.235192	3,964.23	120.940000	6,288.88	6,288.88	0.01
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	298 000	HCLO Local	9.731510	2,899.99	10.630000	3,167.74	3,167.74	0.00
	Base			9.731510	2,899.99	10.630000	3,167.74	3,167.74	0.00
92835K103	VISHAY PRECISION GROUP COMMON STOCK	159 000	HCLP Local	13.000126	2,067.02	13.220000	2,101.98	2,101.98	0.00

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928563402	VMWARE INC CLASS A COMMON STOCK USD.01		Base	13 000126	2,067.02	13.220000	2,101.98	34.96	0.00
	199 000 HCLP Local	88 883367			17,687.79	94.140000	18,733.86	1,046.07	0.03
	Base	88 883367			17,687.79	94.140000	18,733.86	1,046.07	0.03
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD 001								
	3,172,000 HCLP Local	2,480,085			7,866.83	2 370000	7,517.64	-349.19	0.01
	Base	2,480,085			7,866.83	2 370000	7,517.64	-349.19	0.01
929042109	VORNADO REALTY TRUST REIT USD 04								
	293,000 HCLP Local	85 510444			25,054.56	80.080000	23,463.44	-1,591.12	0.03
	Base	85 510444			25,054.56	80.080000	23,463.44	-1,591.12	0.03
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
	292 000 HCLP Local	40 684212			11,879.79	52.050000	15,198.60	3,318.81	0.02
	Base	40 684212			11,879.79	52.050000	15,198.60	3,318.81	0.02
92922P106	W+T OFFSHORE INC COMMON STOCK USD.00001								
	472,000 HCLP Local	16 003686			7,553.74	16.030000	7,566.16	12.42	0.01
	Base	16 003686			7,553.74	16.030000	7,566.16	12.42	0.01
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
	347,000 HCLP Local	34,100576			11,832.90	39 190000	13,598.93	1,766.03	0.02
	Base	34 100576			11,832.90	39 190000	13,598.93	1,766.03	0.02
92927K102	WABCO HOLDINGS INC COMMON STOCK USD 01								
	305 000 HCLP Local	51 911115			15,832.89	65 190000	19,882.95	4,050.06	0.03
	Base	51 911115			15,832.89	65 190000	19,882.95	4,050.06	0.03
929297109	WMS INDUSTRIES INC COMMON STOCK USD 5								
	237,000 HCLP Local	19,507089			4,623.18	17 500000	4,147.50	-475.68	0.01
	Base	19,507089			4,623.18	17 500000	4,147.50	-475.68	0.01
929328102	WSFS FINANCIAL CORP COMMON STOCK USD 01								

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929740108	WABTEC CORP COMMON STOCK USD.01	120 000	HCLP Local	42.018000	5,042.16	42.250000	5,070.00	27.84	0.01
			Base	42.018000	5,042.16	42.250000	5,070.00	27.84	0.01
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD 01	109 000	HCLO Local	70.653578	7,701.24	87.540000	9,541.86	1,840.62	0.01
			Base	70.653578	7,701.24	87.540000	9,541.86	1,840.62	0.01
930427109	WAGEWORKS INC COMMON STOCK USD 001	195 000	HCLO Local	33.097128	6,453.94	34.820000	6,789.90	335.96	0.01
			Base	33.097128	6,453.94	34.820000	6,789.90	335.96	0.01
931142103	WAL MART STORES INC COMMON STOCK USD 1	130 000	HCLP Local	14.734077	1,915.43	17.800000	2,314.00	398.57	0.00
			Base	14.734077	1,915.43	17.800000	2,314.00	398.57	0.00
931422109	WALGREEN CO COMMON STOCK USD.078125	3,973,000	HCLO Local	55.223000	219,400.98	68.230000	271,077.79	51,676.81	0.38
			Base	55.223000	219,400.98	68.230000	271,077.79	51,676.81	0.38
93148P102	WALKER + DUNLOP INC COMMON STOCK	2,236,000	HCLO Local	36.498028	81,609.59	37.010000	82,754.36	1,144.77	0.12
			Base	36.498028	81,609.59	37.010000	82,754.36	1,144.77	0.12
93317W102	WALTER INVESTMENT MANAGEMENT COMMON STOCK USD.01	93,000	HCLP Local	12.524516	1,164.78	16.660000	1,549.38	384.60	0.00
			Base	12.524516	1,164.78	16.660000	1,549.38	384.60	0.00
934390402	WARNACO GROUP INC/THE COMMON STOCK USD.01	400,000	HCLP Local	21.153350	8,461.34	43.020000	17,208.00	8,746.66	0.02
			Base	21.153350	8,461.34	43.020000	17,208.00	8,746.66	0.02
934390402	WARNACO GROUP INC/THE COMMON STOCK USD.01	41 000	HCLP Local	46.664878	1,913.26	71.570000	2,934.37	1,021.11	0.00
			Base	46.664878	1,913.26	71.570000	2,934.37	1,021.11	0.00

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93564A100	WARREN RESOURCES INC COMMON STOCK USD 0001	632 000	HCLP Local	4.024810	2,543.68	2.810000	1,775.92	-767.76	0.00
	Base			4.024810	2,543.68	2.810000	1,775.92	-767.76	0.00
937303105	WASHINGTON BANKING CO COMMON STOCK NPV	380.000	HCLP Local	13.143605	4,994.57	13.620000	5,175.60	181.03	0.01
	Base			13.143605	4,994.57	13.620000	5,175.60	181.03	0.01
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1	863.000	HCLO Local	15.973720	13,785.32	16.870000	14,558.81	773.49	0.02
	Base			15.973720	13,785.32	16.870000	14,558.81	773.49	0.02
939640108	WASHINGTON POST CLASS B COMMON STOCK USD1	10.000	HCLO Local	325.081000	3,250.81	365.210000	3,652.10	401.29	0.01
	Base			325.081000	3,250.81	365.210000	3,652.10	401.29	0.01
939653101	WASHINGTON REIT REIT USD 01	378.000	HCLP Local	26.400132	9,979.25	26.150000	9,884.70	-94.55	0.01
	Base			26.400132	9,979.25	26.150000	9,884.70	-94.55	0.01
940610108	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	117.000	HCLP Local	23.215556	2,716.22	26.310000	3,078.27	362.05	0.00
	Base			23.215556	2,716.22	26.310000	3,078.27	362.05	0.00
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	753.000	HCLO Local	34.787782	26,195.20	33.740000	25,406.22	-788.98	0.04
	Base			34.787782	26,195.20	33.740000	25,406.22	-788.98	0.04
941848103	WATERS CORP COMMON STOCK USD.01	200.000	HCLO Local	79.425000	15,885.00	87.120000	17,424.00	1,539.00	0.02
	Base			79.425000	15,885.00	87.120000	17,424.00	1,539.00	0.02
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	289.000	HCLP Local	32.383287	9,358.77	42.990000	12,424.11	3,065.34	0.02

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
	810 000 HCLP Local	19 548617		32.383287	9,358.77	42.990000	12,424.11	3,065.34	0 02
	Base								
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK NPV								
	60.000 HCLO Local	51 520833			15,834.38	20.550000	16,645 50	811 12	0 02
	Base	19 548617			15,834 38	20.550000	16,645 50	811.12	0 02
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
	273.000 HCLO Local	26 372711			3,091.25	52.360000	3,141 60	50 35	0 00
	Base	51 520833			3,091.25	52.360000	3,141.60	50 35	0 00
948849104	WEIS MARKETS INC COMMON STOCK NPV								
	122.000 HCLP Local	42.380082			7,199 75	26.770000	7,308 21	108.46	0 01
	Base	26 372711			7,199.75	26.770000	7,308 21	108.46	0 01
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD 01								
	103.000 HCLP Local	52.305340			5,170 37	39.170000	4,778 74	-391 63	0 01
	Base	42 380082			5,170.37	39.170000	4,778 74	-391.63	0 01
94973V107	WELLPOINT INC COMMON STOCK USD.01								
	746.000 HCLO Local	59.099088			5,387 45	48.690000	5,015 07	-372.38	0 01
	Base	52.305340			5,387.45	48.690000	5,015 07	-372.38	0 01
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	11,398.000 HCLO Local	24 986242			44,087 92	60.920000	45,446 32	1,358 40	0 06
	Base	24.986242			44,087 92	60.920000	45,446 32	1,358 40	0 06
950810101	WESBANCO INC COMMON STOCK USD2 0833								
	189 000 HCLP Local	19.768836			284,793.19	34.180000	389,583.64	104,790.45	0 55
	Base	19 768836			284,793.19	34.180000	389,583 64	104,790 45	0 55
950814103	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001								
	189 000 HCLP Local	19.768836			3,736.31	22.220000	4,199.58	463 27	0 01
	Base	19 768836			3,736.31	22.220000	4,199.58	463 27	0 01

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95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD 01											
	288 000	HCLP Local			11.766875	3,388.86	13 210000	3,804.48	3,804.48	415.62	0.01	
		Base			11.766875	3,388.86	13 210000	3,804.48	3,804.48	415.62	0.01	
95123P106	WEST BANCORPORATION COMMON STOCK NPV											
	249 000	HCLO Local			58.120884	14,472.10	67.430000	16,790.07	16,790.07	2,317.97	0.00	
		Base			58.120884	14,472.10	67.430000	16,790.07	16,790.07	2,317.97	0.00	
952145209	WEST COAST BANCORP/OREGON COMMON STOCK NPV											
	223 000	HCLP Local			8.659776	1,931.13	10 780000	2,403.94	2,403.94	472.81	0.00	
		Base			8.659776	1,931.13	10 780000	2,403.94	2,403.94	472.81	0.00	
954235107	WEST MARINE INC COMMON STOCK USD 001											
	123.000	HCLP Local			19.153984	2,355.94	22.150000	2,724.45	2,724.45	368.51	0.00	
		Base			19.153984	2,355.94	22.150000	2,724.45	2,724.45	368.51	0.00	
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD 25											
	29 000	HCLP Local			8.933103	259.06	10 750000	311.75	311.75	52.69	0.00	
		Base			8.933103	259.06	10 750000	311.75	311.75	52.69	0.00	
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD 001											
	20.000	HCLP Local			54.108000	1,082.16	54.750000	1,095.00	1,095.00	12.84	0.00	
		Base			54.108000	1,082.16	54.750000	1,095.00	1,095.00	12.84	0.00	
95790D105	WESTERN ASSET MORTGAGE CAPIT REIT USD 01											
	401 000	HCLP Local			9.400798	3,769.72	10 530000	4,222.53	4,222.53	452.81	0.01	
		Base			9.400798	3,769.72	10 530000	4,222.53	4,222.53	452.81	0.01	
958102105	WESTERN DIGITAL CORP COMMON STOCK USD 01											
	156 000	HCLP Local			19.996474	3,119.45	19.770000	3,084.12	3,084.12	-35.33	0.00	
		Base			19.996474	3,119.45	19.770000	3,084.12	3,084.12	-35.33	0.00	
958102105	WESTERN DIGITAL CORP COMMON STOCK USD 01											
	772.000	HCLO Local			32.093536	24,776.21	42 490000	32,802.28	32,802.28	8,026.07	0.05	
		Base			32.093536	24,776.21	42 490000	32,802.28	32,802.28	8,026.07	0.05	

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959319104	WESTERN REFINING INC COMMON STOCK USD 01	427.000	HCLP Local	16 920726	7,225.15	28.190000		12,037.13	4,811.98
	Base			16.920726	7,225.15	28.190000		12,037.13	4,811.98
959802109	WESTERN UNION CO COMMON STOCK USD 01	1,389.000	HCLO Local	16 344392	22,702.36	13.610000		18,904.29	-3,798.07
	Base			16 344392	22,702.36	13.610000		18,904.29	-3,798.07
960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	170.000	HCLO Local	56 034353	9,525.84	79.300000		13,481.00	3,955.16
	Base			56.034353	9,525.84	79.300000		13,481.00	3,955.16
960878106	WESTMORELAND COAL CO COMMON STOCK USD2 5	89.000	HCLP Local	9 368764	833.82	9.340000		831.26	-2.56
	Base			9.368764	833.82	9.340000		831.26	-2.56
962149100	WEYCO GROUP INC COMMON STOCK USD1	25.000	HCLP Local	24 558400	613.96	23.360000		584.00	-29.96
	Base			24 558400	613.96	23.360000		584.00	-29.96
962166104	WEYERHAEUSER CO REIT USD1 25	1,212.000	HCLO Local	21.232252	25,733.49	27.820000		33,717.84	7,984.35
	Base			21.232252	25,733.49	27.820000		33,717.84	7,984.35
963320106	WHIRLPOOL CORP COMMON STOCK USD1.	272.000	HCLO Local	80.232868	21,823.34	101.750000		27,676.00	5,852.66
	Base			80 232868	21,823.34	101.750000		27,676.00	5,852.66
966084204	WHITESTONE REIT REIT USD 001	115.000	HCLP Local	13 259304	1,524.82	14.050000		1,615.75	90.93
	Base			13 259304	1,524.82	14.050000		1,615.75	90.93
966387102	WHITING PETROLEUM CORP COMMON STOCK USD.001	46.000	HCLO Local	48.052609	2,210.42	43.370000		1,995.02	-215.40

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966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
	414,000 HCLO Local	59,208,527			24,512.33	91,330,000	37,810.62	13,298.29	0.05
	Base	59,208,527			24,512.33	91,330,000	37,810.62	13,298.29	0.05
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
	106,000 HCLO Local	45,731,698			4,847.56	38,930,000	4,126.58	-720.98	0.01
	Base	45,731,698			4,847.56	38,930,000	4,126.58	-720.98	0.01
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
	1,113,000 HCLO Local	23,345,436			25,983.47	32,740,000	36,439.62	10,456.15	0.05
	Base	23,345,436			25,983.47	32,740,000	36,439.62	10,456.15	0.05
969490101	CLAYTON WILLIAMS ENERGY INC COMMON STOCK USD 1								
	35,000 HCLP Local	44,866,286			1,570.32	40,000,000	1,400.00	-170.32	0.00
	Base	44,866,286			1,570.32	40,000,000	1,400.00	-170.32	0.00
969904101	WILLIAMS SONOMA INC COMMON STOCK USD 01								
	200,000 HCLO Local	35,839,500			7,167.90	43,770,000	8,754.00	1,586.10	0.01
	Base	35,839,500			7,167.90	43,770,000	8,754.00	1,586.10	0.01
970646105	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01								
	67,000 HCLP Local	12,744,030			853.85	14,310,000	958.77	104.92	0.00
	Base	12,744,030			853.85	14,310,000	958.77	104.92	0.00
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
	1,317,000 HCLP Local	6,162,536			8,116.06	5,870,000	7,730.79	-385.27	0.01
	Base	6,162,536			8,116.06	5,870,000	7,730.79	-385.27	0.01
97381W104	WINDSTREAM CORP COMMON STOCK USD.0001								
	177,000 HCLO Local	12,339,492			2,184.09	8,280,000	1,465.56	-718.53	0.00
	Base	12,339,492			2,184.09	8,280,000	1,465.56	-718.53	0.00
976391300	WINTHROP REALTY TRUST REIT USD1.								

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		236.000	HCLP Local	18.348008	4,330.13	11.050000	2,607.80	-1,722.33	0.00
			Base	18.348008	4,330.13	11.050000	2,607.80	-1,722.33	0.00
976657106	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		324.000	HCLP Local	33.863827	10,971.88	36.700000	11,890.80	918.92	0.03
			Base	33.863827	10,971.88	36.700000	11,890.80	918.92	0.03
981475106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		520.000	HCLO Local	33.432385	17,384.84	36.850000	19,162.00	1,777.16	0.03
			Base	33.432385	17,384.84	36.850000	19,162.00	1,777.16	0.03
981811102	WORLD FUEL SERVICES CORP COMMON STOCK USD 01								
		162.000	HCLO Local	38.102099	6,172.54	41.170000	6,669.54	497.00	0.01
			Base	38.102099	6,172.54	41.170000	6,669.54	497.00	0.01
98310W108	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		649.000	HCLP Local	19.280108	12,512.79	25.990000	16,867.51	4,354.72	0.02
			Base	19.280108	12,512.79	25.990000	16,867.51	4,354.72	0.02
983134107	WYNDHAM WORLDWIDE CORP COMMON STOCK USD 01								
		528.000	HCLO Local	27.729261	14,641.05	53.210000	28,094.88	13,453.83	0.04
			Base	27.729261	14,641.05	53.210000	28,094.88	13,453.83	0.04
98389B100	WYNN RESORTS LTD COMMON STOCK USD 01								
		91.000	HCLO Local	121.591099	11,064.79	112.490000	10,236.59	-828.20	0.01
			Base	121.591099	11,064.79	112.490000	10,236.59	-828.20	0.01
983919101	XCEL ENERGY INC COMMON STOCK USD2.5								
		736.000	HCLO Local	24.257323	17,853.39	26.710000	19,658.56	1,805.17	0.03
			Base	24.257323	17,853.39	26.710000	19,658.56	1,805.17	0.03
983919101	XILINX INC COMMON STOCK USD.01								
		595.000	HCLO Local	31.247261	18,592.12	35.900000	21,360.50	2,768.38	0.03
			Base	31.247261	18,592.12	35.900000	21,360.50	2,768.38	0.03

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Holdings

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Asset ID	Asset Description		Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
984121103	XEROX CORP COMMON STOCK USD1.		2,885 000	HCLO Local	10 595917	30,569 22	6.820000	19,675 70	-10,893 52	0 03
		Base			10.595917	30,569.22	6.820000	19,675.70	-10,893.52	0 03
98419M100	XYLEM INC COMMON STOCK		418 000	HCLO Local	26 583038	11,111.71	27.100000	11,327 80	216 09	0 02
		Base			26.583038	11,111.71	27.100000	11,327 80	216 09	
984332106	YAHOO INC COMMON STOCK USD.001		3,272.000	HCLO Local	16.570920	54,220 05	19.900000	65,112.80	10,892.75	0 09
		Base			16.570920	54,220 05	19 900000	65,112.80	10,892.75	0 09
987520103	YOUNG INNOVATIONS INC COMMON STOCK USD 01		25.000	HCLP Local	30 201600	755 04	39.410000	985 25	230.21	0 00
		Base			30.201600	755 04	39 410000	985 25	230 21	0.00
988498101	YUM BRANDS INC COMMON STOCK NPV		1,038.000	HCLO Local	53.359595	55,387 26	66.400000	68,923.20	13,535.94	0 10
		Base			53.359595	55,387 26	66.400000	68,923 20	13,535.94	0 10
98919T100	ZAZA ENERGY CORP COMMON STOCK USD.156		110.000	HCLP Local	4.168000	458.48	2 050000	225 50	-232 98	0 00
		Base			4 168000	458 48	2 050000	225 50	-232 98	
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD 01		117.000	HCLO Local	36.042735	4,217 00	39 280000	4,595.76	378 76	0 01
		Base			36 042735	4,217 00	39 280000	4,595.76	378.76	0.01
98944B108	ZEP INC COMMON STOCK USD.01		1.000	HCLP Local	13 670000	13 67	14.440000	14.44	0 77	0 00
		Base			13.670000	13 67	14.440000	14 44	0 77	0 00
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01		544.000	HCLO Local	53 028842	28 847 69	66.660000	36 263 04	7 415.35	0 05

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
989701107	ZIONS BANCORPORATION COMMON STOCK NPV		Base	53.028842	28,847.69	66.660000	36,263.04	7,415.35	0.05
	897.000 HCLO Local	19.394459			17,396.83	21.400000	19,195.80	1,798.97	0.03
	Base	19.394459			17,396.83	21.400000	19,195.80	1,798.97	0.03
98975W104	ZOLTEK COMPANIES INC COMMON STOCK USD.01		Base	7.323327	3,588.43	7.750000	3,797.50	209.07	0.01
	490.000 HCLP Local	7.323327			3,588.43	7.750000	3,797.50	209.07	0.01
	Base	7.323327			3,588.43	7.750000	3,797.50	209.07	0.01
989855101	ZYGO CORP COMMON STOCK USD.1		Base	16.190185	1,748.54	15.700000	1,695.60	-52.94	0.00
	108.000 HCLP Local	16.190185			1,748.54	15.700000	1,695.60	-52.94	0.00
	Base	16.190185			1,748.54	15.700000	1,695.60	-52.94	0.00
G0129K104	AIRCATTLE LTD COMMON STOCK USD.01		Base	12.158014	3,367.77	12.540000	3,473.58	105.81	0.00
	277.000 HCLP Local	12.158014			3,367.77	12.540000	3,473.58	105.81	0.00
	Base	12.158014			3,367.77	12.540000	3,473.58	105.81	0.00
G0229R108	ALTERRA CAPITAL HOLDINGS LTD COMMON STOCK USD1.		Base	23.050535	14,637.09	28.190000	17,900.65	3,263.56	0.03
	635.000 HCLP Local	23.050535			14,637.09	28.190000	17,900.65	3,263.56	0.03
	Base	23.050535			14,637.09	28.190000	17,900.65	3,263.56	0.03
G02602103	AMDOCS LTD COMMON STOCK GBP.0001		Base	27.898793	18,720.09	33.990000	22,807.29	4,087.20	0.03
	671.000 HCLO Local	27.898793			18,720.09	33.990000	22,807.29	4,087.20	0.03
	Base	27.898793			18,720.09	33.990000	22,807.29	4,087.20	0.03
G02995101	AMERICAN SAFETY INS HOLDINGS COMMON STOCK USD 01		Base	18.334103	2,145.09	18.920000	2,213.64	68.55	0.00
	117.000 HCLP Local	18.334103			2,145.09	18.920000	2,213.64	68.55	0.00
	Base	18.334103			2,145.09	18.920000	2,213.64	68.55	0.00
G0408V102	AON PLC COMMON STOCK USD 01		Base	50.527301	46,232.48	55.600000	50,874.00	4,641.52	0.07
	915.000 HCLO Local	50.527301			46,232.48	55.600000	50,874.00	4,641.52	0.07
	Base	50.527301			46,232.48	55.600000	50,874.00	4,641.52	0.07
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD 01		Base	50.527301	46,232.48	55.600000	50,874.00	4,641.52	0.07
	915.000 HCLO Local	50.527301			46,232.48	55.600000	50,874.00	4,641.52	0.07
	Base	50.527301			46,232.48	55.600000	50,874.00	4,641.52	0.07

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G0464B107	ARGO GROUP INTERNATIONAL COMMON STOCK USD1	529 000	HCLO Local	28 618563	15,139.22	44 020000	23,286.58	8,147.36	0.03	0.03
			Base	28 618563	15,139.22	44 020000	23,286.58	8,147.36	0.03	0.03
		113 000	HCLP Local	31.384248	3,546.42	33.590000	3,795.67	249.25	0.03	0.03
			Base	31.384248	3,546.42	33 590000	3,795.67	249.25	0.03	0.03
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.	479.000	HCLO Local	27.439102	13,143.33	32.080000	15,366.32	2,222.99	0.02	0.02
			Base	27.439102	13,143.33	32 080000	15,366.32	2,222.99	0.02	0.02
		389.000	HCLO Local	14.509049	5,644.02	14.230000	5,535.47	-108.55	0.01	0.01
			Base	14.509049	5,644.02	14,230000	5,535.47	-108.55	0.01	0.01
G0692U109	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0125	520.000	HCLO Local	32.885558	17,100.49	34.640000	18,012.80	912.31	0.03	0.03
			Base	32.885558	17,100.49	34 640000	18,012.80	912.31	0.03	0.03
		373.000	HCLP Local	28.127909	10,491.71	32.190000	12,006.87	1,515.16	0.02	0.02
			Base	28.127909	10,491.71	32.190000	12,006.87	1,515.16	0.02	0.02
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD 0022.5	1,459 000	HCLO Local	44 289575	64,618.49	66.500000	97,023.50	32,405.01	0.14	0.14
			Base	44.289575	64,618.49	66.500000	97,023.50	32,405.01	0.14	0.14
		329.000	HCLO Local	69 069757	22,723.95	72 690000	23,915.01	1,191.06	0.03	0.03
			Base	69.069757	22,723.95	72 690000	23,915.01	1,191.06	0.03	0.03
G23773107	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD 6	387.000	HCLP Local	8 455194	3,272.16	7.400000	2,863.80	-408.36	0.00	0.00
			Base	8.455194	3,272.16	7 400000	2,863.80	-408.36	0.00	0.00

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Holdings

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Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp
G2554F113	COVIDIEN PLC COMMON STOCK USD.2	1,262 000	HCLC Local	45.707322	57,682.64	57.740000	57.740000	72,867.88	15,185.24	0.10	0.10
	Base			45.707322	57,682.64	57.740000	57.740000	72,867.88	15,185.24	0.10	0.10
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01	1,034,000	HCLC Local	30.381180	31,414.14	38.250000	38.250000	39,550.50	8,136.36	0.06	0.06
	Base			30.381180	31,414.14	38.250000	38.250000	39,550.50	8,136.36	0.06	0.06
G29183103	EATON CORP PLC COMMON STOCK USD.01	1,041,000	HCLC Local	51.480000	53,590.68	54.200000	54.200000	56,422.20	2,831.52	0.08	0.08
	Base			51.480000	53,590.68	54.200000	54.200000	56,422.20	2,831.52	0.08	0.08
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1	342 000	HCLC Local	38.563743	13,188.80	39.690000	39.690000	13,573.98	385.18	0.02	0.02
	Base			38.563743	13,188.80	39.690000	39.690000	13,573.98	385.18	0.02	0.02
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01	211 000	HCLC Local	89.034408	18,786.26	109.950000	109.950000	23,199.45	4,413.19	0.03	0.03
	Base			89.034408	18,786.26	109.950000	109.950000	23,199.45	4,413.19	0.03	0.03
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD 01	440 000	HCLP Local	26.004136	11,441.82	26.350000	26.350000	11,594.00	152.18	0.02	0.02
	Base			26.004136	11,441.82	26.350000	26.350000	11,594.00	152.18	0.02	0.02
G37585109	GASLOG LTD COMMON STOCK USD.01	43 000	HCLP Local	10.902558	468.81	12.430000	12.430000	534.49	65.68	0.00	0.00
	Base			10.902558	468.81	12.430000	12.430000	534.49	65.68	0.00	0.00
G39300101	GLOBAL SOURCES LTD COMMON STOCK USD.01	52 000	HCLP Local	6.068077	315.54	6.480000	6.480000	336.96	21.42	0.00	0.00
	Base			6.068077	315.54	6.480000	6.480000	336.96	21.42	0.00	0.00
G4095J109	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD 01	419,000	HCLP Local	24.790048	10,387.03	23.080000	23.080000	9,670.52	-716.51	0.01	0.01

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G4388N106	HELEN OF TROY LTD COMMON STOCK USD 1		Base	24 790048	10,387 03	23 080000	9,670 52	-716 51	0 01	
	399,000 HCLP Local			24,384762	9,729.52	33,390000	13,322.61	3,593.09	0.02	
	Base			24 384762	9,729 52	33,390000	13,322.61	3,593.09	0.02	
G4412G101	HERBALIFE LTD COMMON STOCK USD.002									
	263 000 HCLO Local			44,228517	11,632.10	32 940000	8,663 22	-2,968 88	0 01	
	Base			44 228517	11,632.10	32 940000	8,663 22	-2,968 88	0 01	
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1									
	879,000 HCLO Local			42,862514	37,676.15	47,960000	42,156.84	4,480.69	0 06	
	Base			42,862514	37,676 15	47,960000	42,156.84	4,480.69	0 06	
G491BT108	INVESCO LTD COMMON STOCK USD.2									
	1,406,000 HCLO Local			21 788805	30,635 06	26 090000	36,682.54	6,047 48	0 05	
	Base			21,788805	30,635 06	26 090000	36,682 54	6,047.48	0 05	
G5299G106	KNIGHTSBRIDGE TANKERS LTD COMMON STOCK USD.01									
	848 000 HCLP Local			10 694540	9,068.97	5.250000	4,452.00	-4,616.97	0 01	
	Base			10 694540	9,068.97	5.250000	4,452.00	-4,616.97	0 01	
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01									
	1,000 000 HCLP Local			8,170160	8,170.16	9 190000	9,190 00	1,019.84	0 01	
	Base			8,170160	8,170 16	9,190000	9,190 00	1,019.84	0 01	
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.									
	1,057,000 HCLO Local			13 607048	14,382 65	7 260000	7,673 82	-6,708.83	0 01	
	Base			13 607048	14,382 65	7 260000	7,673 82	-6,708 83	0 01	
G62185106	MONTPELIER RE HOLDINGS LTD COMMON STOCK USD.001666									
	491,000 HCLP Local			18,738737	9,200.72	22 860000	11,224 26	2,023.54	0 02	
	Base			18,738737	9,200.72	22,860000	11,224 26	2,023 54	0 02	
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK									

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G67742109	ONEBEACON INSURANCE GROUP A COMMON STOCK USD.01	307,000	HCLP Local	7.969609	2,446.67	8.400000	2,578.80	132.13	0.00
			Base	7.969609	2,446.67	8.400000	2,578.80	132.13	0.00
G6852T105	PARTNERRE LTD COMMON STOCK USD.01	433,000	HCLP Local	13.035612	5,644.42	13.900000	6,018.70	374.28	0.03
			Base	13.035612	5,644.42	13.900000	6,018.70	374.28	0.03
G7127P100	PLATINUM UNDERWRITERS HLDGS COMMON STOCK USD.01	266,000	HCLO Local	67.013233	17,825.52	80.490000	21,410.34	3,584.82	0.03
			Base	67.013233	17,825.52	80.490000	21,410.34	3,584.82	0.03
G7496G103	RENAISSANCE HOLDINGS LTD COMMON STOCK USD1.	158,000	HCLP Local	37.449051	5,916.95	46.000000	7,268.00	1,351.05	0.01
			Base	37.449051	5,916.95	46.000000	7,268.00	1,351.05	0.01
G79978105	SEACUBE CONTAINER LEASING LT COMMON STOCK USD 01	236,000	HCLO Local	74.427119	17,564.80	81.260000	19,177.36	1,612.56	0.03
			Base	74.427119	17,564.80	81.260000	19,177.36	1,612.56	0.03
G81075106	SHIP FINANCE INTL LTD COMMON STOCK USD1.	264,000	HCLP Local	17.536591	4,629.66	18.850000	4,976.40	346.74	0.01
			Base	17.536591	4,629.66	18.850000	4,976.40	346.74	0.01
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD 18	334,000	HCLP Local	15.012754	5,014.26	16.630000	5,554.42	540.16	0.01
			Base	15.012754	5,014.26	16.630000	5,554.42	540.16	0.01
G9319H102	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	192,000	HCLO Local	46.413281	8,911.35	53.400000	10,252.80	1,341.45	0.01
			Base	46.413281	8,911.35	53.400000	10,252.80	1,341.45	0.01
		516,000	HCLO Local	31.320078	16,161.16	34.580000	17,843.28	1,682.12	0.03
			Base	31.320078	16,161.16	34.580000	17,843.28	1,682.12	0.03

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ATTACHMENT A
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View Date:

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STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Comp
G9618E107	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1	33 000	HCLO Local	520.606970	17,180.03	515.000000	16,995.00	-185.03	0.02
	Base			520.606970	17,180.03	515.000000	16,995.00	-185.03	0.02
G98290102	XL GROUP PLC COMMON STOCK USD.01	1,101,000	HCLO Local	22.369900	24,629.26	25.060000	27,591.06	2,961.80	0.04
	Base			22.369900	24,629.26	25.060000	27,591.06	2,961.80	0.04
H0023R105	ACE LTD COMMON STOCK CHF28.43	887,000	HCLO Local	53.816043	47,734.83	79.800000	70,782.60	23,047.77	0.10
	Base			53.816043	47,734.83	79.800000	70,782.60	23,047.77	0.10
H01531104	ALLIED WORLD ASSURANCE CO COMMON STOCK USD12.98	203,000	HCLO Local	60.294828	12,239.85	78.800000	15,996.40	3,756.55	0.02
	Base			60.294828	12,239.85	78.800000	15,996.40	3,756.55	0.02
H2906T109	GARMIN LTD COMMON STOCK CHF10	246,000	HCLO Local	34.554634	8,500.44	40.820000	10,041.72	1,541.28	0.01
	Base			34.554634	8,500.44	40.820000	10,041.72	1,541.28	0.01
H6169Q108	PENTAIR LTD REGISTERED COMMON STOCK USD.167	950,000	HCLO Local	42.790126	40,650.62	49.150000	46,692.50	6,041.88	0.07
	Base			42.790126	40,650.62	49.150000	46,692.50	6,041.88	0.07
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK USD6.7	1,044,000	HCLO Local	19.955192	20,833.22	29.250000	30,537.00	9,703.78	0.04
	Base			19.955192	20,833.22	29.250000	30,537.00	9,703.78	0.04
M6787E101	MAGICJACK VOCALTEC LTD COMMON STOCK ILS.65	384,000	HCLP Local	20.254974	7,777.91	18.210000	6,992.64	-785.27	0.01
	Base			20.254974	7,777.91	18.210000	6,992.64	-785.27	0.01
M85548101	STRATASYS LTD COMMON STOCK	67,000	HCLO Local	70.128657	4,698.62	80.150000	5,370.05	671.43	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

ATTACHMENT A
Prepared by State Street

Holdings

Composite

As of: December 31, 2012

View Date: June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gnl/Ls	% Curr % Comp
N07831105	AVG TECHNOLOGIES COMMON STOCK EUR.01	419,000	HCLP Local	10.471002	4,387.35	15.830000	6,632.77	2,245.42	0.01
			Base	10.471002	4,387.35	15.830000	6,632.77	2,245.42	0.01
N20935206	CNH GLOBAL N.V. COMMON STOCK USD2.25	62,000	HCLO Local	39.156452	2,427.70	40.290000	2,497.98	70.28	0.00
			Base	39.156452	2,427.70	40.290000	2,497.98	70.28	0.00
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK	724,000	HCLO Local	38.836685	28,117.76	57.090000	41,333.16	13,215.40	0.06
			Base	38.836685	28,117.76	57.090000	41,333.16	13,215.40	0.06
N63218106	NIELSEN HOLDINGS NV COMMON STOCK EUR 07	274,000	HCLO Local	28.501496	7,809.41	30.590000	8,381.66	572.25	0.01
			Base	28.501496	7,809.41	30.590000	8,381.66	572.25	0.01
N6748L102	ORTHOPIX INTERNATIONAL NV COMMON STOCK USD.1	164,000	HCLP Local	41.709390	6,840.34	39.330000	6,450.12	-390.22	0.01
			Base	41.709390	6,840.34	39.330000	6,450.12	-390.22	0.01
N72482107	QIAGEN N.V. COMMON STOCK EUR.01	533,000	HCLO Local	17.768405	9,470.56	18.150000	9,673.95	203.39	0.01
			Base	17.768405	9,470.56	18.150000	9,673.95	203.39	0.01
N7716A151	SAPIENS INTERNATIONAL CORP COMMON STOCK USD 01	578,000	HCLP Local	3.761453	2,174.12	4.000000	2,312.00	137.88	0.00
			Base	3.761453	2,174.12	4.000000	2,312.00	137.88	0.00
P16994132	BANCO LATINOAMERICANO COME E COMMON STOCK NPV	560,000	HCLP Local	16.676696	9,338.95	21.560000	12,073.60	2,734.65	0.02
			Base	16.676696	9,338.95	21.560000	12,073.60	2,734.65	0.02
P31076105	COPA HOLDINGS SA CLASS A COMMON STOCK NPV								

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

Composite

As of: December 31, 2012

View Date:

June 7, 2013



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value	Unrealized Gn/Ls	% Curr % Comp
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	179 000	HCLO Local	62.299162	11,151.55	99.450000	17,801.55	6,650.00	0.03
			Base	62.299162	11,151.55	99.450000	17,801.55	6,650.00	0.03
		615 000	HCLO Local	29.485447	18,133.55	34.000000	20,910.00	2,776.45	0.02
			Base	29.485447	18,133.55	34.000000	20,910.00	2,776.45	0.02
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK	553 000	HCLO Local	33.486474	18,518.02	31.660000	17,507.98	-1,010.04	0.02
			Base	33.486474	18,518.02	31.660000	17,507.98	-1,010.04	0.02
Y2685T107	GENCO SHIPPING + TRADING LTD COMMON STOCK USD 01	536 000	HCLP Local	4.056045	2,174.04	3.490000	1,870.64	-303.40	0.00
			Base	4.056045	2,174.04	3.490000	1,870.64	-303.40	0.00
US DOLLAR Total		1,139,733.674	Local		31,716,671.78		38,007,965.83	6,291,294.05	53.78
			Base		31,716,671.78		38,007,965.83	6,291,294.05	53.76
EQUITY Total		1,139,733.674	Base		31,716,671.78		38,007,965.83	6,291,294.05	53.76
FIXED INCOME									
						Exchange Rate		1.000000	
24820RAE8	STATOIL ASA SR UNSECURED 144A 05/16 7.375	5,000,000.000	HCLN Local	107.430461	5,371,523.04	7.3750	01 May 2016	638,776.96	8.50
			Base	107.430461	5,371,523.04	120.206000	6,010,300.00	638,776.96	8.50
29157TAA4	EMORY UNIVERSITY SR UNSECURED 09/19 5.625	3,500,000.000	HCLN Local	99.414000	3,479,490.00	5.6250	01 Sep 2019	816,991.53	6.08
			Base	99.414000	3,479,490.00	122.756615	4,296,481.53	816,991.53	6.08
46625H-HW3	JPMORGAN CHASE + CO SR UNSECURED 01/16 2.6	3,000,000.000	HCLN Local	98.520000	2,955,600.00	2.6000	15 Jan 2016	163,116.00	4.41
# Issue has not been redenominated but Local is converted									

Holdings

Composite

As of: December 31, 2012

View Date:

June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Maturity Date Market Value	% Curr % Comp
912828FQ8	US TREASURY N/B 08/16 4 875								
		3,000,000,000	HCLN Local	100.062500	3,001,875.00	115.761993	115.761993	3,472,859.79	4.91
			Base	100.062500	3,001,875.00	115.761993	115.761993	3,472,859.79	
912828MX5	US TREASURY N/B 04/13 1 75								
		1,500,000,000	HCLN Local	101.187500	1,517,812.50	100.463997	100.463997	1,506,959.96	2.13
			Base	101.187500	1,517,812.50	100.463997	100.463997	1,506,959.96	2.13
912828NV8	US TREASURY N/B 08/15 1 25								
		3,000,000,000	HCLN Local	100.125000	3,003,750.00	102.429700	102.429700	3,072,891.00	4.35
			Base	100.125000	3,003,750.00	102.429700	102.429700	3,072,891.00	4.35
912828PC8	US TREASURY N/B 11/20 2 625								
		3,000,000,000	HCLN Local	95.687500	2,870,625.00	109.750000	109.750000	3,292,500.00	4.66
			Base	95.687500	2,870,625.00	109.750000	109.750000	3,292,500.00	4.66
US DOLLAR Total									
		22,000,000,000	Local		22,200,675.54			24,770,708.28	35.05
			Base		22,200,675.54			24,770,708.28	35.04
FIXED INCOME Total									
		22,000,000,000	Base		22,200,675.54			24,770,708.28	35.04

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

Composite

As of: December 31, 2012



View Date:

June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID Asset Description

Units	Fund	Unit Cost	Total Cost	Rate	Unit Price	Market Value	Unrealized Gn/Ls	% Curr	% Comp
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COMPOSITE Total

31,050,573.334	Base		61,830,475.45			70,692,887.92	8,862,412.47	100.00	
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Holdings

Composite

As of: January 31, 2013



STATE STREET.

View Date: June 7, 2013

Funds Included in Composite

HCLS	CGTC NON US EQUITY
HCLV	OCM EXP YIELD FUND LP
HCLY	GMAM ARS FUND I

Holdings

Composite

As of: January 31, 2013

View Date: June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR							
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Market Value
						Unit Price	Unrealized Gn/Ls
							% Curr % Comp

EQUITY

US DOLLAR						Exchange Rate	
140996927	CAPITAL GUARDIAN NON US EQ FD TAX EXEMPT FD	594,988.459	HCLS Local	20 663635	12,294,624.29	30.770000	18,307,794.88
			Base	20 663635	12,294,624.29	30.770000	18,307,794.88
670991971	OCM HIGH YIELD LP	88,151.693	HCLV Local	76.488563	6,742,596.34	75.738208	6,676,451.26
			Base	76.488563	6,742,596.34	75.738208	6,676,451.26
971DYV903	GMAM ABS RETURN STRATEGY FUNDI MUTUAL FUND	8.048	HCLY Local	2,500,000.000000	20,120,000.00	2,671,874.71669	21,503,247.72
			Base	2,500,000.000000	20,120,000.00	2,671,874.71669	21,503,247.72
US DOLLAR Total		683,148.200	Local		39,157,220.63		46,487,493.86
			Base		39,157,220.63		46,487,493.86
EQUITY Total		683,148.200	Base		39,157,220.63		46,487,493.86
							7,330,273.23
							7,330,273.23
							100.00
							100.00

Holdings

Composite

As of: January 31, 2013



View Date: June 7, 2013



STATE STREET.

Base Currency: USD - US DOLLAR											
Asset ID	Asset Description	Units	Fund	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr	% Comp

COMPOSITE Total

683,148,200	Base				39,157,220.63		46,487,493.86	7,330,273.23		100.00
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Holdings

Asset Summary

As of: December 31, 2012

View Date:

July 15, 2013

FUND: HCLQ

FUTURES
GMIMCO



STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
AUSTRALIAN DOLLAR	226,483.370	236,537.52	235,134.92	4.82	0.00	-1,402.60	-1,402.60
EURO CURRENCY	743,392.460	970,747.97	980,088.81	20.08	0.00	9,340.84	9,340.84
HONG KONG DOLLAR	817,517.970	105,451.81	105,474.62	2.16	0.00	22.81	22.81
JAPANESE YEN	54,210,085.480	653,186.22	626,959.87	12.85	0.00	-26,226.35	-26,226.35
POUND STERLING	366,887.620	591,410.85	596,376.14	12.22	0.00	4,965.29	4,965.29
US DOLLAR	1,955,244.810	1,955,244.81	1,955,244.81	40.07	0.00	0.00	0.00

CASH Total

58,319,611.710	4,512,579.18	4,499,279.17	92.20	0.00	-13,300.01	-13,300.01
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Holdings

Asset Summary

As of: December 31, 2012

View Date:

FUND:

FUTURES
GMIMCO
HCLQ

July 15, 2013



STATE STREET

Base Currency: USD - US DOLLAR

Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
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CASH EQUIVALENT

US DOLLAR	380,577.600	380,577.60	7.80	0.00	0.00	0.00
CASH EQUIVALENT Total	380,577.600	380,577.60	7.80	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2012

FUND: FUND: HCLQ
View Date: July 15, 2013

FUTURES
GMIMCO



STATE STREET.

Base Currency: USD - US DOLLAR

Units	Total Cost	Market Value	% Fund	Unreal Sec Gnl/Ls	Unreal Curr Gnl/Ls	Total Unreal Gnl/Ls
58,700,189.310	4,893,156.78	4,879,856.77	100.00	0.00	-13,300.01	-13,300.01

FUND Total

GENERAL MOTORS FOUNDATION, INC
EIN 38-2132136

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ATTACHEMENT C - GRANTS PAID DURING THE YEAR
FORM 990-PF, PART XV, ITEM 3A

For The Year Ended December 31, 2012

Org ID	Name	Status Rcptnt	Purpose	Amount
1895079	100 Black Men of America, Inc	Public Charity	General Fund	\$25,000 00
1897279	100 Black Men of Greater Detroit, Inc	Public Charity	General Fund	\$15,000 00
4566711	ACCOUNTING AID SOCIETY	Public Charity	General Fund	\$400 00
4525078	ACSGA - American Chinese School of Greater Detroit	Public Charity	General Fund	\$1,000 00
4516048	Affirmations	Public Charity	General Fund	\$2,500 00
1900737	Alliance for a Safer Greater Detroit	Public Charity	General Fund	\$20,000 00
4446818	Alternatives for Battered Women	Public Charity	General Fund	\$2,500 00
1902820	Alzheimer's Disease and Related Disorders Association	Public Charity	General Fund	\$5,000 00
3910790	Amberly's Place	Public Charity	General Fund	\$1,000 00
4588221	AMERICAN AUTOIMMUNE RELATED DISEASES ASSOCIATION	Public Charity	General Fund	\$200 00
3918002	American Cancer Society	Public Charity	General Fund	\$5,000 00
3956668	American Cancer Society	Public Charity	General Fund	\$20,000 00
1902832	American Cancer Society	Public Charity	General Fund	\$800 00
4130506	American Cancer Society	Public Charity	General Fund	(\$1,000 00)
4625193	American Cancer Society - Missouri	Public Charity	General Fund	\$5,000 00
3430279	AMERICAN CANCER SOCIETY INC	Public Charity	General Fund	\$20,000 00
2554043	American Cancer Society Mid-Indiana	Public Charity	General Fund	\$400 00
4526318	American Cancer Society of Berkeley County	Public Charity	General Fund	\$1,000 00
3943000	American Cancer Society of Defiance County	Public Charity	General Fund	\$1,500 00
4580565	AMERICAN CHILDRENS FOUNDATION AVEN HOUSE	Public Charity	General Fund	\$2,500 00
3948934	American Diabetes Association	Public Charity	General Fund	\$200 00
4822989	American Enterprise Institute	Public Charity	General Fund	\$15,000 00
1902856	American Heart Association	Public Charity	General Fund	\$70,000 00
4501007	AMERICAN HEART ASSOCIATION INC	Public Charity	General Fund	\$5,000 00
3942035	American Heart Association of Defiance County	Public Charity	General Fund	\$1,500 00
4542384	American Indian Health and Family Services	Public Charity	General Fund	\$3,000 00
1902142	American Indian Science and Engineering Society	Public Charity	General Fund	\$5,000 00
1897260	American National Red Cross	Public Charity	General Fund	\$250,000 00
4042498	American Red Cross - Greater Toledo Area Chapter	Public Charity	General Fund	\$2,500 00
1903777	Angels' Place	Public Charity	General Fund	\$200 00
3658825	Apollo Theater Foundation, Inc	Public Charity	General Fund	\$25,000 00
1902903	Arab Community Center for Economic and Social Services	Public Charity	General Fund	\$5,000 00
4586633	ARC DOWNRIVER	Public Charity	General Fund	\$10,000 00
4448303	Arlington ISD Foundation	Public Charity	General Fund	\$20,000 00
3561562	Army Historical Foundation	Public Charity	General Fund	\$250,000 00
2143825	Art Center College of Design	Public Charity	General Fund	\$100,000 00
1894611	Arts League of Michigan, Inc	Public Charity	General Fund	\$25,000 00
4036218	Arts United of Greater Ft Wayne	Public Charity	General Fund	\$8,000 00
1897046	ArtServe Michigan, Inc	Public Charity	General Fund	\$10,000 00
2001393	Asian & Pacific Islander American Scholarship Fund	Public Charity	General Fund	\$25,000 00
1892569	ASPIRA Association, Inc	Public Charity	General Fund	\$15,000 00
4566279	ASSISTANCE LEAGUE OF DIABLO VALLEY	Public Charity	General Fund	\$200 00
4104602	Attitudes & Attire	Public Charity	General Fund	\$1,500 00
4477111	AUTISM SUPPORT GROUP OF GENESEE COUNTY	Public Charity	General Fund	\$200 00
4587834	AUTOMOTIVE WOMENS ALLIANCE FOUNDATION	Public Charity	General Fund	\$200 00
4460506	AZFIRST	Public Charity	General Fund	\$800 00
4392650	BARC DEVELOPMENTAL SERVICES INCORPORATED	Public Charity	General Fund	\$2,500 00
3952070	BAY AREA WOMENS CENTER	Public Charity	General Fund	\$5,000 00
4653764	BAY COUNTY HOCKEY ASSOCIATION INC	Public Charity	General Fund	\$200 00
4531890	Belle Isle Conservancy	Public Charity	General Fund	\$20,000 00
4536689	Berkely County Meals On Wheels Inc	Public Charity	General Fund	\$1,000 00
2396840	Bethesda Lutheran Homes and Services	Public Charity	General Fund	\$200 00
4456497	BIG BROTHERS AND BIG SISTERS OF DANE COUNTY INC	Public Charity	General Fund	\$200 00
4467331	Big Brothers Big Sisters	Public Charity	General Fund	\$10,000 00
4392611	BIG BROTHERS BIG SISTERS OF BUCKS COUNTY INCORPORATED	Public Charity	General Fund	\$2,500 00
4409077	Big Brothers Big Sisters of Mahoning Valley Inc	Public Charity	General Fund	\$5,000 00
1903018	Big Brothers Big Sisters of Metropolitan Detroit	Public Charity	General Fund	\$10,000 00
3959197	Big Brothers-Big Sisters of Greater Flint	Public Charity	General Fund	\$10,000 00
1897009	Black Women's Agenda, Inc	Public Charity	General Fund	\$15,000 00
4446973	BLOOMINGTON ROTARY FOUNDATION INC	Public Charity	General Fund	\$200 00
4642175	BLUE WATER BALTIMORE	Public Charity	General Fund	\$2,500 00
1933548	Board of Trustees of Leland Stanford Jr University	Public Charity	General Fund	\$140,000 00
4603935	BOARDMAN BAND AND ORCHESTRA PARENTS INC	Public Charity	General Fund	\$200 00
4519964	Bowling Green Chamber Orchestra d/b/a Orchestra Kentucky of Bowling Green	Public Charity	General Fund	\$2,500 00

4068490 BOY SCOUTS OF AMERICA
 4278649 Boy Scouts of America
 4580512 BOY SCOUTS OF AMERICA
 4610167 BOY SCOUTS OF AMERICA
 1903223 Boy Scouts of America Great Lakes Council
 3968524 Boys & Girls Club of Greater Flint
 3950262 Boys & Girls Club of Oakland County
 4502430 Boys & Girls Clubs of Metro Denver
 1896265 Boys and Girls Club of Lansing
 4522014 Boys and Girls Club of Oakland County
 1903681 Boys and Girls Clubs of Southeastern Michigan
 3956631 Boys and Girls Clubs of the Northtowns
 4445245 Brain Injury Association of Michigan
 3617241 Business Leaders for Michigan Foundation
 3989597 Camp Fish Tales
 4466682 CAPA - Council of Asian Pacific Americans
 1902611 CAPITAL AREA UNITED WAY INC
 1933522 Carnegie Mellon University
 4650267 CENTENNIAL HIGH SCHOOL BAND BOOSTERS ASSOC
 4519982 Center for Environmental Education & Sustainability
 1897078 Charles H. Wright Museum of African American History
 4040685 Child Abuse and Neglect Council of Oakland County
 4333974 Child and Family Services Of Michigan, Inc
 1898706 Children's Leukemia Foundation of Michigan
 4475823 CHRISTMAS IN ACTION OF GENESEE COUNTY
 2356439 Citizenship Education Fund, Inc
 3950263 Clinton River Watershed Coalition
 4756719 CLUB GENERAL MOTORS
 4507656 CMS Foundation, Inc
 4587093 Cody Youth Foundation
 1896518 College for Creative Studies
 4447425 COMMON BOND BASKETBALL CLUB INC
 3543727 Community Food Bank
 4524566 Community Foundation of Acadiana
 3922350 Community Foundation of Grant County, Indiana, Inc
 4532391 COMMUNITY FOUNDATION OF GREATER ROCHESTER
 4779125 Community Outreach of Reno/Sparks
 3959308 Community Outreach Service - Meals on Wheels
 1891075 Community Residence Corporation
 2354322 Community Sharing
 3959309 Community Sharing - Milford
 4104594 Community Store House
 3920601 Comprehensive Youth Services-Family Youth Interventions
 1900812 Congressional Black Caucus Foundation, Inc
 1903989 Congressional Hispanic Caucus Institute, Inc
 1893940 Cornell University
 1894385 Council of Michigan Foundations
 1896798 Cranbrook Educational Community
 3988938 Cuban American National Council, Inc
 3234938 Danialle Karmanos' Work It Out
 4466681 DCEA - Detroit Chinese Engineering Association
 3941946 Defiance Area YMCA
 3942027 Defiance Athletic Club
 4507483 Dept of Asian Languages and Cultures, Univ of Michigan
 1895857 Detroit Area Pre College Engineering Program (DAPCEP)
 3687568 Detroit Economic Growth Association
 1900401 Detroit Historical Society
 1894298 Detroit Institute of Arts
 1936130 DETROIT RIVERFRONT CONSERVANCY INC
 1897088 Detroit Symphony Orchestra
 2330296 Detroit Winter Blast Foundation
 6071275 Detroit Winter Blast Foundation
 4091985 Developing Resources for Education in America (DREAM)
 4459836 Dress For Success
 1895460 Duke University
 3914944 Earth Force, Inc
 4364075 East Side Soup Kitchen
 4523146 Eaton Conservation District
 4447291 FAMILIES AGAINST NARCOTICS
 4469941 FAMILIES EXPLORING DOWN SYNDROME
 4042520 Feed Lucas County Children, Inc
 4698991 Feeding America - West Michigan Food Bank
 4391815 Fernbank INC

Public Charity	General Fund	\$15,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$4,400 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$11,500 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$11,500 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$60,000 00
Public Charity	General Fund	\$110,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$14,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$1,430,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$1,250 00
Public Charity	General Fund	\$14,000 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$30,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$30,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$125,000 00
Public Charity	General Fund	\$30,000 00
Public Charity	General Fund	\$175,000 00
Public Charity	General Fund	\$30,000 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$63,000 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$4,000 00
Public Charity	General Fund	\$1,500 00
Public Charity	General Fund	\$40,000 00

4369994 First Book
 4455246 FIRST IN MICHIGAN
 4107695 FIRST TEE NEW YORK INC
 3950076 First Ward Community Center
 4534238 Flint Children's Museum
 3968530 Flint River Watershed Coalition
 1897267 Focus HOPE
 1897267 Focus HOPE
 3959466 Food Bank of Eastern Michigan
 4570502 Food Bank of Northern Nevada, Inc
 1900261 Forgotten Harvest, Inc
 4364497 FORT WAYNE HEALTHY CITIES COMMITTEE INC
 4438434 Fort Zumwalt Public School Education Foundation
 3893800 Foundation for Ichthyosis & Related Skin Types (FIRST)
 4368406 Foundation for Women's Resources
 4436468 Friends of Big Creek
 4586045 Friends of Historical Hamtramck
 3968541 Friends of the Alfred Sloan Museum
 3917396 FRIENDS OF THE DETROIT RIVER
 3952538 Friends of the Lost River Inc
 4625714 Friends of the National WW II Memorial
 3921614 Friends of the Rouge
 3903114 Frontier Project Foundation
 4604617 George Werden Buck Boy Club
 1901602 Georgia Tech Foundation, Inc
 4645491 GILES COUNTY BAND BACKERS
 4613450 Girl Scouts of MN and WI River Valleys-troop 53788
 3877357 GIRL SCOUTS OF SOUTHEASTERN MICHIGAN
 3968564 Girl Scouts of Southeastern Michigan
 1894872 Girl Scouts of the United States of America
 4523391 Girls Inc. of the Washington, DC Metropolitan Area
 4517584 GLANDORF PARK BOARD ASSOCIATION INC
 1898587 Gleaners Community Food Bank of Southeastern Michigan
 1901162 Global Green USA
 1900321 GM Men's Club
 4601073 GOODRICH SOCCER CLUB INC
 1891327 Goodwill Industries of Greater Detroit
 4367148 Great Lakes Council Inc., Boy Scouts Of America
 3855216 GREATER GENESEE COUNTY AREA BMX PARENTS ASSOCIATION
 3666674 Greater Wyoming Community Resource Alliance
 3909216 Green Harvest Food Pantry
 3941919 Green Place Detroit
 1898180 Greening of Detroit
 4448304 Greenway Network
 1891714 HARVESTERS-THE COMMUNITY FOOD NETWORK
 1900472 HAVEN, INC
 4679083 Heart of America Stand Down Foundation
 1893899 Heart of West Michigan United Way
 4479263 Hidden Harvest
 4441048 Highland Township Fire Department Association
 3968574 Hispanic Technology Community Center
 3821700 Historically Black Colleges and Universities Tour Experience
 4597206 ICE HOUSE SKATING ACADEMY
 4516953 IMLAY CITY BOYS BASEBALL INC
 4409080 Inspiring Minds, Warren, Ohio
 4087324 Ira Township Little League
 4466554 James K. Polk Memorial Association
 4468527 JDRF
 1895091 Judson Center, Inc
 4036219 Junior Achievement
 4477710 Junior Achievement of Genesee County
 4443950 Junior Achievement of the Chisolm Trail
 4427505 Junior Auxiliary of Rankin County
 4447279 JUNIOR LEAGUE OF KALAMAZOO INC
 3871313 KALEIDOLINKS
 3935413 Kansas City, Kansas School Foundation for Excellence
 4474687 KC CASH COALITION INC
 1933485 KETTERING UNIVERSITY
 4043796 Kokomo Rescue Mission
 1899108 Latin Americans for Social and Economic Development, Inc
 1897414 Latino Family Services
 4522960 Lawrence County Historical & Genealogical Society
 1894337 Lawrence Technological University

Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$103,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$4,000 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$10,200 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$500,000 00
Public Charity	General Fund	\$4,800 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$55,400 00
Public Charity	General Fund	\$8,000 00
Public Charity	General Fund	\$15,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$30,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$5,225 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$24,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$180,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$15,600 00
Public Charity	General Fund	\$7,500 00
Public Charity	General Fund	\$60,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$800 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$400 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$20,400 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$7,500 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$7,500 00
Public Charity	General Fund	\$6,713 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$600 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$7,000 00
Public Charity	General Fund	\$4,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$35,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$110,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$7,500 00
Public Charity	General Fund	\$1,500 00
Public Charity	General Fund	\$7,500 00

1899197 Leader Dogs for the Blind
 1902922 Learning Club of Toledo
 4714503 Leslie Science Center
 2783678 Leukemia and Lymphoma Society
 4636357 LifeBUILDERS
 4126248 Lighthouse of Oakland County
 4467462 Literacy Center of West Michigan
 4036229 Little Rivers Wetlands Project
 1895283 Livingston County United Way
 4449020 Lockport YMCA
 4815575 Luxury Education Foundation
 1896706 Macomb County Habitat for Humanity, Inc
 1896298 Macomb Science Olympiad
 3829261 Mahoning County United Way
 4277952 Make-A-Wish
 4478630 MAKE-A-WISH FOUNDATION OF MISSOURI INC
 4665618 MAKE-A-WISH FOUNDATION OF MISSOURI INC
 4757133 MANA DE METRO DETROIT
 3953946 March of Dimes
 4130509 March of Dimes
 4606580 March of Dimes
 4409110 March of Dimes, Ohio Chapter
 1896236 Marine Corps Scholarship Foundation, Inc
 3849376 MARYLAND FOOD BANK INC
 1933542 Massachusetts Institute of Technology
 1894675 MATHCOUNTS Foundation
 1898369 Matrix Human Services
 4334629 Memphis Family Shelter
 4580636 MERCY HEALTH PARTNERS OF SW OHIO FOUNDATION-St Raphael
 4832677 MERIDIAN COMMUNITY BAND
 4585153 METROPOLITAN ORGANIZATION TO COUNTER SEXUAL ASSAULT
 4497975 Metropolitan YMCA
 2327819 MICHIGAN AEROSPACE FOUNDATION INC
 4507478 Michigan Association of Physicians of Indian Origin
 1901748 Michigan Economic Development Foundation
 4450270 MICHIGAN ENERGY OPTIONS
 2422646 Michigan Historical Center Foundation
 4510521 MICHIGAN MIDGET RACING ASSOCIATION
 4497542 MICHIGAN NATURE ASSOCIATION
 1894133 Michigan Opera Theatre
 1898864 Michigan Roundtable for Diversity and Inclusion
 4761111 Michigan Science Center
 4733021 MICHIGAN STATE TR FOR RAILWAY PRES INC
 1896421 Michigan State University
 1895143 Michigan Technological University
 4458836 MICHIGAN WING CIVIL AIR PATROL INC
 1895926 Michigan Women's Foundation
 1893802 Michigan Youth Appreciation Foundation
 4281100 Mid Michigan Food Banks-American Red Cross Mid MI
 4821635 MIDWEST MINIATURE PINSCHER RESCUE
 2059095 Minerva Education and Development Foundation
 1933523 Missouri University of Science and Technology
 1896262 Mosaic Youth Theatre of Detroit
 3968552 Motherly Intercession
 1896836 Mothers Against Drunk Driving
 1894848 Motown Historical Museum, Inc
 4776783 Museum of Contemporary Art Detroit
 1894798 Music Hall Center for the Performing Arts
 4658282 NAPOLEON DIAMOND BOOSTERS
 4699095 National Aquarium MARP, Baltimore MD
 4042929 NATIONAL ASSOCIATION FOR THE ADVANCEMENT OF COLORED PEOPLE
 4835809 National Association Of Latino Elected and Appointed Officials (NALEO) Educational Fund
 1894436 National Black MBA Association, Inc
 1900106 National Bureau of Economic Research, Inc
 4769213 National CARES Mentoring Movement, Inc
 1906307 National Chamber Foundation
 3481770 National Kidney Foundation
 1890884 National Kidney Foundation of Michigan
 1897150 National Multiple Sclerosis Society
 2162247 National Multiple Sclerosis Society, Michigan Chapter
 3985573 National Multiple Sclerosis Society, National Capital Chapter
 1897027 National Puerto Rican Coalition, Inc
 1893647 National Safety Council

Public Charity	General Fund	\$400 00
Public Charity	General Fund	\$4,500 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$8,000 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$9,000 00
Public Charity	General Fund	\$53,600 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	(\$1,000 00)
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$200,000 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$27,500 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$4,000 00
Public Charity	General Fund	\$125,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$400 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$175,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$500,000 00
Public Charity	General Fund	\$400 00
Public Charity	General Fund	\$110,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$15,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$7,500 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$4,475 00
Public Charity	General Fund	\$150,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$150,000 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$600 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$125,000 00

1894779 National Society of Black Engineers
 3412030 NATIONAL WESTERN ART FOUNDATION
 1900048 National Wildlife Federation
 2534531 New BeginningsTherapeutic Riding, Inc
 1894408 New Detroit, Inc
 1900342 North End Youth Improvement Council
 4623908 North Lawrence Community School Foundation
 4104546 Northwest ISD Education Foundation
 1895182 Northwestern University
 1897694 Oakland Livingston Human Service Agency
 1933575 Ohio State University Foundation
 4271267 Ohio Stingrays
 4677909 ONE HUNDRED BLACK MEN, INC OF NEW YORK
 4846989 Operation Care Package Michigan
 4605877 Operation Help
 4610597 Operation Homefront
 4520971 Operation Safe House, Inc
 1903588 Orchards Children's Services
 3920177 Parma Council Of PTA's
 3942053 Partnership Assistance to the Homeless
 4566600 PAWS RESCUE
 1896784 Pennsylvania State University
 1901176 Peterson Institute for International Economics
 4127814 Project Sister Family Services
 3510636 Public Theatre of Kentucky
 1895869 Purdue University
 1894465 Regents of the University of Michigan
 3959262 Resource Genesee
 3859460 River Legacy Foundation
 4460910 ROCHESTER COMMUNITY COALITION
 1903819 Rochester Community Schools Foundation
 1893490 Romulus Community Schools
 4447042 RUFFED GROUSE SOCIETY
 4595957 S&S ATHLETIC BOOSTERS
 4452146 SADDLES OF JOY INC
 1890921 Safe Kids Worldwide
 4479414 Saginaw Basin Land Conservancy
 3701684 Scholarship America
 4446814 School of the Holy Childhood
 2170604 Science Central, Inc
 3954043 Sci-Port Discovery Center
 4108511 Second Food Harvest of NC
 3856785 Second Harvest Food Bank
 4446817 Seneca Waterways Council, BSA
 1895724 SER-Jobs for Progress National, Inc
 3479877 Smarter Girls
 1900431 Smithsonian Institution
 1897008 Society of Automotive Engineers, Inc
 1897008 Society of Automotive Engineers, Inc
 3602524 Society of Hispanic Professional Engineers
 3514622 Society of Women Engineers
 4459197 SOCIETY OF WOMEN ENGINEERS
 1894874 SOME, Inc
 4466540 South Central Tennessee Workforce Alliance
 3921017 Southeastern Michigan Veterans Stand Down, Inc
 4466565 Southern Automotive Women's Forum
 3921631 Southwest Housing Solutions Corporation
 4130508 SPECIAL OLYMPICS
 4526281 SPECIAL OLYMPICS WEST VIRGINIA
 1900517 Sphinx Organization, Inc
 4069844 St Croix Valley YMCA
 4388198 Starfish
 3903126 Stevens Hope for Children
 4381815 Students In Free Enterprise (SIFE)
 4477723 Sycamore Land Trust, Incorporated
 3959300 Tall Pine Council Boy Scouts of America
 4104531 Tarrant Area Food Bank
 4466550 Tennessee Environmental Council
 4042560 The American Heart Association
 1894591 The Brookings Institution
 4286386 The Charity Ball Association of San Antonio, Inc
 4559293 The Foundation of Monroe County Community Schools
 1902967 The Memorial Foundation, Inc

Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$75,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$1,250 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$1,500 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$3,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$100,000 00
Public Charity	General Fund	\$25,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$175,000 00
Public Charity	General Fund	\$200,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$800 00
Public Charity	General Fund	\$9,000 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$1,700,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	Scholarships	\$8,502,184 74
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,000 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$20,000 00
Public Charity	General Fund	\$2,600 00
Public Charity	General Fund	\$285,710 00
Public Charity	General Fund	\$321,429 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$25,750 00
Public Charity	General Fund	\$19,900 00
Public Charity	General Fund	\$200 00
Public Charity	General Fund	\$5,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	(\$1,000 00)
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$35,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$1,500 00
Public Charity	General Fund	\$50,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$1,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$15,000 00
Public Charity	General Fund	\$10,000 00
Public Charity	General Fund	\$2,500 00
Public Charity	General Fund	\$50,000 00

4095087 The Parade Company	Public Charity	General Fund	\$85,000 00
4466555 The Polk Theater and Cultural Arts Center	Public Charity	General Fund	\$5,000 00
3205787 The University of Toledo Foundation	Public Charity	General Fund	\$2,000 00
1901376 Think Detroit Police Athletic League Inc	Public Charity	General Fund	\$20,000 00
4566643 TIGERLILY CAT RESCUE	Public Charity	General Fund	\$200 00
3944770 Travis Manion Foundation	Public Charity	General Fund	\$75,200 00
4513859 TROY ATHENS BAND BOOSTERS	Public Charity	General Fund	\$200 00
4421071 TRUMPET AWARDS FOUNDATION INC	Public Charity	General Fund	\$25,000 00
4592380 Turningpoint for Victims of Domestic and Sexual violence	Public Charity	General Fund	\$1,000 00
4497905 Turnstone Center for Disabled Children and Adults Inc	Public Charity	General Fund	\$8,000 00
4852453 UC Regents	Public Charity	General Fund	\$140,000 00
4527363 Union of the Vietnamese Student Assoc Southern California	Public Charity	General Fund	\$1,000 00
4448491 United Negro College Fund	Public Charity	General Fund	\$50,000 00
3535788 United Negro College Fund, Inc	Public Charity	General Fund	\$310,000 00
3535788 United Negro College Fund, Inc	Public Charity	Scholarships	\$84,000 00
4416239 United States Navy Memorial Foundation	Public Charity	General Fund	\$50,000 00
1901135 United Way for Southeastern Michigan	Public Charity	Local Education Initiative	\$5,425,000 00
1891390 United Way of Allen County	Public Charity	General Fund	\$46,575 00
1891870 United Way of Bay County	Public Charity	General Fund	\$4,075 00
1902277 UNITED WAY OF BUFFALO AND ERIE COUNTY	Public Charity	General Fund	\$32,375 00
1895799 United Way of Central Maryland	Public Charity	General Fund	\$2,738 00
1892226 United Way of Defiance County	Public Charity	General Fund	\$16,013 00
1902960 United Way of Genesee County	Public Charity	General Fund	\$92,913 00
1895425 United Way of Grant County	Public Charity	General Fund	\$18,538 00
3285744 United Way of Greater Cleveland	Public Charity	General Fund	\$20,063 00
3820867 United Way of Greater Niagara	Public Charity	General Fund	\$18,238 00
3312326 United Way of Greater Rochester Inc	Public Charity	General Fund	\$10,563 00
3308671 UNITED WAY OF GREATER ST LOUIS INC	Public Charity	General Fund	\$18,100 00
1893028 United Way of Greater Toledo	Public Charity	General Fund	\$22,575 00
1897648 United Way of Howard County	Public Charity	General Fund	\$14,350 00
1892696 United Way of Lawrence County dba United Way of South Central Indiana	Public Charity	General Fund	\$5,463 00
1895956 United Way of Maury County	Public Charity	General Fund	\$13,500 00
1895365 United Way of Metropolitan Tarrant County	Public Charity	General Fund	\$32,050 00
1891750 United Way of Northwest Louisiana	Public Charity	General Fund	\$10,725 00
1896005 United Way of Saginaw County	Public Charity	General Fund	\$8,763 00
1892580 United Way of Southern Kentucky	Public Charity	General Fund	\$6,663 00
3829284 United Way of Trumbull County	Public Charity	General Fund	\$21,713 00
1895992 United Way of Wyandotte County, Inc	Public Charity	General Fund	\$49,388 00
3911164 United Way of Yuma	Public Charity	General Fund	\$8,000 00
4593467 United Way St Croix Valley	Public Charity	General Fund	\$1,000 00
1897438 University of Puerto Rico	Public Charity	General Fund	\$10,000 00
1895609 University of Texas at Austin	Public Charity	General Fund	\$110,000 00
4446821 Urban League of Rochester NY	Public Charity	General Fund	\$2,500 00
1897621 US Foundation for Inspiration and Recognition of Science and Technology	Public Charity	General Fund	\$400 00
4445253 USNSCS Grayfox (TWR-825)	Public Charity	General Fund	\$2,000 00
3959554 Valley Area Agency on Aging	Public Charity	General Fund	\$5,000 00
1897006 Virginia Tech Foundation, Inc	Public Charity	General Fund	\$110,000 00
1898115 Warren Lions Club	Public Charity	General Fund	\$9,000 00
1897139 Warren Symphony Orchestra	Public Charity	General Fund	\$5,000 00
1894279 Wayne State University	Public Charity	General Fund	\$9,000 00
1896549 Wayne State University	Public Charity	General Fund	\$25,000 00
4142412 We Care Senior Meals Programs	Public Charity	General Fund	\$5,000 00
4467452 West Michigan Environmental Action Council	Public Charity	General Fund	\$1,000 00
1895663 Williamson County United Way	Public Charity	General Fund	\$6,000 00
3935248 Winning Futures	Public Charity	General Fund	\$14,000 00
4522550 WKAR AM/FM/TV	Public Charity	General Fund	\$5,000 00
3891685 Woldumar Nature Center	Public Charity	General Fund	\$10,000 00
1891499 Womens Leadership Forum dba Inforum Center for Leadership	Public Charity	General Fund	\$50,000 00
4566726 WOODLAND METIS ABORIGINAL ASSOCIATION OF MICHIGAN	Public Charity	General Fund	\$200 00
4550064 WOUNDED WARRIOR PROJECT INC	Public Charity	General Fund	\$2,000 00
4579233 WW COMMUNITY CONNECTIONS INCORPORATED	Public Charity	General Fund	\$200 00
3935695 Wyandotte County Parks Foundation	Public Charity	General Fund	\$7,500 00
4467444 Wyoming Public Schools Foundation	Public Charity	General Fund	\$3,000 00
1933515 Youngstown State University	Public Charity	General Fund	\$15,000 00
1898553 YWCA of Greater Flint	Public Charity	General Fund	\$5,000 00
4110916 ywca of niagara	Public Charity	General Fund	\$5,000 00
4467477 YWCA WEST CENTRAL MICHIGAN - Grand Rapids	Public Charity	General Fund	\$1,000 00
4527722 Zaman International	Public Charity	General Fund	\$5,000 00
			<u>\$27,627,767 74</u>

GENERAL MOTORS FOUNDATION, INC.
EIN: 38-2132136

ATTACHEMENT D - APPROVED FOR FUTURE PAYMENT
FORM 990-PF, PART XV, ITEM 3B

For The Year Ended December 31, 2012

Organization	Amount
Smithsonian Institution	\$285,710
SAE Foundation	\$642,858
Michigan Aerospace Museum	\$375,000
Friends of the National World War II Memorial	\$48,000
Army Historical Foundation	\$250,000
SE Michigan Schools Initiative	\$16,275,000
College for Creative Studies	\$1,250,000
Buick Achievers	\$12,774,000
Focus: HOPE	\$1,500,000
Less: Discount on multi-year pledges	<u>(\$405,243)</u>
	<u><u>\$32,995,325</u></u>