

SECTOR CONSTITUENTS

(As at 31 August 2006 2006)

AEROSPACE & DEF

BAE SYSTEMS PLC
COBHAM PLC
QINETIQ
MEGGITT PLC
ROLLS-ROYCE GROUP PLC
SMITHS GROUP PLC
ULTRA ELECTRONICS HLDGS PLC
VT GROUP PLC

BANKS

ALLIANCE & LEICESTER PLC
BARCLAYS PLC
BRADFORD & BINGLEY PLC
HBOS PLC
HSBC HOLDINGS PLC
LLOYDS TSB GROUP PLC
NORTHERN ROCK PLC
ROYAL BANK OF SCOTLAND GROUP
STANDARD CHARTERED PLC

BEVERAGES

BRITVIC
DIAGEO PLC
SABMILLER PLC
SCOTTISH & NEWCASTLE PLC

CHEMICALS

BOC GROUP PLC
CRODA INTERNATIONAL PLC
IMPERIAL CHEMICAL INDS PLC
JOHNSON MATTHEY PLC
VICTREX PLC

CONSTRN & MATERIALS

BALFOUR BEATTY
CARILLION
HANSON
KIER GROUP
MORGAN SINDALL
MARSHALLS PLC

ELECTRICITY

BRITISH ENERGY GROUP PLC
DRAX
INTERNATIONAL POWER PLC
SCOTTISH & SOUTHERN ENERGY
SCOTTISH POWER PLC
VIRIDIAN GROUP PLC

ELEC & ELECTRCLS

HALMA
INVENSYS PLC
LAIRD GROUP PLC
MORGAN CRUCIBLE
RENISHAW PLC
SPECTRIS PLC

INDUSTRIAL ENGINEERING

BODYCOTE INTL
CHARTER
ENODIS PLC
FKI PLC
IMI PLC
ROTORK PLC
SPIRAX-SARCO ENG
WEIR GROUP

FOOD & DRUG RET

ALLIANCE BOOTS
GREGGS PLC
MORRISON SUPMKT
SAINSBURY (J) PLC
TESCO PLC

FOOD PRODUCERS

ASSOC.BR.FOODS
CADBURY SCHWEPPE
DAIRY CREST
NORTHERN FOODS
PREMIER FOODS
RHM
TATE & LYLE
UNILEVER

HOUSEHOLD GOODS

AGA FOODSEV GRP
BARRATT DEVLPMNT
BERKELEY GROUP
BOVIS HOMES GRP
BELLWAY
CREST NICHOLSON
HEADLAM GROUP
MCCARTHY & STONE
PERSIMMON
RECKITT BENCKSR
REDROW
TAYLOR WOODROW
WILSON BOWDEN
WIMPEY (G)

INFO TECH HRDWRE

ARM HOLDINGS PLC
CSR PLC
MARCONI CORP PLC
SPIRENT PLC

INSURANCE

ADMIRAL GROUP
AMLIN
BENFIELD GROUP
BRIT INSURANCE
CATLIN GRP
HISCOX
JARDINE LLOYD
ROYAL & SUN ALL
WELLINGTON UNDWG

INVEST COMPANIES

ABERFORTH SML CO
ALLIANCE TRUST
BNKRS INV TRUST
BR ASSETS PLC
BR EMPIRE SECS
CANDOVER INV
CALEDONIA INV
CITY OF LDN INV
DEXION ABSOLUTE
EDINBURGH INV
ELECTRA INV TST
EDINBURGH US TRA
FIDELITY EURO
FOR COL INV TR
JPMF CONT EURO
JPMF JAPANESE IT
JP MORG FLM MERC
ML WRLD MINING
MONKS INV TRUST
MERCHANT TRUST
MURRAY INC TRUST
MURRAY INTL TR
PERP INC&GWTH IT
RIT CAPITAL
SCOTTISH INV TR
SCOT MTG INV TR
SVG CAPITAL
TEMPLETON EMERGE
TEMPLE BAR INV
WITAN INV TST

LEIS, ENT & HOTELS

888 HOLDINGS
ARRIVA PLC
AVIS EUROPE
BRITISH AIRWAYS
CARNIVAL
COMPASS GROUP
DE VERE GROUP
ENTERPRISE INNS
EASYJET
FIRST CHOICE HOL
FIRSTGROUP PLC
GONDOLA HLDGS
GREENE KING
GO-AHEAD GROUP
INTERCONT HOTEL
WETHERSPOON J.D.
LADBROKES
LUMINAR
MITCHELLS & BUT
MILL & COP HTLS
MYTRAVEL GRP
NATIONAL EXPRESS
PARTYGAMING
PUNCH TAVERNS
RANK GROUP
RESTAURANT GROUP
STAGECOACH GRP
STANLEY LEIS.
WILLIAM HILL
WOLVER & DUDLEY
WHITBREAD

LIFE INSURANCE

AVIVA
FRIENDS PROVIDENT
LEGAL & GENERAL
OLD MUTUAL
PRUDENTIAL
RESOLUTION
ST JAMESS PLACE

MEDIA & PHOTO

AEGIS GROUP
B SKY B
DAILY MAIL TST A
EMAP
EMI GROUP
GCAP MEDIA
INFORMA
ITV
JOHNSTON PRESS
PEARSON
REED ELSEVIER
RIGHTMOVE
REUTERS GROUP
TRINITY MIRROR
TAYLOR NELSON
UTD BUSINESS MED
WPP GROUP
YELL GROUP

MINING

ANGLO AMERICAN
ANTOFAGASTA
AQUARIUS PLAT
BHP BILLITON
KAZAKHMYS
LONMIN PLC
RIO TINTO
RANDGOLD RES.
VEDANTA RES
XSTRATA

OIL & GAS

BP
BURREN ENERGY
CAIRN ENERGY
DANA PETROLEUM
JKX OIL & GAS
PREMIER OIL
ROYAL DTCH SHL A
ROYAL DTCH SHL B
SOCO INTL
TULLOW OIL
VENTURE PROD

SPEC & OTHER FINANCE

ABERDEEN ASSET
AMVESCAP
CLOSE BROS GRP
COLL STEW TULL
CATTLES PLC
MAN GROUP
F&C ASSET MANGMT

HENDERSON GRP
HELPHIRE GROUP
ICAP PLC
INTERMEDIATE CAP
IG GROUP
3i GROUP
INVESTEC
KENSINGTON GROUP
LOND STOCK EXCH
PARAGON GROUP
PROVIDENT FINCL
RATHBONE BROS
SCHRODERS
SCHRODERS NV

PHARMACEUTICALS

ASTRAZENECA
GLAXOSMITHKLINE
HIKMA PHARMA
SHIRE
SKYEPHARMA

REAL ESTATE

BIG YELLOW GROUP
BR LAND CO
BRIXTON
CAP & REGIONAL
CLS HOLDINGS
COUNTRYWIDE
DERWENT VALLEY
F&C COMMERCIAL
GT PORTLAND EST
GRAINGER TR
HAMMERSON
INSIGHT FND PROP
LAND SECS GROUP
LIBERTY INTL
LON MERCHANT SEC
MAPELEY
MINERVA PLC
QUINTAIN EST & D
SHAFTESBURY PLC
SLOUGH ESTATES
ST.MODWEN
SAVILLS
TR PROPERTY INV
UNITE GROUP
WORKSPACE GROUP

GEN RETAILERS

BROWN (N) GROUP
CARPETRIGHT
CARPHONE WAREHSE
DEBENHAMS
DSG INTERNTL
FINDEL PLC
GUS
HALFORDS GROUP
HMV GROUP
INCHCAPE
JJB SPORTS
KESA ELECTRICALS
KINGFISHER
MFI FURNITURE GP
MARKS & SP.
MATALAN
NEXT
PENDRAGON
SIGNET GROUP
SMITH WH
TOPPS TILES
WOOLWORTHS GROUP

SOFTWARE & COMP S

AUTONOMY CORP
COMPUTACENTER
DIMENSION DATA
LOGICACMG
MISYS
NORTHGATE INFO
SCi ENTERTAIN
SAGE GROUP

SUPPORT SERVICES

AGGREKO
ASHTAD GROUP
AMEC
ATKINS WS
BABCOCK INTL
BRAMBLES INDUST
BUNZL
BSS GROUP PLC
CAPITA GROUP
DE LA RUE PLC
DAVIS SERVICE GP
ELECTROCOMPONENT
FILTRONA
GRP 4 SECURICOR

HAYS
HOMESERVE
INTERSERVE
INTERTEK GROUP
LAING(J)
MCALPINE ALFRED
MICHAEL PAGE
MITIE GROUP
PAYPOINT
PREMIER FARNELL
REGUS
RPS GROUP
RENTOKIL INITIAL
SPEEDY HIRE
SIG PLC
SHANKS GROUP
SERCO GROUP
STHREE
TRAVIS PERKINS
WOLSELEY

TELECOMMS

BT GROUP
COLT TELECOM GRP
CABLE & WIRELESS

TOBACCO

BRIT AM TOBACCO
GALLAHER GROUP
IMPERIAL TOBACCO

TRANSPORT

BBA GROUP
FORTH PORTS
NORTHGATE
WINCANTON

UTILITIES, OTHER

AWG
CENTRICA
KELDA GROUP
NATIONAL GRID
NRTHMBRN WATER
PENNON GROUP
SEVERN TRENT
UNITED UTILITIES