

DFA Canada Global 60EQ-40FI Portfolio - Class I (USD)

As of June 30, 2017 (Updated Monthly)

Source: RBC

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds as well as any direct investments of the fund.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	BANK OF MONTREAL COMMON STOCK	0.680%	0.680%
2	AT+T INC COMMON STOCK USD1.0	0.673%	1.353%
3	APPLE INC	0.614%	1.967%
4	BANK OF NOVA SCOTIA COMMON STOCK	0.595%	2.563%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.594%	3.156%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.561%	3.718%
7	TORONTO DOMINION BANK COMMON STOCK	0.527%	4.245%
8	ROYAL BANK OF CANADA COMMON STOCK	0.460%	4.705%
9	SUNCOR ENERGY INC COMMON STOCK	0.442%	5.147%
10	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.389%	5.536%
11	ORACLE CORP SR UNSECURED 09/21 1.9	0.348%	5.883%
12	EXXON MOBIL CORP COMMON STOCK	0.324%	6.208%
13	BANK OF AMERICA	0.316%	6.524%
14	PFIZER INC COMMON STOCK USD.05	0.314%	6.837%
15	MANULIFE FINANCIAL CORP COMMON STOCK	0.294%	7.131%
16	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.293%	7.425%
17	INTEL CORP COMMON STOCK USD.001	0.293%	7.717%
18	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.293%	8.010%
19	SINGAPORE GOVER	0.288%	8.298%
20	MICROSOFT CORP COMMON STOCK USD.00000625	0.285%	8.583%
21	LANDWIRT RENTEN	0.280%	8.862%
22	CHEVRON CORP COMMON STOCK USD.75	0.269%	9.131%
23	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.263%	9.395%
24	COMCAST CORP CLASS A COMMON STOCK USD.01	0.262%	9.657%
25	CANADA HOUSING	0.255%	9.911%
26	CITIGROUP INC COMMON STOCK USD.01	0.244%	10.156%
27	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.243%	10.399%
28	KFW 1.375% 01FE	0.242%	10.641%
29	LANDESKREDITBAN	0.240%	10.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.238%	11.118%
31	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.235%	11.353%
32	WAL-MART STORES	0.231%	11.584%
33	MAGNA INTERNATIONAL INC COMMON STOCK	0.229%	11.812%
34	CISCO SYSTEMS	0.228%	12.040%
35	APPLE INC SR UNSECURED 02/21 2.25	0.225%	12.265%
36	KOMMUNINVEST I	0.222%	12.487%
37	CANADIAN NATURAL RESOURCES COMMON STOCK	0.219%	12.706%
38	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.218%	12.924%
39	KOMMUNINVEST I	0.218%	13.142%
40	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.215%	13.357%
41	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.215%	13.572%
42	SWEDISH EXP CRE	0.214%	13.786%
43	SAMSUNG ELECTRO	0.214%	14.000%
44	UK(GOVT OF) 4.2	0.211%	14.211%
45	WESTPAC BKG COR	0.211%	14.422%
46	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.211%	14.632%
47	NATIONAL BK CDA	0.204%	14.836%
48	US TREASURY N/B 05/25 2.125	0.203%	15.038%
49	NESTLE SA	0.202%	15.241%
50	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.200%	15.441%
51	ROYAL BK OF CAN	0.195%	15.636%
52	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.195%	15.831%
53	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.193%	16.025%
54	NETWORK RAIL IN	0.190%	16.215%
55	MICROSOFT CORP	0.188%	16.403%
56	TOTAL SA	0.187%	16.590%
57	MERCK & CO INC	0.187%	16.777%
58	SUN LIFE FINANCIAL INC COMMON STOCK	0.183%	16.960%
59	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.183%	17.143%
60	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.177%	17.320%
61	ENBRIDGE INC COMMON STOCK	0.177%	17.497%
62	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.177%	17.674%
63	EXPORT DEVELOPM	0.176%	17.850%
64	CHEVRON CORP 2.	0.176%	18.026%
65	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.176%	18.202%
66	IBM CORP SR UNSECURED 01/22 2.5	0.176%	18.378%
67	CAD - London	0.175%	18.553%
68	PROCTER + GAMBLE CO/THE COMMON STOCK	0.173%	18.726%
69	TRANSCANADA CORP COMMON STOCK	0.173%	18.899%
70	UNITEDHEALTH GR	0.173%	19.072%
71	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.172%	19.244%
72	AMAZON.COM INC	0.171%	19.415%
73	SWEDEN GOVERNME	0.170%	19.585%
74	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.168%	19.753%
75	FRENCH REP GOVT	0.168%	19.921%
76	TECK RESOURCES LTD CLS B COMMON STOCK	0.164%	20.086%
77	NATL AUSTRALIA	0.163%	20.249%
78	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.163%	20.412%
79	ALPHABET INC CL C COMMON STOCK USD.001	0.157%	20.569%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	FACEBOOK INC A COMMON STOCK USD.000006	0.156%	20.726%
81	CHEVRON CORP SR UNSECURED 03/20 1.961	0.156%	20.882%
82	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.156%	21.038%
83	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.154%	21.191%
84	ALPHABET INC CL A COMMON STOCK USD.001	0.154%	21.345%
85	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.152%	21.496%
86	MICROSOFT CORP SR UNSECURED 11/20 2	0.151%	21.648%
87	CANADIAN NATL RAILWAY CO COMMON STOCK	0.151%	21.799%
88	DAIMLER AG	0.148%	21.946%
89	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.147%	22.093%
90	GENERAL MOTORS CO COMMON STOCK USD.01	0.143%	22.236%
91	WALT DISNEY(HLD	0.142%	22.379%
92	TOYOTA MOTOR CO	0.141%	22.520%
93	FMS WERTMANAGEM	0.140%	22.660%
94	CHINA CONST BK	0.139%	22.798%
95	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.137%	22.935%
96	SINGAPORE GOVT	0.135%	23.070%
97	IBM CORP SR UNSECURED 02/21 2.25	0.135%	23.204%
98	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.133%	23.338%
99	SINGAPORE GOVT	0.133%	23.471%
100	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.133%	23.604%
101	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.133%	23.737%
102	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.133%	23.870%
103	APPLE INC SR UNSECURED 02/22 2.5	0.131%	24.001%
104	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.129%	24.131%
105	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.129%	24.259%
106	NESTLE FINANCE	0.128%	24.388%
107	CVS HEALTH CORP COMMON STOCK USD.01	0.128%	24.516%
108	MERCK + CO. INC. COMMON STOCK USD.5	0.125%	24.641%
109	BCE INC COMMON STOCK	0.125%	24.766%
110	ONTARIO(PROV OF	0.124%	24.890%
111	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.122%	25.012%
112	DEUTSCHE BAHN F	0.121%	25.132%
113	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.120%	25.252%
114	FORD MOTOR CO COMMON STOCK USD.01	0.120%	25.372%
115	CHEVRON CORP SR UNSECURED 06/23 3.191	0.119%	25.491%
116	INTL BANK FOR R	0.118%	25.609%
117	SWEDISH GOVT 3.	0.117%	25.726%
118	QUALCOMM INC COMMON STOCK USD.0001	0.116%	25.842%
119	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.114%	25.956%
120	TIME WARNER INC COMMON STOCK USD.01	0.114%	26.071%
121	BHP BILLITON LT	0.114%	26.185%
122	BK NEDERLANDSE	0.114%	26.298%
123	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.114%	26.412%
124	AGENCE FRANC DE	0.113%	26.525%
125	PFIZER INC	0.112%	26.637%
126	ALLERGAN PLC	0.112%	26.749%
127	MORGAN STANLEY COMMON STOCK USD.01	0.111%	26.860%
128	ORACLE CORP COMMON STOCK USD.01	0.111%	26.971%
129	KINROSS GOLD CORP COMMON STOCK	0.110%	27.082%

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130	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.110%	27.191%
131	WASTE CONNECTIONS INC COMMON STOCK	0.110%	27.301%
132	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.108%	27.409%
133	US BANCORP COMMON STOCK USD.01	0.107%	27.516%
134	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.106%	27.622%
135	FEDEX CORPORATI	0.106%	27.728%
136	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.106%	27.834%
137	UNION PACIFIC CORP COMMON STOCK USD2.5	0.105%	27.939%
138	LANDESKREDITBAN	0.105%	28.043%
139	SIMON PROPERTY GROUP INC REIT USD.0001	0.104%	28.148%
140	ROYAL DUTCH SHELL SPON ADR A ADR	0.104%	28.251%
141	TRAVELERS COS	0.103%	28.354%
142	BASF SE	0.103%	28.457%
143	NOVARTIS CAP CO	0.103%	28.559%
144	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.101%	28.660%
145	BK OF NOVA SCOT	0.101%	28.762%
146	MEDTRONIC PLC	0.100%	28.862%
147	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.100%	28.962%
148	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.099%	29.062%
149	COCA-COLA CO	0.099%	29.161%
150	BNP PARIBAS SA	0.098%	29.259%
151	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.098%	29.357%
152	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.097%	29.454%
153	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.097%	29.550%
154	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.096%	29.647%
155	SNCF RESEAU 3.1	0.096%	29.743%
156	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.095%	29.838%
157	AGNICO EAGLE MINES LTD COMMON STOCK	0.095%	29.933%
158	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.095%	30.028%
159	MERCK + CO INC SR UNSECURED 02/22 2.35	0.095%	30.123%
160	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.094%	30.217%
161	SHELL INTL.FIN.	0.094%	30.311%
162	FAIRFAX FINANCI	0.093%	30.405%
163	KOMMUNALBANKEN	0.093%	30.498%
164	NEDERLANDSE WAT	0.093%	30.590%
165	BANK OF MONTREA	0.092%	30.682%
166	AGENCE FRANCAIS	0.092%	30.774%
167	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.091%	30.865%
168	ANTHEM INC COMMON STOCK USD.01	0.091%	30.956%
169	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.091%	31.047%
170	FINLAND GOVT IN	0.090%	31.137%
171	DELTA AIRLINES	0.090%	31.227%
172	NOVARTIS AG	0.088%	31.315%
173	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.087%	31.402%
174	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.087%	31.489%
175	ABBOTT LABORATORIES COMMON STOCK	0.086%	31.575%
176	AGRIUM INC COMMON STOCK NPV	0.086%	31.661%
177	ACE LTD	0.085%	31.747%
178	ROYAL DUTCH SHE	0.085%	31.832%
179	LUNDIN MINING C	0.085%	31.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
180	CSX CORP	0.083%	31.999%
181	AMGEN INC COMMON STOCK USD.0001	0.083%	32.083%
182	INDUSTRIAL ALLI	0.083%	32.166%
183	FORTIS INC COMMON STOCK	0.083%	32.248%
184	INDUSTRIAL & CO	0.083%	32.331%
185	HONDA MOTOR CO	0.083%	32.414%
186	BANCO SANTANDER	0.083%	32.496%
187	APPLE INC SR UNSECURED 05/23 2.4	0.082%	32.579%
188	HOME DEPOT INC COMMON STOCK USD.05	0.082%	32.661%
189	TEMASEK FINL I	0.082%	32.742%
190	UNIBAIL-RODAMCO	0.082%	32.824%
191	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.081%	32.905%
192	PNC BANK	0.081%	32.985%
193	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.080%	33.066%
194	TOTAL CAPITAL I	0.080%	33.146%
195	GOLDCORP INC COMMON STOCK	0.080%	33.226%
196	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.080%	33.306%
197	KINGDOM BELGIUM	0.079%	33.385%
198	BK NED GEMEENTE	0.079%	33.465%
199	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.079%	33.544%
200	SCHLUMBERGER LTD COMMON STOCK USD.01	0.079%	33.622%
201	BARRICK GOLD CORP COMMON STOCK	0.079%	33.701%
202	SIEMENS AG	0.079%	33.780%
203	INTL BUSINESS M	0.079%	33.859%
204	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.079%	33.937%
205	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.078%	34.015%
206	DEUTSCHE TELEKO	0.077%	34.092%
207	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.075%	34.167%
208	ONTARIO(PROV OF	0.075%	34.242%
209	AUST & NZ BANK	0.075%	34.317%
210	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.074%	34.392%
211	PROV OF SASK CA	0.074%	34.466%
212	CONOCOPHILLIPS COMMON STOCK USD.01	0.074%	34.540%
213	VALERO ENERGY C	0.074%	34.614%
214	SHAW COMMUNICATIONS INC B COMMON STOCK	0.074%	34.687%
215	PEPSICO INC COMMON STOCK USD.017	0.073%	34.761%
216	CANADIAN TIRE C	0.073%	34.834%
217	MICRON TECHNOLO	0.073%	34.908%
218	AGENCE FRANCAIS	0.073%	34.981%
219	US dollar - Lon	0.073%	35.054%
220	VODAFONE GROUP	0.073%	35.126%
221	ROYAL DUTCH SH-	0.072%	35.198%
222	ABB LTD	0.072%	35.270%
223	VOLKSWAGEN AG	0.072%	35.342%
224	CAPITAL ONE FIN	0.072%	35.414%
225	HITACHI	0.072%	35.485%
226	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.071%	35.557%
227	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.071%	35.628%
228	EUROPEAN INVEST	0.071%	35.699%
229	BAYERISCHE MOTO	0.070%	35.769%

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230	EUROPEAN INVEST	0.070%	35.839%
231	EQUINIX INC REIT USD.001	0.070%	35.909%
232	WEST FRASER TIM	0.069%	35.978%
233	ORACLE CORP SR UNSECURED 07/21 2.8	0.069%	36.047%
234	PROVINCE OF QUE	0.069%	36.116%
235	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.068%	36.183%
236	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.068%	36.251%
237	TENCENT HLDGS L	0.067%	36.318%
238	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.067%	36.385%
239	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.067%	36.453%
240	SANOFI-AVENTIS	0.067%	36.519%
241	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.067%	36.586%
242	NORFOLK STHN CO	0.067%	36.653%
243	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.067%	36.719%
244	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.066%	36.786%
245	DANAHER CORP COMMON STOCK USD.01	0.065%	36.851%
246	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.065%	36.916%
247	CATERPILLAR INC COMMON STOCK USD1.0	0.065%	36.982%
248	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.065%	37.046%
249	BP PLC	0.065%	37.111%
250	ALTRIA GROUP INC COMMON STOCK USD.333	0.064%	37.175%
251	PROLOGIS INC REIT USD.01	0.064%	37.240%
252	PUBLIC STORAGE	0.064%	37.304%
253	METLIFE INC COMMON STOCK USD.01	0.064%	37.368%
254	DEXIA CREDIT LO	0.064%	37.432%
255	TELUS CORPORATI	0.064%	37.496%
256	CENOVUS ENERGY INC COMMON STOCK	0.064%	37.559%
257	ROCHE HOLDING A	0.063%	37.623%
258	BLACKROCK INC COMMON STOCK USD.01	0.063%	37.685%
259	VERESEN INC.	0.062%	37.748%
260	FINNING INTL LT	0.062%	37.810%
261	ORANGE SA	0.062%	37.872%
262	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.062%	37.934%
263	RIO TINTO PLC SPON ADR ADR	0.061%	37.995%
264	MARATHON PETROLEUM CORP COMMON STOCK	0.061%	38.056%
265	SWEDEN GOVERNME	0.061%	38.117%
266	WESTPAC BANK CO	0.061%	38.178%
267	CANADIAN (GOVT	0.061%	38.239%
268	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.061%	38.300%
269	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.061%	38.360%
270	EMPIRE CO LTD N	0.060%	38.421%
271	ENCANA CORP COMMON STOCK	0.060%	38.481%
272	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.060%	38.541%
273	TOURMALINE OIL	0.059%	38.600%
274	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.059%	38.659%
275	FIRST QUANTUM M	0.059%	38.718%
276	EUROPEAN INVEST	0.059%	38.777%
277	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.059%	38.835%
278	NISSAN MOTOR CO	0.058%	38.894%
279	PROCTER & GAMBL	0.058%	38.951%

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280	TOTAL CAPITAL I	0.058%	39.009%
281	GLENCORE XSTRA	0.058%	39.067%
282	NATL AUSTRALIA	0.058%	39.124%
283	WELLTOWER INC REIT USD1.0	0.057%	39.182%
284	MCDONALD S CORP COMMON STOCK USD.01	0.057%	39.239%
285	B2GOLD CORP COM	0.057%	39.296%
286	AFLAC INC COMMON STOCK USD.1	0.057%	39.353%
287	HON HAI PRECISI	0.057%	39.410%
288	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.057%	39.467%
289	IBERDROLA SA	0.057%	39.523%
290	NOVARTIS AG SPONSORED ADR ADR	0.056%	39.580%
291	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.056%	39.635%
292	CRESCENT POINT ENERGY CORP COMMON STOCK	0.056%	39.691%
293	AETNA INC COMMON STOCK USD.01	0.056%	39.747%
294	SOUTHWEST AIRLI	0.056%	39.803%
295	NEWBELCO SA/NV	0.056%	39.858%
296	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.056%	39.914%
297	ROYAL BANK OF C	0.055%	39.969%
298	AVALONBAY COMMUNITIES INC REIT USD.01	0.055%	40.025%
299	3M CO COMMON STOCK USD.01	0.055%	40.080%
300	CK HUTCHINSON H	0.055%	40.135%
301	SHELL INTL.FIN.	0.055%	40.190%
302	ROYAL BANK OF C	0.055%	40.244%
303	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.055%	40.299%
304	PAN AMERICAN SILVER CORP COMMON STOCK	0.055%	40.354%
305	BAYER AG	0.055%	40.409%
306	CAMECO CORP COMMON STOCK	0.054%	40.463%
307	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.054%	40.517%
308	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.054%	40.572%
309	CAE INC COMMON STOCK	0.054%	40.626%
310	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.054%	40.680%
311	FRENCH REPUBLIC	0.054%	40.734%
312	PFIZER INC SR UNSECURED 12/21 2.2	0.054%	40.787%
313	THOMSON REUTERS CORP COMMON STOCK	0.054%	40.841%
314	KINDER MORGAN INC COMMON STOCK USD.01	0.054%	40.895%
315	BEST BUY CO INC	0.054%	40.948%
316	SOC GENERALE	0.054%	41.002%
317	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.053%	41.055%
318	LINAMAR CORP	0.053%	41.109%
319	SNC-LAVALIN GRO	0.053%	41.162%
320	CORNING INC COMMON STOCK USD.5	0.053%	41.215%
321	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.053%	41.268%
322	COOPERATIEVE RA	0.053%	41.320%
323	SVENSKA HANDELS	0.053%	41.373%
324	NVIDIA CORP	0.053%	41.425%
325	MCKESSON CORP.	0.052%	41.478%
326	BROADCOM LTD	0.052%	41.530%
327	ABBVIE INC COMMON STOCK USD.01	0.052%	41.582%
328	VENTAS INC-REIT	0.052%	41.634%
329	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.052%	41.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	EATON CORP PLC	0.052%	41.738%
331	ALLSTATE CORP COMMON STOCK USD.01	0.052%	41.790%
332	ARC RESOURCES L	0.052%	41.842%
333	TEXAS INSTRUMEN	0.052%	41.893%
334	GEORGE WESTON L	0.051%	41.944%
335	MASTERCARD INC A COMMON STOCK USD.0001	0.051%	41.996%
336	BOEING CO/THE COMMON STOCK USD5.0	0.051%	42.047%
337	PHILLIPS 66 COMMON STOCK	0.051%	42.098%
338	WSP GLOBAL INC	0.051%	42.149%
339	EBAY INC	0.051%	42.199%
340	WHITECAP RESOUR	0.051%	42.250%
341	GILDAN ACTIVEWEAR INC COMMON STOCK	0.051%	42.301%
342	CIGNA CORP	0.051%	42.351%
343	EQUITY RESIDENT	0.050%	42.401%
344	ZURICH FIN SVS	0.050%	42.452%
345	AIA GROUP LTD	0.050%	42.502%
346	BCO BILBAO VIZC	0.050%	42.552%
347	MICHELIN(CGDE)	0.050%	42.602%
348	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.050%	42.651%
349	SUMITOMO MITSUI	0.050%	42.701%
350	CHINA NATIONAL	0.049%	42.751%
351	IAMGOLD CORP COMMON STOCK	0.049%	42.800%
352	BANK OF CHINA L	0.049%	42.849%
353	ENBRIDGE	0.049%	42.898%
354	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.049%	42.946%
355	WESTERN DIGITAL	0.049%	42.995%
356	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.049%	43.044%
357	BB+T CORP COMMON STOCK USD5.0	0.048%	43.092%
358	MINITUB MITSUBI	0.048%	43.140%
359	ALIMENTATION CO	0.048%	43.189%
360	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.048%	43.237%
361	ENERPLUS CORP COMMON STOCK	0.048%	43.285%
362	LOBLAW COS LTD	0.048%	43.333%
363	PACCAR INC	0.048%	43.381%
364	WESTPAC BKG COR	0.048%	43.428%
365	TFI INTERNATIONAL	0.047%	43.476%
366	BLACKBERRY LTD COMMON STOCK	0.047%	43.523%
367	CCL INDS INC CL	0.047%	43.570%
368	ENGIE	0.047%	43.617%
369	IMPERIAL OIL LTD COMMON STOCK	0.047%	43.664%
370	CANADIAN WESTER	0.046%	43.710%
371	INTL BUSINESS M	0.046%	43.756%
372	TEMASEK FINANCI	0.046%	43.802%
373	CMNWLT BK OF A	0.046%	43.849%
374	PING AN INSURAN	0.046%	43.895%
375	SVENSKA HANDELS	0.046%	43.941%
376	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.046%	43.987%
377	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.046%	44.032%
378	CENTURYLINK INC COMMON STOCK USD1.0	0.046%	44.078%
379	ASSIC GENERALI	0.046%	44.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	COTT CORP	0.046%	44.170%
381	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.045%	44.215%
382	ASTRAZENECA PLC SPONS ADR ADR	0.045%	44.260%
383	TESORO CORP	0.045%	44.305%
384	DISCOVER FINL S	0.045%	44.351%
385	AMERICAN TOWER CORP REIT USD.01	0.045%	44.396%
386	MOLSONCOORS-B-U	0.045%	44.441%
387	JOHNSON CONTROL	0.045%	44.486%
388	CELGENE CORP	0.045%	44.531%
389	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.045%	44.576%
390	TAIWAN SEMI-ADR	0.045%	44.620%
391	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.045%	44.665%
392	WOODSIDE PETROL	0.044%	44.710%
393	LLOYDS BANKING	0.044%	44.754%
394	WESTJET AIRLINE	0.044%	44.798%
395	METHANEX CORP COMMON STOCK	0.044%	44.842%
396	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.044%	44.887%
397	UPM-KYMMENE OYJ	0.044%	44.931%
398	STATE STREET CORP COMMON STOCK USD1.0	0.044%	44.975%
399	CHINA MOBILE LT	0.044%	45.019%
400	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.044%	45.062%
401	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.044%	45.106%
402	L-BANK BW FOERD	0.043%	45.149%
403	ENI S.P.A.	0.043%	45.193%
404	SONY CORP	0.043%	45.236%
405	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.043%	45.279%
406	COSTCO WHOLESAL	0.043%	45.321%
407	ALTAGAS LTD	0.043%	45.364%
408	TOYOTA MOTOR CO	0.043%	45.407%
409	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.042%	45.449%
410	ALAMOS GOLD INC CLASS A COMMON STOCK	0.042%	45.491%
411	DIGITAL REALTY	0.042%	45.533%
412	TMX GROUP LTD	0.042%	45.575%
413	BOSTON PROPERTIES INC REIT USD.01	0.042%	45.617%
414	LVMH MOET HENNE	0.042%	45.659%
415	TE CONNECTIVITY	0.041%	45.700%
416	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.041%	45.741%
417	ALLIANZ SE SPON ADR ADR	0.041%	45.782%
418	WHIRLPOOL CORP	0.041%	45.824%
419	ALLIANZ AG	0.041%	45.865%
420	CGI GROUP INC CLASS A COMMON STOCK	0.041%	45.905%
421	DAVITA INC COMMON STOCK USD.001	0.041%	45.946%
422	HARTFORD FINANC	0.041%	45.987%
423	CHEVRON CORP SR UNSECURED 11/20 2.419	0.041%	46.028%
424	MGM MIRAGE INC	0.041%	46.068%
425	TARGET CORP SR UNSECURED 01/22 2.9	0.040%	46.109%
426	NIKE INC CL B COMMON STOCK USD1.0	0.040%	46.149%
427	OCEANAGOLD CORP	0.040%	46.190%
428	T MOBILE US INC COMMON STOCK USD.0001	0.040%	46.230%
429	MIZUHO FINANCA	0.040%	46.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	DIAGEO PLC ADR	0.040%	46.311%
431	INTACT FINANCI	0.040%	46.351%
432	ELEMENT FINANCI	0.040%	46.391%
433	MAPLE LEAF FOOD	0.040%	46.431%
434	CME GROUP INC COMMON STOCK USD.01	0.040%	46.471%
435	SOFTBANK CORP	0.040%	46.511%
436	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.040%	46.550%
437	GILEAD SCIENCES	0.040%	46.590%
438	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.039%	46.629%
439	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.039%	46.669%
440	RIOCAN REAL EST	0.039%	46.708%
441	LINK R/EST INVE	0.039%	46.747%
442	DOLLARAMA INC	0.039%	46.786%
443	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.039%	46.826%
444	KONINKLIJKE AHO	0.039%	46.865%
445	ING GROEP NV	0.039%	46.904%
446	TRANSALTA CORP COMMON STOCK	0.039%	46.943%
447	CARNIVAL CORP COMMON STOCK USD.01	0.039%	46.981%
448	LAURENTIAN BANK	0.039%	47.020%
449	HUSKY ENERGY IN	0.039%	47.059%
450	AXA	0.039%	47.097%
451	UBS GROUP	0.038%	47.136%
452	TAHOE RESOURCES INC COMMON STOCK	0.038%	47.174%
453	CONSTELLATION S	0.038%	47.212%
454	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.038%	47.251%
455	ESSEX PROP TRUS	0.038%	47.289%
456	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.038%	47.327%
457	HYNIX SEMICONDU	0.038%	47.365%
458	EUROPEAN FIN ST	0.038%	47.403%
459	FIAT CHRYSLER A	0.038%	47.440%
460	SUNTRUST BANKS	0.038%	47.478%
461	AKZO NOBEL NV	0.038%	47.516%
462	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.038%	47.553%
463	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.038%	47.591%
464	GREAT WEST LIFE	0.038%	47.628%
465	KEYERA CORP	0.037%	47.666%
466	FIFTH THIRD BAN	0.037%	47.703%
467	STATOIL ASA COMPANY GUAR 01/24 2.65	0.037%	47.740%
468	AIR CANADA	0.037%	47.778%
469	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.037%	47.815%
470	TYSON FOODS INC	0.037%	47.852%
471	STARBUCKS CORP	0.037%	47.889%
472	ROLLS-ROYCE GRO	0.037%	47.926%
473	RIO TINTO	0.037%	47.963%
474	NORDEA AB	0.037%	48.000%
475	GEN DYNAMICS CO	0.037%	48.037%
476	H&R REIT UNITS	0.037%	48.074%
477	SCENTRE GROUP	0.037%	48.111%
478	VIACOM INC CLASS B COMMON STOCK USD.001	0.037%	48.147%
479	TOTAL CAPITAL I	0.037%	48.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.037%	48.220%
481	ITAU UNIBANCO S	0.036%	48.257%
482	AMAYA INC COMMON STOCK	0.036%	48.293%
483	CHINA EVERGRAND	0.036%	48.329%
484	VORNADO REALTY TRUST REIT USD.04	0.036%	48.365%
485	MITSUBISHI CHEM	0.036%	48.401%
486	YAMANA GOLD INC COMMON STOCK	0.036%	48.437%
487	E.ON SE	0.036%	48.473%
488	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.036%	48.509%
489	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.036%	48.545%
490	QUEST DIAGNOSTI	0.036%	48.581%
491	CI FINANCIAL CO	0.036%	48.617%
492	CELESTICA INC COMMON STOCK NPV	0.036%	48.652%
493	NOVO-NORDISK AS	0.035%	48.688%
494	EUROPEAN INVEST	0.035%	48.723%
495	UNEDIC ASSEO 1.	0.035%	48.759%
496	RAYTHEON COMPANY COMMON STOCK USD.01	0.035%	48.794%
497	PEUGEOT SA	0.035%	48.829%
498	TARGET CORPORAT	0.035%	48.864%
499	SCHWAB(CHARLES)	0.035%	48.899%
500	NUCOR CORP	0.035%	48.934%
501	EASTMAN CHEMICA	0.035%	48.969%
502	WHOLE FOODS MAR	0.035%	49.004%
503	DETOUR GOLD COR	0.035%	49.039%
504	CRH	0.035%	49.074%
505	CIE FINANCIERE	0.035%	49.109%
506	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.035%	49.144%
507	COMPAGNIE DE SA	0.035%	49.178%
508	RWE AG (NEU)	0.035%	49.213%
509	GENERAL ELECTRI	0.035%	49.248%
510	ANALOG DEVICES INC COMMON STOCK USD.167	0.035%	49.282%
511	SCOTTISH AND SO	0.034%	49.317%
512	CHINA MOBILE	0.034%	49.351%
513	COCA-COLA CO/TH	0.034%	49.386%
514	PROVINCE OF QUE	0.034%	49.420%
515	GOODYEAR TIRE &	0.034%	49.454%
516	JX HOLDINGS INC	0.034%	49.488%
517	TAIWAN SEMICOND	0.034%	49.522%
518	VOLVO AB	0.034%	49.556%
519	BPCE SA COMPANY GUAR 04/24 4	0.034%	49.590%
520	STANTEC INC COMMON STOCK	0.034%	49.623%
521	HCP INC.	0.034%	49.657%
522	ACCENTURE PLC A	0.034%	49.691%
523	ORIX CORP	0.033%	49.724%
524	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.033%	49.758%
525	PANASONIC CORP	0.033%	49.791%
526	BHP BILLITON PL	0.033%	49.824%
527	RESTAURANT BRANDS INTERN COMMON STOCK	0.033%	49.857%
528	SAPUTO GROUP IN	0.033%	49.890%
529	ARCHER DANIELS	0.033%	49.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	ROCKWELL COLLIN	0.033%	49.957%
531	ASAHI KASEI COR	0.033%	49.990%
532	GLAXOSMITHKLINE	0.033%	50.023%
533	UTD PARCEL SERV	0.033%	50.056%
534	BIOGEN IDEC INC	0.033%	50.089%
535	CANADA HOUSING	0.033%	50.122%
536	LEAR CORP	0.033%	50.155%
537	OPEN TEXT CORPO	0.033%	50.188%
538	ELDORADO GOLD CORP COMMON STOCK	0.033%	50.221%
539	ALGONQUIN POWER	0.033%	50.253%
540	COGECO COMMUNIC	0.033%	50.286%
541	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.032%	50.318%
542	VALE RIO DOCE(C	0.032%	50.350%
543	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.032%	50.382%
544	LAM RESEARCH CORP COMMON STOCK USD.001	0.032%	50.415%
545	LOCKHEED MARTIN	0.032%	50.447%
546	M + T BANK CORP COMMON STOCK USD.5	0.032%	50.479%
547	DOLLAR TREE INC	0.032%	50.511%
548	VINCI SA	0.032%	50.543%
549	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.032%	50.575%
550	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.032%	50.607%
551	NEW GOLD INC COMMON STOCK	0.032%	50.639%
552	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.032%	50.671%
553	BRIDGESTONE COR	0.032%	50.703%
554	PAYPAL HOLDINGS INC COMMON STOCK	0.032%	50.734%
555	GENWORTH MI CAN	0.032%	50.766%
556	PROGRESSIVE CORP COMMON STOCK USD1.0	0.031%	50.797%
557	REALTY INCOME C	0.031%	50.829%
558	PEYTO EXPLORATI	0.031%	50.860%
559	LAFARGEHOLCIM L	0.031%	50.891%
560	CONTINENTAL AG	0.031%	50.923%
561	STATOIL ASA	0.031%	50.954%
562	METRO INC	0.031%	50.985%
563	MITSUBISHI UFJ FINL SPON ADR ADR	0.031%	51.016%
564	CA INC COMMON STOCK USD.1	0.031%	51.047%
565	MACQUARIE GP LT	0.031%	51.079%
566	MID AMERICA APARTMENT COMM REIT USD.01	0.031%	51.110%
567	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.031%	51.141%
568	COMCAST CORP COMPANY GUAR 08/25 3.375	0.031%	51.172%
569	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.031%	51.203%
570	ELI LILLY + CO COMMON STOCK	0.031%	51.234%
571	DEUTSCHE BANK A	0.031%	51.265%
572	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.031%	51.295%
573	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.031%	51.326%
574	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	51.357%
575	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.031%	51.387%
576	CANADIAN APARTM	0.031%	51.418%
577	ABBVIE INC SR UNSECURED 11/22 2.9	0.031%	51.448%
578	GLAXOSMITHKLINE PLC SPON ADR ADR	0.030%	51.479%
579	SOLVAY	0.030%	51.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	HOST HOTELS &	0.030%	51.540%
581	ZIMMER HLDGS IN	0.030%	51.570%
582	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.030%	51.600%
583	MICROSOFT CORP	0.030%	51.630%
584	MYLAN INC/PA	0.030%	51.660%
585	TELEFONICA SA	0.030%	51.690%
586	HYUNDAI MOTOR C	0.030%	51.720%
587	MACDONALD DETTW	0.030%	51.750%
588	DBS GROUP HLDGS	0.030%	51.780%
589	GOLDCORP INC SR UNSECURED 06/21 3.625	0.030%	51.810%
590	INGERSOLL-RAND	0.030%	51.839%
591	INVESCO LTD COMMON STOCK USD.2	0.030%	51.869%
592	WILLIAMS COS IN	0.030%	51.899%
593	BARCLAYS ADR-EA	0.030%	51.928%
594	CENTENE CORP COMMON STOCK USD.001	0.030%	51.958%
595	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.030%	51.987%
596	RENAULT	0.030%	52.017%
597	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.029%	52.046%
598	UNILEVER NV	0.029%	52.076%
599	IGM FINANCIAL I	0.029%	52.105%
600	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.029%	52.134%
601	TOROMONT INDS L	0.029%	52.163%
602	TRANSCONTINENTA	0.029%	52.192%
603	UNICREDIT SPA	0.029%	52.221%
604	ROCKWELL COLLIN	0.029%	52.250%
605	BPCE SA SR UNSECURED 02/21 2.65	0.029%	52.279%
606	ABN AMRO BANK N	0.029%	52.308%
607	MITSUBISHI HVY	0.029%	52.337%
608	DSV A/S	0.029%	52.366%
609	KIRKLAND LAKE G	0.029%	52.394%
610	ENERFLEX LTD	0.029%	52.423%
611	INTER PIPELINE	0.029%	52.452%
612	MUNICIPALITY FI	0.029%	52.481%
613	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.029%	52.509%
614	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.028%	52.538%
615	INTESA SANPAOLO	0.028%	52.566%
616	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.028%	52.594%
617	HUMANA INC	0.028%	52.623%
618	DANONE SA	0.028%	52.651%
619	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.028%	52.679%
620	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.028%	52.708%
621	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.028%	52.736%
622	LINDE AG	0.028%	52.764%
623	REPUBLIC SERVIC	0.028%	52.792%
624	NEWMONT MINING CORP COMMON STOCK USD1.6	0.028%	52.820%
625	LOWE'S COS INC	0.028%	52.848%
626	XPO LOGISTICS INC COMMON STOCK USD.001	0.028%	52.876%
627	EXPORT DEVELOPM	0.028%	52.904%
628	HOUSING DEVEL F	0.028%	52.932%
629	BUNGE LTD COMMON STOCK USD.01	0.028%	52.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.028%	52.988%
631	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.028%	53.016%
632	KOHL S CORPORATION SR UNSECURED 11/21 4	0.028%	53.044%
633	STANDARD BANK G	0.028%	53.072%
634	MITSUBISHI CORP	0.028%	53.100%
635	GGP INC REIT USD.01	0.028%	53.127%
636	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.028%	53.155%
637	APPLE INC SR UNSECURED 02/27 3.35	0.028%	53.183%
638	SIKA FINANZ AG	0.028%	53.211%
639	HUBBAY MINERALS INC COMMON STOCK NPV	0.028%	53.239%
640	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.028%	53.266%
641	EMERA INC.	0.028%	53.294%
642	WILLIS TOWERS W	0.028%	53.322%
643	FUJITSU	0.028%	53.349%
644	NORWEGIAN CRUIS	0.028%	53.377%
645	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.027%	53.404%
646	GIBSON ENERGY I	0.027%	53.432%
647	MITSUBISHI ELEC	0.027%	53.459%
648	ALLY FINANCIAL INC COMMON STOCK USD.1	0.027%	53.486%
649	TEXTRON INC COMMON STOCK USD.125	0.027%	53.514%
650	SHIN-ETSU CHEM	0.027%	53.541%
651	DOVER CORP	0.027%	53.568%
652	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.027%	53.595%
653	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.027%	53.623%
654	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.027%	53.650%
655	MOSAIC CO SR UNSECURED 11/21 3.75	0.027%	53.677%
656	DR HORTON INC COMMON STOCK USD.01	0.027%	53.704%
657	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.027%	53.731%
658	BANK NEDERLANDS	0.027%	53.758%
659	FNF GROUP TRACKING STK USD.0001	0.027%	53.785%
660	PRUDENTIAL ADR	0.027%	53.812%
661	KREDITANST FUR	0.027%	53.839%
662	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.027%	53.866%
663	WESTFIELD CORP	0.027%	53.893%
664	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.027%	53.920%
665	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.027%	53.946%
666	APPLIED MATERIALS INC COMMON STOCK USD.01	0.027%	53.973%
667	TOREX GOLD RESO	0.027%	54.000%
668	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.027%	54.027%
669	BRITISH AMERICAN TOB SP ADR ADR	0.027%	54.053%
670	DOMINION DIAMOND CORP COMMON STOCK	0.027%	54.080%
671	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.027%	54.107%
672	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.027%	54.133%
673	IBM CORP SR UNSECURED 05/20 1.625	0.027%	54.160%
674	LEGAL & GENERAL	0.027%	54.186%
675	LIBERTY MUTUAL	0.027%	54.213%
676	KEYCORP	0.026%	54.239%
677	3I GROUP PLC	0.026%	54.266%
678	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.026%	54.292%
679	REGIONS FINANCI	0.026%	54.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	CANFOR CORPORAT	0.026%	54.345%
681	KDDI CORP	0.026%	54.371%
682	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.026%	54.397%
683	WOLTERS KLUWERS	0.026%	54.424%
684	GEELY AUTOMOBIL	0.026%	54.450%
685	ORANGE SA SR UNSECURED 09/21 4.125	0.026%	54.476%
686	APPLE INC 1.55%	0.026%	54.502%
687	MTN GROUP LTD	0.026%	54.528%
688	AIR LIQUIDE(L')	0.026%	54.555%
689	APPLE INC SR UNSECURED 05/20 2	0.026%	54.581%
690	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.026%	54.607%
691	IVANHOE MINES L	0.026%	54.633%
692	FREEPORT-MCMORA	0.026%	54.659%
693	UNIVERSAL HLTH	0.026%	54.685%
694	SEVEN GENERATIO	0.026%	54.711%
695	HUNTINGTON BANC	0.026%	54.737%
696	CANON INC	0.026%	54.763%
697	STRYKER CORP SR UNSECURED 03/21 2.625	0.026%	54.788%
698	NORTHERN TRUST	0.026%	54.814%
699	HSBC HOLDINGS P	0.026%	54.840%
700	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.026%	54.866%
701	SASOL	0.026%	54.891%
702	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.026%	54.917%
703	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.026%	54.942%
704	NETEASE INC ADR ADR USD.0001	0.026%	54.968%
705	DEERE + CO COMMON STOCK USD1.0	0.026%	54.993%
706	BOMBARDIER INC	0.026%	55.019%
707	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.025%	55.044%
708	MUNCHENER RUCKV	0.025%	55.070%
709	AGEAS	0.025%	55.095%
710	RELIANCE INDS	0.025%	55.121%
711	GAP INC	0.025%	55.146%
712	EURO FIN STABIL	0.025%	55.171%
713	BANK OF NY MELL	0.025%	55.197%
714	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.025%	55.222%
715	WESTROCK CO COMMON STOCK	0.025%	55.247%
716	LG Electronics	0.025%	55.272%
717	TOKIO MARINE HL	0.025%	55.297%
718	ARAMARK COMMON STOCK USD.01	0.025%	55.323%
719	SUPERIOR PLUS C	0.025%	55.348%
720	Cineplex Inc.	0.025%	55.373%
721	CNOOC LTD	0.025%	55.398%
722	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.025%	55.423%
723	VIVENDI SA	0.025%	55.448%
724	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.025%	55.473%
725	GENUINE PARTS C	0.025%	55.497%
726	STORA ENSO OYJ	0.025%	55.522%
727	NORTHROP GRUMMA	0.025%	55.547%
728	PARKLAND FUEL C	0.025%	55.572%
729	VODAFONE GROUP PLC SP ADR ADR	0.025%	55.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	Banco Sabadell	0.025%	55.622%
731	CENTERRA GOLD INC COMMON STOCK	0.025%	55.646%
732	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.025%	55.671%
733	OVERSEA-CHINESE	0.025%	55.696%
734	CARREFOUR SA	0.025%	55.720%
735	PERSIMMON PLC	0.025%	55.745%
736	ARCONIC INC COMMON STOCK	0.025%	55.770%
737	INTERFOR CORP	0.025%	55.794%
738	COUNTRY GARDEN	0.024%	55.819%
739	SCHNEIDER SA	0.024%	55.843%
740	CHINA PETROLEUM	0.024%	55.868%
741	LAND SECURITIES	0.024%	55.892%
742	COTY INC CL A COMMON STOCK USD.01	0.024%	55.916%
743	PRAXAIR STK	0.024%	55.941%
744	SL GREEN REALTY	0.024%	55.965%
745	GOODMAN GROUP	0.024%	55.989%
746	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.024%	56.014%
747	ING GROEP NV	0.024%	56.038%
748	DAI-ICHI LIFE	0.024%	56.062%
749	VERMILION ENERGY INC COMMON STOCK	0.024%	56.086%
750	KOHL'S CORPORATI	0.024%	56.110%
751	BAXTER INTL INC	0.024%	56.134%
752	MAZDA MOTOR COR	0.024%	56.159%
753	BLUESCOPE STEEL	0.024%	56.183%
754	ATOS ORIGIN SA	0.024%	56.207%
755	BANCO SANTANDER SA SPON ADR ADR	0.024%	56.231%
756	SWISS RE AG	0.024%	56.255%
757	STANDARD CHARTE	0.024%	56.279%
758	CREDIT SUISSE G	0.024%	56.303%
759	ALBEMARLE CORP	0.024%	56.327%
760	LEGG MASON INC SR UNSECURED 03/26 4.75	0.024%	56.351%
761	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.024%	56.375%
762	US BANCORP SR UNSECURED 01/24 3.7	0.024%	56.399%
763	AMETEK INC COMMON STOCK USD.01	0.024%	56.423%
764	BP PLC SPONS ADR ADR	0.024%	56.447%
765	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.024%	56.471%
766	JM SMUCKER CO/THE COMMON STOCK	0.024%	56.495%
767	UDR INC REIT USD.01	0.024%	56.519%
768	STRYKER CORP	0.024%	56.543%
769	FIRSTSERVICE CORP COMMON STOCK	0.024%	56.567%
770	ENEL S.p.A.	0.024%	56.590%
771	FRANCO NEVADA CORP COMMON STOCK	0.024%	56.614%
772	UTD THERAPEUTIC	0.024%	56.638%
773	NATIONWIDE B/S	0.024%	56.662%
774	HUNTSMAN CORP COMMON STOCK USD.01	0.024%	56.685%
775	DEXIA CREDIT LO	0.024%	56.709%
776	TESCO PLC	0.024%	56.733%
777	BECTON DICKINSON	0.024%	56.756%
778	DEUTSCHE LUFTHA	0.024%	56.780%
779	FLEXTRONICS INT	0.024%	56.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	LG DISPLAY CO	0.024%	56.827%
781	CORUS ENTERTAIN	0.024%	56.851%
782	WM MORRISON SUP	0.023%	56.874%
783	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.023%	56.898%
784	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.023%	56.921%
785	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.023%	56.945%
786	MULLEN GROUP LT	0.023%	56.968%
787	METLIFE INC SR UNSECURED 02/21 4.75	0.023%	56.991%
788	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.023%	57.015%
789	CSX CORP 3.7% 3	0.023%	57.038%
790	SILVER STANDARD RESOURCES COMMON STOCK	0.023%	57.061%
791	CROWN CASTLE INTL CORP REIT USD.01	0.023%	57.085%
792	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.023%	57.108%
793	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.023%	57.131%
794	ELECTRICITE DE	0.023%	57.155%
795	KOMATSU	0.023%	57.178%
796	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.023%	57.201%
797	CA INC SR UNSECURED 03/27 4.7	0.023%	57.224%
798	ARKEMA	0.023%	57.247%
799	MARSH & MCLENNA	0.023%	57.271%
800	JABIL CIRCUIT I	0.023%	57.294%
801	DUKE REALTY CORP REIT USD.01	0.023%	57.317%
802	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.023%	57.340%
803	NORTHLAND POWER	0.023%	57.363%
804	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.023%	57.386%
805	OWENS CORNING COMMON STOCK USD.001	0.023%	57.409%
806	KEY BANK NA SR UNSECURED 06/25 3.3	0.023%	57.432%
807	NEW FLYER COMMO	0.023%	57.455%
808	SAMPO OYJ	0.023%	57.478%
809	PTT PUBLIC COMP	0.023%	57.501%
810	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.023%	57.524%
811	RUSSEL METALS I	0.023%	57.547%
812	LKQ CORP COMMON STOCK USD.01	0.023%	57.569%
813	SPARK INFRASTRU	0.023%	57.592%
814	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.023%	57.615%
815	LENNAR CORP CL	0.023%	57.638%
816	RADIANT OPTO EL	0.023%	57.661%
817	TEVA PHARMACEUTICAL SP ADR ADR	0.023%	57.684%
818	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.023%	57.706%
819	BOLIDEN AB	0.023%	57.729%
820	NIPPON STEEL CO	0.023%	57.752%
821	CARMAX INC COMMON STOCK USD.5	0.023%	57.775%
822	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.023%	57.797%
823	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.023%	57.820%
824	BM&F BOVESPA SA	0.023%	57.843%
825	ANADARKO PETROL	0.023%	57.865%
826	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.023%	57.888%
827	REPSOL SA	0.023%	57.910%
828	BAE SYSTEMS	0.023%	57.933%
829	FRESENIUS SE &	0.023%	57.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.023%	57.978%
831	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.023%	58.001%
832	PHILIPS ELECTRO	0.023%	58.023%
833	DUKE ENERGY CORP COMMON STOCK USD.001	0.022%	58.046%
834	ADECCO SA	0.022%	58.068%
835	LLOYDS BANKING	0.022%	58.091%
836	MTU AERO ENGINE	0.022%	58.113%
837	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.022%	58.135%
838	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.022%	58.158%
839	PACIFIC GAS & E	0.022%	58.180%
840	AVIVA PLC	0.022%	58.202%
841	AT+T INC SR UNSECURED 05/25 3.4	0.022%	58.225%
842	LANXESS	0.022%	58.247%
843	AMERISOURCEBERG	0.022%	58.269%
844	SMART REAL ESTA	0.022%	58.292%
845	AMP LIMITED	0.022%	58.314%
846	ENVISION HEALTHCARE CORP COMMON STOCK	0.022%	58.336%
847	AGCO CORP	0.022%	58.358%
848	HOLOGIC INC COMMON STOCK USD.01	0.022%	58.381%
849	UNUM GROUP	0.022%	58.403%
850	AUST & NZ BK GP	0.022%	58.425%
851	SUMITOMO CHEMIC	0.022%	58.447%
852	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	58.470%
853	CASCADES INC	0.022%	58.492%
854	AGILENT TECHNOL	0.022%	58.514%
855	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.022%	58.536%
856	DUFREY AG-REG	0.022%	58.558%
857	KBC GROEP NV	0.022%	58.580%
858	BORGWARNER INC COMMON STOCK USD.01	0.022%	58.602%
859	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.022%	58.624%
860	CIGNA CORP SR UNSECURED 02/22 4	0.022%	58.646%
861	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.022%	58.668%
862	REGENCY CENTERS CORP REIT USD.01	0.022%	58.690%
863	DOMINION RES(VI	0.022%	58.712%
864	ONEX CORP SUB V	0.022%	58.734%
865	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.022%	58.756%
866	NIELSEN HOLDING	0.022%	58.778%
867	LOEWS CORP COMMON STOCK USD.01	0.022%	58.800%
868	AEON CO., LTD	0.022%	58.822%
869	ENERCARE INC	0.022%	58.844%
870	AUTOLIV INC	0.022%	58.866%
871	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.022%	58.888%
872	mitsui & CO	0.022%	58.910%
873	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.022%	58.932%
874	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	58.953%
875	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.022%	58.975%
876	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.022%	58.997%
877	LINCOLN NATL CO	0.022%	59.019%
878	ENDEAVOUR MININ	0.022%	59.040%
879	SMITHS GROUP	0.022%	59.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	DAIWA SECS GROU	0.022%	59.084%
881	PNC BANK NA 2.6	0.022%	59.105%
882	NAVIENT CORP COMMON STOCK USD.01	0.022%	59.127%
883	NETAPP INC.	0.022%	59.149%
884	TREASURY WINE E	0.022%	59.170%
885	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.022%	59.192%
886	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.022%	59.213%
887	NTT DOCOMO INC	0.022%	59.235%
888	SUN HUNG KAI PR	0.022%	59.256%
889	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.021%	59.278%
890	EXTRA SPACE STO	0.021%	59.299%
891	CLARIANT AG	0.021%	59.321%
892	ROLLS ROYCE	0.021%	59.342%
893	VERIZON COMMUN	0.021%	59.364%
894	FORTESCUE METAL	0.021%	59.385%
895	STEINHOFF INTER	0.021%	59.407%
896	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.021%	59.428%
897	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.021%	59.449%
898	SMURFIT KAPPA P	0.021%	59.471%
899	JONES LANG LASA	0.021%	59.492%
900	ATCO LTD CL I N	0.021%	59.514%
901	MACY S INC COMMON STOCK USD.01	0.021%	59.535%
902	ADOBE SYSTEMS I	0.021%	59.556%
903	ANGLO AMERICAN	0.021%	59.578%
904	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.021%	59.599%
905	HENRY SCHEIN CO	0.021%	59.620%
906	ASHTREAD GROUP	0.021%	59.642%
907	GEN DYNAMICS CO	0.021%	59.663%
908	QUEBECOR INC 'B	0.021%	59.684%
909	BORAL LIMITED	0.021%	59.705%
910	PVH CORP COMMON STOCK USD1.0	0.021%	59.727%
911	TELIASONERA AB	0.021%	59.748%
912	ETRADE FINANCIA	0.021%	59.769%
913	MS&AD INSURANCE	0.021%	59.790%
914	TOTAL SA SPON ADR ADR	0.021%	59.811%
915	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.021%	59.832%
916	IMPERIAL TOBACC	0.021%	59.853%
917	LYONDELLBASELL	0.021%	59.874%
918	POST HOLDINGS INC COMMON STOCK USD.01	0.021%	59.895%
919	POLSKI KON NAF	0.021%	59.916%
920	PRECISION DRILLING CORP COMMON STOCK	0.021%	59.937%
921	BAXTER INTL INC	0.021%	59.958%
922	HARLEY DAVIDSON	0.021%	59.979%
923	OMNICOM GROUP I	0.021%	60.000%
924	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.021%	60.021%
925	ACTIVISION BLIZ	0.021%	60.042%
926	CBRE GROUP INC A COMMON STOCK USD.01	0.021%	60.063%
927	ADIDAS AG	0.021%	60.084%
928	TIFFANY & CO	0.021%	60.105%
929	SUZUKI MOTOR CO	0.021%	60.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.021%	60.147%
931	TELEPERFORMANCE	0.021%	60.168%
932	RECKITT BENCKIS	0.021%	60.189%
933	MELROSEIndustr	0.021%	60.209%
934	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.021%	60.230%
935	BOC HONG KONG H	0.021%	60.251%
936	SPRINT CORP COMMON STOCK USD.01	0.021%	60.272%
937	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.021%	60.292%
938	SHELL INTERNATI	0.021%	60.313%
939	UNILEVER PLC SPONSORED ADR ADR	0.021%	60.334%
940	CANADIAN REAL E	0.021%	60.354%
941	ARROW ELECTRONI	0.021%	60.375%
942	COACH INC	0.021%	60.396%
943	JUNIPER NETWORK	0.021%	60.416%
944	DENMARK GOVT BO	0.021%	60.437%
945	DEUTSCHE POST A	0.020%	60.457%
946	CITIC LTD	0.020%	60.478%
947	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.020%	60.498%
948	SAINSBURY (J) P	0.020%	60.519%
949	PREMIUM BRANDS	0.020%	60.539%
950	TJX COS INC	0.020%	60.560%
951	HESS CORPORATIO	0.020%	60.580%
952	DANONE S.A. COM	0.020%	60.600%
953	PENTAIR PLC	0.020%	60.621%
954	KONINKLIJKE KPN	0.020%	60.641%
955	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.020%	60.662%
956	PAREX RESOURCES	0.020%	60.682%
957	TELECOM ITALIA	0.020%	60.702%
958	RYDER SYSTEM IN	0.020%	60.723%
959	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.020%	60.743%
960	CUMMINS INC	0.020%	60.763%
961	NASDAQ INC COMMON STOCK USD.01	0.020%	60.784%
962	BEST BUY CO INC	0.020%	60.804%
963	ALLIED PPTY,REI	0.020%	60.824%
964	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	60.845%
965	STRYKER CORP SR UNSECURED 05/24 3.375	0.020%	60.865%
966	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	60.885%
967	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.020%	60.905%
968	SUMITOMO ELEC I	0.020%	60.925%
969	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.020%	60.945%
970	STEEL DYNAMICS INC COMMON STOCK USD.005	0.020%	60.965%
971	KLEPIERRE	0.020%	60.985%
972	LIBERTY BROADBAND C COMMON STOCK USD.01	0.020%	61.005%
973	NATL AUST BANK	0.020%	61.025%
974	REINSURANCE GRO	0.020%	61.045%
975	CSL LIMITED	0.020%	61.065%
976	GRAN TIERRA ENE	0.020%	61.085%
977	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.020%	61.105%
978	FEDERAL REALTY INVS TRUST REIT USD.01	0.020%	61.125%
979	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.020%	61.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.020%	61.165%
981	METLIFE INC SR UNSECURED 04/24 3.6	0.020%	61.185%
982	INGREDION INC COMMON STOCK USD.01	0.020%	61.205%
983	NEWELL BRANDS INC COMMON STOCK USD1.0	0.020%	61.224%
984	MARTINREA INTER	0.020%	61.244%
985	HARRIS CORP	0.020%	61.264%
986	ESSITY AKTIEBOL	0.020%	61.284%
987	IRON MOUNTAIN INC REIT USD.01	0.020%	61.304%
988	WESFARMERS LTD	0.020%	61.323%
989	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.020%	61.343%
990	BANK RAKYAT IND	0.020%	61.363%
991	ASSOCD BANC-COR	0.020%	61.382%
992	NRG ENERGY	0.020%	61.402%
993	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.020%	61.421%
994	XEROX CORP COMMON STOCK USD1.0	0.020%	61.441%
995	STMICROELECTRON	0.020%	61.460%
996	CDN UTILS LTD N	0.019%	61.480%
997	HORMEL FOODS CORP COMMON STOCK USD.01465	0.019%	61.499%
998	EOG RESOURCES	0.019%	61.519%
999	NORDSTROM INC SR UNSECURED 05/20 4.75	0.019%	61.538%
1000	ASSURANT INC COMMON STOCK USD.01	0.019%	61.558%
1001	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.019%	61.577%
1002	SECURE ENERGY S	0.019%	61.596%
1003	VALEO SA	0.019%	61.616%
1004	AON PLC	0.019%	61.635%
1005	CALPINE CORP	0.019%	61.654%
1006	PRETIUM RESOURC	0.019%	61.674%
1007	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.019%	61.693%
1008	VESTAS WIND SYS	0.019%	61.712%
1009	RITCHIE BROS. A	0.019%	61.732%
1010	SYNOPSYS INC	0.019%	61.751%
1011	SIERRA WIRELESS INC COMMON STOCK	0.019%	61.770%
1012	SWATCH GROUP	0.019%	61.789%
1013	BOUYGUES	0.019%	61.808%
1014	MARKEL CORP COMMON STOCK	0.019%	61.828%
1015	MARTIN MARIETTA	0.019%	61.847%
1016	REXEL PROMESSES	0.019%	61.866%
1017	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.019%	61.885%
1018	TOYOTA TSUSHO C	0.019%	61.904%
1019	LONZA GROUP AG	0.019%	61.923%
1020	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.019%	61.942%
1021	AIR PRODS & CHE	0.019%	61.961%
1022	CARDINAL HEALTH	0.019%	61.980%
1023	CHINA O/SEAS LA	0.019%	61.999%
1024	TRICAN WELL SER	0.019%	62.018%
1025	BELLWAY	0.019%	62.037%
1026	EVEREST RE GROU	0.019%	62.056%
1027	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.019%	62.074%
1028	SHIRE PLC	0.019%	62.093%
1029	JOHNSON MATTHEY	0.019%	62.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.019%	62.131%
1031	MURATA MFG CO	0.019%	62.150%
1032	GRUPO MEXICO SA	0.019%	62.169%
1033	UTD MICRO ELECT	0.019%	62.187%
1034	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	62.206%
1035	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.019%	62.225%
1036	STOCKLAND TRUST	0.019%	62.244%
1037	TORCHMARK CORP COMMON STOCK USD1.0	0.019%	62.262%
1038	ASSURED GUARANT	0.019%	62.281%
1039	BALL CORP	0.019%	62.299%
1040	GECINA SA	0.019%	62.318%
1041	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.019%	62.337%
1042	AFFILIATED MNGR	0.019%	62.355%
1043	UNI-SELECT INC	0.019%	62.374%
1044	ERSTE GROUP BAN	0.019%	62.392%
1045	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.018%	62.411%
1046	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.018%	62.429%
1047	TRINITY INDS	0.018%	62.448%
1048	HYATT HOTELS CO	0.018%	62.466%
1049	LIBERTY MUTUAL	0.018%	62.485%
1050	ADIENT PLC	0.018%	62.503%
1051	BROTHERIndustr	0.018%	62.521%
1052	CONCHO RESOURCE	0.018%	62.540%
1053	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.018%	62.558%
1054	MYLAN NV 3.125%	0.018%	62.577%
1055	GKN PLC	0.018%	62.595%
1056	NESTE OIL OYJ	0.018%	62.613%
1057	NATIONAL OILWEL	0.018%	62.632%
1058	NEWCREST MINING	0.018%	62.650%
1059	TIME WARNER INC	0.018%	62.668%
1060	EXCHANGE INCOME	0.018%	62.687%
1061	DEXUS PROPERTY	0.018%	62.705%
1062	PULTEGROUP INC.	0.018%	62.723%
1063	RESONA HOLDINGS	0.018%	62.742%
1064	NOBLE ENERGY IN	0.018%	62.760%
1065	MARKS & SPENCER	0.018%	62.778%
1066	SOUTHERN CO	0.018%	62.796%
1067	KNIGHT THERAPEU	0.018%	62.815%
1068	SNAP-ON INC	0.018%	62.833%
1069	TAYLOR WIMPEY	0.018%	62.851%
1070	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.018%	62.869%
1071	SOUTHERN CO SR UNSECURED 06/20 2.75	0.018%	62.887%
1072	VULCAN MATERIAL	0.018%	62.905%
1073	COLGATE-PALMOLI	0.018%	62.923%
1074	CAIXABANK	0.018%	62.942%
1075	WR BERKLEY CORP COMMON STOCK USD.2	0.018%	62.960%
1076	MANPOWER INC	0.018%	62.978%
1077	SVENSKA HANDELS	0.018%	62.996%
1078	TATA MOTORS LTD	0.018%	63.014%
1079	SYNNEX CORP COMMON STOCK USD.001	0.018%	63.032%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	THERMO FISHER S	0.018%	63.050%
1081	TOSOH CORP	0.018%	63.068%
1082	NASDAQ INC SR UNSECURED 06/24 4.25	0.018%	63.086%
1083	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.018%	63.104%
1084	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.018%	63.122%
1085	COMERICA INC	0.018%	63.140%
1086	WH GROUP LTD	0.018%	63.158%
1087	HOME CAP GRP IN	0.018%	63.176%
1088	KIMBERLY-CLARK	0.018%	63.194%
1089	RYDER SYSTEM IN	0.018%	63.212%
1090	AGRICULTURAL BK	0.018%	63.229%
1091	NEC CORP	0.018%	63.247%
1092	THOR INDUSTRIES INC COMMON STOCK USD.1	0.018%	63.265%
1093	GENERAL MILLS I	0.018%	63.283%
1094	IPG PHOTONICS C	0.018%	63.301%
1095	AISIN SEIKI CO	0.018%	63.318%
1096	AECON GROUP INC	0.018%	63.336%
1097	NEVSUN RESOURCES LTD COMMON STOCK	0.018%	63.354%
1098	JPMORGAN CHASE	0.018%	63.371%
1099	SEGRO PLC	0.018%	63.389%
1100	K&S AG	0.018%	63.407%
1101	UNILEVER NV	0.018%	63.425%
1102	UNITED OVERSEAS	0.018%	63.442%
1103	RICE ENERGY INC COMMON STOCK USD.01	0.018%	63.460%
1104	L-BANK BW FOERD	0.018%	63.477%
1105	GAS NATURAL SDG	0.018%	63.495%
1106	NATIONAL AUSTRALIA	0.018%	63.513%
1107	CAMDEN PROPERTY	0.018%	63.530%
1108	BRITISH LAND CO	0.018%	63.548%
1109	VICINITY CENTER	0.018%	63.565%
1110	UBISOFT ENTERTA	0.017%	63.583%
1111	DOREL INDS INC	0.017%	63.600%
1112	XL GROUP LTD	0.017%	63.618%
1113	SENSATA TECHNOL	0.017%	63.635%
1114	HP INC COMMON STOCK USD.01	0.017%	63.653%
1115	SKAND ENSKILDA	0.017%	63.670%
1116	ITOCHU CORP	0.017%	63.687%
1117	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.017%	63.705%
1118	AMEREN CORP SR UNSECURED 11/20 2.7	0.017%	63.722%
1119	SK C&C CO LTD	0.017%	63.740%
1120	SUN COMMUNITIES INC REIT USD.01	0.017%	63.757%
1121	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.017%	63.774%
1122	OSHKOSH CORP COMMON STOCK USD.01	0.017%	63.792%
1123	NOKIA CORP	0.017%	63.809%
1124	BERKSHIRE HAT E	0.017%	63.827%
1125	SLM CORP COMMON STOCK USD.2	0.017%	63.844%
1126	SWEDBANK AB	0.017%	63.861%
1127	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.017%	63.878%
1128	CARLSBERG	0.017%	63.896%
1129	FLUGHAFEN ZUERI	0.017%	63.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	STADA ARZNEIMIT	0.017%	63.930%
1131	HILL ROM HOLDINGS INC COMMON STOCK	0.017%	63.947%
1132	ECOLAB INC COMMON STOCK USD1.0	0.017%	63.965%
1133	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.017%	63.982%
1134	YAMAHA MOTOR CO	0.017%	63.999%
1135	PRICELINE GROUP	0.017%	64.016%
1136	SWISSCOM AG	0.017%	64.033%
1137	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.017%	64.050%
1138	APTARGROUP INC COMMON STOCK USD.01	0.017%	64.067%
1139	TECH DATA CORP COMMON STOCK USD.0015	0.017%	64.084%
1140	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.017%	64.102%
1141	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.017%	64.119%
1142	CHINA MERCHANTS	0.017%	64.136%
1143	INFOSYS TECHNOL	0.017%	64.153%
1144	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.017%	64.170%
1145	HAMMERSON	0.017%	64.187%
1146	KILROY REALTY C	0.017%	64.204%
1147	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.017%	64.221%
1148	AECOM COMMON STOCK USD.01	0.017%	64.238%
1149	AUTONATION INC	0.017%	64.255%
1150	BORALEX INC CL	0.017%	64.272%
1151	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.017%	64.289%
1152	COMMERZBANK AG	0.017%	64.306%
1153	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.017%	64.323%
1154	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.017%	64.340%
1155	CATCHER TECHNOL	0.017%	64.357%
1156	TDK CORP	0.017%	64.374%
1157	SANLAM LIMITED	0.017%	64.391%
1158	SOMPO JAPAN NIP	0.017%	64.408%
1159	MINEBEA CO	0.017%	64.425%
1160	OMV AG	0.017%	64.442%
1161	DUPONT FABROS TECHNOLOGY REIT USD.001	0.017%	64.459%
1162	ELISA OYJ-A	0.017%	64.476%
1163	METRO AG	0.017%	64.493%
1164	GPT GROUP	0.017%	64.510%
1165	DOVER CORP	0.017%	64.527%
1166	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.017%	64.544%
1167	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.017%	64.561%
1168	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	64.578%
1169	PETROBRAS PREFE	0.017%	64.595%
1170	ERICSSON LM-B S	0.017%	64.611%
1171	UNIONE DI BAN.	0.017%	64.628%
1172	LOGMEIN INC COMMON STOCK USD.01	0.017%	64.645%
1173	CHINA UNICOM LT	0.017%	64.662%
1174	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.017%	64.679%
1175	PARAMOUNT RESOU	0.017%	64.696%
1176	SBA COMMUNICATIONS CORP REIT USD.01	0.017%	64.713%
1177	NUVISTA ENERGY	0.017%	64.729%
1178	COOPER COS INC	0.017%	64.746%
1179	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.017%	64.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	64.780%
1181	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	64.797%
1182	DEN DANSKE BANK	0.017%	64.813%
1183	DEUTSCHE BANK A	0.017%	64.830%
1184	JANUS HENDERSON	0.017%	64.847%
1185	AIR LEASE CORP	0.017%	64.864%
1186	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.017%	64.880%
1187	BRUNSWICK CORP	0.017%	64.897%
1188	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.017%	64.914%
1189	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.017%	64.931%
1190	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.017%	64.947%
1191	FOREST CITY REALTY TRUST A REIT USD.01	0.017%	64.964%
1192	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.017%	64.981%
1193	KELLOGG CO 4% 1	0.017%	64.997%
1194	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	65.014%
1195	GROUP 4 SECURIC	0.017%	65.031%
1196	HSBC USA INC SR UNSECURED 08/20 2.75	0.017%	65.047%
1197	KIMCO REALTY	0.017%	65.064%
1198	JYSKE BANK A/S	0.017%	65.080%
1199	KONINKLIJKE DSM	0.017%	65.097%
1200	KINGSPAN GROUP	0.017%	65.113%
1201	AMADEUS IT HLDG	0.017%	65.130%
1202	MACERICH CO	0.016%	65.146%
1203	NATIONAL GRID PLC SP ADR ADR	0.016%	65.163%
1204	JFE HOLDINGS IN	0.016%	65.179%
1205	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.016%	65.196%
1206	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.016%	65.212%
1207	CHINA UNICOM	0.016%	65.229%
1208	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.016%	65.245%
1209	INNERGEX RENEWA	0.016%	65.262%
1210	SCOR	0.016%	65.278%
1211	RAGING RIVER EX	0.016%	65.294%
1212	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	65.311%
1213	GAMING AND LEISURE PROPERTIE REIT	0.016%	65.327%
1214	BIRCHCLIFF ENER	0.016%	65.344%
1215	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	65.360%
1216	PRICELINE GROUP	0.016%	65.376%
1217	ARRIS INTERNATI	0.016%	65.393%
1218	VEREIT INC REIT USD.01	0.016%	65.409%
1219	NIPPON BUILDING	0.016%	65.425%
1220	JANUS CAPITAL G	0.016%	65.441%
1221	ROCKWELL AUTO	0.016%	65.458%
1222	AEGON N.V.	0.016%	65.474%
1223	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.016%	65.490%
1224	STAPLES INC	0.016%	65.506%
1225	SESA STERLITE	0.016%	65.523%
1226	NORBORD INC COMMON STOCK	0.016%	65.539%
1227	PETROBRAS COMMO	0.016%	65.555%
1228	QUANTA SERVICES	0.016%	65.571%
1229	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.016%	65.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	CREDIT AGRICOLE	0.016%	65.603%
1231	EPR PROPERTIES REIT USD.01	0.016%	65.620%
1232	CHINA PETROLEUM	0.016%	65.636%
1233	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.016%	65.652%
1234	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	65.668%
1235	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	65.684%
1236	PRAIRIESKY ROYA	0.016%	65.700%
1237	SONY CORP SPONSORED ADR ADR	0.016%	65.716%
1238	KROGER CO	0.016%	65.732%
1239	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	65.748%
1240	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.016%	65.765%
1241	HALMA	0.016%	65.781%
1242	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	65.797%
1243	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.016%	65.813%
1244	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.016%	65.829%
1245	GEMALTO NV	0.016%	65.845%
1246	CA INC 3.6% 01A	0.016%	65.861%
1247	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	65.877%
1248	ENSIGN ENERGY S	0.016%	65.893%
1249	SPIRIT AEROSYST	0.016%	65.909%
1250	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.016%	65.925%
1251	CHINA COMMUNICA	0.016%	65.941%
1252	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.016%	65.957%
1253	APARTMENT INVT + MGMT CO A REIT USD.01	0.016%	65.973%
1254	SANTANDER UK PLC SR UNSECURED 03/24 4	0.016%	65.989%
1255	TUI AG	0.016%	66.005%
1256	WINPAK LTD	0.016%	66.021%
1257	TERADYNE INC	0.016%	66.037%
1258	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	66.052%
1259	MOSAIC CO SR UNSECURED 11/23 4.25	0.016%	66.068%
1260	HOWARD HUGHES CORP/THE COMMON STOCK	0.016%	66.084%
1261	SUNCORP GROUP	0.016%	66.100%
1262	GENTEX CORP COMMON STOCK USD.06	0.016%	66.116%
1263	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	66.132%
1264	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.016%	66.148%
1265	KELT EXPLORATIO	0.016%	66.164%
1266	OLIN CORP	0.016%	66.179%
1267	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.016%	66.195%
1268	PERRIGO CO PLC	0.016%	66.211%
1269	CENTRICA PLC	0.016%	66.227%
1270	FIRST CAPITAL R	0.016%	66.243%
1271	IBM CORP SR UNSECURED 02/24 3.625	0.016%	66.259%
1272	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	66.274%
1273	NOMURA HOLD INC	0.016%	66.290%
1274	MINITUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	66.306%
1275	RANDGOLD RESOUR	0.016%	66.322%
1276	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	66.337%
1277	HDFC BANK LTD	0.016%	66.353%
1278	BLACKROCK INC SR UNSECURED 06/22 3.375	0.016%	66.369%
1279	MASTERCARD INC SR UNSECURED 04/24 3.375	0.016%	66.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	SES GLOBAL	0.016%	66.401%
1281	STELLA JONES IN	0.016%	66.416%
1282	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	66.432%
1283	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	66.448%
1284	MCKESSON CORP SR UNSECURED 03/24 3.796	0.016%	66.464%
1285	LAB CORP OF AME	0.016%	66.479%
1286	WESTERN FOREST	0.016%	66.495%
1287	MEDTRONIC INC 3	0.016%	66.511%
1288	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.016%	66.526%
1289	COLFAX CORP	0.016%	66.542%
1290	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.016%	66.558%
1291	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	66.574%
1292	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.016%	66.589%
1293	BAT INTL FINANC	0.016%	66.605%
1294	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.016%	66.621%
1295	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.016%	66.636%
1296	Arch Capital Gr	0.016%	66.652%
1297	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	66.668%
1298	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	66.684%
1299	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.016%	66.699%
1300	CELGENE CORP SR UNSECURED 05/24 3.625	0.016%	66.715%
1301	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.016%	66.730%
1302	AVNET INC SR UNSECURED 04/26 4.625	0.016%	66.746%
1303	AIRBUS GROUP NV	0.016%	66.762%
1304	GARMIN LTD.	0.016%	66.777%
1305	MANITOBA PROVIN	0.016%	66.793%
1306	HEXCEL CORP COMMON STOCK USD.01	0.016%	66.809%
1307	AETNA INC SR UNSECURED 11/24 3.5	0.016%	66.824%
1308	NATIONAL AUSTRAL	0.016%	66.840%
1309	INFINEON TECHNO	0.016%	66.855%
1310	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	66.871%
1311	ASSURANT INC	0.016%	66.887%
1312	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.016%	66.902%
1313	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.016%	66.918%
1314	TOLL BROTHERS INC COMMON STOCK USD.01	0.016%	66.933%
1315	AKAMAI TECHNOLO	0.016%	66.949%
1316	HSBC USA INC SR UNSECURED 06/24 3.5	0.016%	66.965%
1317	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	66.980%
1318	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	66.996%
1319	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.016%	67.011%
1320	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.016%	67.027%
1321	VF CORP SR UNSECURED 09/21 3.5	0.016%	67.042%
1322	ANTHEM INC	0.016%	67.058%
1323	QUALCOMM INC SR UNSECURED 05/25 3.45	0.016%	67.073%
1324	STATOIL ASA COMPANY GUAR 01/22 3.15	0.016%	67.089%
1325	ENTERPRISE PROD	0.016%	67.105%
1326	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.016%	67.120%
1327	HALLIBURTON CO	0.016%	67.136%
1328	LAS VEGAS SANDS	0.016%	67.151%
1329	PLAINS ALL AMER	0.016%	67.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.016%	67.182%
1331	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.016%	67.198%
1332	BARRATT DEVEL	0.015%	67.213%
1333	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	67.229%
1334	DANA HOLDING CO	0.015%	67.244%
1335	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	67.260%
1336	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.015%	67.275%
1337	STATE STREET CORP SR UNSECURED 12/24 3.3	0.015%	67.290%
1338	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.015%	67.306%
1339	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.015%	67.321%
1340	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.015%	67.337%
1341	SEVEN & I HOLDI	0.015%	67.352%
1342	AON CORP COMPANY GUAR 09/20 5	0.015%	67.368%
1343	BANK TOKYO-MIT	0.015%	67.383%
1344	COACH INC SR UNSECURED 04/25 4.25	0.015%	67.399%
1345	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.015%	67.414%
1346	TORAY INDS INC	0.015%	67.429%
1347	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	67.445%
1348	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.015%	67.460%
1349	BARD(CR)INC	0.015%	67.476%
1350	VIACOM INC SR UNSECURED 04/24 3.875	0.015%	67.491%
1351	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	67.507%
1352	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.015%	67.522%
1353	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.015%	67.537%
1354	BAKER HUGHES IN	0.015%	67.553%
1355	RSA INSURANCE G	0.015%	67.568%
1356	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.015%	67.583%
1357	SANDVIK AB	0.015%	67.599%
1358	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.015%	67.614%
1359	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.015%	67.630%
1360	ORICA LIMITED	0.015%	67.645%
1361	KREDITANSTALT F	0.015%	67.660%
1362	VISA INC SR UNSECURED 12/25 3.15	0.015%	67.676%
1363	BALL CORP COMPANY GUAR 03/22 5	0.015%	67.691%
1364	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.015%	67.706%
1365	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	67.722%
1366	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.015%	67.737%
1367	UNUM GROUP	0.015%	67.752%
1368	EAST WEST BANCORP INC COMMON STOCK USD.001	0.015%	67.768%
1369	FRENCH REPUBLIC	0.015%	67.783%
1370	COMMERCE BANCSH	0.015%	67.798%
1371	EXELON CORP COMMON STOCK	0.015%	67.814%
1372	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.015%	67.829%
1373	LABRADOR IRON O	0.015%	67.844%
1374	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.015%	67.860%
1375	PG&E CORP	0.015%	67.875%
1376	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.015%	67.890%
1377	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.015%	67.906%
1378	BED BATH & BEYO	0.015%	67.921%
1379	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.015%	67.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.015%	67.951%
1381	CME GROUP INC SR UNSECURED 03/25 3	0.015%	67.967%
1382	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.015%	67.982%
1383	AMER ELEC POWER	0.015%	67.997%
1384	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.015%	68.012%
1385	SKANDINAVISKA E	0.015%	68.028%
1386	BERKELEY GROUP	0.015%	68.043%
1387	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.015%	68.058%
1388	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.015%	68.073%
1389	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	68.088%
1390	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.015%	68.104%
1391	EATON CORP COMPANY GUAR 11/22 2.75	0.015%	68.119%
1392	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.015%	68.134%
1393	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.015%	68.149%
1394	ORACLE CORP SR UNSECURED 10/22 2.5	0.015%	68.165%
1395	FREEHOLD ROYALT	0.015%	68.180%
1396	CHIMEI INNOLUX	0.015%	68.195%
1397	AETNA INC 4.125	0.015%	68.210%
1398	DIRECT LINE INS	0.015%	68.225%
1399	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.015%	68.240%
1400	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.015%	68.256%
1401	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	68.271%
1402	PFIZER INC SR UNSECURED 12/26 3	0.015%	68.286%
1403	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.015%	68.301%
1404	WILLIAMS-SONOMA	0.015%	68.316%
1405	JULIUS BAER GRO	0.015%	68.331%
1406	CITIGROUP INC SR UNSECURED 04/25 3.3	0.015%	68.347%
1407	DEUTSCHE BK AG	0.015%	68.362%
1408	AMGEN INC SR UNSECURED 11/21 3.875	0.015%	68.377%
1409	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.015%	68.392%
1410	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.015%	68.407%
1411	BALOISE- HOLDIN	0.015%	68.422%
1412	BHP BILLITON FI	0.015%	68.437%
1413	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.015%	68.452%
1414	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.015%	68.467%
1415	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.015%	68.483%
1416	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.015%	68.498%
1417	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.015%	68.513%
1418	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.015%	68.528%
1419	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.015%	68.543%
1420	EXELON CORP SR UNSECURED 04/26 3.4	0.015%	68.558%
1421	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.015%	68.573%
1422	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.015%	68.588%
1423	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	68.603%
1424	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.015%	68.618%
1425	TARGA RESOURCES CORP COMMON STOCK USD.001	0.015%	68.633%
1426	ASAHI GLASS CO	0.015%	68.648%
1427	EBAY INC SR UNSECURED 03/22 3.8	0.015%	68.663%
1428	ITALY BUONI POL	0.015%	68.678%
1429	STATOIL ASA COMPANY GUAR 01/23 2.45	0.015%	68.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	MARVELL TECH GR	0.015%	68.708%
1431	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.015%	68.723%
1432	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.015%	68.738%
1433	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	68.753%
1434	MARATHON OIL CO	0.015%	68.768%
1435	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.015%	68.783%
1436	SEMAFO INC COMM	0.015%	68.798%
1437	HIGHWOODS PROPE	0.015%	68.813%
1438	ATS AUTOMATION	0.015%	68.828%
1439	FLUOR CORP COMMON STOCK USD.01	0.015%	68.843%
1440	SEKISUI CHEMICA	0.015%	68.857%
1441	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.015%	68.872%
1442	A.P. MOLLER-MAE	0.015%	68.887%
1443	PATTERSON COS INC COMMON STOCK USD.01	0.015%	68.902%
1444	QBE INSURANCE	0.015%	68.917%
1445	INTERTEK TESTIN	0.015%	68.932%
1446	DENSO CORP	0.015%	68.947%
1447	OLD MUTUAL PLC	0.015%	68.961%
1448	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.015%	68.976%
1449	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.015%	68.991%
1450	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.015%	69.006%
1451	ECN CAPITAL COR	0.015%	69.021%
1452	NORDSTROM INC	0.015%	69.036%
1453	GE CAPITAL EURO	0.015%	69.050%
1454	MONDI PLC	0.015%	69.065%
1455	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.015%	69.080%
1456	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	69.095%
1457	ST JAMES PLACE	0.015%	69.110%
1458	HANA FINANCIAL	0.015%	69.124%
1459	DOUGLAS EMMETT INC REIT USD.01	0.015%	69.139%
1460	FERRARI NV	0.015%	69.154%
1461	CHARTWELL RETIR	0.015%	69.168%
1462	DNB NOR ASA	0.015%	69.183%
1463	KION GROUP AG	0.015%	69.198%
1464	NETAPP INC SR UNSECURED 06/21 3.375	0.015%	69.213%
1465	QUALCOMM INC SR UNSECURED 05/22 3	0.015%	69.227%
1466	BOEING CO SR UNSECURED 03/25 2.5	0.015%	69.242%
1467	SK ENERGY CO LT	0.015%	69.257%
1468	ROPER TECHNOLOG	0.015%	69.271%
1469	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.015%	69.286%
1470	LG CHEM LTD	0.015%	69.301%
1471	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.015%	69.315%
1472	JAPAN REAL ESTA	0.015%	69.330%
1473	TAKEDA PHARMACE	0.015%	69.345%
1474	GRANITE REAL ES	0.015%	69.359%
1475	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.015%	69.374%
1476	ACKERMANS & VAN	0.015%	69.389%
1477	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.015%	69.403%
1478	BIOGEN INC SR UNSECURED 09/20 2.9	0.015%	69.418%
1479	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.015%	69.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	AUTODESK INC SR UNSECURED 06/20 3.125	0.015%	69.447%
1481	ALARIS ROYALTY	0.015%	69.462%
1482	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.015%	69.476%
1483	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.015%	69.491%
1484	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	69.506%
1485	STATE STREET CORP SR UNSECURED 08/20 2.55	0.015%	69.520%
1486	DELPHI AUTOMOTI	0.015%	69.535%
1487	HUNTINGTON NATI	0.015%	69.549%
1488	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.015%	69.564%
1489	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.015%	69.579%
1490	INTERNATIONAL G	0.015%	69.593%
1491	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.015%	69.608%
1492	BEMIS COMPANY COMMON STOCK USD.1	0.015%	69.622%
1493	SPIRAX-SARCO EN	0.015%	69.637%
1494	MASTEC INC	0.015%	69.651%
1495	SEMPRA ENERGY	0.015%	69.666%
1496	EXPEDIA INC COMMON STOCK USD.001	0.015%	69.681%
1497	MORGAN STANLEY	0.015%	69.695%
1498	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.015%	69.710%
1499	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.015%	69.724%
1500	SANOFI ADR ADR	0.015%	69.739%
1501	PNC BANK NA SR UNSECURED 07/20 2.6	0.015%	69.753%
1502	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.015%	69.768%
1503	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.015%	69.782%
1504	BAE SYSTEMS HLD	0.015%	69.797%
1505	GALP ENERGIA	0.015%	69.811%
1506	MITEL NETWORKS	0.015%	69.826%
1507	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.015%	69.840%
1508	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.015%	69.855%
1509	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.015%	69.870%
1510	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.015%	69.884%
1511	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.015%	69.899%
1512	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.015%	69.913%
1513	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.015%	69.928%
1514	AMERCO COMMON STOCK USD.25	0.015%	69.942%
1515	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.015%	69.957%
1516	ABBVIE INC SR UNSECURED 05/20 2.5	0.015%	69.971%
1517	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.015%	69.986%
1518	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.015%	70.000%
1519	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	70.015%
1520	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.014%	70.029%
1521	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.014%	70.044%
1522	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.014%	70.058%
1523	JOHN DEERE CAPI	0.014%	70.073%
1524	US BANCORP SR UNSECURED 01/22 2.625	0.014%	70.087%
1525	AFLAC INC SR UNSECURED 03/20 2.4	0.014%	70.102%
1526	NORTH WEST CO I	0.014%	70.116%
1527	UNUM GROUP SR UNSECURED 05/21 3	0.014%	70.131%
1528	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.014%	70.145%
1529	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.014%	70.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	70.174%
1531	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.014%	70.188%
1532	QUALCOMM INC SR UNSECURED 05/20 2.25	0.014%	70.203%
1533	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.014%	70.217%
1534	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.014%	70.232%
1535	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.014%	70.246%
1536	PICC PROPERTY &	0.014%	70.261%
1537	WHITBREAD PLC	0.014%	70.275%
1538	LEGG MASON INC SR UNSECURED 07/19 2.7	0.014%	70.290%
1539	LAB CORP AMER H	0.014%	70.304%
1540	WOLSELEY PLC	0.014%	70.319%
1541	ELECTRONIC ARTS	0.014%	70.333%
1542	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.014%	70.347%
1543	MIZUHO BANK LTD	0.014%	70.362%
1544	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.014%	70.376%
1545	BNP PARIBAS SR UNSECURED 05/20 2.375	0.014%	70.391%
1546	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.014%	70.405%
1547	WALT DISNEY CO	0.014%	70.420%
1548	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.014%	70.434%
1549	CITIGROUP INC SR UNSECURED 03/21 2.7	0.014%	70.449%
1550	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.014%	70.463%
1551	ECOLAB INC SR U	0.014%	70.477%
1552	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.014%	70.492%
1553	FAURECIA	0.014%	70.506%
1554	PEPSICO INC SR UNSECURED 10/20 2.15	0.014%	70.521%
1555	BCO BRADESCO,AD	0.014%	70.535%
1556	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.014%	70.550%
1557	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.014%	70.564%
1558	CITIGROUP INC	0.014%	70.578%
1559	SANDSTORM GOLD	0.014%	70.593%
1560	AT+T INC SR UNSECURED 06/20 2.45	0.014%	70.607%
1561	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.014%	70.622%
1562	FISCHER(GEORG)A	0.014%	70.636%
1563	US BANCORP SR UNSECURED 01/21 2.35	0.014%	70.650%
1564	HARLEY DAVIDSON	0.014%	70.665%
1565	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.014%	70.679%
1566	HISCOX LTD	0.014%	70.694%
1567	UMICORE	0.014%	70.708%
1568	AMERICAN HONDA	0.014%	70.722%
1569	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.014%	70.737%
1570	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	70.751%
1571	SHOPIFY INC CLASS A COMMON STOCK	0.014%	70.766%
1572	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.014%	70.780%
1573	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.014%	70.794%
1574	FIBRA UNO ADMIN	0.014%	70.809%
1575	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.014%	70.823%
1576	HANCOCK HOLDING	0.014%	70.838%
1577	COMERICA BANK SR UNSECURED 06/20 2.5	0.014%	70.852%
1578	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.014%	70.866%
1579	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	70.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	CBS CORP COMPANY GUAR 01/27 2.9	0.014%	70.895%
1581	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.014%	70.909%
1582	CONSTELLATION B	0.014%	70.924%
1583	SONOCO PRODUCTS	0.014%	70.938%
1584	MATTEL INC SR UNSECURED 03/18 1.7	0.014%	70.952%
1585	MEG ENERGY CORP	0.014%	70.967%
1586	CIT GROUP INC COMMON STOCK USD.01	0.014%	70.981%
1587	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.014%	70.995%
1588	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.014%	71.009%
1589	SANTANDER HLDG	0.014%	71.024%
1590	INFORMA PLC	0.014%	71.038%
1591	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.014%	71.052%
1592	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.014%	71.067%
1593	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.014%	71.081%
1594	MATTEL INC SR UNSECURED 08/21 2.35	0.014%	71.095%
1595	TJX COS INC SR UNSECURED 06/21 2.75	0.014%	71.110%
1596	CHINA RES BEIJI	0.014%	71.124%
1597	BP CAPITAL MARK	0.014%	71.138%
1598	MEDIOBANCA SPA	0.014%	71.152%
1599	RHEINMETALL AG	0.014%	71.166%
1600	COHERENT INC	0.014%	71.181%
1601	OBSIDIAN ENERGY LTD COMMON STOCK	0.014%	71.195%
1602	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.014%	71.209%
1603	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.014%	71.223%
1604	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.014%	71.237%
1605	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	71.252%
1606	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	71.266%
1607	COMINAR REAL ES	0.014%	71.280%
1608	INTUIT INC COMMON STOCK USD.01	0.014%	71.294%
1609	UCB	0.014%	71.308%
1610	CBS CORP COMPANY GUAR 01/25 3.5	0.014%	71.322%
1611	STERIS PLC	0.014%	71.336%
1612	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.014%	71.351%
1613	SAMSUNG ELEC-ME	0.014%	71.365%
1614	NVIDIA CORP	0.014%	71.379%
1615	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.014%	71.393%
1616	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.014%	71.407%
1617	PLAINS ALL AMER	0.014%	71.421%
1618	EMCOR GROUP INC COMMON STOCK USD.01	0.014%	71.435%
1619	EMC CORP(MASS)	0.014%	71.449%
1620	CYRUSONE INC REIT USD.01	0.014%	71.463%
1621	CREDIT ACCEPTAN	0.014%	71.477%
1622	WP CAREY INC REIT USD.001	0.014%	71.491%
1623	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	71.505%
1624	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	71.519%
1625	CAPITAL POWER C	0.014%	71.533%
1626	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.014%	71.547%
1627	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.014%	71.561%
1628	WINTRUST FINANCIAL CORP COMMON STOCK	0.014%	71.575%
1629	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.014%	71.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	BRIT AMER TOBAC	0.014%	71.603%
1631	BROWN + BROWN INC COMMON STOCK USD.1	0.014%	71.617%
1632	VCA INC COMMON STOCK USD.001	0.014%	71.631%
1633	QIAGEN NV	0.014%	71.645%
1634	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.014%	71.659%
1635	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.014%	71.673%
1636	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	71.687%
1637	BABCOCK INTL GR	0.014%	71.701%
1638	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.014%	71.715%
1639	CARNIVAL PLC	0.014%	71.729%
1640	MKS INSTRUMENTS INC COMMON STOCK	0.014%	71.743%
1641	SENIOR HOUSING PROP TRUST REIT USD.01	0.014%	71.757%
1642	KROTON EDUCACIO	0.014%	71.770%
1643	L BRANDS INC COMPANY GUAR 02/22 5.625	0.014%	71.784%
1644	RENAISSANCE RE	0.014%	71.798%
1645	GREAT CANADIAN	0.014%	71.812%
1646	GENTING BHD	0.014%	71.826%
1647	LAGARDERE S.C.A	0.014%	71.840%
1648	FUBON FINANCIAL	0.014%	71.853%
1649	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.014%	71.867%
1650	MURPHY OIL CORP	0.014%	71.881%
1651	HUDSON'S BAY CO	0.014%	71.895%
1652	ALLIED WORLD AS	0.014%	71.909%
1653	POSCO	0.014%	71.922%
1654	FIRST SOLAR INC	0.014%	71.936%
1655	STERICYCLE INC COMMON STOCK USD.01	0.014%	71.950%
1656	OSRAM LICHT AG	0.014%	71.964%
1657	COCA COLA HBC A	0.014%	71.977%
1658	SUMITOMO CORP	0.014%	71.991%
1659	NSK	0.014%	72.005%
1660	VALIDUS HOLDING	0.014%	72.018%
1661	NEW WORLD DEVEL	0.014%	72.032%
1662	ISUZU MOTORS	0.014%	72.046%
1663	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.014%	72.059%
1664	EATON VANCE CORP COMMON STOCK USD.00390625	0.014%	72.073%
1665	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	72.087%
1666	FLIR SYSTEMS INC COMMON STOCK USD.01	0.014%	72.100%
1667	CORNING INC SR UNSECURED 08/20 4.25	0.014%	72.114%
1668	INCHCAPE PLC	0.014%	72.127%
1669	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.014%	72.141%
1670	ROYAL GOLD INC	0.014%	72.155%
1671	VWR CORP COMMON STOCK USD.01	0.014%	72.168%
1672	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.014%	72.182%
1673	EXTENDED STAY AMERICA INC UNIT USD.01	0.014%	72.195%
1674	FOOT LOCKER INC COMMON STOCK USD.01	0.014%	72.209%
1675	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.014%	72.222%
1676	CNH INDUSTRIAL	0.014%	72.236%
1677	NN GROUP NV	0.014%	72.249%
1678	HEWLETT PACKARD	0.014%	72.263%
1679	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	72.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	BIG LOTS INC COMMON STOCK USD.01	0.013%	72.290%
1681	CARPENTER TECHN	0.013%	72.303%
1682	T MOBILE USA INC COMPANY GUAR 04/22 4	0.013%	72.317%
1683	ZIONS BANCORP	0.013%	72.330%
1684	CHINA PHARMACEU	0.013%	72.344%
1685	PRIMERICA INC COMMON STOCK	0.013%	72.357%
1686	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.013%	72.371%
1687	KB FINANCIAL GROUP INC ADR ADR	0.013%	72.384%
1688	GPO FIN BANORTE	0.013%	72.397%
1689	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.013%	72.411%
1690	BURBERRY GROUP	0.013%	72.424%
1691	CHEVRON CORP SR UNSECURED 05/21 2.1	0.013%	72.437%
1692	INPEX CORPORATI	0.013%	72.451%
1693	ILG INC COMMON STOCK USD.01	0.013%	72.464%
1694	CASEYS GEN STOR	0.013%	72.478%
1695	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.013%	72.491%
1696	KIA MOTORS CORP	0.013%	72.504%
1697	SUMITOMO RLTY&D	0.013%	72.518%
1698	EQUIFAX INC	0.013%	72.531%
1699	GN STORE NORD	0.013%	72.544%
1700	YES BANK LTD	0.013%	72.557%
1701	AALBERTS INDUST	0.013%	72.571%
1702	ALERE INC COMMON STOCK USD.001	0.013%	72.584%
1703	INTL CONS AIRLI	0.013%	72.597%
1704	HYUNDAI MOBIS	0.013%	72.611%
1705	AMKOR TECHNOLOG	0.013%	72.624%
1706	JSW STEEL LTD	0.013%	72.637%
1707	ESSILOR INTERNA	0.013%	72.650%
1708	AIRGAS INC COMPANY GUAR 08/20 3.05	0.013%	72.663%
1709	CHRISTIAN HANSE	0.013%	72.677%
1710	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	72.690%
1711	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.013%	72.703%
1712	LAZARD LTD CL A COMMON STOCK USD.01	0.013%	72.716%
1713	KB FINANCIAL GR	0.013%	72.729%
1714	MERLIN PROPERTI	0.013%	72.743%
1715	ASSA ABLOY AB	0.013%	72.756%
1716	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.013%	72.769%
1717	TEGNA INC COMMON STOCK USD1.0	0.013%	72.782%
1718	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.013%	72.795%
1719	WHITE MOUNTAINS	0.013%	72.808%
1720	VOLKSWAGEN AG	0.013%	72.822%
1721	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.013%	72.835%
1722	FMC CORP	0.013%	72.848%
1723	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	72.861%
1724	GS HOLDINGS COR	0.013%	72.874%
1725	J2 GLOBAL INC COMMON STOCK USD.01	0.013%	72.887%
1726	LENOVO GROUP LT	0.013%	72.900%
1727	INTERTAPE POLYM	0.013%	72.914%
1728	MARUBENI CORP	0.013%	72.927%
1729	TWITTER INC COMMON STOCK USD.000005	0.013%	72.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	MURPHY USA INC COMMON STOCK	0.013%	72.953%
1731	KIRBY CORP	0.013%	72.966%
1732	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.013%	72.979%
1733	SANMINA CORP COMMON STOCK USD.01	0.013%	72.992%
1734	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	73.005%
1735	BARCLAYS AFRICA	0.013%	73.018%
1736	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.013%	73.031%
1737	COPA HOLDINGS S	0.013%	73.044%
1738	PACWEST BANCORP COMMON STOCK	0.013%	73.057%
1739	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.013%	73.070%
1740	XILINX INC	0.013%	73.083%
1741	FINMECCANICA SP	0.013%	73.096%
1742	DST SYST INC DE	0.013%	73.109%
1743	POPULAR INC COMMON STOCK USD.01	0.013%	73.122%
1744	TORC OIL & GAS	0.013%	73.135%
1745	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	73.148%
1746	MEGGITT	0.013%	73.161%
1747	AMS AG	0.013%	73.174%
1748	HANG SENG BANK	0.013%	73.187%
1749	RANDSTAD HOLDIN	0.013%	73.200%
1750	ESSENT GROUP LT	0.013%	73.213%
1751	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.013%	73.226%
1752	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.013%	73.239%
1753	FIRSTSTRAND LIMIT	0.013%	73.252%
1754	FRESENIUS MEDIC	0.013%	73.265%
1755	ZOETIS INC COMMON STOCK USD.01	0.013%	73.278%
1756	CTBC FINANCIAL	0.013%	73.290%
1757	LIFEPOINT HOSPI	0.013%	73.303%
1758	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	73.316%
1759	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.013%	73.329%
1760	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	73.342%
1761	GIVAUDAN	0.013%	73.355%
1762	SAPPI	0.013%	73.368%
1763	CORELOGIC INC COMMON STOCK USD1.0	0.013%	73.380%
1764	JAZZ PHARMACEUT	0.013%	73.393%
1765	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.013%	73.406%
1766	FIRST HORIZON N	0.013%	73.419%
1767	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.013%	73.432%
1768	ISHIKAWAJIMA HA	0.013%	73.444%
1769	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	73.457%
1770	VALE SA	0.013%	73.470%
1771	KIRIN HOLDINGS	0.013%	73.483%
1772	CINTAS CORP	0.013%	73.495%
1773	MORGAN STANLEY	0.013%	73.508%
1774	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	73.521%
1775	MOL HUNGARIAN	0.013%	73.534%
1776	WENDY S CO/THE COMMON STOCK USD.1	0.013%	73.546%
1777	AMGEN INC	0.013%	73.559%
1778	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.013%	73.572%
1779	POLARIS INDUSTR	0.013%	73.584%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	73.597%
1781	MAJOR DRILLING	0.013%	73.610%
1782	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	73.622%
1783	L'OREAL	0.013%	73.635%
1784	SHOWA DENKO KK	0.013%	73.648%
1785	PT UNITED TRACT	0.013%	73.660%
1786	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.013%	73.673%
1787	HUBBELL INC COMMON STOCK USD.01	0.013%	73.685%
1788	BRINK S CO/THE COMMON STOCK USD1.0	0.013%	73.698%
1789	LEND LEASE CORP	0.013%	73.711%
1790	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.013%	73.723%
1791	BELLE INTERNATI	0.013%	73.736%
1792	AMPHENOL CORP	0.013%	73.748%
1793	ALFA SA DE CV	0.013%	73.761%
1794	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.013%	73.774%
1795	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.013%	73.786%
1796	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.013%	73.799%
1797	PERKINELMER INC COMMON STOCK USD1.0	0.013%	73.811%
1798	SPECTRIS PLC	0.013%	73.824%
1799	ENAGAS	0.013%	73.836%
1800	KOMMUNINVEST I	0.013%	73.849%
1801	TAIHEIYO CEMENT	0.013%	73.861%
1802	SAFRAN SA	0.013%	73.874%
1803	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	73.886%
1804	TRIMBLE INC COMMON STOCK	0.013%	73.899%
1805	MOSAIC CO	0.013%	73.911%
1806	T&D HOLDINGS IN	0.012%	73.924%
1807	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	73.936%
1808	MORNEAU SHEPELL	0.012%	73.949%
1809	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.012%	73.961%
1810	DS SMITH PLC	0.012%	73.974%
1811	AUTODESK INC SR UNSECURED 12/22 3.6	0.012%	73.986%
1812	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	73.999%
1813	TEREX CORP	0.012%	74.011%
1814	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	74.024%
1815	NOMURA REAL EST	0.012%	74.036%
1816	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	74.048%
1817	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.012%	74.061%
1818	DEUTSCHE BOERSE	0.012%	74.073%
1819	XYLEM INC COMMON STOCK	0.012%	74.086%
1820	FNB CORP COMMON STOCK USD.01	0.012%	74.098%
1821	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	74.110%
1822	ROYAL DUTCH SH-	0.012%	74.123%
1823	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.012%	74.135%
1824	LIBERTY VENTURES SER A TRACKING STK USD.01	0.012%	74.147%
1825	DREAM OFFICE RE	0.012%	74.160%
1826	SUNAC CHINA HLD	0.012%	74.172%
1827	ARCONIC INC SR UNSECURED 02/22 5.87	0.012%	74.184%
1828	SINGAPORE AIRLI	0.012%	74.197%
1829	USG CORP	0.012%	74.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.012%	74.221%
1831	WESTSHORE TERMI	0.012%	74.234%
1832	BANK OF THE OZARKS COMMON STOCK USD.01	0.012%	74.246%
1833	MICRO FOCUS INT	0.012%	74.258%
1834	HELVETIA HOLDIN	0.012%	74.271%
1835	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.012%	74.283%
1836	AVNET INC	0.012%	74.295%
1837	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	74.307%
1838	PRUDENTIAL CORP	0.012%	74.320%
1839	SUNOPTA INC COMMON STOCK	0.012%	74.332%
1840	TDC A/S	0.012%	74.344%
1841	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.012%	74.357%
1842	RICHELIEU HARDW	0.012%	74.369%
1843	JAPAN TOBACCO I	0.012%	74.381%
1844	INDITEX SA	0.012%	74.393%
1845	UTD RENTALS INC	0.012%	74.405%
1846	KROGER CO SR UNSECURED 01/21 3.3	0.012%	74.418%
1847	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	74.430%
1848	SBM OFFSHORE NV	0.012%	74.442%
1849	COMPASS GROUP P	0.012%	74.454%
1850	NOKIAN RENKAAT	0.012%	74.466%
1851	OFFICE DEPOT IN	0.012%	74.479%
1852	PEGATRON CORP	0.012%	74.491%
1853	GEBERIT AG-REG	0.012%	74.503%
1854	LONGFOR PROPERT	0.012%	74.515%
1855	ANTHEM INC SR UNSECURED 08/20 4.35	0.012%	74.527%
1856	ASSOCD BANC-COR	0.012%	74.540%
1857	OJI PAPER CO	0.012%	74.552%
1858	FUJI HEAVY INDS	0.012%	74.564%
1859	CYPRESS SEMICON	0.012%	74.576%
1860	GENPACT LIMITED	0.012%	74.588%
1861	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.012%	74.600%
1862	EAST JAPAN RAIL	0.012%	74.612%
1863	HANKYU CORP	0.012%	74.625%
1864	SAP AG	0.012%	74.637%
1865	GALAPAGOS NV	0.012%	74.649%
1866	SERVICE CORP IN	0.012%	74.661%
1867	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.012%	74.673%
1868	VISTEON CORP COMMON STOCK	0.012%	74.685%
1869	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	74.697%
1870	GPO TELEVISA	0.012%	74.709%
1871	BCO BRADESCO,PR	0.012%	74.721%
1872	CUBESMART REIT USD.01	0.012%	74.734%
1873	CONSOL ENERGY INC COMMON STOCK USD.01	0.012%	74.746%
1874	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	74.758%
1875	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	74.770%
1876	SIGNATURE BANK COMMON STOCK USD.01	0.012%	74.782%
1877	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	74.794%
1878	CNH INDUSTRIAL	0.012%	74.806%
1879	YUM BRANDS INC COMMON STOCK	0.012%	74.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	CIRRUS LOGIC IN	0.012%	74.830%
1881	TELE2 AB-B SHS	0.012%	74.842%
1882	ANSYS INC COMMON STOCK USD.01	0.012%	74.854%
1883	TECHNIPFMC PLC	0.012%	74.866%
1884	FREENET AG	0.012%	74.878%
1885	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.012%	74.890%
1886	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.012%	74.902%
1887	SANDERSON FARMS INC COMMON STOCK USD1.0	0.012%	74.914%
1888	BRENNTAG AG	0.012%	74.926%
1889	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.012%	74.938%
1890	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	74.950%
1891	SIGNET JEWELERS	0.012%	74.961%
1892	BANCO BBPM SPA	0.012%	74.973%
1893	HASBRO INC	0.012%	74.985%
1894	PPL CORPORATION	0.012%	74.997%
1895	OBAYASHI CORP	0.012%	75.009%
1896	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	75.021%
1897	SBERBANK OF RUS	0.012%	75.033%
1898	WOODWARD INC COMMON STOCK USD.00292	0.012%	75.045%
1899	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	75.056%
1900	WPP PLC	0.012%	75.068%
1901	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	75.080%
1902	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	75.092%
1903	XEROX CORP 2.75	0.012%	75.104%
1904	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	75.116%
1905	FRAPORT AG	0.012%	75.128%
1906	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	75.139%
1907	SEB SA	0.012%	75.151%
1908	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.012%	75.163%
1909	CEMEX SA	0.012%	75.175%
1910	GROWTHPOINT PRO	0.012%	75.187%
1911	RAIFFEISEN BANK	0.012%	75.199%
1912	NITTO DENKO COR	0.012%	75.210%
1913	FEDERATED INVES	0.012%	75.222%
1914	ASTELLAS PHARMA	0.012%	75.234%
1915	GALAXY ENTERTAI	0.012%	75.246%
1916	PASON SYSTEMS I	0.012%	75.257%
1917	SEMPRA ENERGY COMMON STOCK	0.012%	75.269%
1918	DYCOM INDUSTRIE	0.012%	75.281%
1919	DAIWA SECURITIE	0.012%	75.293%
1920	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.012%	75.304%
1921	FISERV INC COMMON STOCK USD.01	0.012%	75.316%
1922	RELX NV	0.012%	75.328%
1923	KINGFISHER PLC	0.012%	75.340%
1924	LEGG MASON INC COMMON STOCK USD.1	0.012%	75.351%
1925	FORTIVE CORP COMMON STOCK USD.01	0.012%	75.363%
1926	HCL TECHNOLOGIE	0.012%	75.375%
1927	BARNES GROUP INC COMMON STOCK USD.01	0.012%	75.387%
1928	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	75.398%
1929	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.012%	75.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	LOJAS RENNER SA	0.012%	75.422%
1931	KERRY GROUP PLC	0.012%	75.433%
1932	GAP INC/THE SR UNSECURED 04/21 5.95	0.012%	75.445%
1933	ROYAL MAIL PLC-	0.012%	75.457%
1934	BBA AVIATION	0.012%	75.468%
1935	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	75.480%
1936	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.012%	75.492%
1937	EIFPAGE SA	0.012%	75.503%
1938	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	75.515%
1939	BELDEN INC COMMON STOCK USD.01	0.012%	75.527%
1940	KESKO	0.012%	75.538%
1941	BID CORP LTD	0.012%	75.550%
1942	WEX INC COMMON STOCK USD.01	0.012%	75.561%
1943	BOARDWALK REIT	0.012%	75.573%
1944	QORVO INC COMMON STOCK USD.0001	0.012%	75.585%
1945	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	75.596%
1946	EAGLE MATERIALS	0.012%	75.608%
1947	REXNORD CORP COMMON STOCK USD.01	0.012%	75.619%
1948	SYSCO CORP COMMON STOCK USD1.0	0.012%	75.631%
1949	BANKUNITED INC COMMON STOCK USD.01	0.012%	75.642%
1950	SUMITOMO HEAVY	0.012%	75.654%
1951	CBOE HOLDINGS INC COMMON STOCK	0.012%	75.666%
1952	EDISON INTERNATIONAL COMMON STOCK	0.012%	75.677%
1953	BHARTI AIRTEL L	0.012%	75.689%
1954	DTE ENERGY INC	0.012%	75.700%
1955	JEAN COUTU GRP	0.012%	75.712%
1956	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	75.723%
1957	BAIDU INC SPON ADR ADR USD.00005	0.011%	75.735%
1958	BIDVEST GROUP L	0.011%	75.746%
1959	BEMIS CO INC	0.011%	75.758%
1960	UPL LTD	0.011%	75.769%
1961	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	75.780%
1962	CATALENT INC COMMON STOCK USD.01	0.011%	75.792%
1963	mitsui fudosan	0.011%	75.803%
1964	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.011%	75.815%
1965	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	75.826%
1966	NIPPON TEL&TEL	0.011%	75.838%
1967	CHURCH & DWIGHT	0.011%	75.849%
1968	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	75.860%
1969	DAIWA HOUSE IND	0.011%	75.872%
1970	HUSQVARNA AB -	0.011%	75.883%
1971	CHRISTIAN DIOR	0.011%	75.895%
1972	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	75.906%
1973	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	75.917%
1974	HUHTAMAKI OY	0.011%	75.929%
1975	ADVANCED SEMICO	0.011%	75.940%
1976	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.011%	75.952%
1977	WPX ENERGY INC COMMON STOCK	0.011%	75.963%
1978	ULTA BEAUTY INC COMMON STOCK USD.01	0.011%	75.974%
1979	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.011%	75.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	75.997%
1981	AXA-UAP	0.011%	76.008%
1982	MAPFRE SA	0.011%	76.020%
1983	MITSUBISHI MATE	0.011%	76.031%
1984	LIXIL GROUP COR	0.011%	76.042%
1985	IMI PLC	0.011%	76.054%
1986	NU SKIN ENTERPR	0.011%	76.065%
1987	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.011%	76.076%
1988	CLOROX CO	0.011%	76.087%
1989	TEIJIN	0.011%	76.099%
1990	DARDEN RESTAURA	0.011%	76.110%
1991	INCITEC PIVOT	0.011%	76.121%
1992	ASCENDAS REAL E	0.011%	76.133%
1993	JAPAN RETAIL FU	0.011%	76.144%
1994	DEUTSCHE WOHNEN	0.011%	76.155%
1995	HONG KONG EXCHA	0.011%	76.167%
1996	SWISS LIFE HLDG	0.011%	76.178%
1997	REDEFINE PROPER	0.011%	76.189%
1998	TATE & LYLE	0.011%	76.200%
1999	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	76.212%
2000	PERRIGO FIN UNL	0.011%	76.223%
2001	WHEELOCK & COMP	0.011%	76.234%
2002	POSCO	0.011%	76.245%
2003	CNO FINANCIAL	0.011%	76.257%
2004	AXIS BANK	0.011%	76.268%
2005	DELUXE CORP	0.011%	76.279%
2006	EDF	0.011%	76.290%
2007	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.011%	76.301%
2008	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.011%	76.313%
2009	SEKISUI HOUSE	0.011%	76.324%
2010	METSO OYJ	0.011%	76.335%
2011	AARON S INC COMMON STOCK USD.5	0.011%	76.346%
2012	TCF FINL CORP	0.011%	76.357%
2013	CABOT CORP	0.011%	76.368%
2014	INDIABULLS HOUS	0.011%	76.380%
2015	SILGAN HLDGS	0.011%	76.391%
2016	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.011%	76.402%
2017	TERADATA CORP COMMON STOCK USD.01	0.011%	76.413%
2018	BAT INTL FINANC	0.011%	76.424%
2019	CANADA HOUSING	0.011%	76.436%
2020	ASTRA INTERNATI	0.011%	76.447%
2021	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	76.458%
2022	ENSTAR GROUP LT	0.011%	76.469%
2023	ABERDEEN TRUST	0.011%	76.480%
2024	THYSSEN KRUPP A	0.011%	76.491%
2025	PURE INDUSTRIAL	0.011%	76.502%
2026	ACS, ACTIVIDADE	0.011%	76.513%
2027	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	76.525%
2028	CANACCORD FINAN	0.011%	76.536%
2029	BANK OF IRELAND	0.011%	76.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	STANDARD LIFE P	0.011%	76.558%
2031	DOWNER EDI LTD	0.011%	76.569%
2032	RELX PLC SPON ADR ADR	0.011%	76.580%
2033	MICROSEMI	0.011%	76.591%
2034	WESTERN POWER W	0.011%	76.602%
2035	SHINHAN FIN GRO	0.011%	76.613%
2036	BANK HAPOALIM B	0.011%	76.625%
2037	BOSKALIS WESTMN	0.011%	76.636%
2038	ZYNGA INC CL A COMMON STOCK USD.00000625	0.011%	76.647%
2039	EXPERIAN PLC	0.011%	76.658%
2040	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	76.669%
2041	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	76.680%
2042	HEINEKEN NV	0.011%	76.691%
2043	FLS INDUSTRIES	0.011%	76.702%
2044	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	76.713%
2045	BEAZLEY PLC	0.011%	76.724%
2046	BOOKER GROUP	0.011%	76.735%
2047	CREE INC COMMON STOCK USD.00125	0.011%	76.746%
2048	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	76.757%
2049	EQUITY COMMONWEALTH REIT USD.01	0.011%	76.768%
2050	NICHIREI CORP	0.011%	76.779%
2051	WW GRAINGER INC	0.011%	76.790%
2052	ARTIS REAL ESTA	0.011%	76.801%
2053	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.011%	76.812%
2054	WHARF(HLDGS)	0.011%	76.823%
2055	SYDBANK	0.011%	76.834%
2056	INMARSAT PLC	0.011%	76.845%
2057	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	76.856%
2058	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	76.867%
2059	COBHAM PLC	0.011%	76.878%
2060	BT GROUP PLC	0.011%	76.889%
2061	SUMITOMO MITSUI	0.011%	76.900%
2062	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	76.911%
2063	H.B. FULLER CO. COMMON STOCK USD1.0	0.011%	76.922%
2064	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.011%	76.933%
2065	CES ENERGY SOLU	0.011%	76.943%
2066	CARLISLE COS IN	0.011%	76.954%
2067	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.011%	76.965%
2068	AAREAL BANK AG	0.011%	76.976%
2069	CREW ENERGY INC	0.011%	76.987%
2070	FURUKAWA ELECTR	0.011%	76.998%
2071	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.011%	77.009%
2072	CATHAY FINANCIA	0.011%	77.020%
2073	PROXIMUS	0.011%	77.030%
2074	KLX INC COMMON STOCK USD.01	0.011%	77.041%
2075	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.011%	77.052%
2076	UNIPER SE	0.011%	77.063%
2077	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	77.074%
2078	INDOFOODS SUKSE	0.011%	77.084%
2079	IBERIABANK CORP	0.011%	77.095%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	CRANE CO	0.011%	77.106%
2081	NESTLE FINANCE	0.011%	77.117%
2082	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	77.128%
2083	CLOSE BROS GROU	0.011%	77.138%
2084	CITRIX SYSTEMS	0.011%	77.149%
2085	SHERWIN WILLIAM	0.011%	77.160%
2086	CHINA RESOURCES	0.011%	77.171%
2087	CLEAN HARBOR IN	0.011%	77.181%
2088	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	77.192%
2089	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.011%	77.203%
2090	UNITED URBAN IN	0.011%	77.214%
2091	ANIXTER INTL IN	0.011%	77.224%
2092	UBS GROUP	0.011%	77.235%
2093	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	77.246%
2094	MAXIM INTEGRATE	0.011%	77.256%
2095	DEUTSCHE TELEKO	0.011%	77.267%
2096	NOVOZYMES A/S	0.011%	77.278%
2097	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	77.288%
2098	WEC ENERGY GROU	0.011%	77.299%
2099	STERLING BANCORP/DE COMMON STOCK USD.01	0.011%	77.310%
2100	VONOVIA SE	0.011%	77.320%
2101	KLONDEX MINES L	0.011%	77.331%
2102	ACI WORLDWIDE INC COMMON STOCK USD.005	0.011%	77.342%
2103	AAC TECHNOLOGIE	0.011%	77.352%
2104	SINGAPORE TELEC	0.011%	77.363%
2105	CHEUNG KONG PRO	0.011%	77.373%
2106	LG TELECOM LTD	0.011%	77.384%
2107	STATE STREET CORP SR UNSECURED 05/21 1.95	0.011%	77.395%
2108	GUYANA GOLDFIEL	0.011%	77.405%
2109	ITT INC COMMON STOCK USD1.0	0.011%	77.416%
2110	AMERICA MOVIL S	0.011%	77.426%
2111	ORIGIN ENERGY L	0.011%	77.437%
2112	FINISAR CORPORATION COMMON STOCK USD.001	0.011%	77.448%
2113	KAO CORP	0.011%	77.458%
2114	SPARTAN ENERGY	0.011%	77.469%
2115	ORION CORP	0.011%	77.479%
2116	HEALTHSOUTH CORP COMMON STOCK USD.01	0.011%	77.490%
2117	LINCOLN ELEC HL	0.011%	77.500%
2118	MINITUBISHI GAS	0.011%	77.511%
2119	SNYDERS LANCE INC COMMON STOCK USD.833	0.011%	77.521%
2120	KAWASAKI HEAVY	0.011%	77.532%
2121	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	77.543%
2122	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	77.553%
2123	ASSURANT INC SR UNSECURED 03/18 2.5	0.010%	77.564%
2124	SANDVINE COR-CA	0.010%	77.574%
2125	INTERMEDIATE CA	0.010%	77.584%
2126	KURARAY CO	0.010%	77.595%
2127	PORSCHE AUTOMOB	0.010%	77.605%
2128	NETSUJI CHEMICAL	0.010%	77.616%
2129	TRAVIS PERKINS	0.010%	77.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	IDEX CORP	0.010%	77.637%
2131	DERWENT LONDON	0.010%	77.647%
2132	CAP GEMINI	0.010%	77.658%
2133	VOESTALPINE AG	0.010%	77.668%
2134	ALPS ELECTRIC C	0.010%	77.678%
2135	TAUBMAN CENTERS INC REIT USD.01	0.010%	77.689%
2136	VARIAN MEDICAL	0.010%	77.699%
2137	DOMTAR CORP USD	0.010%	77.709%
2138	SHAWCOR LTD	0.010%	77.720%
2139	TELEFLEX INC COMMON STOCK USD1.0	0.010%	77.730%
2140	MEGA FINANCIAL	0.010%	77.740%
2141	INVESTEC PLC	0.010%	77.751%
2142	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.010%	77.761%
2143	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	77.771%
2144	INTERDIGITAL IN	0.010%	77.782%
2145	BERENDSEN PLC	0.010%	77.792%
2146	WPP PLC SPONSORED ADR ADR	0.010%	77.802%
2147	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	77.812%
2148	MAN STRATEGIC H	0.010%	77.823%
2149	COLRUYT SA	0.010%	77.833%
2150	NEW YORK TIMES	0.010%	77.843%
2151	TIMKEN CO	0.010%	77.853%
2152	DAIKIN INDUSTRI	0.010%	77.864%
2153	GRUPO AEROPORTU	0.010%	77.874%
2154	UNI-PRESIDENT E	0.010%	77.884%
2155	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	77.894%
2156	SUBSEA 7 SA	0.010%	77.905%
2157	WATERS CORP	0.010%	77.915%
2158	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	77.925%
2159	ROGERS SUGAR IN	0.010%	77.935%
2160	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	77.946%
2161	BAYER MOTOREN W	0.010%	77.956%
2162	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	77.966%
2163	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	77.976%
2164	KINGBOARD CHEMI	0.010%	77.987%
2165	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.010%	77.997%
2166	WIENERBERGER AG	0.010%	78.007%
2167	AXIS CAPITAL HO	0.010%	78.017%
2168	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.010%	78.027%
2169	ENTEGRIS INC COMMON STOCK USD.01	0.010%	78.037%
2170	AURUBIS AG	0.010%	78.048%
2171	UNILEVER CAP CO	0.010%	78.058%
2172	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	78.068%
2173	PETROCHINA CO	0.010%	78.078%
2174	MEDNAX INC	0.010%	78.088%
2175	HYUNDAI ENG & C	0.010%	78.098%
2176	TATTS GROUP LTD	0.010%	78.108%
2177	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	78.119%
2178	BENDIGO AND ADE	0.010%	78.129%
2179	FERROVIAL SA	0.010%	78.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	FOMENTO ECON ME	0.010%	78.149%
2181	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.010%	78.159%
2182	ASPEN INSURANCE	0.010%	78.169%
2183	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.010%	78.179%
2184	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	78.189%
2185	MUFG AMERICAS H	0.010%	78.199%
2186	CHINA MERCHANT	0.010%	78.209%
2187	KONICA MINOLTA	0.010%	78.219%
2188	GRACO INC COMMON STOCK USD1.0	0.010%	78.229%
2189	TOKYU FUDOSAN H	0.010%	78.239%
2190	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	78.249%
2191	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.259%
2192	NIPPON MEAT PAC	0.010%	78.269%
2193	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	78.279%
2194	CNOOC LTD	0.010%	78.289%
2195	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	78.299%
2196	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.010%	78.309%
2197	FONCIERE DES RE	0.010%	78.319%
2198	EQUITABLE GROUP	0.010%	78.329%
2199	ACCOR	0.010%	78.339%
2200	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.010%	78.349%
2201	SUNSTONE HOTEL	0.010%	78.359%
2202	Atlantia SpA	0.010%	78.369%
2203	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	78.379%
2204	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	78.389%
2205	DISCOVERY HLDGS	0.010%	78.399%
2206	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.010%	78.409%
2207	RPC GROUP	0.010%	78.419%
2208	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	78.429%
2209	SONOVA HOLDING	0.010%	78.439%
2210	WILLIAM HILL PL	0.010%	78.449%
2211	DAVE & BUSTER'S	0.010%	78.459%
2212	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	78.469%
2213	LOCALIZA RENT A	0.010%	78.479%
2214	PARTNERS GROUP	0.010%	78.489%
2215	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.010%	78.498%
2216	ROSS STORES INC	0.010%	78.508%
2217	HANKOOK TIRE CO	0.010%	78.518%
2218	CORESITE REALTY CORP REIT USD.01	0.010%	78.528%
2219	SAMSUNG FIRE &	0.010%	78.538%
2220	PUBLIC SERVICE	0.010%	78.548%
2221	RENTOKIL INITIA	0.010%	78.558%
2222	WESCO INTERNATI	0.010%	78.568%
2223	ADVANCE RESIDEN	0.010%	78.578%
2224	SALESFORCE.COM	0.010%	78.588%
2225	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	78.597%
2226	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.010%	78.607%
2227	SEMICONDUCTOR M	0.010%	78.617%
2228	VALVOLINE INC COMMON STOCK USD.01	0.010%	78.627%
2229	OAO GAZPROM-SPO	0.010%	78.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	PT BANK CENTRAL	0.010%	78.647%
2231	GATX CORP	0.010%	78.656%
2232	FUJIFILM HLDGS	0.010%	78.666%
2233	DAINIPPON INK&C	0.010%	78.676%
2234	ALSTOM	0.010%	78.686%
2235	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	78.696%
2236	MERCK KGAA	0.010%	78.705%
2237	TRELLEBORG AB	0.010%	78.715%
2238	NORDEA BANK AB	0.010%	78.725%
2239	MICROCHIP TECHN	0.010%	78.735%
2240	COMPAL ELECTRON	0.010%	78.745%
2241	GOLD FIELDS LTD SPONS ADR ADR	0.010%	78.754%
2242	CONVERGYS CORP COMMON STOCK	0.010%	78.764%
2243	COUSINS PROPERTIES INC REIT USD1.0	0.010%	78.774%
2244	LG CORP	0.010%	78.783%
2245	ECHOSTAR CORP A COMMON STOCK USD.001	0.010%	78.793%
2246	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.010%	78.803%
2247	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.010%	78.813%
2248	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	78.822%
2249	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.010%	78.832%
2250	CAMPBELL SOUP C	0.010%	78.842%
2251	MALLINCKRODT PL	0.010%	78.852%
2252	AES CORP/VA SR UNSECURED 07/21 7.375	0.010%	78.861%
2253	LIFE STORAGE INC REIT USD.01	0.010%	78.871%
2254	VISHAY INTERTEC	0.010%	78.881%
2255	TRANSALTA RENEW	0.010%	78.890%
2256	FIRST INDL REAL	0.010%	78.900%
2257	DISH NETWORK	0.010%	78.910%
2258	STORE CAPITAL CORP REIT USD.01	0.010%	78.919%
2259	ENERSYS COMMON STOCK USD.01	0.010%	78.929%
2260	WILLIAM DEMANT	0.010%	78.939%
2261	ELECTROCOMPONEN	0.010%	78.948%
2262	TOKYO ELECTRON	0.010%	78.958%
2263	FORTUM OYJ	0.010%	78.968%
2264	WEATHERFORD INT	0.010%	78.977%
2265	HELMERICH & PAY	0.010%	78.987%
2266	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.010%	78.997%
2267	AKBANK TAS	0.010%	79.006%
2268	CNPC (HONG KONG	0.010%	79.016%
2269	HILLENBRAND INC COMMON STOCK	0.010%	79.025%
2270	ACCIONA SA	0.010%	79.035%
2271	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	79.045%
2272	SUNRISE COMMUNC	0.010%	79.054%
2273	TRANSOCEAN LTD	0.010%	79.064%
2274	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	79.073%
2275	SHAFTESBURY	0.010%	79.083%
2276	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	79.093%
2277	ARCELORMITTAL	0.010%	79.102%
2278	ICADE	0.010%	79.112%
2279	SHOPRITE HLDGS	0.010%	79.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	TETRA TECH INC COMMON STOCK USD.01	0.010%	79.131%
2281	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	79.141%
2282	BRP INC/CA- SUB	0.010%	79.150%
2283	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	79.160%
2284	APACHE CORP SR UNSECURED 04/22 3.25	0.010%	79.169%
2285	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	79.179%
2286	CANACOL ENERGY	0.010%	79.188%
2287	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	79.198%
2288	CRODA INTERNATI	0.010%	79.207%
2289	J + J SNACK FOODS CORP COMMON STOCK	0.010%	79.217%
2290	BANK OF QUEENSL	0.010%	79.227%
2291	INTU PROPERTIES	0.010%	79.236%
2292	CABOT OIL & GAS	0.010%	79.246%
2293	APACHE CORP COMMON STOCK USD.625	0.010%	79.255%
2294	DREAM GLOBAL RE	0.010%	79.265%
2295	OC OERLIKON COR	0.009%	79.274%
2296	STAR ENTERTAINM	0.009%	79.284%
2297	SPARK NEW ZEA	0.009%	79.293%
2298	FIRST FINANCIAL	0.009%	79.303%
2299	DIGITALGLOBE INC COMMON STOCK USD.001	0.009%	79.312%
2300	ORIX CORP	0.009%	79.321%
2301	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	79.331%
2302	J FRONT RETAILI	0.009%	79.340%
2303	MEREDITH CORP	0.009%	79.350%
2304	CHINA INSURANCE	0.009%	79.359%
2305	ONEOK INC	0.009%	79.369%
2306	SUNTEC REIT	0.009%	79.378%
2307	GERRESHEIMER GR	0.009%	79.388%
2308	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.009%	79.397%
2309	KOBE STEEL	0.009%	79.406%
2310	SAMSUNG SDI CO	0.009%	79.416%
2311	NETFLIX INC COMMON STOCK USD.001	0.009%	79.425%
2312	LITE-ON TECHNOL	0.009%	79.435%
2313	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	79.444%
2314	WHIRLPOOL CORP	0.009%	79.453%
2315	ALEXANDER + BALDWIN INC COMMON STOCK	0.009%	79.463%
2316	TRUSTMARK CORP COMMON STOCK	0.009%	79.472%
2317	JM AB	0.009%	79.482%
2318	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	79.491%
2319	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	79.500%
2320	ANTOFAGASTA HLD	0.009%	79.510%
2321	OLD NATIONAL BANCORP COMMON STOCK	0.009%	79.519%
2322	HEIDELBERGCEMEN	0.009%	79.528%
2323	SUMITOMO RUBBER	0.009%	79.538%
2324	MEXICHEM SAB DE	0.009%	79.547%
2325	MSC INDUSTRIAL	0.009%	79.556%
2326	BONAVISTA ENERG	0.009%	79.566%
2327	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.009%	79.575%
2328	EMPIRE STATE RE	0.009%	79.584%
2329	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.009%	79.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	COPART INC	0.009%	79.603%
2331	LEGRAND SA	0.009%	79.612%
2332	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	79.622%
2333	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	79.631%
2334	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	79.640%
2335	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	79.650%
2336	KEPPEL CORP	0.009%	79.659%
2337	AGF MGMT LTD CL	0.009%	79.668%
2338	OP CORPORATE BA	0.009%	79.678%
2339	MOODY S CORP COMMON STOCK USD.01	0.009%	79.687%
2340	HP INC SR UNSECURED 12/21 4.65	0.009%	79.696%
2341	PREMIER GOLD MI	0.009%	79.705%
2342	SINCLAIR BROADC	0.009%	79.715%
2343	YASKAWA ELEC CO	0.009%	79.724%
2344	OCEANEERING INT	0.009%	79.733%
2345	AMER SPORTS OYJ	0.009%	79.742%
2346	SHIMAO PROPERTY	0.009%	79.752%
2347	BUCHER IND-REGD	0.009%	79.761%
2348	EUTELSAT COMMUN	0.009%	79.770%
2349	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	79.779%
2350	SURGE ENERGY IN	0.009%	79.789%
2351	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.009%	79.798%
2352	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	79.807%
2353	GRAHAM HOLDINGS	0.009%	79.816%
2354	T GARANTI BANKA	0.009%	79.826%
2355	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	79.835%
2356	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	79.844%
2357	ARISTOCRAT LEIS	0.009%	79.853%
2358	BCO BRADESCO SA	0.009%	79.862%
2359	KYOCERA CORP	0.009%	79.872%
2360	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	79.881%
2361	CEMEX SA	0.009%	79.890%
2362	BARLOWORLD LTD	0.009%	79.899%
2363	RSP PERMIAN INC COMMON STOCK USD.01	0.009%	79.908%
2364	Dongbu Insuranc	0.009%	79.917%
2365	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.009%	79.927%
2366	CHILDRENS PLACE	0.009%	79.936%
2367	CHINA LIFE INS	0.009%	79.945%
2368	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	79.954%
2369	MATTEL INC COMMON STOCK USD1.0	0.009%	79.963%
2370	ANGLOVAAL INDS	0.009%	79.972%
2371	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.009%	79.981%
2372	COGECO INC COMMON STOCK	0.009%	79.990%
2373	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	80.000%
2374	TOTAL ENERGY SE	0.009%	80.009%
2375	PARAMOUNT GROUP INC REIT USD.01	0.009%	80.018%
2376	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	80.027%
2377	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	80.036%
2378	MSA SAFETY INC COMMON STOCK	0.009%	80.045%
2379	BAJAJ FINSERV L	0.009%	80.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.009%	80.063%
2381	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	80.072%
2382	UBM PLC	0.009%	80.081%
2383	HENGAN INTL	0.009%	80.091%
2384	MINTH GROUP LTD	0.009%	80.100%
2385	BRANDYWINE REAL	0.009%	80.109%
2386	TRIBUNE MEDIA C	0.009%	80.118%
2387	mitsui osk line	0.009%	80.127%
2388	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	80.136%
2389	GREENE KING	0.009%	80.145%
2390	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	80.154%
2391	UBE INDUSTRIES	0.009%	80.163%
2392	PANDORA A/S	0.009%	80.172%
2393	LUCARA DIAMOND	0.009%	80.181%
2394	MCCORMICK & CO	0.009%	80.190%
2395	mitsubishi ujf	0.009%	80.199%
2396	VERY DENNISON	0.009%	80.208%
2397	ORIX JREIT INC	0.009%	80.217%
2398	KAPSTONE PAPER	0.009%	80.226%
2399	ELECTROLUX AB-S	0.009%	80.235%
2400	AUTOZONE INC SR UNSECURED 01/23 2.875	0.009%	80.244%
2401	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	80.253%
2402	KINAXIS INC	0.009%	80.262%
2403	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.009%	80.271%
2404	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.009%	80.280%
2405	PRA HEALTH SCIE	0.009%	80.289%
2406	ALTUS GROUP LTD	0.009%	80.298%
2407	QUANTA COMPUTER	0.009%	80.307%
2408	TREVALI MINING	0.009%	80.316%
2409	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.009%	80.325%
2410	RANGE RESOURCES CORP COMMON STOCK USD.01	0.009%	80.334%
2411	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.009%	80.343%
2412	CDW CORP/DE COMMON STOCK USD.01	0.009%	80.352%
2413	HELEN OF TROY C	0.009%	80.361%
2414	PAYSAFE GROUP P	0.009%	80.370%
2415	COOPER TIRE&RUB	0.009%	80.379%
2416	PLASTIC OMNIUM	0.009%	80.387%
2417	HKT TRUST	0.009%	80.396%
2418	LENNAR CORP COMPANY GUAR 01/22 4.125	0.009%	80.405%
2419	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	80.414%
2420	BLOCK(H&R)INC	0.009%	80.423%
2421	KERING	0.009%	80.432%
2422	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	80.441%
2423	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	80.450%
2424	BCO DO BRASIL S	0.009%	80.459%
2425	MONDI LTD	0.009%	80.468%
2426	THK CO	0.009%	80.476%
2427	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	80.485%
2428	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	80.494%
2429	BARRY CALLEBAUT	0.009%	80.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	AGT FOOD AND IN	0.009%	80.512%
2431	VIFOR PHARMA AG	0.009%	80.521%
2432	LIC HOUSING FIN	0.009%	80.530%
2433	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	80.539%
2434	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.547%
2435	SAIPEM SPA	0.009%	80.556%
2436	MORGAN STANLEY	0.009%	80.565%
2437	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.009%	80.574%
2438	ALACER GOLD COR	0.009%	80.583%
2439	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	80.592%
2440	CENTAMIN PLC	0.009%	80.601%
2441	RICOH CO	0.009%	80.609%
2442	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	80.618%
2443	CENTRAL JAPAN R	0.009%	80.627%
2444	CARGOTEC CORP-B	0.009%	80.636%
2445	TIVO CORP COMMON STOCK USD.001	0.009%	80.645%
2446	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	80.653%
2447	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.009%	80.662%
2448	ASML HOLDING NV	0.009%	80.671%
2449	FIRSTGROUP	0.009%	80.680%
2450	APERAM SA	0.009%	80.689%
2451	HRG GROUP INC COMMON STOCK USD.01	0.009%	80.697%
2452	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	80.706%
2453	mitsui mining &	0.009%	80.715%
2454	TEMENOS GROUP A	0.009%	80.724%
2455	KEYCORP	0.009%	80.732%
2456	CHORUS AVIATION	0.009%	80.741%
2457	FRESH DEL MONTE	0.009%	80.750%
2458	KELLOGG CO	0.009%	80.759%
2459	ATLAS COPCO AB-	0.009%	80.767%
2460	ORPEA	0.009%	80.776%
2461	PIEDMONT OFFICE	0.009%	80.785%
2462	IWG PLC	0.009%	80.793%
2463	IMPERIAL HOLDIN	0.009%	80.802%
2464	HUMANA INC SR UNSECURED 10/19 2.625	0.009%	80.811%
2465	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	80.820%
2466	ENTERGY CORP	0.009%	80.828%
2467	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.009%	80.837%
2468	COCA-COLA WEST	0.009%	80.846%
2469	ENBRIDGE ENERGY	0.009%	80.854%
2470	OTSUKA HLDGS CO	0.009%	80.863%
2471	HECLA MINING CO	0.009%	80.872%
2472	CAMBREX CORP COMMON STOCK USD.1	0.009%	80.880%
2473	OMRON CORP	0.009%	80.889%
2474	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	80.898%
2475	NATIONAL GENERA	0.009%	80.906%
2476	STOREBRAND ASA	0.009%	80.915%
2477	OMNICOM GROUP I	0.009%	80.924%
2478	MILLICOM INTL C	0.009%	80.932%
2479	ANTHEM INC SR UNSECURED 08/19 2.25	0.009%	80.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	80.950%
2481	NVR INC COMMON STOCK USD.01	0.009%	80.958%
2482	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	80.967%
2483	PEAB AB	0.009%	80.975%
2484	DR PEPPER SNAPP	0.009%	80.984%
2485	PAINTED PONY EN	0.009%	80.993%
2486	NIKE INC SR UNSECURED 11/26 2.375	0.009%	81.001%
2487	HANG LUNG PROPE	0.009%	81.010%
2488	SKF AB - B SHAR	0.009%	81.018%
2489	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.009%	81.027%
2490	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	81.036%
2491	TABCORP HLDGS L	0.009%	81.044%
2492	PUBLICIS GROUPE	0.009%	81.053%
2493	CVB FINANCIAL CORP COMMON STOCK	0.009%	81.061%
2494	ENGHOUSE SYSTEM	0.009%	81.070%
2495	HERMAN MILLER I	0.009%	81.079%
2496	SBI HOLDINGS IN	0.009%	81.087%
2497	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	81.096%
2498	AKORN INC COMMON STOCK	0.009%	81.104%
2499	TERNA RETE ELET	0.009%	81.113%
2500	HANWHA CHEMICAL	0.009%	81.121%
2501	COLONY STARWOOD HOMES REIT USD.01	0.009%	81.130%
2502	BANCORPSOUTH INC COMMON STOCK USD2.5	0.009%	81.138%
2503	SAAB AB	0.009%	81.147%
2504	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	81.156%
2505	CANAM GROUP	0.009%	81.164%
2506	WANT WANT CHINA	0.009%	81.173%
2507	WORTHINGTON IND	0.009%	81.181%
2508	SIENNA SENIOR L	0.009%	81.190%
2509	ELECTR DE FRANC	0.009%	81.198%
2510	GAM HOLDING LTD	0.009%	81.207%
2511	CHINA GOLD INTL	0.009%	81.215%
2512	58.COM INC ADR ADR	0.009%	81.224%
2513	CARPENTER TECH	0.009%	81.232%
2514	HANWHA CORP	0.009%	81.241%
2515	VALLOUREC SA	0.008%	81.249%
2516	IDEMITSU KOSAN	0.008%	81.258%
2517	FLETCHER BUILDI	0.008%	81.266%
2518	GREAT WALL AUTO	0.008%	81.275%
2519	SKANSKA AB	0.008%	81.283%
2520	LOGAN PROPERTY	0.008%	81.292%
2521	MEDIASET	0.008%	81.300%
2522	HITACHI CONST M	0.008%	81.309%
2523	BK MANDIRI	0.008%	81.317%
2524	CH ROBINSON WOR	0.008%	81.326%
2525	TELETECH HOLDIN	0.008%	81.334%
2526	DAIWAHOUSE RE	0.008%	81.342%
2527	CARTER S INC COMMON STOCK USD.01	0.008%	81.351%
2528	EXTENDICARE INC	0.008%	81.359%
2529	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	81.368%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	CRACKER BARREL	0.008%	81.376%
2531	PADDY POWER PLC	0.008%	81.385%
2532	LITTELFUSE INC COMMON STOCK USD.01	0.008%	81.393%
2533	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	81.401%
2534	SKYWEST INC COMMON STOCK	0.008%	81.410%
2535	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	81.418%
2536	HYDRO ONE LTD	0.008%	81.427%
2537	CHINA SHENHUA E	0.008%	81.435%
2538	GERDAU SA SIDER	0.008%	81.443%
2539	CAPITAMALL TRUS	0.008%	81.452%
2540	WABTEC CORP COMMON STOCK USD.01	0.008%	81.460%
2541	VF CORP	0.008%	81.469%
2542	RED ELECTRICA C	0.008%	81.477%
2543	SWIRE PACIFIC	0.008%	81.485%
2544	FAMILYMART CO	0.008%	81.494%
2545	AGGREKO PLC	0.008%	81.502%
2546	YUE YUEN INDUST	0.008%	81.510%
2547	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	81.519%
2548	BNK FINANCIAL G	0.008%	81.527%
2549	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.008%	81.535%
2550	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	81.544%
2551	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	81.552%
2552	BHARAT FORGE LT	0.008%	81.560%
2553	QISDA CORP	0.008%	81.569%
2554	THE FOSCHINI GR	0.008%	81.577%
2555	NAVER CORP	0.008%	81.585%
2556	TOPBUILD CORP COMMON STOCK	0.008%	81.594%
2557	HYUNDAI STEEL C	0.008%	81.602%
2558	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	81.610%
2559	PDC ENERGY INC COMMON STOCK USD.01	0.008%	81.619%
2560	FORMOSA CHEMICA	0.008%	81.627%
2561	FASTENAL	0.008%	81.635%
2562	GLOBUS MEDICAL	0.008%	81.643%
2563	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	81.652%
2564	DCC PLC	0.008%	81.660%
2565	OWENS-ILLINOIS	0.008%	81.668%
2566	SINO BIOPHAMACE	0.008%	81.676%
2567	IG GROUP HLDGS	0.008%	81.685%
2568	ROBERT HALF INT	0.008%	81.693%
2569	AMEREN CORP	0.008%	81.701%
2570	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	81.709%
2571	ICICI BANK LTD	0.008%	81.718%
2572	FUJIKURA	0.008%	81.726%
2573	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.008%	81.734%
2574	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	81.742%
2575	UNIVAR INC COMMON STOCK USD.01	0.008%	81.751%
2576	UNIPOLSAI SPA	0.008%	81.759%
2577	SUMITOMO METAL	0.008%	81.767%
2578	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	81.775%
2579	SEAGATE TECHNOL	0.008%	81.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	81.792%
2581	ASTRAZENECA	0.008%	81.800%
2582	LEONI AG	0.008%	81.808%
2583	YOKOGAWA ELECTR	0.008%	81.816%
2584	TARO PHARMACEUT	0.008%	81.825%
2585	COSCO PACIFIC	0.008%	81.833%
2586	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.008%	81.841%
2587	KEMPER CORP COMMON STOCK USD.1	0.008%	81.849%
2588	MERCURY GENERAL	0.008%	81.857%
2589	SHARP CORP	0.008%	81.865%
2590	HINDALCO INDS	0.008%	81.874%
2591	ENERSIS SA	0.008%	81.882%
2592	VIASAT INC COMMON STOCK USD.0001	0.008%	81.890%
2593	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	81.898%
2594	ESTEE LAUDER CO	0.008%	81.906%
2595	DIXONS CARPHONE	0.008%	81.914%
2596	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	81.923%
2597	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	81.931%
2598	CREDICORP	0.008%	81.939%
2599	BILLERUD AB	0.008%	81.947%
2600	MALAYAN BKG BHD	0.008%	81.955%
2601	BUNZL PLC	0.008%	81.963%
2602	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	81.971%
2603	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.008%	81.980%
2604	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	81.988%
2605	WAJAX CORP	0.008%	81.996%
2606	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.008%	82.004%
2607	SEVERN TRENT	0.008%	82.012%
2608	CHINA MINSHENG	0.008%	82.020%
2609	ONEOK INC COMPANY GUAR 02/22 4.25	0.008%	82.028%
2610	NIPPON PROLOGIS	0.008%	82.036%
2611	FERROGLOBE PLC	0.008%	82.045%
2612	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	82.053%
2613	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	82.061%
2614	CARS.COM INC COMMON STOCK USD.01	0.008%	82.069%
2615	WARTSILA OYJ AB	0.008%	82.077%
2616	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	82.085%
2617	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	82.093%
2618	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	82.101%
2619	CBS CORP COMPANY GUAR 04/20 5.75	0.008%	82.109%
2620	TULLETT PREBON	0.008%	82.117%
2621	AMERIPRISE FINA	0.008%	82.125%
2622	BONTERRA ENERGY	0.008%	82.134%
2623	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	82.142%
2624	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.150%
2625	FEDEX CORP COMPANY GUAR 01/24 4	0.008%	82.158%
2626	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.008%	82.166%
2627	KONE OYJ	0.008%	82.174%
2628	BK OF EAST ASIA	0.008%	82.182%
2629	SIMS GROUP LTD	0.008%	82.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	PAYCHEX INC	0.008%	82.198%
2631	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	82.206%
2632	AGILE PROPERTY	0.008%	82.214%
2633	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.008%	82.222%
2634	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	82.230%
2635	ITRON INC	0.008%	82.238%
2636	MICHAEL KORS HO	0.008%	82.246%
2637	TRINIDAD DRILLI	0.008%	82.254%
2638	HASEKO CORP	0.008%	82.262%
2639	ROHM CO	0.008%	82.270%
2640	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	82.278%
2641	DENKI KAGAKU KO	0.008%	82.286%
2642	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	82.294%
2643	ARYZTA AG	0.008%	82.302%
2644	NIPPON YUSEN KK	0.008%	82.310%
2645	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.008%	82.318%
2646	INTL FLAVORS&FR	0.008%	82.326%
2647	CANFOR PULP PRO	0.008%	82.334%
2648	CMS ENERGY CORP	0.008%	82.342%
2649	HOWDEN JOINERY	0.008%	82.350%
2650	II VI INC COMMON STOCK	0.008%	82.358%
2651	SMITH AND NEPHE	0.008%	82.366%
2652	NASPERS LIMITED	0.008%	82.374%
2653	WATSCO INC COMMON STOCK USD.5	0.008%	82.382%
2654	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	82.390%
2655	CONDUENT INC COMMON STOCK USD.01	0.008%	82.398%
2656	WEBMD HEALTH CORP COMMON STOCK USD.01	0.008%	82.406%
2657	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	82.414%
2658	JUPITER PLC	0.008%	82.422%
2659	SYMRISE AG	0.008%	82.430%
2660	HYOSUNG CORP	0.008%	82.438%
2661	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	82.446%
2662	TOYOTA INDUSTRI	0.008%	82.454%
2663	HENNES & MAURIT	0.008%	82.462%
2664	AUTOCANADA INC	0.008%	82.469%
2665	ILLINOIS TOOL W	0.008%	82.477%
2666	EASTGROUP PROPERTIES INC REIT	0.008%	82.485%
2667	LOOMIS AB	0.008%	82.493%
2668	SOUTH32 LTD	0.008%	82.501%
2669	BIOGEN INC SR UNSECURED 09/22 3.625	0.008%	82.509%
2670	NKT HOLDING A/S	0.008%	82.517%
2671	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	82.525%
2672	LOGITECH INTERN	0.008%	82.533%
2673	ALLREAL HOLDING	0.008%	82.541%
2674	DILLARD DEPT ST	0.008%	82.548%
2675	KOSMOS ENERGY L	0.008%	82.556%
2676	SEMBCORP INDUST	0.008%	82.564%
2677	BANK OF COMMUNI	0.008%	82.572%
2678	RESMED INC	0.008%	82.580%
2679	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	82.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	E.SUN FINANCIAL	0.008%	82.596%
2681	BRUKER CORP COMMON STOCK USD.01	0.008%	82.604%
2682	GARTNER GROUP I	0.008%	82.612%
2683	KAWASAKI KISEN	0.008%	82.619%
2684	JAPAN PRIME REA	0.008%	82.627%
2685	TIGER BRANDS	0.008%	82.635%
2686	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	82.643%
2687	NESTLE FINANCE	0.008%	82.651%
2688	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	82.659%
2689	CHINA STEEL	0.008%	82.667%
2690	BALCHEM CORP COMMON STOCK USD.0667	0.008%	82.674%
2691	PTT EXP&PROD-FG	0.008%	82.682%
2692	BCA POP EMILIA	0.008%	82.690%
2693	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	82.698%
2694	FILA KOREA LTD	0.008%	82.706%
2695	SAP SE SPONSORED ADR ADR	0.008%	82.714%
2696	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	82.722%
2697	NGK SPARK PLUG	0.008%	82.729%
2698	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	82.737%
2699	BANKINTER SA	0.008%	82.745%
2700	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.008%	82.753%
2701	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	82.761%
2702	TULLOW OIL PLC	0.008%	82.768%
2703	AUTOZONE INC 3.	0.008%	82.776%
2704	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	82.784%
2705	JAPAN HOTEL REI	0.008%	82.792%
2706	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.800%
2707	ECOLAB INC SR UNSECURED 12/21 4.35	0.008%	82.807%
2708	ARGO GROUP INTE	0.008%	82.815%
2709	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	82.823%
2710	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	82.831%
2711	RAIA DROGASIL S	0.008%	82.839%
2712	SHINHAN FINANCI	0.008%	82.846%
2713	A.P. MOLLER-MAE	0.008%	82.854%
2714	BQE CANT VAUDOI	0.008%	82.862%
2715	HANG LUNG DEVEL	0.008%	82.870%
2716	OWENS + MINOR INC COMMON STOCK USD2.0	0.008%	82.878%
2717	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.008%	82.885%
2718	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.008%	82.893%
2719	PEARSON	0.008%	82.901%
2720	VEOLIA ENVIRONM	0.008%	82.909%
2721	TAISHIN FINANCI	0.008%	82.916%
2722	AXALTA COATING	0.008%	82.924%
2723	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	82.932%
2724	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	82.940%
2725	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	82.947%
2726	HERBALIFE LTD COMMON STOCK USD.002	0.008%	82.955%
2727	DKSH HOLDING LT	0.008%	82.963%
2728	PGE POLSKA GRUP	0.008%	82.971%
2729	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	CLP HOLDINGS	0.008%	82.986%
2731	BANK LEUMI LE-I	0.008%	82.994%
2732	NATIONAL EXPRES	0.008%	83.001%
2733	WOOLWORTHS LTD	0.008%	83.009%
2734	MASCO CORP	0.008%	83.017%
2735	SEIKO EPSON COR	0.008%	83.025%
2736	LEG IMMOBILIEN	0.008%	83.032%
2737	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	83.040%
2738	DRIL QUIP INC	0.008%	83.048%
2739	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.008%	83.055%
2740	EVONIK INDUSTRI	0.008%	83.063%
2741	CEZ AS	0.008%	83.071%
2742	BT GROUP PLC SPON ADR ADR	0.008%	83.079%
2743	T IS BANKASI	0.008%	83.086%
2744	DOVER CORP SR UNSECURED 11/25 3.15	0.008%	83.094%
2745	HYUNDAI MARINE&	0.008%	83.102%
2746	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.008%	83.109%
2747	DIALOG SEMICOND	0.008%	83.117%
2748	VOPAK (KON)	0.008%	83.125%
2749	LUKOIL PJSC - A	0.008%	83.133%
2750	MEDICAL FACILIT	0.008%	83.140%
2751	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	83.148%
2752	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.008%	83.156%
2753	PRYSMIAN SPA CO	0.008%	83.163%
2754	ATKINS WS	0.008%	83.171%
2755	ROYAL UNIBREW A	0.008%	83.179%
2756	PHOENIX GROUP H	0.008%	83.186%
2757	DEAN FOODS CO COMMON STOCK USD.01	0.008%	83.194%
2758	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.008%	83.202%
2759	DAIICHI SANKYO	0.008%	83.209%
2760	YOKOHAMA RUBBER	0.008%	83.217%
2761	3M CO 0.375% 15	0.008%	83.225%
2762	AMCOR LIMITED	0.008%	83.232%
2763	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	83.240%
2764	NEDCOR LTD ZAR1	0.008%	83.248%
2765	MARUTI SUZUKI	0.008%	83.255%
2766	CERNER CORP	0.008%	83.263%
2767	NIPRO CORP	0.008%	83.271%
2768	ENDESA S.A.	0.008%	83.278%
2769	MCDERMOTT INTL	0.008%	83.286%
2770	HNI CORP	0.008%	83.293%
2771	STEPAN CO COMMON STOCK USD1.0	0.008%	83.301%
2772	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	83.309%
2773	CEMBRA MONEY BA	0.008%	83.316%
2774	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	83.324%
2775	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	83.332%
2776	Straumann AG	0.008%	83.339%
2777	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.008%	83.347%
2778	TELENOR AS	0.008%	83.355%
2779	SGS SA-REG COMM	0.008%	83.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	NINE DRAGONS PA	0.008%	83.370%
2781	AVIGILON CORP C	0.008%	83.377%
2782	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	83.385%
2783	EBAY INC 3.45%	0.008%	83.393%
2784	BADGER DAYLIGHT	0.008%	83.400%
2785	STAMPS.COM INC COMMON STOCK USD.001	0.008%	83.408%
2786	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	83.415%
2787	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	83.423%
2788	MIZUHO BANK LTD	0.008%	83.431%
2789	XPERI CORP COMMON STOCK USD.001	0.008%	83.438%
2790	CASINO GUICH-PE	0.008%	83.446%
2791	RENASANT CORP COMMON STOCK USD5.0	0.008%	83.453%
2792	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	83.461%
2793	SOJITZ CORP COM	0.008%	83.469%
2794	CHEMED CORP COMMON STOCK USD1.0	0.008%	83.476%
2795	CATHAY PACIFIC	0.008%	83.484%
2796	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.008%	83.491%
2797	UNIPOL GRUPPO F	0.008%	83.499%
2798	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.008%	83.506%
2799	RED HAT INC COMMON STOCK USD.0001	0.008%	83.514%
2800	EXELON GENERATI	0.008%	83.522%
2801	TENNECO AUTOMOT	0.008%	83.529%
2802	ULVAC INC.	0.008%	83.537%
2803	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	83.544%
2804	OTP BANK PLC	0.008%	83.552%
2805	SEALED AIR CORP COMMON STOCK USD.1	0.008%	83.559%
2806	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.008%	83.567%
2807	LG CABLE &MCHY	0.008%	83.574%
2808	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	83.582%
2809	HYPROP INVESTME	0.008%	83.589%
2810	TGS NOPEC GEOPH	0.007%	83.597%
2811	NABORS INDUSTRI	0.007%	83.604%
2812	CHAILEASE HOLDI	0.007%	83.612%
2813	CAPITACOMMERCIA	0.007%	83.619%
2814	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.007%	83.627%
2815	RESILIENT REIT	0.007%	83.634%
2816	GILDEMEISTER AG	0.007%	83.642%
2817	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	83.649%
2818	EDENRED	0.007%	83.657%
2819	TAKASHIMAYA CO	0.007%	83.664%
2820	GLP J-REIT	0.007%	83.672%
2821	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	83.679%
2822	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.007%	83.687%
2823	TOPPAN PRINTING	0.007%	83.694%
2824	BENCHMARK ELECT	0.007%	83.702%
2825	NOMURA REAL EST	0.007%	83.709%
2826	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	83.716%
2827	HENDERSON LAND	0.007%	83.724%
2828	HOMESERVE PLC	0.007%	83.731%
2829	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	83.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	AUTOZONE INC COMMON STOCK USD.01	0.007%	83.746%
2831	ALUMINA LTD	0.007%	83.754%
2832	DAICEL CHEM IND	0.007%	83.761%
2833	WISTRON CORP	0.007%	83.769%
2834	SOTHEBY S COMMON STOCK USD.01	0.007%	83.776%
2835	HAYS	0.007%	83.784%
2836	MAXIMUS INC COMMON STOCK	0.007%	83.791%
2837	BODYCOTE PLC	0.007%	83.799%
2838	WAL-MART DE MEX	0.007%	83.806%
2839	BK OF KYOTO	0.007%	83.813%
2840	UGI CORP COMMON STOCK	0.007%	83.821%
2841	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.007%	83.828%
2842	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.007%	83.836%
2843	ALTIUS MINERALS	0.007%	83.843%
2844	MSCI INC	0.007%	83.850%
2845	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	83.858%
2846	SECOM CO	0.007%	83.865%
2847	PERNOD-RICARD	0.007%	83.873%
2848	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.880%
2849	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.007%	83.888%
2850	EVERCORE PARTNE	0.007%	83.895%
2851	CHINA RESOURCES	0.007%	83.902%
2852	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.007%	83.910%
2853	NIPPON PAPER IN	0.007%	83.917%
2854	EXPRESS SCRIPTS	0.007%	83.924%
2855	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	83.932%
2856	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.007%	83.939%
2857	WPG HOLDINGS	0.007%	83.947%
2858	KGHM POLSKA MIE	0.007%	83.954%
2859	KBR INC COMMON STOCK USD.001	0.007%	83.961%
2860	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.007%	83.969%
2861	CONCORDIA FINAN	0.007%	83.976%
2862	Rural Electrifi	0.007%	83.983%
2863	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	83.991%
2864	INFOSYS LTD SP ADR ADR	0.007%	83.998%
2865	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	84.005%
2866	BECTON DICKINSON	0.007%	84.013%
2867	ASAHI BREWERIES	0.007%	84.020%
2868	TRUWORTHS INTER	0.007%	84.027%
2869	NORDSTROM INC	0.007%	84.035%
2870	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	84.042%
2871	PRICESMART INC	0.007%	84.049%
2872	BHP BILLITON FI	0.007%	84.057%
2873	ANHUI CONCH CEM	0.007%	84.064%
2874	SUMITOMO OSAKA	0.007%	84.071%
2875	GREAT PORTLAND	0.007%	84.079%
2876	COMPUTER MODELL	0.007%	84.086%
2877	WALKER + DUNLOP INC COMMON STOCK	0.007%	84.093%
2878	SHANGRI-LA ASIA	0.007%	84.101%
2879	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.007%	84.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.007%	84.115%
2881	ALCOA CORP COMMON STOCK USD.01	0.007%	84.123%
2882	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	84.130%
2883	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.007%	84.137%
2884	INTEL CORP SR UNSECURED 07/20 2.45	0.007%	84.144%
2885	CREDIT SAISON C	0.007%	84.152%
2886	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.007%	84.159%
2887	NATIXIS	0.007%	84.166%
2888	LOTTE CHEMICAL	0.007%	84.174%
2889	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.007%	84.181%
2890	AMERICAN HONDA	0.007%	84.188%
2891	TAISEI CORP	0.007%	84.195%
2892	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.007%	84.203%
2893	SAMSONITE INTL	0.007%	84.210%
2894	NORDSON CORP COMMON STOCK	0.007%	84.217%
2895	AT+T INC SR UNSECURED 02/21 2.8	0.007%	84.224%
2896	NELNET INC CL A COMMON STOCK USD.01	0.007%	84.232%
2897	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.239%
2898	CIENA CORP COMMON STOCK USD.01	0.007%	84.246%
2899	MASIMO CORP COMMON STOCK USD.001	0.007%	84.253%
2900	ZILLOW GROUP INC C COMMON STOCK	0.007%	84.261%
2901	KOREA INVESTMEN	0.007%	84.268%
2902	WESTERN UNION CO COMMON STOCK USD.01	0.007%	84.275%
2903	GATX CORP	0.007%	84.282%
2904	MYLAN INC COMPANY GUAR 03/19 2.55	0.007%	84.289%
2905	JUNGHEINRICH -	0.007%	84.297%
2906	PRA GROUP INC COMMON STOCK USD.01	0.007%	84.304%
2907	HUGO BOSS AG	0.007%	84.311%
2908	SAPPORO BREWERI	0.007%	84.318%
2909	SEABOARD CORP COMMON STOCK USD1.0	0.007%	84.325%
2910	ABERTIS INFRAES	0.007%	84.333%
2911	TAIWAN CEMENT	0.007%	84.340%
2912	CROMBIE REAL ES	0.007%	84.347%
2913	CAPITALAND	0.007%	84.354%
2914	LARSEN & TOUBRO	0.007%	84.362%
2915	AURIZON HOLDING	0.007%	84.369%
2916	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.376%
2917	FIRSTCASH INC COMMON STOCK USD.01	0.007%	84.383%
2918	KEYBANK NA/CLEV	0.007%	84.390%
2919	B+G FOODS INC COMMON STOCK USD.01	0.007%	84.397%
2920	DAI NIPPON PRIN	0.007%	84.405%
2921	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.007%	84.412%
2922	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	84.419%
2923	CENTERPOINT ENE	0.007%	84.426%
2924	NORDSTROM INC COMMON STOCK	0.007%	84.433%
2925	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.007%	84.441%
2926	ADANI PORT & SE	0.007%	84.448%
2927	PLEXUS CORP COMMON STOCK USD.01	0.007%	84.455%
2928	NOVO NORDISK A/S SPONS ADR ADR	0.007%	84.462%
2929	VAIL RESORTS	0.007%	84.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.476%
2931	BRAMBLES LIMITE	0.007%	84.484%
2932	CARDTRONICS PLC	0.007%	84.491%
2933	SALZGITTER AG	0.007%	84.498%
2934	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.007%	84.505%
2935	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.007%	84.512%
2936	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	84.519%
2937	PROVIDENT FINAN	0.007%	84.527%
2938	ROTORK PLC	0.007%	84.534%
2939	SUZUKEN CO LTD	0.007%	84.541%
2940	HEICO CORP	0.007%	84.548%
2941	EVERSOURCE ENER	0.007%	84.555%
2942	INGENICO	0.007%	84.562%
2943	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.007%	84.569%
2944	NTN CORPORATION	0.007%	84.577%
2945	GRUPA LOTOS S.A	0.007%	84.584%
2946	TRINSEO SA	0.007%	84.591%
2947	WOOD GROUP (JOH	0.007%	84.598%
2948	VERINT SYSTEMS	0.007%	84.605%
2949	MO OCH DOMSJO A	0.007%	84.612%
2950	AMBEV SA	0.007%	84.619%
2951	FORTUNA SILVER MINES INC COMMON STOCK	0.007%	84.626%
2952	NIPPON EXPRESS	0.007%	84.634%
2953	VOLVO AB	0.007%	84.641%
2954	RLJ LODGING TRUST REIT	0.007%	84.648%
2955	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	84.655%
2956	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	84.662%
2957	FERRO CORP	0.007%	84.669%
2958	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	84.676%
2959	METCASH LTD	0.007%	84.683%
2960	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	84.690%
2961	CLEANAWAY WASTE	0.007%	84.697%
2962	GRIFOLS SA	0.007%	84.705%
2963	ROGERS CORP COMMON STOCK USD1.0	0.007%	84.712%
2964	HOYA CORP	0.007%	84.719%
2965	SYMANTEC CORP	0.007%	84.726%
2966	SUEDZUCKER AG	0.007%	84.733%
2967	CITIZEN WATCH C	0.007%	84.740%
2968	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.747%
2969	CHINA EVERBRIGH	0.007%	84.754%
2970	CHINA COMMUNICA	0.007%	84.761%
2971	HEICO CORP CLASS A COMMON STOCK USD.01	0.007%	84.768%
2972	DONALDSON CO IN	0.007%	84.775%
2973	AIRCASTLE LTD	0.007%	84.782%
2974	THALES SA	0.007%	84.789%
2975	POU CHEN	0.007%	84.796%
2976	OUTOKUMPU OY	0.007%	84.803%
2977	HOPEWELL HLDGS	0.007%	84.810%
2978	GETINGE AB, B S	0.007%	84.817%
2979	SEMTECH CORP	0.007%	84.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	MITSUBISHI ESTA	0.007%	84.831%
2981	LONDON STOCK EX	0.007%	84.838%
2982	GAMESA CORP TEC	0.007%	84.845%
2983	PUBLIC BNK-LOCA	0.007%	84.852%
2984	NIPPON ELEC GLA	0.007%	84.859%
2985	YAMADA DENKI CO	0.007%	84.866%
2986	UNIVERSAL CORP	0.007%	84.873%
2987	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	84.880%
2988	ROCKWOOL INTL	0.007%	84.887%
2989	CONTINENTAL GOL	0.007%	84.894%
2990	PLAYTECH	0.007%	84.901%
2991	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	84.908%
2992	CAPITEC BANK HL	0.007%	84.915%
2993	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	84.922%
2994	ACADIA REALTY TRUST REIT USD.001	0.007%	84.929%
2995	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.936%
2996	LI & FUNG LIMIT	0.007%	84.943%
2997	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	84.950%
2998	BROWN-FORMAN CO	0.007%	84.957%
2999	MORNINGSTAR INC COMMON STOCK	0.007%	84.964%
3000	IBIDEN CO	0.007%	84.971%
3001	DENTSU INC.	0.007%	84.978%
3002	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.007%	84.984%
3003	ASUSTEK COMPUTE	0.007%	84.991%
3004	MCKESSON CORP SR UNSECURED 03/21 4.75	0.007%	84.998%
3005	ORORA LTD	0.007%	85.005%
3006	YARA INTERNATIO	0.007%	85.012%
3007	HAEMONETICS COR	0.007%	85.019%
3008	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	85.026%
3009	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	85.033%
3010	GEN COMMUNICATI	0.007%	85.040%
3011	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	85.047%
3012	SJM HOLDINGS LT	0.007%	85.054%
3013	SUNNY OPTICAL T	0.007%	85.061%
3014	A P MOLLER - MA	0.007%	85.067%
3015	BRITISH SKY BRO	0.007%	85.074%
3016	WORLEYPARSONS	0.007%	85.081%
3017	GROUP 1 AUTO	0.007%	85.088%
3018	MEDIASET ESPANA	0.007%	85.095%
3019	AMMB HOLDINGS B	0.007%	85.102%
3020	EUROFINS SCIENT	0.007%	85.109%
3021	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	85.116%
3022	KASIKORNBANK PL	0.007%	85.122%
3023	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	85.129%
3024	IROBOT CORP	0.007%	85.136%
3025	MERITZ SECURITI	0.007%	85.143%
3026	CHINA GAS HOLDI	0.007%	85.150%
3027	LEONS FURNITURE	0.007%	85.157%
3028	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.164%
3029	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	85.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	SEEK LTD.	0.007%	85.177%
3031	MORI SEIKI CO	0.007%	85.184%
3032	PFIZER INC 0.25	0.007%	85.191%
3033	HERSHEY FOODS C	0.007%	85.198%
3034	CLICLS GROUP	0.007%	85.205%
3035	NIBE INDUSTRIER	0.007%	85.211%
3036	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	85.218%
3037	BEKAERT SA	0.007%	85.225%
3038	EVOLUTION MININ	0.007%	85.232%
3039	MAHINDRA &MAHIN	0.007%	85.239%
3040	TSUMURA & CO	0.007%	85.245%
3041	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.252%
3042	ULTRAPAR PARTIC	0.007%	85.259%
3043	SABINA SILVER C	0.007%	85.266%
3044	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	85.273%
3045	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	85.280%
3046	NEX GROUP PLC	0.007%	85.286%
3047	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	85.293%
3048	URBAN EDGE PROPERTIES REIT USD.01	0.007%	85.300%
3049	COFINIMMO	0.007%	85.307%
3050	GRANITE CONST	0.007%	85.314%
3051	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	85.320%
3052	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.327%
3053	HUTCHISON PORT	0.007%	85.334%
3054	GVC HOLDINGS PL	0.007%	85.341%
3055	BRADY(WH)	0.007%	85.347%
3056	CHINA CITIC BK	0.007%	85.354%
3057	TKH GROUP NV DU	0.007%	85.361%
3058	E L FINL CORP L	0.007%	85.368%
3059	NOK CORP	0.007%	85.375%
3060	FUKUOKA FINANCI	0.007%	85.381%
3061	NEOPOST	0.007%	85.388%
3062	BIOVERATIV INC COMMON STOCK USD.001	0.007%	85.395%
3063	PEBBLEBROOK HOT	0.007%	85.402%
3064	ASML HOLDING NV	0.007%	85.408%
3065	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	85.415%
3066	GRUPO AEROPORTUARIO SUR ADR ADR	0.007%	85.422%
3067	VECTREN CORP COMMON STOCK	0.007%	85.429%
3068	ANSELL LTD	0.007%	85.435%
3069	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	85.442%
3070	BEIJING ENTERPR	0.007%	85.449%
3071	NOW INC COMMON STOCK USD.01	0.007%	85.456%
3072	TRYGVESTA AS	0.007%	85.462%
3073	IDEA CELLULAR L	0.007%	85.469%
3074	LANCASTER COLON	0.007%	85.476%
3075	KYOCERA CORP SPONS ADR ADR	0.007%	85.483%
3076	GOME ELECTRICAL	0.007%	85.489%
3077	GRUBHUB INC COMMON STOCK USD.0001	0.007%	85.496%
3078	TOYODA GOSEI	0.007%	85.503%
3079	CARE CAPITAL PROPERTIES INC REIT USD.01	0.007%	85.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	DUERR AG	0.007%	85.516%
3081	HITACHI METALS	0.007%	85.523%
3082	TOWNE BANK COMMON STOCK USD1.667	0.007%	85.530%
3083	BELIMO HOLDING	0.007%	85.536%
3084	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	85.543%
3085	KB HOME COMMON STOCK USD1.0	0.007%	85.550%
3086	IT HOLDINGS COR	0.007%	85.556%
3087	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	85.563%
3088	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.570%
3089	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	85.576%
3090	TOYO TIRE & RUB	0.007%	85.583%
3091	WALGREEN BOOTS	0.007%	85.590%
3092	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	85.596%
3093	SANWA SHUTTER C	0.007%	85.603%
3094	WASHINGTON REIT REIT USD.01	0.007%	85.610%
3095	MUELLER WATER P	0.007%	85.616%
3096	YAMAGUCHI FINAN	0.007%	85.623%
3097	KURITA WATER IN	0.007%	85.630%
3098	BUZZI UNICEM SP	0.007%	85.636%
3099	ARCA CONTINEN	0.007%	85.643%
3100	ELEMENTIS (1998	0.007%	85.650%
3101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	85.656%
3102	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	85.663%
3103	RUBIS	0.007%	85.670%
3104	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	85.676%
3105	ARGONAUT GOLD I	0.007%	85.683%
3106	BEIJING CAPITAL	0.007%	85.690%
3107	HP INC SR UNSECURED 06/21 4.3	0.007%	85.696%
3108	DDR CORP REIT USD.1	0.007%	85.703%
3109	CHONGQING RURAL	0.007%	85.709%
3110	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	85.716%
3111	ABN AMRO GROUP	0.007%	85.723%
3112	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	85.729%
3113	HITACHI CHEMICA	0.007%	85.736%
3114	NIKON CORP	0.007%	85.743%
3115	TRANSURBAN GROU	0.007%	85.749%
3116	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	85.756%
3117	VALIANT HOLDING	0.007%	85.762%
3118	WESBANCO INC COMMON STOCK USD2.0833	0.007%	85.769%
3119	FAIRFAX MEDIA L	0.007%	85.776%
3120	CHIBA BANK	0.007%	85.782%
3121	ELECTRONICS	0.007%	85.789%
3122	VONTOBEL HLDGS	0.007%	85.795%
3123	SECURITAS	0.007%	85.802%
3124	SCHRODERS PLC	0.007%	85.808%
3125	JAMES HARDIE IN	0.007%	85.815%
3126	AJINOMOTO CO IN	0.007%	85.822%
3127	GUNMA BANK	0.007%	85.828%
3128	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	85.835%
3129	EXELIXIS INC	0.007%	85.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	ADARO ENERGY TB	0.007%	85.848%
3131	OZ MINERALS LTD	0.007%	85.854%
3132	FBL FINANCIAL G	0.007%	85.861%
3133	MACK CALI REALTY CORP REIT USD.01	0.007%	85.867%
3134	VESUVIUS PLC	0.007%	85.874%
3135	EASYJET	0.007%	85.880%
3136	AENA SA	0.007%	85.887%
3137	AVX CORP COMMON STOCK USD.01	0.007%	85.894%
3138	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	85.900%
3139	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	85.907%
3140	SCHOUW & CO	0.007%	85.913%
3141	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.920%
3142	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.007%	85.926%
3143	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	85.933%
3144	DAITO TRUST CON	0.007%	85.939%
3145	COCA-COLA BOTTL	0.006%	85.946%
3146	BARCLAYS PLC	0.006%	85.952%
3147	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	85.959%
3148	NORTHVIEW APART	0.006%	85.965%
3149	FIRST MERCHANTS CORP COMMON STOCK	0.006%	85.972%
3150	GREIF INC CL A COMMON STOCK	0.006%	85.978%
3151	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	85.985%
3152	ILLUMINA INC	0.006%	85.991%
3153	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	85.997%
3154	CHINA VANKE CO	0.006%	86.004%
3155	ASHIKAGA HOLDIN	0.006%	86.010%
3156	CSR LIMITED	0.006%	86.017%
3157	TRITON INTERNAT	0.006%	86.023%
3158	MMI HOLDINGS LT	0.006%	86.030%
3159	QUALICORP SA	0.006%	86.036%
3160	SYNAPTICS INC COMMON STOCK USD.001	0.006%	86.043%
3161	VENTURE CORP	0.006%	86.049%
3162	NORSK HYDRO AS	0.006%	86.056%
3163	TATA CONSULTANC	0.006%	86.062%
3164	SULZER AG	0.006%	86.069%
3165	SINOPAC HLDG	0.006%	86.075%
3166	CINEWORLD GROUP	0.006%	86.082%
3167	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.006%	86.088%
3168	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	86.094%
3169	TATA STEEL LIMI	0.006%	86.101%
3170	ASM INTL NV	0.006%	86.107%
3171	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	86.114%
3172	GUANGZHOU R&F P	0.006%	86.120%
3173	ACXIOM CORP COMMON STOCK USD.1	0.006%	86.127%
3174	VALENER INC	0.006%	86.133%
3175	SIMCORP A/S	0.006%	86.139%
3176	COCHLEAR LTD	0.006%	86.146%
3177	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	86.152%
3178	SHUTTERFLY INC	0.006%	86.159%
3179	SASOL	0.006%	86.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	DOWA HOLDING CO	0.006%	86.171%
3181	RIGHTMOVE GROUP	0.006%	86.178%
3182	ESCORTS LTD	0.006%	86.184%
3183	SPROTT INC COMM	0.006%	86.191%
3184	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.006%	86.197%
3185	GLANBIA PLC	0.006%	86.203%
3186	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.210%
3187	CAPSTONE MINING	0.006%	86.216%
3188	ISS A/S	0.006%	86.223%
3189	YUANTA FINL HOL	0.006%	86.229%
3190	AMER NATL INS	0.006%	86.235%
3191	YY INC ADR ADR USD.00001	0.006%	86.242%
3192	BUWOG AG	0.006%	86.248%
3193	ERICSSON (LM) TEL SP ADR ADR	0.006%	86.255%
3194	NWS HOLDINGS LT	0.006%	86.261%
3195	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.006%	86.267%
3196	TIETO CORP OYJ	0.006%	86.274%
3197	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.280%
3198	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.006%	86.287%
3199	TOYO SEIKAN KAI	0.006%	86.293%
3200	FOSUN INTERNATI	0.006%	86.299%
3201	CALATLANTIC GRO	0.006%	86.306%
3202	SHIN KONG FINL	0.006%	86.312%
3203	DAINIPPON SCREE	0.006%	86.318%
3204	FRANSHION PROPE	0.006%	86.325%
3205	NAMCO BANDAI HO	0.006%	86.331%
3206	ANTA SPORTS PRO	0.006%	86.337%
3207	ORIENT OVERSEAS	0.006%	86.344%
3208	ACTIVIA PROPERT	0.006%	86.350%
3209	EBARA CORP	0.006%	86.356%
3210	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	86.363%
3211	TAIYO YUDEN CO	0.006%	86.369%
3212	SPX FLOW INC COMMON STOCK USD.01	0.006%	86.375%
3213	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.006%	86.382%
3214	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	86.388%
3215	CEAT LTD	0.006%	86.394%
3216	SUZANO PAPEL E	0.006%	86.401%
3217	KAZAKHMYS PLC	0.006%	86.407%
3218	LLOYD THOMPSON	0.006%	86.413%
3219	HACHIJUNI BANK	0.006%	86.420%
3220	LIFE HEALTHCARE	0.006%	86.426%
3221	HK & CHINA GAS	0.006%	86.432%
3222	MDU RES GROUP I	0.006%	86.439%
3223	CASIO COMPUTER	0.006%	86.445%
3224	AMEDISYS INC COMMON STOCK USD.001	0.006%	86.451%
3225	STATE BK OF IND	0.006%	86.458%
3226	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	86.464%
3227	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	86.470%
3228	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.477%
3229	GREENCORE GROUP	0.006%	86.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.489%
3231	TOKYO TATEMONO	0.006%	86.495%
3232	BOVIS HOMES GRO	0.006%	86.502%
3233	CHIPOTLE MEXICA	0.006%	86.508%
3234	HEROUX DEVTEK	0.006%	86.514%
3235	AXEL SPRINGER A	0.006%	86.521%
3236	HIKMA PHARMACEU	0.006%	86.527%
3237	CHINA CINDA ASS	0.006%	86.533%
3238	NIPPON KAYAKU C	0.006%	86.539%
3239	ADELAIDE BRIGHT	0.006%	86.546%
3240	TATA MOTORS LTD	0.006%	86.552%
3241	BIOMERIEUX	0.006%	86.558%
3242	Alten	0.006%	86.564%
3243	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	86.571%
3244	AU OPTRONICS CO	0.006%	86.577%
3245	BRILLIANCE CHIN	0.006%	86.583%
3246	SEI INVESTMENT	0.006%	86.589%
3247	CHICO'S FAS INC	0.006%	86.596%
3248	ATHABASCA OIL C	0.006%	86.602%
3249	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	86.608%
3250	WIPRO	0.006%	86.614%
3251	VAREX IMAGING CORP COMMON STOCK	0.006%	86.621%
3252	IJM CORP BERHAD	0.006%	86.627%
3253	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	86.633%
3254	MAPLETREE COMME	0.006%	86.639%
3255	SWEDEN GOVERMEN	0.006%	86.646%
3256	WEIR GROUP	0.006%	86.652%
3257	77TH BANK	0.006%	86.658%
3258	CHALLENGER FIN	0.006%	86.664%
3259	SIHUAN PHARMACE	0.006%	86.670%
3260	PROSIEBENSAT.1	0.006%	86.677%
3261	KERRY PROPRTIE	0.006%	86.683%
3262	FISHER & PAYKEL	0.006%	86.689%
3263	WABASH NATIONAL	0.006%	86.695%
3264	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.702%
3265	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	86.708%
3266	ATHENAHEALTH IN	0.006%	86.714%
3267	LG HOUSEHOLD HE	0.006%	86.720%
3268	AGL ENERGY LTD	0.006%	86.726%
3269	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.006%	86.733%
3270	NASDAQ INC SR UNSECURED 01/20 5.55	0.006%	86.739%
3271	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	86.745%
3272	CHUGOKU BANK	0.006%	86.751%
3273	O'REILLY AUTOMO	0.006%	86.757%
3274	EXELON CORP SR UNSECURED 12/20 5.15	0.006%	86.764%
3275	WIN SEMICONDUCT	0.006%	86.770%
3276	ALSEA SAB DE CV	0.006%	86.776%
3277	OSI SYSTEMS INC	0.006%	86.782%
3278	PKO BANK POLSKI	0.006%	86.788%
3279	ELIOR	0.006%	86.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	MERLIN ENTERTAI	0.006%	86.801%
3281	HIROSHIMA BANK	0.006%	86.807%
3282	QINETIQ GROUP P	0.006%	86.813%
3283	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	86.819%
3284	WACKER CHEMIE A	0.006%	86.825%
3285	YTL CORP	0.006%	86.831%
3286	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	86.838%
3287	INFINERA CORP	0.006%	86.844%
3288	ENDO INTERNATIO	0.006%	86.850%
3289	FUJI ELECTRIC C	0.006%	86.856%
3290	E-MART CO. LTD.	0.006%	86.862%
3291	CJ CHEILJEDANG	0.006%	86.868%
3292	HANESBRANDS INC COMMON STOCK USD.01	0.006%	86.875%
3293	TAURON POLSKA E	0.006%	86.881%
3294	SILICON LABORAT	0.006%	86.887%
3295	IMPALA PLATINUM	0.006%	86.893%
3296	SONIC HEALTHCAR	0.006%	86.899%
3297	EQT CORPORATION	0.006%	86.905%
3298	STAG INDUSTRIAL INC REIT USD.01	0.006%	86.911%
3299	AT+T INC SR UNSECURED 02/21 4.6	0.006%	86.917%
3300	DAIDO STEEL CO	0.006%	86.924%
3301	NCC AB-B	0.006%	86.930%
3302	ALFA LAVAL AB	0.006%	86.936%
3303	ADMIRAL GROUP	0.006%	86.942%
3304	MTR CORP	0.006%	86.948%
3305	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	86.954%
3306	LANDSTAR SYSTEM	0.006%	86.960%
3307	LENNAR CORP 4.7	0.006%	86.966%
3308	SCHOLASTIC CORP	0.006%	86.972%
3309	PROGRESS ENERGY	0.006%	86.979%
3310	SAMSUNG HEAVY	0.006%	86.985%
3311	NOF CORP	0.006%	86.991%
3312	METHODE ELEC IN	0.006%	86.997%
3313	WGL HOLDINGS INC COMMON STOCK	0.006%	87.003%
3314	KYUSHU FINANCA	0.006%	87.009%
3315	CHINA MEDICAL S	0.006%	87.015%
3316	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	87.021%
3317	MUELLER INDS IN	0.006%	87.027%
3318	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	87.033%
3319	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	87.039%
3320	NTT DATA	0.006%	87.045%
3321	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.006%	87.051%
3322	RICHMONT MINES INC COMMON STOCK	0.006%	87.057%
3323	BROCADE COMMUNI	0.006%	87.064%
3324	Samsung Life In	0.006%	87.070%
3325	TECHTRONIC INDU	0.006%	87.076%
3326	IYO BANK	0.006%	87.082%
3327	N B T BANCORP INC COMMON STOCK USD.01	0.006%	87.088%
3328	MATSON INC COMMON STOCK	0.006%	87.094%
3329	CIMAREX ENERGY CO COMMON STOCK USD.01	0.006%	87.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	INDUSTRIAL BANK	0.006%	87.106%
3331	CSRA INC COMMON STOCK USD.001	0.006%	87.112%
3332	ABB LTD SPON ADR ADR	0.006%	87.118%
3333	SUMITOMO FOREST	0.006%	87.124%
3334	VICTREX PLC	0.006%	87.130%
3335	DEVON ENERGY CORP COMMON STOCK USD.1	0.006%	87.136%
3336	DAELIM INDUSTRI	0.006%	87.142%
3337	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.148%
3338	CREST NICHOLSON	0.006%	87.154%
3339	AUTO TRADER GRO	0.006%	87.160%
3340	JINDAL STEEL &	0.006%	87.166%
3341	COMFORT SYSTEMS	0.006%	87.172%
3342	SSAB SVENSKT ST	0.006%	87.178%
3343	NCR CORP	0.006%	87.184%
3344	TORO CO	0.006%	87.190%
3345	ATMOS ENERGY CO	0.006%	87.196%
3346	L BRANDS INC COMMON STOCK USD.5	0.006%	87.202%
3347	WOORI BANK	0.006%	87.208%
3348	SANKYU INC	0.006%	87.214%
3349	DGB FINANCIAL G	0.006%	87.220%
3350	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	87.226%
3351	SKY CITY	0.006%	87.232%
3352	ENN ENERGY HOLD	0.006%	87.238%
3353	DONGFENG MOTOR	0.006%	87.244%
3354	EUROCOMMERCIAL	0.006%	87.250%
3355	RLI CORP COMMON STOCK USD1.0	0.006%	87.256%
3356	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.262%
3357	UTD O/S LAND	0.006%	87.268%
3358	BAYTEX ENERGY CORP COMMON STOCK	0.006%	87.274%
3359	JAPAN EXCHANGE	0.006%	87.280%
3360	SUL AMERICA SA	0.006%	87.286%
3361	KANEKA CORP	0.006%	87.292%
3362	CHEMOURS CO/THE COMMON STOCK	0.006%	87.298%
3363	NABTESCO CORP	0.006%	87.304%
3364	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.309%
3365	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.315%
3366	ROWAN COMPANIES	0.006%	87.321%
3367	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.327%
3368	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.006%	87.333%
3369	FORWARD AIR COR	0.006%	87.339%
3370	MBIA INC	0.006%	87.345%
3371	ZEON CO	0.006%	87.351%
3372	TOPDANMARK A/S	0.006%	87.357%
3373	BANCA MEDIOLANU	0.006%	87.363%
3374	AZZ INC COMMON STOCK USD1.0	0.006%	87.369%
3375	CANARA BANK	0.006%	87.375%
3376	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	87.381%
3377	KULICKE&SOFFA I	0.006%	87.387%
3378	MULTI COLOR CORP COMMON STOCK	0.006%	87.393%
3379	VALMET CORP	0.006%	87.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	ACCTON	0.006%	87.404%
3381	SHISEIDO CO	0.006%	87.410%
3382	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	87.416%
3383	ENTEL EMP NAC T	0.006%	87.422%
3384	TALANX AG	0.006%	87.428%
3385	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	87.434%
3386	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.440%
3387	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	87.446%
3388	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.452%
3389	BENESSE CORP	0.006%	87.458%
3390	DENA CO LTD	0.006%	87.463%
3391	KONAMI CO	0.006%	87.469%
3392	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	87.475%
3393	MYRIAD GENETICS	0.006%	87.481%
3394	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	87.487%
3395	OIL SEARCH LTD	0.006%	87.493%
3396	ASANKO GOLD INC	0.006%	87.499%
3397	CIPLA LTD	0.006%	87.505%
3398	SERVICEMASTER G	0.006%	87.510%
3399	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.516%
3400	WACOAL CORP	0.006%	87.522%
3401	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	87.528%
3402	ALTICE NV CLAS	0.006%	87.534%
3403	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	87.540%
3404	CAIRN ENERGY PL	0.006%	87.546%
3405	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.006%	87.551%
3406	NEWMARKET CORP COMMON STOCK	0.006%	87.557%
3407	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	87.563%
3408	SANTOS LIMITED	0.006%	87.569%
3409	SAMSUNG SECS CO	0.006%	87.575%
3410	HIGH LINER FOOD	0.006%	87.581%
3411	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	87.586%
3412	FAST RETAILING	0.006%	87.592%
3413	PRIMARY HEALTH	0.006%	87.598%
3414	SCANA CORP COMMON STOCK	0.006%	87.604%
3415	NOVATEK MICROEL	0.006%	87.610%
3416	ALLEGIANT TRAVE	0.006%	87.616%
3417	ENSCO PLC CLASS	0.006%	87.621%
3418	NEXANS	0.006%	87.627%
3419	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.006%	87.633%
3420	LAM RESEARCH CO	0.006%	87.639%
3421	BPCE SA COMPANY GUAR 07/19 2.5	0.006%	87.644%
3422	STATOIL ASA SPON ADR ADR	0.006%	87.650%
3423	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.656%
3424	SRC ENERGY INC COMMON STOCK USD.001	0.006%	87.662%
3425	CHICAGO BRIDGE	0.006%	87.668%
3426	CABELA S INC COMMON STOCK USD.01	0.006%	87.673%
3427	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	87.679%
3428	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	87.685%
3429	AIR WATER INC.	0.006%	87.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	87.696%
3431	FUCHS PETROLUB	0.006%	87.702%
3432	DISTRIBUIDORA I	0.006%	87.708%
3433	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	87.714%
3434	SOPRA	0.006%	87.720%
3435	YAMATO HOLDINGS	0.006%	87.725%
3436	NIDEC CORPORATI	0.006%	87.731%
3437	SAGE GROUP PLC/	0.006%	87.737%
3438	REDROW	0.006%	87.743%
3439	PROCTER & GAMBL	0.006%	87.748%
3440	LOGITECH INTERN	0.006%	87.754%
3441	ALTRAN TECHNOLO	0.006%	87.760%
3442	JAPAN LOGISTICS	0.006%	87.766%
3443	KILLAM APART RE	0.006%	87.771%
3444	PETRONET LNG LT	0.006%	87.777%
3445	IDACORP INC COMMON STOCK	0.006%	87.783%
3446	BILFINGER BERGE	0.006%	87.788%
3447	TRANSUNION COMMON STOCK USD.01	0.006%	87.794%
3448	JTEKT CORP.	0.006%	87.800%
3449	TECH MAHINDRA L	0.006%	87.806%
3450	LTC PROPERTIES	0.006%	87.811%
3451	TELKOM GROUP LT	0.006%	87.817%
3452	GLUSKIN SHEFF &	0.006%	87.823%
3453	CNP ASSURANCES	0.006%	87.829%
3454	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.834%
3455	AMBU A/S	0.006%	87.840%
3456	SINO-OCEAN LAND	0.006%	87.846%
3457	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.851%
3458	SEGA SAMMY HOLD	0.006%	87.857%
3459	ENI	0.006%	87.863%
3460	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.006%	87.868%
3461	MAKITA CORP	0.006%	87.874%
3462	BOLLORE	0.006%	87.880%
3463	PSEG POWER	0.006%	87.885%
3464	WERELDHAVE NV	0.006%	87.891%
3465	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.897%
3466	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	87.902%
3467	CENTURY TOKYO	0.006%	87.908%
3468	SINOPHARM GROUP	0.006%	87.914%
3469	FORBO HLDG	0.006%	87.919%
3470	GS YUASA CORP	0.006%	87.925%
3471	CORE-MARK HLDG	0.006%	87.931%
3472	SHENZHEN INVEST	0.006%	87.936%
3473	INTERCONTINENTAL HOTELS ADR ADR	0.006%	87.942%
3474	WADDELL & REED	0.006%	87.948%
3475	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	87.953%
3476	KRATON CORP COMMON STOCK USD.01	0.006%	87.959%
3477	ISETAN MITSUKOS	0.006%	87.965%
3478	ASIANA AIRLINES	0.006%	87.970%
3479	LEOPALACE 21	0.006%	87.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	NIFCO INC	0.006%	87.982%
3481	POOL CORP COMMON STOCK USD.001	0.006%	87.987%
3482	INNOSPEC INC COMMON STOCK USD.01	0.006%	87.993%
3483	CORBION NV	0.006%	87.998%
3484	BANCFIRST CORP	0.006%	88.004%
3485	POWER ASSETS HO	0.006%	88.010%
3486	SARTORIUS AG-VO	0.006%	88.015%
3487	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	88.021%
3488	CHINA DEVELOPME	0.006%	88.026%
3489	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	88.032%
3490	SNAM SPA	0.006%	88.038%
3491	ZHONGSHENG GROU	0.006%	88.043%
3492	FEDERAL BANK LT	0.006%	88.049%
3493	FRONTIER REIT	0.006%	88.054%
3494	DAILY MAIL&GEN	0.006%	88.060%
3495	CORE LABORATORI	0.006%	88.066%
3496	VERISIGN	0.006%	88.071%
3497	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	88.077%
3498	LEE & MAN PAPER	0.006%	88.082%
3499	INVENTEC CORP	0.006%	88.088%
3500	YAMAHA CORP	0.006%	88.093%
3501	CUBIC CORP COMMON STOCK	0.006%	88.099%
3502	WEICHAI POWER-H	0.006%	88.105%
3503	SYNTHOMER PLC	0.006%	88.110%
3504	LARGAN PRECISIO	0.006%	88.116%
3505	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	88.121%
3506	DAEWOO SECURITI	0.006%	88.127%
3507	DORMA+KABA HOLD	0.006%	88.132%
3508	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.006%	88.138%
3509	MAGELLAN AEROSP	0.006%	88.143%
3510	PARK NATIONAL CORP COMMON STOCK	0.006%	88.149%
3511	SUEZ ENVIRONMEN	0.006%	88.154%
3512	BOB EVANS FARMS	0.006%	88.160%
3513	CHARTER HALL GR	0.006%	88.166%
3514	XINYI GLASS HOL	0.006%	88.171%
3515	HOKUHOKU FINANC	0.006%	88.177%
3516	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	88.182%
3517	B&M EUROPEAN VA	0.006%	88.188%
3518	QUBE HOLDINGS L	0.006%	88.193%
3519	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.199%
3520	LIQUOR STORES N	0.006%	88.204%
3521	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	88.210%
3522	SHIZUOKA BANK	0.006%	88.215%
3523	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	88.221%
3524	RADIAN GROUP	0.005%	88.226%
3525	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	88.232%
3526	KUBOTA CORP	0.005%	88.237%
3527	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.243%
3528	NAGASE & CO	0.005%	88.248%
3529	INTERFACE INC COMMON STOCK USD.1	0.005%	88.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	MEDIATEK INC	0.005%	88.259%
3531	GENTHERM INC COMMON STOCK	0.005%	88.265%
3532	TRIUMPH GROUP I	0.005%	88.270%
3533	SAIA INC COMMON STOCK USD.001	0.005%	88.276%
3534	KOREAN AIR LINE	0.005%	88.281%
3535	RELIANCE CAPITA	0.005%	88.287%
3536	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.005%	88.292%
3537	PENNON GROUP	0.005%	88.297%
3538	PIZZA PIZZA ROY	0.005%	88.303%
3539	COGNEX CORP	0.005%	88.308%
3540	DIPLOMA (NEW)	0.005%	88.314%
3541	ESSENTRA PLC	0.005%	88.319%
3542	JSR CORPORATION	0.005%	88.325%
3543	SCHWEITER TECH	0.005%	88.330%
3544	SVENSKA CELLULO	0.005%	88.336%
3545	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	88.341%
3546	TOYOBO CO	0.005%	88.347%
3547	MORI HILLS REIT	0.005%	88.352%
3548	KYUDENKO CORP	0.005%	88.358%
3549	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	88.363%
3550	AAR CORP	0.005%	88.369%
3551	BE SEMICONDUCTO	0.005%	88.374%
3552	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.005%	88.379%
3553	TOKYO GAS CO	0.005%	88.385%
3554	SHIMIZU CORP	0.005%	88.390%
3555	TPK HOLDINGS CO	0.005%	88.396%
3556	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	88.401%
3557	SHENZHEN INTERN	0.005%	88.407%
3558	CHANG HWA COMME	0.005%	88.412%
3559	SUN PHARMACEUTI	0.005%	88.417%
3560	TESSENDERLO CHE	0.005%	88.423%
3561	NIPPON SUISAN	0.005%	88.428%
3562	FABRINET	0.005%	88.434%
3563	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	88.439%
3564	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	88.445%
3565	ICA GRUPPEN AB	0.005%	88.450%
3566	JIANGXI COPPER	0.005%	88.455%
3567	LANCASHIRE HLDG	0.005%	88.461%
3568	BANCOLOMBIA SA	0.005%	88.466%
3569	INCYTE PHARMACE	0.005%	88.472%
3570	H2O RETAILING C	0.005%	88.477%
3571	LIVANOVA PLC	0.005%	88.482%
3572	SOFTWARE AG DAR	0.005%	88.488%
3573	ADTRAN INC	0.005%	88.493%
3574	BANK OF GEORGIA	0.005%	88.499%
3575	HITACHI CAPITAL	0.005%	88.504%
3576	SHANGHAI INDL	0.005%	88.509%
3577	WAREHOUSES DE P	0.005%	88.515%
3578	JAPAN AIRLINES	0.005%	88.520%
3579	S-OIL CORPORATI	0.005%	88.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	ADEKA CORPORATI	0.005%	88.531%
3581	NETGEAR INC COMMON STOCK USD.001	0.005%	88.536%
3582	GREAT EAGLE HLD	0.005%	88.542%
3583	MTY FOOD GROUP	0.005%	88.547%
3584	POWERTECH TECHN	0.005%	88.552%
3585	INVESTA OFFICE	0.005%	88.558%
3586	BYD ELECTRONIC	0.005%	88.563%
3587	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.568%
3588	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	88.574%
3589	FIERA SCEPTRE I	0.005%	88.579%
3590	NAN YA PLASTIC	0.005%	88.584%
3591	SWISS PRIME SIT	0.005%	88.590%
3592	China Mengniu D	0.005%	88.595%
3593	EMPRESA BRASILE	0.005%	88.600%
3594	BIRD CONSTRUCTI	0.005%	88.606%
3595	KEIHAN ELECTRIC	0.005%	88.611%
3596	DIEBOLD INC	0.005%	88.616%
3597	KAMIGUMI CO	0.005%	88.622%
3598	MINERAL RESOURC	0.005%	88.627%
3599	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	88.632%
3600	FUJITSU GENERAL	0.005%	88.638%
3601	ALLETE INC	0.005%	88.643%
3602	LOJAS AMERICANA	0.005%	88.648%
3603	CALLAWAY GOLF C	0.005%	88.654%
3604	HUANENG RENEWAB	0.005%	88.659%
3605	SHENZHOU INT GR	0.005%	88.664%
3606	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.670%
3607	K'S HOLDINGS	0.005%	88.675%
3608	GPE EUROTUNNEL	0.005%	88.680%
3609	CIFI HOLDINGS G	0.005%	88.686%
3610	MORINAGA MILK I	0.005%	88.691%
3611	HARSCO CORP	0.005%	88.696%
3612	UTD INTERNET AG	0.005%	88.701%
3613	BROOKS AUTOMATI	0.005%	88.707%
3614	JUST ENERGY GROUP INC COMMON STOCK	0.005%	88.712%
3615	COMPEQ MFG	0.005%	88.717%
3616	ONE GAS INC COMMON STOCK	0.005%	88.723%
3617	ALLIANT ENERGY	0.005%	88.728%
3618	HENKEL KGAA-PRE	0.005%	88.733%
3619	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	88.739%
3620	CRANSWICK	0.005%	88.744%
3621	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	88.749%
3622	BTG PLC	0.005%	88.754%
3623	NTT DOCOMO INC SPON ADR ADR	0.005%	88.760%
3624	TAIWAN COOPERAT	0.005%	88.765%
3625	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	88.770%
3626	ITV PLC	0.005%	88.775%
3627	VONAGE HLDGS CO	0.005%	88.781%
3628	GRUPO FINANCIER	0.005%	88.786%
3629	MAEDA CORP	0.005%	88.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.796%
3631	CRH (DUBLIN)	0.005%	88.802%
3632	DSW INC CLASS A COMMON STOCK	0.005%	88.807%
3633	TIME INC COMMON STOCK USD.01	0.005%	88.812%
3634	MOBILE MINI INC COMMON STOCK USD.01	0.005%	88.817%
3635	CENCOSUD SA	0.005%	88.823%
3636	KONECRANES O	0.005%	88.828%
3637	GENTERA SAB DE	0.005%	88.833%
3638	ISRAEL DISCOUNT	0.005%	88.838%
3639	AOYAMA TRADING	0.005%	88.844%
3640	CALERES INC COMMON STOCK USD.01	0.005%	88.849%
3641	SELECT INCOME REIT REIT USD.01	0.005%	88.854%
3642	LG INNOTEK CO	0.005%	88.859%
3643	FORMOSA PLASTIC	0.005%	88.865%
3644	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.870%
3645	ALSTRIA OFFICE	0.005%	88.875%
3646	F5 NETWORKS INC COMMON STOCK	0.005%	88.880%
3647	HUA NAN FINANCI	0.005%	88.886%
3648	FIRM CAPITAL MO	0.005%	88.891%
3649	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.896%
3650	GCL-POLY ENERGY	0.005%	88.901%
3651	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	88.906%
3652	BRF SA ADR ADR	0.005%	88.912%
3653	INSURANCE AUSTR	0.005%	88.917%
3654	HYUNDAI DS,NEW	0.005%	88.922%
3655	TOKUYAMA CORP	0.005%	88.927%
3656	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	88.932%
3657	POWER INTEGRATI	0.005%	88.937%
3658	CIMB GROUP HOLD	0.005%	88.943%
3659	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	88.948%
3660	ALLEGION PLC	0.005%	88.953%
3661	SEVEN BANK LTD.	0.005%	88.958%
3662	MICHAEL PAGE IN	0.005%	88.963%
3663	KAJIMA CORP	0.005%	88.969%
3664	AES CORP COMMON STOCK USD.01	0.005%	88.974%
3665	MITIE GROUP	0.005%	88.979%
3666	AWA BANK	0.005%	88.984%
3667	PCCW LIMITED	0.005%	88.989%
3668	GRAINCORP LTD	0.005%	88.994%
3669	SIG	0.005%	89.000%
3670	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.005%
3671	BEIJING ENT WAT	0.005%	89.010%
3672	PENTA OCEAN CON	0.005%	89.015%
3673	FACTSET RESEARC	0.005%	89.020%
3674	KENEDIX REALTY	0.005%	89.025%
3675	BANKIA SA	0.005%	89.030%
3676	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.036%
3677	TOAGOSEI CO LTD	0.005%	89.041%
3678	NIPPON KONPO UN	0.005%	89.046%
3679	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	SEINO TRANSPORT	0.005%	89.056%
3681	FLEXIUM INTERCO	0.005%	89.061%
3682	CATTOLICA ASSIC	0.005%	89.066%
3683	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.072%
3684	SUN TV NETWORK	0.005%	89.077%
3685	HORIZON PHARMA	0.005%	89.082%
3686	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	89.087%
3687	BANCA POPOLARE	0.005%	89.092%
3688	OXFORD INDUSTRI	0.005%	89.097%
3689	PORTO SEGURO SA	0.005%	89.102%
3690	PEOPLE'S INSURA	0.005%	89.107%
3691	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	89.113%
3692	KT & G	0.005%	89.118%
3693	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	89.123%
3694	BREWIN DOLPHIN	0.005%	89.128%
3695	DA OFFICE INV C	0.005%	89.133%
3696	KCC CORP	0.005%	89.138%
3697	PSP SWISS PROPE	0.005%	89.143%
3698	NIPPON ACCOMMOD	0.005%	89.148%
3699	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	89.153%
3700	MORINAGA & CO	0.005%	89.158%
3701	TRIPOD TECHNOLO	0.005%	89.163%
3702	ULTRA ELECTRONI	0.005%	89.169%
3703	WOONGJIN COWAY	0.005%	89.174%
3704	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	89.179%
3705	INTEGRATED DEVI	0.005%	89.184%
3706	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.189%
3707	VISCOFAN SA	0.005%	89.194%
3708	TRILOGY ENERGY	0.005%	89.199%
3709	CAPELLA EDUCATI	0.005%	89.204%
3710	ENERGIAS DE POR	0.005%	89.209%
3711	SM ENERGY CO COMMON STOCK USD.01	0.005%	89.214%
3712	JD.COM INC ADR ADR USD.00002	0.005%	89.219%
3713	SWATCH GROUP AG	0.005%	89.224%
3714	GOLDEN AGRI RES	0.005%	89.229%
3715	ITC LTD	0.005%	89.234%
3716	KANSAI ELEC POW	0.005%	89.239%
3717	UTD DRUG	0.005%	89.244%
3718	EMMI AG	0.005%	89.249%
3719	BARCO(NEW)	0.005%	89.254%
3720	THIRD POINT REI	0.005%	89.259%
3721	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	89.264%
3722	WOOLWORTHS HLDG	0.005%	89.270%
3723	HINO MOTORS	0.005%	89.275%
3724	DRAX GROUP PLC	0.005%	89.280%
3725	WEIS MARKETS IN	0.005%	89.285%
3726	ENEA SA	0.005%	89.290%
3727	POWER FINANCE C	0.005%	89.295%
3728	PARAGON GROUP O	0.005%	89.300%
3729	JAFCO CO LTD	0.005%	89.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	SCRIPPS(EW)CO(N	0.005%	89.310%
3731	REXFORD INDUSTR	0.005%	89.315%
3732	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	89.320%
3733	CRH MEDICAL COR	0.005%	89.325%
3734	GAIL INDIA LTD	0.005%	89.330%
3735	KUBOTA CORP	0.005%	89.335%
3736	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	89.340%
3737	NISSHINBO IND I	0.005%	89.345%
3738	CTS EVENTIM	0.005%	89.350%
3739	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.355%
3740	NHK SPRING CO	0.005%	89.360%
3741	NISHI-NIPPON FI	0.005%	89.365%
3742	HELLA KGAA HUEC	0.005%	89.370%
3743	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.375%
3744	ADVANTEST	0.005%	89.380%
3745	RECORDATI SPA	0.005%	89.385%
3746	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.389%
3747	INDUS HOLDING A	0.005%	89.394%
3748	ULTRAPAR PARTIC	0.005%	89.399%
3749	KEMIRA OY	0.005%	89.404%
3750	SUPER GROUP	0.005%	89.409%
3751	BELMOND LTD	0.005%	89.414%
3752	MIDDLEBY CORP COMMON STOCK USD.01	0.005%	89.419%
3753	DELTA ELECTRONI	0.005%	89.424%
3754	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.429%
3755	DUNDEE PRECIOUS	0.005%	89.434%
3756	TOPCON CORPORAT	0.005%	89.439%
3757	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.444%
3758	TERANGA GOLD CO	0.005%	89.449%
3759	SOUTH32 ADR ADR	0.005%	89.454%
3760	NISOURCE INC	0.005%	89.459%
3761	NIPPON LIGHT ME	0.005%	89.464%
3762	CABLE ONE INC COMMON STOCK USD.01	0.005%	89.469%
3763	TAIWAN HON CHUA	0.005%	89.474%
3764	QANTAS AIRWAYS	0.005%	89.479%
3765	CIA BRASILEIRA	0.005%	89.484%
3766	DAH SING FINANC	0.005%	89.489%
3767	AYALA CORP	0.005%	89.493%
3768	GEA GROUP AG	0.005%	89.498%
3769	KINGBOARD LAMIN	0.005%	89.503%
3770	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.005%	89.508%
3771	LULULEMON	0.005%	89.513%
3772	HIGHWEALTH CONS	0.005%	89.518%
3773	THOMAS COOK GRO	0.005%	89.523%
3774	SANTEN PHARM CO	0.005%	89.528%
3775	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.005%	89.533%
3776	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	89.538%
3777	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.543%
3778	AMEC FOSTER	0.005%	89.548%
3779	DHX MEDIA LTD	0.005%	89.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	89.557%
3781	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	89.562%
3782	SPAR GROUP LIMI	0.005%	89.567%
3783	OCI	0.005%	89.572%
3784	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	89.577%
3785	RENGO CO	0.005%	89.582%
3786	YUEXIU PROPERTY	0.005%	89.587%
3787	ANDRITZ AG	0.005%	89.592%
3788	WALSIN TECHNOLO	0.005%	89.597%
3789	AG GROWTH INTER	0.005%	89.601%
3790	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	89.606%
3791	NUFARM	0.005%	89.611%
3792	LION CORP	0.005%	89.616%
3793	PLANTRONICS INC COMMON STOCK USD.01	0.005%	89.621%
3794	BOSSARD HOLDING	0.005%	89.626%
3795	UNITED UTILITIE	0.005%	89.631%
3796	TELEFONICA DEUT	0.005%	89.636%
3797	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.640%
3798	BOYD GAMING COR	0.005%	89.645%
3799	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	89.650%
3800	TASEKO MINES LT	0.005%	89.655%
3801	MERRY ELECTRONI	0.005%	89.660%
3802	APOLLO TYRES	0.005%	89.665%
3803	RENISHAW	0.005%	89.670%
3804	NEUSTAR INC-CLA	0.005%	89.674%
3805	DAISHI BANK	0.005%	89.679%
3806	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.684%
3807	CHUBU ELEC POWE	0.005%	89.689%
3808	CALFRAC WELL SE	0.005%	89.694%
3809	AEDIFICA	0.005%	89.699%
3810	MAEDA ROAD CONS	0.005%	89.703%
3811	OSG CORP	0.005%	89.708%
3812	DAIICHI KOSHO C	0.005%	89.713%
3813	SKYWORTH DIGITA	0.005%	89.718%
3814	PIRAMAL ENTERPR	0.005%	89.723%
3815	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	89.728%
3816	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	89.732%
3817	STEELCASE INC	0.005%	89.737%
3818	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	89.742%
3819	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.747%
3820	KUEHNE & NAGEL	0.005%	89.752%
3821	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	89.756%
3822	FIVE PRIME THER	0.005%	89.761%
3823	SMC CORP	0.005%	89.766%
3824	TOKYU CORP	0.005%	89.771%
3825	AIR FRANCE-KLM	0.005%	89.776%
3826	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.780%
3827	NAGOYA RAILROAD	0.005%	89.785%
3828	CASTELLUM AB NE	0.005%	89.790%
3829	ORKLA ASA	0.005%	89.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	CYRELA BRAZIL R	0.005%	89.799%
3831	REALPAGE INC COMMON STOCK USD.001	0.005%	89.804%
3832	MODERN TIMES GR	0.005%	89.809%
3833	CCR SA	0.005%	89.814%
3834	KOITO MFG CO	0.005%	89.819%
3835	ARGAN INC COMMON STOCK USD.15	0.005%	89.823%
3836	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.828%
3837	COMPUTERSHARE L	0.005%	89.833%
3838	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.005%	89.838%
3839	GLORY	0.005%	89.842%
3840	SHIGA BANK	0.005%	89.847%
3841	CONMED CORP COMMON STOCK USD.01	0.005%	89.852%
3842	BRAIT SA	0.005%	89.857%
3843	DYNEGY INC COMMON STOCK USD.01	0.005%	89.861%
3844	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	89.866%
3845	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	89.871%
3846	GRAFTON GROUP P	0.005%	89.876%
3847	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.005%	89.880%
3848	CHINA HONGQIAO	0.005%	89.885%
3849	SOCIETE TELEVIS	0.005%	89.890%
3850	SHINSEGAE DEPT	0.005%	89.895%
3851	INVESTEC LIMITE	0.005%	89.899%
3852	BDO UNIBANK INC	0.005%	89.904%
3853	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	89.909%
3854	SENIOR PLC	0.005%	89.913%
3855	BOLSAS Y MERCAD	0.005%	89.918%
3856	PORTUCEL EMPRES	0.005%	89.923%
3857	NITORI CO LTD	0.005%	89.928%
3858	HORIBA	0.005%	89.932%
3859	MAPLETREE INDUS	0.005%	89.937%
3860	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.942%
3861	BHARTI INFRATEL	0.005%	89.946%
3862	HOCHTIEF AG	0.005%	89.951%
3863	DIODES INC COMMON STOCK USD.667	0.005%	89.956%
3864	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	89.961%
3865	ECONOCOM GROUP	0.005%	89.965%
3866	D'IETEREN TRADI	0.005%	89.970%
3867	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	89.975%
3868	ACER INC	0.005%	89.979%
3869	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.984%
3870	UNIBET GROUP PL	0.005%	89.989%
3871	JD SPORTS FASHI	0.005%	89.993%
3872	TINGYI(CAYMAN I	0.005%	89.998%
3873	TERUMO CORP	0.005%	90.003%
3874	KONINKLIJKE BAM	0.005%	90.007%
3875	USHIO INC	0.005%	90.012%
3876	MEDIBANK PVT LT	0.005%	90.017%
3877	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	90.021%
3878	ASPEN PHARMACAR	0.005%	90.026%
3879	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	90.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	PTT GLOBAL CHEM	0.005%	90.035%
3881	HANWA CO	0.005%	90.040%
3882	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	90.045%
3883	MIRACA HOLDIN	0.005%	90.049%
3884	ATLAS COPCO AB	0.005%	90.054%
3885	EXLSERVICE HLDG	0.005%	90.059%
3886	JAMES RIVER GRO	0.005%	90.063%
3887	MANDO CORPORATI	0.005%	90.068%
3888	GUESS? INC COMMON STOCK USD.01	0.005%	90.073%
3889	HAIER ELECTRONI	0.005%	90.077%
3890	INDUSTRIAS PENO	0.005%	90.082%
3891	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	90.087%
3892	FAR EAST HORIZO	0.005%	90.091%
3893	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	90.096%
3894	ALEXANDERS INC	0.005%	90.101%
3895	TAIWAN PAIHO	0.005%	90.105%
3896	OLYMPUS OPTICAL	0.005%	90.110%
3897	CHART INDUSTRIE	0.005%	90.114%
3898	ARROW ELECTRONI	0.005%	90.119%
3899	ASTEC INDUSTRIE	0.005%	90.124%
3900	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	90.128%
3901	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.133%
3902	SODEXHO ALLIANC	0.005%	90.137%
3903	BANKRATE INC COMMON STOCK USD.01	0.005%	90.142%
3904	NEXTEER AUTOMOT	0.005%	90.147%
3905	MACRONIX INTERN	0.005%	90.151%
3906	ACTUANT CORP A COMMON STOCK USD.2	0.005%	90.156%
3907	METSA BOARD	0.005%	90.161%
3908	FIRST INTERSTATE BANCYS A COMMON STOCK	0.005%	90.165%
3909	CLIFFS NATURAL	0.005%	90.170%
3910	GPO FIN INBURSA	0.005%	90.174%
3911	ASHMORE GROUP	0.005%	90.179%
3912	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	90.183%
3913	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	90.188%
3914	SONAE, S.G.P.S.	0.005%	90.193%
3915	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	90.197%
3916	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.005%	90.202%
3917	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	90.206%
3918	AXIATA GROUP	0.005%	90.211%
3919	CHINA RAILWAY C	0.005%	90.215%
3920	COMFORTDELGRO C	0.005%	90.220%
3921	ROLLINS INC	0.005%	90.225%
3922	CFE	0.005%	90.229%
3923	K-REIT ASIA	0.005%	90.234%
3924	SHANGHAI PHARMA	0.005%	90.238%
3925	SPIRE INC COMMON STOCK USD1.0	0.005%	90.243%
3926	AEON FINANCIAL	0.005%	90.247%
3927	KUMAGAI GUMI CO	0.005%	90.252%
3928	TOTO	0.005%	90.257%
3929	CHINA AGRI-INDU	0.005%	90.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	NOVANTA INC COMMON STOCK	0.005%	90.266%
3931	NEXT PLC	0.005%	90.270%
3932	TS TECH CO.LTD	0.005%	90.275%
3933	SANKYO CO LTD	0.005%	90.279%
3934	NETWORK HEALTHC	0.005%	90.284%
3935	LIBERTY HLDGS	0.005%	90.288%
3936	DASSAULT SYSTEM	0.005%	90.293%
3937	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.005%	90.297%
3938	ASSOCIATED BRIT	0.005%	90.302%
3939	HERMES INTL	0.005%	90.306%
3940	MEGACABLE HOLDI	0.005%	90.311%
3941	EPLUS INC	0.005%	90.315%
3942	ARMSTRONG WORLD	0.005%	90.320%
3943	HEXAGON AB	0.005%	90.324%
3944	LUZERNER KTBK	0.005%	90.329%
3945	SHERRITT INTERN	0.005%	90.333%
3946	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	90.338%
3947	SING AIRP TRM S	0.005%	90.342%
3948	EDP RENOVAVEIS	0.005%	90.347%
3949	MORI TRUST SOGO	0.005%	90.351%
3950	TENNANT CO	0.005%	90.356%
3951	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	90.360%
3952	HTC CORP COMMON	0.004%	90.365%
3953	NCSOFT CORPN	0.004%	90.369%
3954	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.004%	90.374%
3955	INTERPUMP GROUP	0.004%	90.378%
3956	1ST SOURCE CORP COMMON STOCK	0.004%	90.383%
3957	CHINA STATE CON	0.004%	90.387%
3958	BHARAT HEAVY EL	0.004%	90.392%
3959	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	90.396%
3960	LG&E & KU ENERG	0.004%	90.401%
3961	LUK FOOK HOLDIN	0.004%	90.405%
3962	TADANO	0.004%	90.410%
3963	SCHWEITZER-MAUD	0.004%	90.414%
3964	SURUGA BANK	0.004%	90.419%
3965	MELCO INTERNATI	0.004%	90.423%
3966	LOTTE SHOPPING	0.004%	90.428%
3967	HOKKOKU BANK	0.004%	90.432%
3968	APA GROUP	0.004%	90.437%
3969	RYOSAN CO	0.004%	90.441%
3970	HYUNDAI DEVELOP	0.004%	90.446%
3971	AMC NETWORKS INC A COMMON STOCK	0.004%	90.450%
3972	SHRIRAM TRANSP	0.004%	90.455%
3973	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	90.459%
3974	MARUI CO	0.004%	90.463%
3975	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	90.468%
3976	CHESAPEAKE LODG	0.004%	90.472%
3977	CHINA RESOURCES	0.004%	90.477%
3978	ASSECO POLAND S	0.004%	90.481%
3979	CJ CORP.	0.004%	90.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	IOOF HOLDINGS L	0.004%	90.490%
3981	EMPRESAS CMPC S	0.004%	90.495%
3982	HARVEY NORMAN H	0.004%	90.499%
3983	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.503%
3984	EXXARO	0.004%	90.508%
3985	GIANT MFG CO	0.004%	90.512%
3986	TAIYO NIPPON SA	0.004%	90.517%
3987	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	90.521%
3988	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.526%
3989	IPSOS	0.004%	90.530%
3990	KLOECKNER & CO	0.004%	90.534%
3991	DFDS A/S	0.004%	90.539%
3992	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	90.543%
3993	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	90.548%
3994	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.552%
3995	RATOS AB-B SHS	0.004%	90.557%
3996	FIRST PACIFIC C	0.004%	90.561%
3997	KRUNG THAI BNK	0.004%	90.565%
3998	HEXPOL AB	0.004%	90.570%
3999	QUALITY CARE PROPERTIES REIT USD.01	0.004%	90.574%
4000	JSE LTD	0.004%	90.579%
4001	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	90.583%
4002	DLF LIMITED	0.004%	90.587%
4003	LAMAR ADVERTISING CO A REIT USD.001	0.004%	90.592%
4004	AIR CHINA LTD	0.004%	90.596%
4005	COEUR MINING IN	0.004%	90.601%
4006	FAR EASTONE TEL	0.004%	90.605%
4007	ENERGY DEVELOP	0.004%	90.609%
4008	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.614%
4009	GAMUDA BERHAD	0.004%	90.618%
4010	IMCD GROUP NV	0.004%	90.623%
4011	CAPITAL & COUNT	0.004%	90.627%
4012	EURONEXT NV	0.004%	90.631%
4013	NGK INSULATORS	0.004%	90.636%
4014	NISHIMATSU CONS	0.004%	90.640%
4015	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.645%
4016	VEON LTD ADR	0.004%	90.649%
4017	FOXCONN TECHNOL	0.004%	90.653%
4018	DECHRA PHARMA	0.004%	90.658%
4019	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	90.662%
4020	EULER & HERMES	0.004%	90.667%
4021	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.671%
4022	NORTHWEST HEALT	0.004%	90.675%
4023	SHOWA SHELL SEK	0.004%	90.680%
4024	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	90.684%
4025	DINEQUITY INC	0.004%	90.688%
4026	CHINA PETROLEUM	0.004%	90.693%
4027	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	90.697%
4028	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	90.701%
4029	SOHO CHINA LTD	0.004%	90.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	BREMBO SPA	0.004%	90.710%
4031	TRICON CAPITAL	0.004%	90.715%
4032	NAVISTAR INTL C	0.004%	90.719%
4033	MALAYSIA AIRPOR	0.004%	90.723%
4034	CBL & ASSOC PRO	0.004%	90.728%
4035	SCRIPPS NETWORK	0.004%	90.732%
4036	TREND MICRO INC	0.004%	90.736%
4037	RUMO SA	0.004%	90.741%
4038	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.745%
4039	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.749%
4040	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	90.754%
4041	OCLARO INC COMMON STOCK USD.01	0.004%	90.758%
4042	KIYO BANK	0.004%	90.762%
4043	RAMSAY HEALTH C	0.004%	90.767%
4044	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	90.771%
4045	HAW PAR CORP LT	0.004%	90.775%
4046	WETHERSPOON (J.	0.004%	90.780%
4047	TERRENO REALTY CORP REIT USD.01	0.004%	90.784%
4048	VIAD CORP	0.004%	90.788%
4049	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.004%	90.793%
4050	IMPLENIA AG	0.004%	90.797%
4051	THAI OIL PCL-FR	0.004%	90.801%
4052	WHITEHAVEN COAL	0.004%	90.806%
4053	NIPPON SHOKUBAI	0.004%	90.810%
4054	WEST JAPAN RAIL	0.004%	90.814%
4055	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.819%
4056	HOKUETSU KISHU	0.004%	90.823%
4057	AIR NEW ZEALAND	0.004%	90.827%
4058	TOTVS SA	0.004%	90.831%
4059	INTRUM JUSTITIA	0.004%	90.836%
4060	CHASE CORP COMMON STOCK USD.1	0.004%	90.840%
4061	NOMURA RESEARCH	0.004%	90.844%
4062	UNIQA INSURANCE	0.004%	90.849%
4063	JAPAN EXCELLENT	0.004%	90.853%
4064	KOREA LIFE INSU	0.004%	90.857%
4065	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	90.862%
4066	SWEDISH MATCH C	0.004%	90.866%
4067	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	90.870%
4068	HAITONG SECURIT	0.004%	90.874%
4069	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	90.879%
4070	BHP BILLITON LTD SPON ADR ADR	0.004%	90.883%
4071	COM2US CORPORAT	0.004%	90.887%
4072	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.892%
4073	BIG YELLOW GROU	0.004%	90.896%
4074	STANLEY ELECTRI	0.004%	90.900%
4075	PNM RESOURCES I	0.004%	90.904%
4076	AARHUSKARLSHAMN	0.004%	90.909%
4077	LG PHILIPS LCD	0.004%	90.913%
4078	AMERISAFE INC COMMON STOCK USD.01	0.004%	90.917%
4079	NISSAN CHEMICAL	0.004%	90.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	TVS MOTOR CO	0.004%	90.926%
4081	NIHON PARKERIZI	0.004%	90.930%
4082	BANREGIO GRUPO	0.004%	90.934%
4083	FP CORP	0.004%	90.939%
4084	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	90.943%
4085	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	90.947%
4086	DATATEC	0.004%	90.952%
4087	PFEIFFER VAC TE	0.004%	90.956%
4088	EXPONENT INC COMMON STOCK USD.001	0.004%	90.960%
4089	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.964%
4090	KOREAN REINSURA	0.004%	90.969%
4091	SHIMACHU CO	0.004%	90.973%
4092	TAIWAN UNION TE	0.004%	90.977%
4093	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.981%
4094	ORIENTAL LAND C	0.004%	90.986%
4095	IIDA GROUP HOLD	0.004%	90.990%
4096	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	90.994%
4097	SOUTH INDIA BAN	0.004%	90.998%
4098	LATAM AIRLINES	0.004%	91.003%
4099	HAZAMA CORP(NEW	0.004%	91.007%
4100	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	91.011%
4101	APOLLO HOSPITAL	0.004%	91.015%
4102	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.020%
4103	GPO CATALANA OC	0.004%	91.024%
4104	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.028%
4105	GRAY TELEVISION INC COMMON STOCK	0.004%	91.032%
4106	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.036%
4107	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.041%
4108	GRUPO ELEKTRA(N	0.004%	91.045%
4109	HITACHI TRNSPT	0.004%	91.049%
4110	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.053%
4111	JOHNSON ELECTRI	0.004%	91.058%
4112	NACHI-FUJIKOSHI	0.004%	91.062%
4113	TF ADNUBUSTRADO	0.004%	91.066%
4114	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.070%
4115	PORT OF TAURANG	0.004%	91.075%
4116	AEROVIRONMENT I	0.004%	91.079%
4117	EBIX INC COMMON STOCK USD.1	0.004%	91.083%
4118	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	91.087%
4119	DR REDDYS LABS	0.004%	91.091%
4120	BLUEBIRD BIO IN	0.004%	91.096%
4121	SAVILLS PLC	0.004%	91.100%
4122	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.104%
4123	MEIJI HOLDINGS	0.004%	91.108%
4124	YAMATAKE CORP Y	0.004%	91.112%
4125	GPO CARSO SA DE	0.004%	91.117%
4126	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.121%
4127	MAXLINEAR INC COMMON STOCK	0.004%	91.125%
4128	SFS GROUP AG	0.004%	91.129%
4129	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.133%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	HYUNDAI HEAVY I	0.004%	91.137%
4131	MINITUBISHI MOTO	0.004%	91.142%
4132	MIRVAC GROUP RE	0.004%	91.146%
4133	SPAR NORD BANK	0.004%	91.150%
4134	MIZRAHI TEFAHOT	0.004%	91.154%
4135	OMNICELL INC COMMON STOCK USD.001	0.004%	91.158%
4136	DAVIDE CAMPARI-	0.004%	91.163%
4137	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.167%
4138	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.171%
4139	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	91.175%
4140	TOKAI CARBON CO	0.004%	91.179%
4141	SEOUL SEMICONDU	0.004%	91.183%
4142	BRITVIC	0.004%	91.188%
4143	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.192%
4144	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.196%
4145	REALTEK SEMICON	0.004%	91.200%
4146	ALFRESA HOLDING	0.004%	91.204%
4147	CHENG SHIN RUBB	0.004%	91.208%
4148	PT TAMBANG BATU	0.004%	91.213%
4149	SINOTRANS LIMIT	0.004%	91.217%
4150	TESLA INC COMMON STOCK USD.001	0.004%	91.221%
4151	KEIYO BANK	0.004%	91.225%
4152	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.229%
4153	Denison Mines C	0.004%	91.233%
4154	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.237%
4155	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.242%
4156	BANRISUL	0.004%	91.246%
4157	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.250%
4158	MARSTON'S PLC	0.004%	91.254%
4159	TELSTRA CORP	0.004%	91.258%
4160	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.262%
4161	OSAKA GAS CO	0.004%	91.266%
4162	MR PRICE GROUP	0.004%	91.271%
4163	EVERTZ TECHNOLO	0.004%	91.275%
4164	SUMITOMO BAKELI	0.004%	91.279%
4165	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.283%
4166	EOH HOLDINGS LT	0.004%	91.287%
4167	WALSIN LIHWA CO	0.004%	91.291%
4168	ACERINOX SA	0.004%	91.295%
4169	ACCELL GROUP	0.004%	91.299%
4170	AF AB	0.004%	91.304%
4171	HEIDELBERGER DR	0.004%	91.308%
4172	NEWS CORP CLASS B COMMON STOCK	0.004%	91.312%
4173	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.316%
4174	SAN IN GODO BAN	0.004%	91.320%
4175	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	91.324%
4176	ANIMA HOLDING S	0.004%	91.328%
4177	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	91.332%
4178	MITSUI ENG&SHIP	0.004%	91.336%
4179	TUPRAS-TURKIYE	0.004%	91.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	RAMBUS INC	0.004%	91.345%
4181	KIMBERLY CLARK	0.004%	91.349%
4182	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.353%
4183	UNIT CORP	0.004%	91.357%
4184	CITY DEVELOPMEN	0.004%	91.361%
4185	IWATANI INTL CO	0.004%	91.365%
4186	KORIAN	0.004%	91.369%
4187	AECI	0.004%	91.373%
4188	WH SMITH PLC	0.004%	91.377%
4189	FAR EAST TEXTIL	0.004%	91.382%
4190	PZ CUSSONS PLC	0.004%	91.386%
4191	TRONOX LTD-CL A	0.004%	91.390%
4192	EXTERRAN CORP COMMON STOCK USD.01	0.004%	91.394%
4193	MRV ENGENHARIA	0.004%	91.398%
4194	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.402%
4195	LINTEC CORP	0.004%	91.406%
4196	BAVARIAN NORDIC	0.004%	91.410%
4197	SHOPPING CENTRE	0.004%	91.414%
4198	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.418%
4199	SIAM CEMENT PCL	0.004%	91.422%
4200	FUJI OIL CO	0.004%	91.426%
4201	MONEYSUPERMARKE	0.004%	91.431%
4202	HERA	0.004%	91.435%
4203	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.439%
4204	FNFV GROUP TRACKING STK USD.0001	0.004%	91.443%
4205	NORTH PACIFIC B	0.004%	91.447%
4206	GREGGS PLC	0.004%	91.451%
4207	PIONEER FOODS L	0.004%	91.455%
4208	LCY CHEMICAL CO	0.004%	91.459%
4209	CHURCHILL DOWNS INC COMMON STOCK	0.004%	91.463%
4210	TURK HAVA YOLLA	0.004%	91.467%
4211	SSP GROUP PLC	0.004%	91.471%
4212	AVISTA CORP	0.004%	91.475%
4213	EBRO FOODS SA	0.004%	91.479%
4214	CHINA STHN AIRL	0.004%	91.483%
4215	WINBOND ELECTRO	0.004%	91.487%
4216	GPO TELEVISA	0.004%	91.491%
4217	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.495%
4218	SA DES CEMENTS	0.004%	91.499%
4219	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	91.503%
4220	STROER OUT-OF-H	0.004%	91.508%
4221	ALMACENES EXITO	0.004%	91.512%
4222	EQUATORIAL ENER	0.004%	91.516%
4223	WOORI INVESTMEN	0.004%	91.520%
4224	ASICS CORP	0.004%	91.524%
4225	AUTONEUM HOLDIN	0.004%	91.528%
4226	CBIZ INC COMMON STOCK USD.01	0.004%	91.532%
4227	MCGRATH RENTCORP COMMON STOCK	0.004%	91.536%
4228	MODINE MFG CO	0.004%	91.540%
4229	IPSEN	0.004%	91.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	JAIN IRRIGATION	0.004%	91.548%
4231	FED SIGNAL CORP	0.004%	91.552%
4232	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.556%
4233	ONTEX GROUP NV	0.004%	91.560%
4234	ENTERPRISE INNS	0.004%	91.564%
4235	ABERCROMBIE & F	0.004%	91.568%
4236	COSMO ENERGY HO	0.004%	91.572%
4237	GLATFELTER(PH)C	0.004%	91.576%
4238	HILL & SMITH HL	0.004%	91.580%
4239	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.584%
4240	JUBILANT LIFE S	0.004%	91.588%
4241	ILUKA RESOURCES	0.004%	91.592%
4242	NIPPON SEIKI CO	0.004%	91.596%
4243	ERG SPA	0.004%	91.600%
4244	WORKSPACE GROUP	0.004%	91.604%
4245	SARAS SPA	0.004%	91.608%
4246	MARUHA NICHIRO	0.004%	91.612%
4247	NORMA GROUP AG	0.004%	91.616%
4248	TOHO HOLDINGS C	0.004%	91.620%
4249	NIPPON HODO CO	0.004%	91.624%
4250	UNITE GROUP PLC	0.004%	91.628%
4251	FIVE BELOW COMMON STOCK USD.01	0.004%	91.632%
4252	KAYABA INDUSTRY	0.004%	91.636%
4253	TRADE ME LTD	0.004%	91.640%
4254	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.644%
4255	ASM PACIFIC TEC	0.004%	91.648%
4256	AEROPORTS DE PA	0.004%	91.652%
4257	TELECOM ITALIA	0.004%	91.656%
4258	ALAMO GROUP INC	0.004%	91.660%
4259	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.664%
4260	OKI ELECTRIC IN	0.004%	91.668%
4261	OUTOTEC OYJ	0.004%	91.672%
4262	CD PROJEKT SA	0.004%	91.676%
4263	MAPLETREE GREAT	0.004%	91.680%
4264	KONINKLIJKE WES	0.004%	91.684%
4265	SLIGRO FOOD GRO	0.004%	91.688%
4266	EMBRAER SA SPON ADR ADR	0.004%	91.692%
4267	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.696%
4268	HYUNDAI WIA COR	0.004%	91.700%
4269	NHN ENTERTAINME	0.004%	91.704%
4270	MAIDEN HLDGS LT	0.004%	91.708%
4271	DAH SING BANKIN	0.004%	91.712%
4272	TECAN AG	0.004%	91.716%
4273	KING YUAN ELECT	0.004%	91.720%
4274	SIBANYE GOLD SPON ADR ADR	0.004%	91.724%
4275	MAYORA INDAH	0.004%	91.728%
4276	SAPURAKENCANA P	0.004%	91.732%
4277	MERCK & CO INC	0.004%	91.736%
4278	AMANO CORPORATI	0.004%	91.740%
4279	GUANGDONG INVES	0.004%	91.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	RINGKJOEBING LA	0.004%	91.747%
4281	ANDERSONS INC/THE COMMON STOCK	0.004%	91.751%
4282	TOPRE CORPORATI	0.004%	91.755%
4283	TSUBAKIMOTO CHA	0.004%	91.759%
4284	MACQUARIE KOREA	0.004%	91.763%
4285	SIXT SE PFD	0.004%	91.767%
4286	AOZORA BANK	0.004%	91.771%
4287	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	91.775%
4288	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.779%
4289	DOOSAN HEAVY IN	0.004%	91.783%
4290	MAKALOTIndustr	0.004%	91.787%
4291	BLACKBAUD INC	0.004%	91.791%
4292	CHINA EVERBRIGH	0.004%	91.795%
4293	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.799%
4294	CANWEL BUILDING	0.004%	91.803%
4295	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	91.807%
4296	ARVIND LTD	0.004%	91.810%
4297	STEADFAST GROUP	0.004%	91.814%
4298	NTHN STAR RES L	0.004%	91.818%
4299	AU Optronics Corp SPON ADR ADR	0.004%	91.822%
4300	SUN ART RETAIL	0.004%	91.826%
4301	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.830%
4302	EICHER MOTORS	0.004%	91.834%
4303	SCANSOURCE INC COMMON STOCK	0.004%	91.838%
4304	AFRICA OIL CORP	0.004%	91.842%
4305	MATADOR RESOURCES CO COMMON STOCK USD.01	0.004%	91.846%
4306	KEYENCE CORP	0.004%	91.850%
4307	PLDT INC	0.004%	91.853%
4308	MEDICLINIC INTE	0.004%	91.857%
4309	LENDINGTREE INC COMMON STOCK USD.01	0.004%	91.861%
4310	INDIVIOR PLC	0.004%	91.865%
4311	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	91.869%
4312	SHIP HEALTHCARE	0.004%	91.873%
4313	SOHGO SECURITY	0.004%	91.877%
4314	TENAGA NASIONL	0.004%	91.881%
4315	DRILLISCH AG	0.004%	91.884%
4316	SHIRE PLC ADR	0.004%	91.888%
4317	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.892%
4318	UNIPRES CORP.	0.004%	91.896%
4319	ROHTO PHARM	0.004%	91.900%
4320	ODAKYU ELEC RLW	0.004%	91.904%
4321	SHIMANO INC	0.004%	91.908%
4322	OPEN HOUSE CO L	0.004%	91.912%
4323	SHINSEI BANK	0.004%	91.915%
4324	INVINCIBLE INVE	0.004%	91.919%
4325	FUYO GENERAL LE	0.004%	91.923%
4326	FRESNILLO PLC	0.004%	91.927%
4327	OKUMA CORP	0.004%	91.931%
4328	ARCADIS NV	0.004%	91.935%
4329	KIER GROUP	0.004%	91.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.943%
4331	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.946%
4332	DERICHEBOURG	0.004%	91.950%
4333	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.954%
4334	KINDEN CORPORAT	0.004%	91.958%
4335	ENEL CHILE SA ADR	0.004%	91.962%
4336	AICA KOGYO CO	0.004%	91.966%
4337	ADITYA BIRLA NU	0.004%	91.969%
4338	BLACKPEARL RESO	0.004%	91.973%
4339	CAVIUM INC COMMON STOCK USD.001	0.004%	91.977%
4340	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.981%
4341	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.985%
4342	NOLATO AB	0.004%	91.989%
4343	ILIAD	0.004%	91.993%
4344	EMPRESAS COPEC	0.004%	91.996%
4345	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	92.000%
4346	DAIO PAPER CORP	0.004%	92.004%
4347	KERNEL HOLDING	0.004%	92.008%
4348	LONDOMETRIC PR	0.004%	92.012%
4349	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.016%
4350	BCO SANTANDER-C	0.004%	92.019%
4351	CHINA AIRLINES	0.004%	92.023%
4352	SPARTANNASH CO COMMON STOCK	0.004%	92.027%
4353	VALORA HOLDING	0.004%	92.031%
4354	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	92.035%
4355	PAPA JOHN'S INT	0.004%	92.038%
4356	RIO TINTO PLC	0.004%	92.042%
4357	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	92.046%
4358	YAMATO KOGYO CO	0.004%	92.050%
4359	ONWARD KASHIYAM	0.004%	92.054%
4360	FUTURE LAND DEV	0.004%	92.058%
4361	ANGLOVAAL MININ	0.004%	92.061%
4362	GRIFFON CORP COMMON STOCK USD.25	0.004%	92.065%
4363	ST GALLER KTBK	0.004%	92.069%
4364	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	92.073%
4365	RATIONAL	0.004%	92.077%
4366	ANZ (INT'L) LD	0.004%	92.080%
4367	ATEA ASA	0.004%	92.084%
4368	TURK SISE VE CA	0.004%	92.088%
4369	COCA-COLA EUROP	0.004%	92.092%
4370	KUMBA IRON ORE	0.004%	92.096%
4371	BRIGGS & STRATT	0.004%	92.099%
4372	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	92.103%
4373	TAG TEGERNSEE I	0.004%	92.107%
4374	KITE PHARMA INC COMMON STOCK USD.001	0.004%	92.111%
4375	WIENER STAEDTIS	0.004%	92.114%
4376	ELITE MATERIAL	0.004%	92.118%
4377	STEEL AUTHORITY	0.004%	92.122%
4378	PIGEON CORP	0.004%	92.126%
4379	LONG CHEN PAPER	0.004%	92.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	COLGATE-PALM (I	0.004%	92.133%
4381	DEWAN HOUSING F	0.004%	92.137%
4382	ORGANIZACI SORI	0.004%	92.141%
4383	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.145%
4384	UTD ENGINEERS	0.004%	92.148%
4385	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	92.152%
4386	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.156%
4387	TATA GLOBAL	0.004%	92.160%
4388	VTECH HLDGS	0.004%	92.164%
4389	STORNOWAY DIAMO	0.004%	92.167%
4390	TURKIYE HALK	0.004%	92.171%
4391	ITAU CORPBANCA	0.004%	92.175%
4392	INDUSTRIAS CH S	0.004%	92.179%
4393	TELENET GROUP H	0.004%	92.182%
4394	UNITI GROUP INC REIT USD.0001	0.004%	92.186%
4395	HAITIAN INTL HL	0.004%	92.190%
4396	SOCIETE BIC SA	0.004%	92.194%
4397	JAPAN RENTAL HO	0.004%	92.197%
4398	KOKUYO CO	0.004%	92.201%
4399	JUROKU BANK	0.004%	92.205%
4400	L&T FINANCE HOL	0.004%	92.209%
4401	DUSKIN CO LTD	0.004%	92.212%
4402	LAKELAND BANCORP INC COMMON STOCK	0.004%	92.216%
4403	SSAB SVENSKT ST	0.004%	92.220%
4404	ST JOE CO/THE COMMON STOCK	0.004%	92.224%
4405	GREENTOWN CHINA	0.004%	92.227%
4406	OKASAN SECURITI	0.004%	92.231%
4407	AZIMUT HOLDOING	0.004%	92.235%
4408	ALLIANCE FINANC	0.004%	92.239%
4409	CUMMINS INDIA	0.004%	92.242%
4410	CITIC SECURITIE	0.004%	92.246%
4411	SHIONOGI & CO	0.004%	92.250%
4412	BUREAU VERITAS	0.004%	92.254%
4413	H.I.S.CO	0.004%	92.257%
4414	DIASORIN SPA EU	0.004%	92.261%
4415	ASHOK LEYLAND	0.004%	92.265%
4416	ST MODWEN PROPS	0.004%	92.268%
4417	SLEEP COUNTRY C	0.004%	92.272%
4418	DAETWYLER HOLDI	0.004%	92.276%
4419	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.280%
4420	NICHIAS CORP	0.004%	92.283%
4421	CHIN-POON INDL	0.004%	92.287%
4422	MARINE HARVEST	0.004%	92.291%
4423	BONAVA AB - B S	0.004%	92.294%
4424	UTD INTEGRATION	0.004%	92.298%
4425	FANUC	0.004%	92.302%
4426	BOBST GROUP AG	0.004%	92.306%
4427	BIOCON	0.004%	92.309%
4428	VALE SA SP ADR ADR	0.004%	92.313%
4429	KINTETSU CORP	0.004%	92.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	OAD ROSNEFT OIL	0.004%	92.320%
4431	COCA-COLA AMATI	0.004%	92.324%
4432	TRACTOR SUPPLY	0.004%	92.328%
4433	KYOWA EXEO CORP	0.004%	92.331%
4434	MAGELLAN FINANC	0.004%	92.335%
4435	MATERION CORP COMMON STOCK	0.004%	92.339%
4436	BORREGAARD ASA	0.004%	92.342%
4437	PAZ OIL CO LTD	0.004%	92.346%
4438	ZIJIN MINING GR	0.004%	92.350%
4439	MRF LTD	0.004%	92.353%
4440	FIBRIA CELULOSE	0.004%	92.357%
4441	EVA AIRWAYS	0.004%	92.361%
4442	HYSAN DEVELOPME	0.004%	92.365%
4443	TONGAAT-HULETT	0.004%	92.368%
4444	WONIK IPS CO LT	0.004%	92.372%
4445	BR MALLS PARTIC	0.004%	92.376%
4446	CALTEX AUSTRALI	0.004%	92.379%
4447	TRUEBLUE INC COMMON STOCK	0.004%	92.383%
4448	NIPPON GAS CO L	0.004%	92.387%
4449	SANDS CHINA LTD	0.004%	92.390%
4450	BYD CO	0.004%	92.394%
4451	BANK MILLENIUM	0.004%	92.398%
4452	LYDALL INC COMMON STOCK USD.1	0.004%	92.401%
4453	GUARDIAN CAP GR	0.004%	92.405%
4454	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	92.409%
4455	TOYO SUISAN KAI	0.004%	92.412%
4456	JBS SA	0.004%	92.416%
4457	FIDESA	0.004%	92.419%
4458	SACYR SA	0.004%	92.423%
4459	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	92.427%
4460	SINOPEC ENGINEE	0.004%	92.430%
4461	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.434%
4462	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	92.438%
4463	AK STEEL HOLDIN	0.004%	92.441%
4464	PETKIM	0.004%	92.445%
4465	AIRPORTS OF THA	0.004%	92.449%
4466	GALLIFORD TRY P	0.004%	92.452%
4467	HINDUSTAN PETRO	0.004%	92.456%
4468	PUNJAB NATIONAL	0.004%	92.460%
4469	ROBINSONS LAND	0.004%	92.463%
4470	MORGAN ADVANCE	0.004%	92.467%
4471	PROTO LABS INC COMMON STOCK USD.001	0.004%	92.470%
4472	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.474%
4473	CARILLION	0.004%	92.478%
4474	C & C GROUP PLC	0.004%	92.481%
4475	HANSTEEN HOLDIN	0.004%	92.485%
4476	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	92.489%
4477	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	92.492%
4478	CRAMO OYJ B SHS	0.004%	92.496%
4479	ORANGE SPON ADR ADR	0.004%	92.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	UNIMICRON TECHN	0.004%	92.503%
4481	OCI COMPANY LTD	0.004%	92.507%
4482	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	92.510%
4483	CHINA RESOURCES	0.004%	92.514%
4484	DAIRY CREST GRO	0.004%	92.517%
4485	IMAX CORP	0.004%	92.521%
4486	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.004%	92.525%
4487	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	92.528%
4488	FABEGE AB	0.004%	92.532%
4489	HUNTING PLC	0.004%	92.535%
4490	SHUI ON LAND LT	0.004%	92.539%
4491	QUARTERHILL INC	0.004%	92.543%
4492	TRANSAT AT INC	0.004%	92.546%
4493	KELLY SERVICES	0.004%	92.550%
4494	VIA VAREJO SA	0.004%	92.553%
4495	KNOLL INC COMMON STOCK USD.01	0.004%	92.557%
4496	PRESIDENT CHAIN	0.004%	92.561%
4497	CANON MARKETING	0.004%	92.564%
4498	INDEPENDENCE GR	0.004%	92.568%
4499	NOBIA AB NEW	0.004%	92.571%
4500	GENUS PLC	0.004%	92.575%
4501	TRIMAS CORP COMMON STOCK USD.01	0.004%	92.578%
4502	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.582%
4503	THAI MILITARY B	0.004%	92.586%
4504	BANK DANAMON PT	0.004%	92.589%
4505	SAN MIGUEL CORP	0.004%	92.593%
4506	TODA CORP	0.004%	92.596%
4507	HORIZON NORTH L	0.004%	92.600%
4508	NN INC COMMON STOCK USD.01	0.004%	92.603%
4509	MUSASHINO BANK	0.004%	92.607%
4510	AUROBINDO PHARM	0.004%	92.611%
4511	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	92.614%
4512	INDIA INFOLINE	0.004%	92.618%
4513	TCC HONG KONG C	0.004%	92.621%
4514	SAMSUNG C&T COR	0.004%	92.625%
4515	KING'S TOWN BAN	0.004%	92.628%
4516	CONZZETA AG	0.004%	92.632%
4517	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	92.635%
4518	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.639%
4519	KWG PROPERTY HL	0.004%	92.643%
4520	A2A SPA	0.004%	92.646%
4521	DAOU TECHNOLOGY	0.004%	92.650%
4522	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	92.653%
4523	HITACHI HIGH-TE	0.004%	92.657%
4524	AGREE REALTY CORP REIT USD.0001	0.004%	92.660%
4525	OUTFRONT MEDIA INC REIT USD.01	0.004%	92.664%
4526	CHINA LONGYUAN	0.004%	92.667%
4527	REUNERT	0.004%	92.671%
4528	H&E EQUIPMENT S	0.004%	92.674%
4529	ELECTA AB B SHS	0.004%	92.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	INVESTMENT TECH	0.004%	92.681%
4531	SPX CORP COMMON STOCK USD.01	0.004%	92.685%
4532	DELPHI ENERGY C	0.004%	92.688%
4533	POLY HONG KONG	0.004%	92.692%
4534	U-MING MARINE	0.004%	92.695%
4535	HYAKUGO BANK(10	0.004%	92.699%
4536	DET N O A	0.004%	92.703%
4537	SHINMAYWA INDS	0.004%	92.706%
4538	TAIWAN FERTILIZ	0.004%	92.710%
4539	BAJAJ FINANCE L	0.004%	92.713%
4540	TSOGO SUN HOLDI	0.004%	92.717%
4541	TOKAI RIKA CO	0.004%	92.720%
4542	CAR INC	0.004%	92.724%
4543	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	92.727%
4544	ESTACIO PARTICI	0.004%	92.731%
4545	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	92.734%
4546	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	92.738%
4547	BANCO SANTANDER	0.004%	92.741%
4548	YAGEO CORP	0.004%	92.745%
4549	JERONIMO MARTIN	0.004%	92.748%
4550	SAFESTORE HOLDI	0.004%	92.752%
4551	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	92.755%
4552	NINTENDO CO	0.003%	92.759%
4553	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	92.762%
4554	LEROY SEAFOOD G	0.003%	92.766%
4555	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.769%
4556	PANALPINA WELT	0.003%	92.773%
4557	BALKRISHNA INDS	0.003%	92.776%
4558	CARETRUST REIT INC REIT USD.01	0.003%	92.780%
4559	HUBER & SUHNER	0.003%	92.783%
4560	SIMPLO TECHNOLO	0.003%	92.787%
4561	OPHIR ENERGY PL	0.003%	92.790%
4562	FLIGHT CENTRE L	0.003%	92.794%
4563	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	92.797%
4564	WELBILT INC COMMON STOCK USD.01	0.003%	92.801%
4565	BB SEGURIDADE P	0.003%	92.804%
4566	JB HI-FI	0.003%	92.807%
4567	DAEWOO INTERNAT	0.003%	92.811%
4568	NORTHAM PLATINU	0.003%	92.814%
4569	SIME DARBY BHD	0.003%	92.818%
4570	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.821%
4571	TATA POWER CO L	0.003%	92.825%
4572	MOBIMO HLDG AG	0.003%	92.828%
4573	TONGDA GROUP HL	0.003%	92.832%
4574	BAIC MOTOR CORP	0.003%	92.835%
4575	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	92.839%
4576	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	92.842%
4577	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	92.846%
4578	EMAMI LTD	0.003%	92.849%
4579	SIEGFRIED HOLDI	0.003%	92.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	AAON INC COMMON STOCK USD.004	0.003%	92.856%
4581	MASSMART HOLDIN	0.003%	92.859%
4582	TOWER SEMICONDU	0.003%	92.863%
4583	DEUTZ AG	0.003%	92.866%
4584	SIXT AG	0.003%	92.870%
4585	ABAXIS INC COMMON STOCK	0.003%	92.873%
4586	KRUK SA	0.003%	92.877%
4587	FORTUNE REIT	0.003%	92.880%
4588	CLOETTA AB B SH	0.003%	92.884%
4589	SENSHU IKEDA HL	0.003%	92.887%
4590	EDION CORP	0.003%	92.890%
4591	FIELMANN AG	0.003%	92.894%
4592	POSTNL	0.003%	92.897%
4593	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	92.901%
4594	MARSHALLS PLC	0.003%	92.904%
4595	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	92.908%
4596	ADVANCED MICRO	0.003%	92.911%
4597	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	92.915%
4598	FORMFACTOR INC COMMON STOCK USD.001	0.003%	92.918%
4599	WESTPAC BANKING	0.003%	92.921%
4600	HANNSTAR DISPLA	0.003%	92.925%
4601	TOHOKU ELEC POW	0.003%	92.928%
4602	MAN WAH HOLDING	0.003%	92.932%
4603	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	92.935%
4604	GRAND PACIF PET	0.003%	92.939%
4605	SANOMA OYJ	0.003%	92.942%
4606	AMOREPACIFIC GR	0.003%	92.945%
4607	ORION CORP	0.003%	92.949%
4608	IMERYS SA	0.003%	92.952%
4609	KENDA RUBBER IN	0.003%	92.956%
4610	IMPERIAL METALS	0.003%	92.959%
4611	TOKAI TOKYO SEC	0.003%	92.962%
4612	VALOR CO LTD	0.003%	92.966%
4613	GENTING MALAYSI	0.003%	92.969%
4614	MITSUBISHI LOGI	0.003%	92.973%
4615	ZAKLADY METALI	0.003%	92.976%
4616	NOS SGPS	0.003%	92.980%
4617	TISCO FINANCIAL	0.003%	92.983%
4618	UNILEVER NV	0.003%	92.986%
4619	FUKUYAMA TRANSP	0.003%	92.990%
4620	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	92.993%
4621	MAPLETREE LOGIS	0.003%	92.997%
4622	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.000%
4623	SMILES SA	0.003%	93.003%
4624	HOTA INDUSTRIAL	0.003%	93.007%
4625	EXIDE INDUSTRIE	0.003%	93.010%
4626	TRICO BANCSHARES COMMON STOCK	0.003%	93.014%
4627	KAP IND HLDG LT	0.003%	93.017%
4628	UACJ CORP	0.003%	93.020%
4629	SCIENTIFIC GAME	0.003%	93.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	BWP TRUST	0.003%	93.027%
4631	STARTS CORP INC	0.003%	93.031%
4632	MAHINDRA & MAHI	0.003%	93.034%
4633	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.037%
4634	SAWAI PHARM CO	0.003%	93.041%
4635	MINDTREE LTD	0.003%	93.044%
4636	PREMIER INVESTM	0.003%	93.048%
4637	TOMY CO LTD	0.003%	93.051%
4638	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.054%
4639	SHIMA SEIKI MFG	0.003%	93.058%
4640	ITOCHU TECHNO S	0.003%	93.061%
4641	ALLIED GROUP LT	0.003%	93.064%
4642	INVERSIONES AGU	0.003%	93.068%
4643	NANKAI ELEC RAI	0.003%	93.071%
4644	KINPO ELECTRONI	0.003%	93.075%
4645	VAKRANGEE LTD	0.003%	93.078%
4646	SUMCO CORPORATI	0.003%	93.081%
4647	SAF-HOLLAND SA	0.003%	93.085%
4648	ESURE GROUP PLC	0.003%	93.088%
4649	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.091%
4650	TAKKT AG	0.003%	93.095%
4651	KYUSHU ELEC POW	0.003%	93.098%
4652	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.102%
4653	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.105%
4654	BANCO DE CHILE ADR ADR	0.003%	93.108%
4655	ATWOOD OCEANICS	0.003%	93.112%
4656	GPO IND BIMBO	0.003%	93.115%
4657	HEIWA CORP	0.003%	93.118%
4658	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.122%
4659	MUTHOOT FINANCE	0.003%	93.125%
4660	ASIA CEMENT	0.003%	93.128%
4661	CHINA PACIFIC I	0.003%	93.132%
4662	ABIOMED INC COMMON STOCK USD.01	0.003%	93.135%
4663	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	93.138%
4664	HALFORDS GROUP	0.003%	93.142%
4665	FENG TAY ENTRPR	0.003%	93.145%
4666	COSMAX INC	0.003%	93.149%
4667	AKER ASA	0.003%	93.152%
4668	MACQUARIE MEXIC	0.003%	93.155%
4669	KRONES AG	0.003%	93.159%
4670	NAVIGANT CONSUL	0.003%	93.162%
4671	SYDNEY AIRPORT	0.003%	93.165%
4672	HAVAS SA	0.003%	93.169%
4673	PZU GR	0.003%	93.172%
4674	WT MICROELECTRO	0.003%	93.175%
4675	STRIDES ARCOLAB	0.003%	93.179%
4676	WACKER CONSTRUC	0.003%	93.182%
4677	AUSNET SERVICES	0.003%	93.185%
4678	GANNETT CO INC COMMON STOCK	0.003%	93.189%
4679	FRUTAROM	0.003%	93.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	COMFORIA RESIDE	0.003%	93.195%
4681	BAJAJ AUTO LTD	0.003%	93.199%
4682	ASSURA PLC	0.003%	93.202%
4683	CAP SA	0.003%	93.205%
4684	KOREA ZINC	0.003%	93.209%
4685	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	93.212%
4686	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.215%
4687	LINDT & SPRUENG	0.003%	93.219%
4688	ADVANCED INFO S	0.003%	93.222%
4689	KIWOOM SECURITI	0.003%	93.225%
4690	JENOPTIK AG	0.003%	93.229%
4691	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.232%
4692	MEGMILK SNOW BR	0.003%	93.235%
4693	VIDRALA S.A.	0.003%	93.238%
4694	REGIS RESOURCES	0.003%	93.242%
4695	OAO GAZPROM	0.003%	93.245%
4696	PACIFIC BASIN S	0.003%	93.248%
4697	CHINA ZHONGWANG	0.003%	93.252%
4698	AIRBOSS OF AMER	0.003%	93.255%
4699	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.258%
4700	INTERCONTINENTA	0.003%	93.262%
4701	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.265%
4702	FAR EAST INTL B	0.003%	93.268%
4703	JAPAN STEEL WOR	0.003%	93.271%
4704	DCM JAPAN HOLDI	0.003%	93.275%
4705	SHIMAMURA CO	0.003%	93.278%
4706	INDUSTRIAL & IN	0.003%	93.281%
4707	LINDAB INTL AB	0.003%	93.285%
4708	GT CAPITAL HOLD	0.003%	93.288%
4709	TAIWAN BUSINESS	0.003%	93.291%
4710	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.295%
4711	OBARA CORP	0.003%	93.298%
4712	CHARTER HALL	0.003%	93.301%
4713	TOYO INK MFG CO	0.003%	93.304%
4714	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.308%
4715	ENDEAVOUR SILVE	0.003%	93.311%
4716	MORGUARD REAL E	0.003%	93.314%
4717	ALM. BRAND	0.003%	93.317%
4718	DUZONBIZON CO L	0.003%	93.321%
4719	CROWN LTD.	0.003%	93.324%
4720	YUZHOU PROPERTI	0.003%	93.327%
4721	MITAC HOLDINGS	0.003%	93.331%
4722	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	93.334%
4723	ANSALDO STS SPA	0.003%	93.337%
4724	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	93.340%
4725	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.344%
4726	IRPC PUBLIC CO	0.003%	93.347%
4727	CHINA COAL ENER	0.003%	93.350%
4728	JG SUMMIT HLDGS	0.003%	93.353%
4729	THERATECHNOLOGI	0.003%	93.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	Mobistar SA	0.003%	93.360%
4731	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.363%
4732	THAI UNION GROU	0.003%	93.366%
4733	MONCLER SPA	0.003%	93.370%
4734	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.373%
4735	UNI-CHARM CORP	0.003%	93.376%
4736	IMMOFINANZ IMMO	0.003%	93.379%
4737	MERCER INTL INC	0.003%	93.383%
4738	SEMEN GRESIK	0.003%	93.386%
4739	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.389%
4740	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.392%
4741	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.396%
4742	NATL HOUSE INDL	0.003%	93.399%
4743	DOOSAN INFRACOR	0.003%	93.402%
4744	GIMV NV	0.003%	93.405%
4745	ZHUZHOU CSR TIM	0.003%	93.409%
4746	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.412%
4747	EMEMORY TECHNOL	0.003%	93.415%
4748	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.418%
4749	ZOETIS INC SR UNSECURED 02/18 1.875	0.003%	93.421%
4750	CIELO SA	0.003%	93.425%
4751	COMSYS HOLDINGS	0.003%	93.428%
4752	PETROCHINA COMP	0.003%	93.431%
4753	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.434%
4754	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.003%	93.438%
4755	ALUMINA LTD-SPO	0.003%	93.441%
4756	PC CONNECTION	0.003%	93.444%
4757	PHH CORP COMMON STOCK USD.01	0.003%	93.447%
4758	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.450%
4759	FULLSHARE HOLDI	0.003%	93.454%
4760	CHARGEURS SA	0.003%	93.457%
4761	TARKETT SA	0.003%	93.460%
4762	FUJI MACHINE MF	0.003%	93.463%
4763	NIPPON STEEL	0.003%	93.467%
4764	MISUMI CORPORAT	0.003%	93.470%
4765	KITZ CORPORATIO	0.003%	93.473%
4766	CHINA EVERBRIGH	0.003%	93.476%
4767	NAGACORP LTD	0.003%	93.479%
4768	KELLER GROUP	0.003%	93.483%
4769	SABRE CORP COMMON STOCK USD.01	0.003%	93.486%
4770	ANDREW PELLER-A	0.003%	93.489%
4771	TRANSPORT INTL	0.003%	93.492%
4772	CHINA OILFIELD	0.003%	93.495%
4773	SERIA CO LTD	0.003%	93.498%
4774	RAKUTEN INC	0.003%	93.502%
4775	FUGRO NV-CVA	0.003%	93.505%
4776	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.508%
4777	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.511%
4778	PRIMAX ELECTRON	0.003%	93.514%
4779	OKUMURA CORP	0.003%	93.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	Ayala Land Inc	0.003%	93.521%
4781	JARDINE CYCLE	0.003%	93.524%
4782	ASCOM HOLDING A	0.003%	93.527%
4783	TOPCO SCIENTIFI	0.003%	93.530%
4784	KOREA LINE CORP	0.003%	93.533%
4785	CHINA LESSO GRO	0.003%	93.537%
4786	AEON REIT INVES	0.003%	93.540%
4787	EPISTAR CORP	0.003%	93.543%
4788	TOKYU REIT INC	0.003%	93.546%
4789	INSPERITY INC	0.003%	93.549%
4790	SANFILIPPO(JOHN	0.003%	93.552%
4791	ALKERMES PLC	0.003%	93.556%
4792	KIWI PROPERTY G	0.003%	93.559%
4793	COSAN SA INDUST	0.003%	93.562%
4794	PGT INC	0.003%	93.565%
4795	SCHNITZER STEEL	0.003%	93.568%
4796	LISI	0.003%	93.571%
4797	NORTHGATE	0.003%	93.575%
4798	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.578%
4799	KOMERI CO	0.003%	93.581%
4800	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.584%
4801	HOME PRODUCT CE	0.003%	93.587%
4802	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.590%
4803	CIMPRESS NV	0.003%	93.593%
4804	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.596%
4805	TOKYO SEIMITSU	0.003%	93.600%
4806	SIAS SPA	0.003%	93.603%
4807	PRIMARY HEALTH	0.003%	93.606%
4808	MITSUBISHI TANA	0.003%	93.609%
4809	CARSALES.COM LT	0.003%	93.612%
4810	RELIANCE INDS-S	0.003%	93.615%
4811	ADVANCED	0.003%	93.618%
4812	AUTODESK INC	0.003%	93.622%
4813	HITACHI ZOSEN C	0.003%	93.625%
4814	CHINA GEN PLAST	0.003%	93.628%
4815	AEON MALL CO LT	0.003%	93.631%
4816	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.634%
4817	HINDUSTAN LEVER	0.003%	93.637%
4818	INDO TAMBANGRAY	0.003%	93.640%
4819	USS CO. LTD.	0.003%	93.643%
4820	ZCL COMPOSITES	0.003%	93.646%
4821	CALLIDUS CAPITA	0.003%	93.650%
4822	HAP SENG CONSOL	0.003%	93.653%
4823	OHL MEXICO SAB	0.003%	93.656%
4824	MATSUMOTOKIYOSH	0.003%	93.659%
4825	K12 INC COMMON STOCK USD.0001	0.003%	93.662%
4826	KADANT INC COMMON STOCK USD.01	0.003%	93.665%
4827	BROOKFIELD OFFI	0.003%	93.668%
4828	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.671%
4829	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	93.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	93.678%
4831	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.681%
4832	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	93.684%
4833	GLAXOSMITHKLINE	0.003%	93.687%
4834	TOKYO ELEC POWE	0.003%	93.690%
4835	MERCIALYS	0.003%	93.693%
4836	HYUNDAI MIPO DO	0.003%	93.696%
4837	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.699%
4838	KOTAK MAHINDRA	0.003%	93.702%
4839	UTD STATES CELL	0.003%	93.705%
4840	BEFIMMO SCA	0.003%	93.709%
4841	TRAVELSKY TECHN	0.003%	93.712%
4842	SIDERURGICA NAC	0.003%	93.715%
4843	POLYPIPE GROUP	0.003%	93.718%
4844	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.721%
4845	BALFOUR BEATTY	0.003%	93.724%
4846	EXEDY CORP	0.003%	93.727%
4847	GUDANG GARAM(PE	0.003%	93.730%
4848	FIRST NATIONAL	0.003%	93.733%
4849	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.736%
4850	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.739%
4851	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.743%
4852	INTERRENT REAL	0.003%	93.746%
4853	FIRST BANCORP/NC COMMON STOCK	0.003%	93.749%
4854	ANRITSU CORP	0.003%	93.752%
4855	GRANITE OIL COR	0.003%	93.755%
4856	CHOW SANG SANG	0.003%	93.758%
4857	FCC CO LTD	0.003%	93.761%
4858	JUMBO SA	0.003%	93.764%
4859	CHORUS LIMITED	0.003%	93.767%
4860	TELECOM ITALIA	0.003%	93.770%
4861	SCORPIO TANKERS	0.003%	93.773%
4862	PETROFAC LTD	0.003%	93.776%
4863	SHIMADZU CORP	0.003%	93.779%
4864	HYAKUJUSHI BANK	0.003%	93.782%
4865	TEC CORPORATION	0.003%	93.785%
4866	MAINFREIGHT LTD	0.003%	93.788%
4867	YELLOW PAGES LT	0.003%	93.792%
4868	LONKING HOLDING	0.003%	93.795%
4869	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.798%
4870	TONG YANG INDUS	0.003%	93.801%
4871	RYOHIN KEIKAKU	0.003%	93.804%
4872	KANAMOTO CO LTD	0.003%	93.807%
4873	ITO EN	0.003%	93.810%
4874	NIHON UNISYS	0.003%	93.813%
4875	RHONE-KLINIKUM	0.003%	93.816%
4876	CENTRAL GLASS C	0.003%	93.819%
4877	EMS-CHEMIE HLDG	0.003%	93.822%
4878	ALS LTD	0.003%	93.825%
4879	MINMETALS RES	0.003%	93.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	TOBU RAILWAY CO	0.003%	93.831%
4881	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.834%
4882	COLOPLAST AS	0.003%	93.837%
4883	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.840%
4884	SINO LAND CO	0.003%	93.843%
4885	HAITONG INTL SE	0.003%	93.846%
4886	U-BLOX AG	0.003%	93.849%
4887	DOMINOS PIZZA E	0.003%	93.852%
4888	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.855%
4889	TOKIO MARINE HO	0.003%	93.859%
4890	SHIP FINANCE IN	0.003%	93.862%
4891	TOHO GAS CO	0.003%	93.865%
4892	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.868%
4893	EDELWEISS FIN S	0.003%	93.871%
4894	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.874%
4895	DE'LONGHI SPA	0.003%	93.877%
4896	SAMSUNG ELECTRO	0.003%	93.880%
4897	CELLTRION INC K	0.003%	93.883%
4898	PARMALAT S.P.A	0.003%	93.886%
4899	F E CONSORTM IN	0.003%	93.889%
4900	IMP DEL DES Y E	0.003%	93.892%
4901	SUMITOMO WAREHO	0.003%	93.895%
4902	KISSEI PHARM CO	0.003%	93.898%
4903	PERPETUAL TST A	0.003%	93.901%
4904	ITOHAM YONEKYU	0.003%	93.904%
4905	COM HEM HLDG AB	0.003%	93.907%
4906	TELEVISION BROA	0.003%	93.910%
4907	UNI-PRESIDENT C	0.003%	93.913%
4908	HOMESTREET INC COMMON STOCK	0.003%	93.916%
4909	KOLON INDUSTRIE	0.003%	93.919%
4910	TRIGANO	0.003%	93.922%
4911	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.925%
4912	ZHAOJIN MINING	0.003%	93.928%
4913	KANDENKO CO	0.003%	93.931%
4914	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.934%
4915	IOI PROPERTIES	0.003%	93.937%
4916	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	93.940%
4917	MARCUS CORP	0.003%	93.943%
4918	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.946%
4919	SKC CO	0.003%	93.949%
4920	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.952%
4921	SHANDONG WEIGAO	0.003%	93.955%
4922	ITAU UNIBANCO H	0.003%	93.958%
4923	BAJAJ AUTO	0.003%	93.961%
4924	MANHATTAN ASSOC	0.003%	93.964%
4925	PARADE TECHNOLO	0.003%	93.967%
4926	RITEK INC	0.003%	93.970%
4927	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.973%
4928	TOYOTA BOSHOKU	0.003%	93.976%
4929	NCC LTD/INDIA	0.003%	93.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	CORONATION FUND	0.003%	93.982%
4931	MARUICHI STL TU	0.003%	93.985%
4932	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.988%
4933	KANEMATSU CORP	0.003%	93.991%
4934	NIHON M&A CENTE	0.003%	93.994%
4935	HANJIN KAL CORP	0.003%	93.997%
4936	KOMORI CORPORAT	0.003%	94.000%
4937	JAPAN LIFELINE	0.003%	94.003%
4938	GLOVIS	0.003%	94.006%
4939	EFG INTERNATION	0.003%	94.009%
4940	CHINA RAILWAY G	0.003%	94.012%
4941	SERCOMM CORP	0.003%	94.015%
4942	FISHER (JAMES)	0.003%	94.018%
4943	TUNG HO STEEL E	0.003%	94.021%
4944	EREGLI DEMIR CE	0.003%	94.024%
4945	DIGI.COM BHD	0.003%	94.027%
4946	SOMFY SA	0.003%	94.030%
4947	SUPERGROUP PLC	0.003%	94.033%
4948	IREN SPA	0.003%	94.036%
4949	ACADIAN TIMBER	0.003%	94.039%
4950	CHINA SCE PROPE	0.003%	94.042%
4951	RATHBONE BROTHE	0.003%	94.045%
4952	CANADIAN IMPERI	0.003%	94.048%
4953	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	94.051%
4954	HYPERMARCAS SA	0.003%	94.054%
4955	OGAKI KYORITSU	0.003%	94.057%
4956	SHINKO ELEC IND	0.003%	94.059%
4957	SOSEI GROUP COR	0.003%	94.062%
4958	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.065%
4959	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	94.068%
4960	RELO HOLDINGS I	0.003%	94.071%
4961	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.074%
4962	SAUL CENTERS INC REIT USD.01	0.003%	94.077%
4963	LUKOIL PJSC- SP	0.003%	94.080%
4964	ORTHOFIX INTL N	0.003%	94.083%
4965	CIA SANEAMENTO	0.003%	94.086%
4966	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.089%
4967	SOHU.COM INC	0.003%	94.092%
4968	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.095%
4969	SECURITY BANK C	0.003%	94.098%
4970	MELEXIS	0.003%	94.101%
4971	KEIO CORP	0.003%	94.104%
4972	SYSMEX CORP	0.003%	94.106%
4973	FUKUOKA REIT CO	0.003%	94.109%
4974	MILLENNIUM&COPT	0.003%	94.112%
4975	BRF SA	0.003%	94.115%
4976	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.118%
4977	OPUS BANK	0.003%	94.121%
4978	HARGREAVES LANS	0.003%	94.124%
4979	OM ASSET MANAGE	0.003%	94.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	KOMAX HOLDING A	0.003%	94.130%
4981	SEVERSTAL GDR REG S GDR	0.003%	94.133%
4982	ITEQ CORP	0.003%	94.136%
4983	TRAVELPORT WORL	0.003%	94.138%
4984	KOA CORPORATION	0.003%	94.141%
4985	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.003%	94.144%
4986	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.147%
4987	LUPIN LTD	0.003%	94.150%
4988	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.153%
4989	AGFA GEVAERT NV	0.003%	94.156%
4990	SHUN TAK HLDGS	0.003%	94.159%
4991	ANALOGIC CORP	0.003%	94.162%
4992	DULUXGROUP LTD	0.003%	94.165%
4993	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.167%
4994	NAMPAK LTD.	0.003%	94.170%
4995	CAPCOM CO	0.003%	94.173%
4996	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	94.176%
4997	MONMOUTH REAL E	0.003%	94.179%
4998	PIONEER CORP JP	0.003%	94.182%
4999	INMOBILIARIA CO	0.003%	94.185%
5000	WPT INDUSTRIAL	0.003%	94.188%
5001	BANCO COMERCIAL	0.003%	94.191%
5002	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.193%
5003	ASTRONICS CORP COMMON STOCK USD.01	0.003%	94.196%
5004	HEMFOSA FASTIGH	0.003%	94.199%
5005	TOD'S SPA	0.003%	94.202%
5006	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.003%	94.205%
5007	BONDUELLE SCA	0.003%	94.208%
5008	RIETER HLDGS AG	0.003%	94.211%
5009	TECO ELEC&MACHI	0.003%	94.214%
5010	FUJITEC CO	0.003%	94.217%
5011	PERLIS PLANTATI	0.003%	94.219%
5012	K WAH INTL HLDG	0.003%	94.222%
5013	INDUSTRAL AB	0.003%	94.225%
5014	AEGION CORP COMMON STOCK USD.01	0.003%	94.228%
5015	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.231%
5016	PARKWAY INC REIT USD.001	0.003%	94.234%
5017	ALIOR BANK SA	0.003%	94.237%
5018	MEDICINES COMPANY COMMON STOCK USD.001	0.003%	94.239%
5019	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.242%
5020	XINYI SOLAR HOL	0.003%	94.245%
5021	WEST CORP COMMON STOCK USD.001	0.003%	94.248%
5022	HUFVUDSTADEN AB	0.003%	94.251%
5023	SINO-AMERICAN S	0.003%	94.254%
5024	FELCOR LODGING	0.003%	94.257%
5025	TELECOM PLUS	0.003%	94.259%
5026	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.262%
5027	ETERNAL CHEMICA	0.003%	94.265%
5028	IRESS MARKET TE	0.003%	94.268%
5029	TIANNENG POWER	0.003%	94.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	MANAPPURAM FINA	0.003%	94.274%
5031	ENGIE BRASIL SA	0.003%	94.277%
5032	UNIPETROL	0.003%	94.279%
5033	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.282%
5034	MGP INGREDIENTS INC COMMON STOCK	0.003%	94.285%
5035	TATUNG	0.003%	94.288%
5036	CHENG LOONG	0.003%	94.291%
5037	ZARDOYA-OTIS	0.003%	94.294%
5038	CHINA TRAVEL IN	0.003%	94.297%
5039	JC DECAUX SA	0.003%	94.299%
5040	MEDIPAL HOLDING	0.003%	94.302%
5041	BELLUNA CO.LTD	0.003%	94.305%
5042	GROUPE FNAC	0.003%	94.308%
5043	RPX CORP COMMON STOCK USD.0001	0.003%	94.311%
5044	GS ENGINEERING	0.003%	94.314%
5045	LUXOTTICA GROUP	0.003%	94.316%
5046	PROSEGUR CIA DE	0.003%	94.319%
5047	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.322%
5048	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.325%
5049	RPC INC COMMON STOCK USD.1	0.003%	94.328%
5050	SYNTEL INC COMMON STOCK	0.003%	94.331%
5051	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.333%
5052	CORETRONICS COR	0.003%	94.336%
5053	DOMINO'S PIZZA	0.003%	94.339%
5054	AIRASIA BHD	0.003%	94.342%
5055	SEIREN CO	0.003%	94.345%
5056	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.348%
5057	SENKO CO	0.003%	94.350%
5058	SEKISUI HOUSE R	0.003%	94.353%
5059	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.356%
5060	AUTOGRILL SPA	0.003%	94.359%
5061	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.362%
5062	PREMIER INVESTM	0.003%	94.365%
5063	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.367%
5064	AVON PRODUCTS I	0.003%	94.370%
5065	SINGAPORE TECH	0.003%	94.373%
5066	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.376%
5067	SINGAPORE POST	0.003%	94.379%
5068	CHINA CONCH VEN	0.003%	94.381%
5069	MAKINO MILLING	0.003%	94.384%
5070	VASTNED RETAIL	0.003%	94.387%
5071	ALUMINIUM CORP	0.003%	94.390%
5072	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.393%
5073	INDUSIND BANK	0.003%	94.395%
5074	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.398%
5075	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.401%
5076	CIE AUTOMOTIVE	0.003%	94.404%
5077	TXC CORPN	0.003%	94.407%
5078	ACORDA THERAPEU	0.003%	94.409%
5079	DURATEX SA	0.003%	94.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	SK CHEMICALS	0.003%	94.415%
5081	TOMRA SYSTEMS A	0.003%	94.418%
5082	GUOTAI JUNAN IN	0.003%	94.421%
5083	JIANGSU EXPRESS	0.003%	94.423%
5084	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.426%
5085	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.429%
5086	BIC CAMERA INC.	0.003%	94.432%
5087	BERNER KTBK	0.003%	94.435%
5088	TSRC CORP	0.003%	94.437%
5089	LG HAUSYS LTD	0.003%	94.440%
5090	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	94.443%
5091	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.446%
5092	ACACIA MINING	0.003%	94.448%
5093	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.451%
5094	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.454%
5095	ALK-ABELLO A/S	0.003%	94.457%
5096	BETSSON AB	0.003%	94.460%
5097	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.462%
5098	ASATSU INC	0.003%	94.465%
5099	EURONAV SA	0.003%	94.468%
5100	PAN OCEAN CO	0.003%	94.471%
5101	KUMHO TIRE CO	0.003%	94.473%
5102	INTERROLL HOLDI	0.003%	94.476%
5103	METROPOLE TV-(M	0.003%	94.479%
5104	JACCS CO	0.003%	94.482%
5105	MAANSHAN IRON &	0.003%	94.485%
5106	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.487%
5107	POLSKIE GORNICT	0.003%	94.490%
5108	DREAM INDUSTRIA	0.003%	94.493%
5109	BRASKEM SA	0.003%	94.496%
5110	RELIANCE POWER	0.003%	94.498%
5111	SA CORP REAL ES	0.003%	94.501%
5112	SHOWA CORP	0.003%	94.504%
5113	INFICON HOLDING	0.003%	94.507%
5114	MEIKO ELECTRONI	0.003%	94.509%
5115	CREDITO VALTELL	0.003%	94.512%
5116	LAIRD PLC	0.003%	94.515%
5117	TEMBEC INC	0.003%	94.518%
5118	AVICHINA INDUST	0.003%	94.520%
5119	MITSUBA CORP	0.003%	94.523%
5120	BANG & OLUFSEN	0.003%	94.526%
5121	TAICHUNG	0.003%	94.529%
5122	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.532%
5123	ASAHI INTECC CO	0.003%	94.534%
5124	ZZZPRIMA MEAT P	0.003%	94.537%
5125	SEMBCORP MARINE	0.003%	94.540%
5126	RAMCO-GERSHENSO	0.003%	94.543%
5127	SUNTORY BEVERAG	0.003%	94.545%
5128	EZAKI GLICO CO	0.003%	94.548%
5129	DONGKUK STEEL M	0.003%	94.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.554%
5131	COMTECH TELE CO	0.003%	94.556%
5132	FEDEX CORP COMPANY GUAR 02/20 2.3	0.003%	94.559%
5133	AUSTEVOLL SEAFO	0.003%	94.562%
5134	KYORITSU MAINT	0.003%	94.565%
5135	BCO BILBAO VIZC	0.003%	94.567%
5136	CHINASOFT INTER	0.003%	94.570%
5137	NICHI-IKO PHARM	0.003%	94.573%
5138	CIPUTRA DEVELOP	0.003%	94.575%
5139	DIGNITY PLC	0.003%	94.578%
5140	AUTOMOTIVE HOLD	0.003%	94.581%
5141	DEUTSCHE EUROSH	0.003%	94.584%
5142	STELLA INTERNAT	0.003%	94.586%
5143	OVS SPA	0.003%	94.589%
5144	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	94.592%
5145	KEIHIN ELEC EXP	0.003%	94.595%
5146	KYORIN CO LTD.	0.003%	94.597%
5147	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.600%
5148	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.603%
5149	MARICO LTD	0.003%	94.606%
5150	LIPPO KARAWACI	0.003%	94.608%
5151	NAN YA PRINTED	0.003%	94.611%
5152	METALL ZUG AG	0.003%	94.614%
5153	DEBENHAMS	0.003%	94.616%
5154	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.619%
5155	PETRA DIAMONDS	0.003%	94.622%
5156	TOMTOM NV	0.003%	94.625%
5157	GLOBE TELECOM I	0.003%	94.627%
5158	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.630%
5159	TAIWAN SEMICOND	0.003%	94.633%
5160	BOJANGLES INC COMMON STOCK USD.01	0.003%	94.636%
5161	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.638%
5162	GETAC TECHNOLOG	0.003%	94.641%
5163	Rocky Mountain	0.003%	94.644%
5164	FASTIGHETS AB B	0.003%	94.646%
5165	TRUE CORP PCL	0.003%	94.649%
5166	ZENSHO CO LTD	0.003%	94.652%
5167	CROMWELL PROPER	0.003%	94.654%
5168	NICE SYSTEMS	0.003%	94.657%
5169	SANYO SPEC STEE	0.003%	94.660%
5170	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.663%
5171	CALGON CARBON C	0.003%	94.665%
5172	BANK OF BARODA	0.003%	94.668%
5173	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.671%
5174	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.673%
5175	TOKYO TY FINANC	0.003%	94.676%
5176	C.P. ALL PCL-FG	0.003%	94.679%
5177	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.681%
5178	GLOBAL NET LEASE INC REIT USD.01	0.003%	94.684%
5179	MY EG SERVICES	0.003%	94.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	SEABRIDGE GOLD	0.003%	94.690%
5181	CORBY SPIRIT AN	0.003%	94.692%
5182	INDS BACHOCO SA	0.003%	94.695%
5183	AIRTAC INTERNAT	0.003%	94.698%
5184	JINRO LTD	0.003%	94.700%
5185	KEMET CORP	0.003%	94.703%
5186	SEMAPA SOC INVE	0.003%	94.706%
5187	H. LUNDBECK A/S	0.003%	94.708%
5188	HAMBORNER AG	0.003%	94.711%
5189	SPEEDWAY MOTORS	0.003%	94.714%
5190	CALIFORNIA WATE	0.003%	94.716%
5191	TOKYO DOME CORP	0.003%	94.719%
5192	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.722%
5193	EI TOWERS SPA	0.003%	94.724%
5194	EVERLIGHT ELECT	0.003%	94.727%
5195	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.730%
5196	HONG KONG LAND	0.003%	94.733%
5197	BANCA GENERALI	0.003%	94.735%
5198	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.738%
5199	ESPRIT HOLDINGS	0.003%	94.741%
5200	BRINKER INTL IN	0.003%	94.743%
5201	INDRA SISTEMAS	0.003%	94.746%
5202	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.749%
5203	HEALTHSCOPE LTD	0.003%	94.751%
5204	ACTUA CORP COMMON STOCK USD.001	0.003%	94.754%
5205	ARCELIK AS	0.003%	94.757%
5206	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.759%
5207	SLATE RETAIL RE	0.003%	94.762%
5208	MULTIPLAN EMPRE	0.003%	94.765%
5209	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.767%
5210	NIPPON SODA CO	0.003%	94.770%
5211	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.773%
5212	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	94.775%
5213	KFORCE INC COMMON STOCK USD.01	0.003%	94.778%
5214	BANK OF INDIA C	0.003%	94.781%
5215	CHINA ZHEGTONG	0.003%	94.783%
5216	JM FINANCIAL	0.003%	94.786%
5217	BEACH PETROLEUM	0.003%	94.788%
5218	BARR(A.G.)	0.003%	94.791%
5219	JAPAN AVIATN EL	0.003%	94.794%
5220	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.796%
5221	POWER GRID CORP	0.003%	94.799%
5222	NS SOLUTIONS CO	0.003%	94.802%
5223	DONGBU HITEK CO	0.003%	94.804%
5224	THE NISSHIN OIL	0.003%	94.807%
5225	AVANGRID INC COMMON STOCK USD.01	0.003%	94.810%
5226	OKAMURA CORP	0.003%	94.812%
5227	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.815%
5228	INWIDO AB	0.003%	94.818%
5229	TRUSCO NAKAYAMA	0.003%	94.820%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.823%
5231	MYTILINEOS	0.003%	94.825%
5232	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.828%
5233	JUST EAT PLC	0.003%	94.831%
5234	JB FINANCIAL GR	0.003%	94.833%
5235	AMBEV SA ADR ADR	0.003%	94.836%
5236	HCI GROUP INC COMMON STOCK	0.003%	94.839%
5237	CHICONY ELECTRO	0.003%	94.841%
5238	NIHON KOHDEN CO	0.003%	94.844%
5239	AMBUJA CEMENTS	0.003%	94.846%
5240	ACC LIMITED	0.003%	94.849%
5241	SINGAPORE EXCHA	0.003%	94.852%
5242	COCOKARA FINE H	0.003%	94.854%
5243	UNITED ARROWS L	0.003%	94.857%
5244	ROUND ONE CORP	0.003%	94.860%
5245	PEREGRINE HLDGS	0.003%	94.862%
5246	VERITIV CORP COMMON STOCK USD.01	0.003%	94.865%
5247	GREAT WALL ENTE	0.003%	94.867%
5248	HARMONY GOLD MN	0.003%	94.870%
5249	CSR CORP	0.003%	94.873%
5250	SUMITOMO MITSUI	0.003%	94.875%
5251	TAL EDUCATION GROUP ADR ADR	0.003%	94.878%
5252	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.880%
5253	VOCUS COMMUN LT	0.003%	94.883%
5254	WOWPRIME CORP	0.003%	94.886%
5255	MORGUARD CORP	0.003%	94.888%
5256	IOCHPE-MAXION	0.003%	94.891%
5257	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.003%	94.894%
5258	ALL NIPPON AIRW	0.003%	94.896%
5259	IBJ LEASING CO	0.003%	94.899%
5260	LADBROKES PLC	0.003%	94.901%
5261	CHINA TRADITION	0.003%	94.904%
5262	WD 40 CO COMMON STOCK USD.001	0.003%	94.907%
5263	DIAMOND OFFSHOR	0.003%	94.909%
5264	COMPUTACENTER P	0.003%	94.912%
5265	GENTING INTERNA	0.003%	94.914%
5266	CAPITAL SECURIT	0.003%	94.917%
5267	CROMPTON GREAVE	0.003%	94.920%
5268	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.922%
5269	RESORTTRUST INC	0.003%	94.925%
5270	POONGSAN CORP(N	0.003%	94.927%
5271	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.930%
5272	DOOSAN CORP	0.003%	94.933%
5273	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.935%
5274	SEKISUI HOUSE	0.003%	94.938%
5275	GENESCO INC COMMON STOCK USD1.0	0.003%	94.940%
5276	CKD CORP	0.003%	94.943%
5277	CHINA BLUECHEMI	0.003%	94.945%
5278	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.948%
5279	ATLANTICA YIELD	0.003%	94.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	SQUARE ENIX HOL	0.003%	94.953%
5281	SPAREBANK 1 SR	0.003%	94.956%
5282	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.958%
5283	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.961%
5284	AMOREPACIFIC-NE	0.003%	94.964%
5285	FINECOBANK BANC	0.003%	94.966%
5286	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.969%
5287	APPLUS SERVICES	0.003%	94.971%
5288	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.974%
5289	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.976%
5290	SEIBU HOLDINGS	0.003%	94.979%
5291	DON QUIJOTE	0.003%	94.982%
5292	MATAHARI DEPART	0.003%	94.984%
5293	ENGINEERS INDIA	0.003%	94.987%
5294	BAYWA AG (BAYER	0.003%	94.989%
5295	HERO HONDA	0.003%	94.992%
5296	VERBUND AG	0.003%	94.994%
5297	FORTUNE R/EST I	0.003%	94.997%
5298	PERFICIENT INC COMMON STOCK USD.001	0.003%	95.000%
5299	SHIKOKU ELEC PO	0.003%	95.002%
5300	CHUDENKO CORP	0.003%	95.005%
5301	CHINA MOTOR CO	0.003%	95.007%
5302	RPS GROUP PLC	0.003%	95.010%
5303	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	95.012%
5304	DRAEGERWERK AG	0.003%	95.015%
5305	YAMAGATA BANK	0.003%	95.018%
5306	FOXCONN INTERNA	0.003%	95.020%
5307	AVEVA GROUP PLC	0.003%	95.023%
5308	TOOTSIE ROLL IN	0.003%	95.025%
5309	KOREA ELEC POWE	0.003%	95.028%
5310	BEZEQ ISRAEL TE	0.003%	95.030%
5311	GIGABYTE TECHNO	0.003%	95.033%
5312	ORBCOMM INC COMMON STOCK USD.001	0.003%	95.035%
5313	TOKEN CORP	0.003%	95.038%
5314	GRENDENE SA	0.003%	95.041%
5315	CHINA OVERASEA	0.003%	95.043%
5316	ARCADYAN TECHNO	0.003%	95.046%
5317	CAHYA MATA SARA	0.003%	95.048%
5318	INTERCONEXION E	0.003%	95.051%
5319	OKINAWA BANK	0.003%	95.053%
5320	BARITO PAC TBK	0.003%	95.056%
5321	BANCA IFIS	0.003%	95.058%
5322	JAPAN DISPLAY I	0.003%	95.061%
5323	GIORDANO INTL L	0.003%	95.063%
5324	FRESENIUS MEDIC	0.003%	95.066%
5325	BECHTLE AG	0.003%	95.068%
5326	HOPSON DEVELOPM	0.003%	95.071%
5327	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	95.073%
5328	TAKEUCHI MANUFA	0.003%	95.076%
5329	BANGCHAK CORP P	0.003%	95.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	METROPOLITAN BA	0.003%	95.081%
5331	SWIRE PACIFIC	0.003%	95.084%
5332	WING TAI HOLDIN	0.003%	95.086%
5333	CHINA SYNTH RUB	0.003%	95.089%
5334	FINISH LINE INC	0.003%	95.091%
5335	COCA-COLA FEMSA	0.003%	95.094%
5336	CHINA DONGXIANG	0.003%	95.096%
5337	KABU.COM SECURI	0.003%	95.099%
5338	AFG ARBONIA-FOR	0.003%	95.101%
5339	SAMSUNG SDS CO	0.003%	95.104%
5340	TAIWAN STYRENE	0.003%	95.106%
5341	UPC TECHNOLOGY	0.003%	95.109%
5342	IZUMI CO	0.003%	95.111%
5343	TIMKENSTEEL CORP COMMON STOCK	0.003%	95.114%
5344	SUMMERSET GROUP	0.003%	95.116%
5345	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	95.119%
5346	DXP ENTERPRISES	0.003%	95.121%
5347	CHAROEN PKPD-FG	0.003%	95.124%
5348	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	95.126%
5349	TASSAL GROUP	0.003%	95.129%
5350	RUTH'S HOSPITAL	0.003%	95.131%
5351	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	95.134%
5352	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	95.136%
5353	FIRST INTER BK	0.003%	95.139%
5354	UNIFI INC	0.003%	95.141%
5355	IS DONGSEO CO L	0.002%	95.144%
5356	GOLD FIELDS LTD	0.002%	95.146%
5357	SAGAMI RAILWAY	0.002%	95.149%
5358	CTS CORP COMMON STOCK	0.002%	95.151%
5359	ENQUEST PLC	0.002%	95.154%
5360	IMA(IND MACC AU	0.002%	95.156%
5361	HITACHI MAXELL	0.002%	95.159%
5362	PTC INC COMMON STOCK USD.01	0.002%	95.161%
5363	PT BUMI SERPONG	0.002%	95.164%
5364	Meritz Fire & M	0.002%	95.166%
5365	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.169%
5366	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.171%
5367	CyberAgent, Inc	0.002%	95.174%
5368	HAREL INSURANCE	0.002%	95.176%
5369	ANGANG NEW STEE	0.002%	95.179%
5370	SEVEN GROUP HLD	0.002%	95.181%
5371	SKY PERFECT JSA	0.002%	95.184%
5372	UNDER ARMOUR IN	0.002%	95.186%
5373	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.002%	95.189%
5374	EVOTEC OAI AG	0.002%	95.191%
5375	PUBLICIS GROUPE	0.002%	95.194%
5376	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.196%
5377	KCE ELECTRONICS	0.002%	95.199%
5378	KAKEN PHARM	0.002%	95.201%
5379	CRAY INC COMMON STOCK USD.01	0.002%	95.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	KERRY LOGISTICS	0.002%	95.206%
5381	MYCRONIC AB	0.002%	95.208%
5382	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.211%
5383	GPO DE INVERSIO	0.002%	95.213%
5384	BANGKOK LAND PC	0.002%	95.216%
5385	ULTIMATE	0.002%	95.218%
5386	CHUNGHWA TELECO	0.002%	95.221%
5387	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.223%
5388	TOHO BANK	0.002%	95.226%
5389	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.228%
5390	NISSIN ELECTRIC	0.002%	95.231%
5391	MARFRIG GLOBAL	0.002%	95.233%
5392	AXFOOD AB	0.002%	95.236%
5393	SEIKO CORPORATI	0.002%	95.238%
5394	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	95.241%
5395	INDIA CEMENTS	0.002%	95.243%
5396	USIMINAS USI SD	0.002%	95.246%
5397	KOENIG & BAUER	0.002%	95.248%
5398	AIA ENGINEERING	0.002%	95.250%
5399	FLEURY SA	0.002%	95.253%
5400	IWATE(BANK OF)	0.002%	95.255%
5401	RHB Capital	0.002%	95.258%
5402	NEXON CO LTD	0.002%	95.260%
5403	SANYO DENKI CO	0.002%	95.263%
5404	WILMAR INTERL L	0.002%	95.265%
5405	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.268%
5406	RIB SOFTWARE AG	0.002%	95.270%
5407	SKY NETWORK TEL	0.002%	95.272%
5408	ROCHE HOLDING A	0.002%	95.275%
5409	SONY FINANCIAL	0.002%	95.277%
5410	SINGAPORE PRESS	0.002%	95.280%
5411	BIM BIRLESIK MA	0.002%	95.282%
5412	ENNIS INC COMMON STOCK USD2.5	0.002%	95.285%
5413	CAPITARETAIL CH	0.002%	95.287%
5414	BBMG CORPORATIO	0.002%	95.290%
5415	SUPREME ELECTRO	0.002%	95.292%
5416	CU BANCORP COMMON STOCK	0.002%	95.294%
5417	CHOW TAI FOOK J	0.002%	95.297%
5418	NISSHA PRINTING	0.002%	95.299%
5419	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.302%
5420	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.304%
5421	SARACEN MINERAL	0.002%	95.307%
5422	KANGWON LAND IN	0.002%	95.309%
5423	ADASTRIA HOLDI	0.002%	95.312%
5424	CANCOM SE	0.002%	95.314%
5425	ACEA SPA	0.002%	95.316%
5426	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.319%
5427	THANACHART CAPI	0.002%	95.321%
5428	CPFL ENERGIA SA	0.002%	95.324%
5429	GUNGHO ONLINE E	0.002%	95.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	NIB HOLDINGS LT	0.002%	95.329%
5431	GJENSIDIGE FORS	0.002%	95.331%
5432	CEBU AIR INC	0.002%	95.333%
5433	RYMAN HEALTHCAR	0.002%	95.336%
5434	CJ E&M CORPORAT	0.002%	95.338%
5435	NANYA TECHNOLOG	0.002%	95.341%
5436	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.343%
5437	PARKWAY LIFE RE	0.002%	95.346%
5438	ALPINE ELECTRON	0.002%	95.348%
5439	RESTAURANT GROU	0.002%	95.350%
5440	INDIABULL REAL	0.002%	95.353%
5441	YODOGAWA STEEL	0.002%	95.355%
5442	EMP NAC ELECTRI	0.002%	95.358%
5443	HUAKU DEVELOPME	0.002%	95.360%
5444	HUTCHISON TEL-H	0.002%	95.363%
5445	SANFIRE RESOURC	0.002%	95.365%
5446	BHARAT PETROL C	0.002%	95.367%
5447	TONG REN TANG T	0.002%	95.370%
5448	HEALTHCARE SERV	0.002%	95.372%
5449	TAKARA STANDARD	0.002%	95.375%
5450	KYOWA HAKKO KIR	0.002%	95.377%
5451	TIER REIT INC REIT USD.0001	0.002%	95.379%
5452	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.382%
5453	CIA ENERGETICA	0.002%	95.384%
5454	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.387%
5455	MEIDENSHA CORP	0.002%	95.389%
5456	LASSILA & TIKAN	0.002%	95.391%
5457	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.394%
5458	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.396%
5459	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.399%
5460	KANSAI PAINT CO	0.002%	95.401%
5461	MORGUARD NORTH	0.002%	95.403%
5462	PARAMOUNT BED H	0.002%	95.406%
5463	TOKYU CONST	0.002%	95.408%
5464	ZUGER KANTONALB	0.002%	95.411%
5465	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.413%
5466	AOKI INTL	0.002%	95.415%
5467	AMERICAN RAILCA	0.002%	95.418%
5468	NH HOTELES	0.002%	95.420%
5469	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.422%
5470	CARGOJET INC.	0.002%	95.425%
5471	SEVEN WEST MEDI	0.002%	95.427%
5472	HEALTHSTREAM INC COMMON STOCK	0.002%	95.430%
5473	KEISEI ELEC RY	0.002%	95.432%
5474	CHINA POWER INT	0.002%	95.434%
5475	EZ TEC EMPREEND	0.002%	95.437%
5476	MENZIES(JOHN)	0.002%	95.439%
5477	UNISEM (M) BHD	0.002%	95.442%
5478	RALLYE	0.002%	95.444%
5479	MBANK	0.002%	95.446%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	KUNGSLEDEN AB N	0.002%	95.449%
5481	E INK HOLDINGS	0.002%	95.451%
5482	CHAMPION REAL E	0.002%	95.453%
5483	IINO KAIUN KAIS	0.002%	95.456%
5484	MISC BERHAD	0.002%	95.458%
5485	HOSIDEN CORP	0.002%	95.461%
5486	AOMORI BANK	0.002%	95.463%
5487	MOTOR OIL SA	0.002%	95.465%
5488	STONEGATE BANK COMMON STOCK USD.01	0.002%	95.468%
5489	ANADOLU EFES BI	0.002%	95.470%
5490	SINBON ELECTRON	0.002%	95.472%
5491	OKAMOTOIndustr	0.002%	95.475%
5492	FENG HSIN IRON&	0.002%	95.477%
5493	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.479%
5494	NICHICON CORP	0.002%	95.482%
5495	JAPFA COMFEED I	0.002%	95.484%
5496	YIT OYJ	0.002%	95.486%
5497	GMP CAPITAL COR	0.002%	95.489%
5498	MID REIT INC	0.002%	95.491%
5499	FENNER	0.002%	95.494%
5500	ASCOTT RESIDENC	0.002%	95.496%
5501	JAPAN SECS FINA	0.002%	95.498%
5502	CHATHAM LODGING	0.002%	95.501%
5503	CONSORT MEDICAL	0.002%	95.503%
5504	GRAINGER TRUST	0.002%	95.505%
5505	MIGDAL INSURAN	0.002%	95.508%
5506	WALLENSTAM AB	0.002%	95.510%
5507	NOBLE CORP PLC	0.002%	95.512%
5508	CJ O SHOPPING C	0.002%	95.515%
5509	RYOBI	0.002%	95.517%
5510	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	95.519%
5511	AUCKLAND INTERN	0.002%	95.522%
5512	FUTABA CORP	0.002%	95.524%
5513	DIGITAL CHINA H	0.002%	95.526%
5514	BCO ABC BRASIL	0.002%	95.529%
5515	SIBANYE GOLD LT	0.002%	95.531%
5516	PT ANEKA TAMBAN	0.002%	95.533%
5517	SHOWA SANGYO CO	0.002%	95.536%
5518	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.538%
5519	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.540%
5520	CITIC 1616 HLDG	0.002%	95.543%
5521	NIPPON CHEMI-CO	0.002%	95.545%
5522	CIA HERING	0.002%	95.547%
5523	AXCELIS TECHNOL	0.002%	95.550%
5524	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.552%
5525	ZEE ENTERTAIN E	0.002%	95.554%
5526	YAMANASHI CHUO	0.002%	95.557%
5527	NEXTDC LTD	0.002%	95.559%
5528	HAKUHODO DY HLD	0.002%	95.561%
5529	INGERSOLL GLB H	0.002%	95.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	EMBOTELLA ANDIN	0.002%	95.566%
5531	POWERLONG REAL	0.002%	95.568%
5532	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.571%
5533	GENOMMA LAB INT	0.002%	95.573%
5534	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.575%
5535	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.578%
5536	G8 EDUCATION LT	0.002%	95.580%
5537	TOMONY HOLDINGS	0.002%	95.582%
5538	HOSHIZAKI ELECT	0.002%	95.585%
5539	ZENKOKU HOSHO C	0.002%	95.587%
5540	ORION CORP	0.002%	95.589%
5541	CIECH SA	0.002%	95.592%
5542	AUSTRALIAN AGRI	0.002%	95.594%
5543	EVENT HOSPITALI	0.002%	95.596%
5544	D/S NORDEN	0.002%	95.599%
5545	NITTO BOSEKI CO	0.002%	95.601%
5546	VITASOY INTL	0.002%	95.603%
5547	OCADO GROUP PLC	0.002%	95.606%
5548	HENKEL KGAA-BEA	0.002%	95.608%
5549	FUYAO GLASS IND	0.002%	95.610%
5550	ORIOR AG	0.002%	95.612%
5551	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.615%
5552	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.617%
5553	CHENG UEI PRECI	0.002%	95.619%
5554	HUATAI SECURITI	0.002%	95.622%
5555	TOWER INTL INC	0.002%	95.624%
5556	MPHISIS LTD	0.002%	95.626%
5557	TELEFONICA BRASIL ADR ADR	0.002%	95.629%
5558	GOLDEN RESORTS	0.002%	95.631%
5559	STONERIDGE INC COMMON STOCK	0.002%	95.633%
5560	TAIWAN TEA CORP	0.002%	95.636%
5561	FTD COS INC COMMON STOCK USD.0001	0.002%	95.638%
5562	EXPRESS INC COMMON STOCK	0.002%	95.640%
5563	BANK TABUNGAN N	0.002%	95.643%
5564	BCO CREDITO INV	0.002%	95.645%
5565	CHINA SHIPPING	0.002%	95.647%
5566	TRULY INTL HLDG	0.002%	95.649%
5567	TALK TALK TELEC	0.002%	95.652%
5568	CHIPBOND TECHNO	0.002%	95.654%
5569	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.656%
5570	INNOVIVA INC COMMON STOCK	0.002%	95.659%
5571	HALLA HOLDINGS	0.002%	95.661%
5572	BANGKOK AIRWAYS	0.002%	95.663%
5573	NIPPON SHEET GL	0.002%	95.666%
5574	SYNNEX TECH INT	0.002%	95.668%
5575	NISSAN SHATAI C	0.002%	95.670%
5576	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.672%
5577	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.675%
5578	SUPALAI PUBLIC	0.002%	95.677%
5579	CHINA EASTERN A	0.002%	95.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	LG INDL SYSTEMS	0.002%	95.682%
5581	WISTRON NEWEB C	0.002%	95.684%
5582	BOLSA MEXICANA	0.002%	95.686%
5583	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.688%
5584	KEIHIN CORP	0.002%	95.691%
5585	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.693%
5586	TIM PARTICIPA	0.002%	95.695%
5587	TEXWINCA HLDGS	0.002%	95.698%
5588	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.700%
5589	YANGARRA RESOUR	0.002%	95.702%
5590	KIATNAKIN FIN&S	0.002%	95.704%
5591	HOUSE FOODS COR	0.002%	95.707%
5592	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.709%
5593	UNITIKA	0.002%	95.711%
5594	AUTOBACS SEVEN	0.002%	95.714%
5595	MERITOR INC COMMON STOCK USD1.0	0.002%	95.716%
5596	ZHEJIANG EXPRES	0.002%	95.718%
5597	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.720%
5598	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	95.723%
5599	SSY GROUP LTD	0.002%	95.725%
5600	UNITED SUPER MA	0.002%	95.727%
5601	NANTO BANK	0.002%	95.729%
5602	XCERRA CORP COMMON STOCK USD.05	0.002%	95.732%
5603	LG HOME SHOPPIN	0.002%	95.734%
5604	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	95.736%
5605	TELEFONICA DE E	0.002%	95.739%
5606	HANSSEM CO	0.002%	95.741%
5607	PALTAC CORP	0.002%	95.743%
5608	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	95.745%
5609	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.748%
5610	NET ONE SYSTEMS	0.002%	95.750%
5611	OMNIA HOLDINGS	0.002%	95.752%
5612	JSW ENERGY LTD	0.002%	95.754%
5613	TOSHIBA PLANT K	0.002%	95.757%
5614	MITCHELLS & BUT	0.002%	95.759%
5615	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.761%
5616	KEWPIE CORP	0.002%	95.763%
5617	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.766%
5618	CASTROL INDIA L	0.002%	95.768%
5619	SOL MELIA SA	0.002%	95.770%
5620	TOPPAN FORMS	0.002%	95.773%
5621	MIRAIT HLDG COR	0.002%	95.775%
5622	KATO SANGYO CO	0.002%	95.777%
5623	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.779%
5624	AIN PHARMACIEZ	0.002%	95.782%
5625	SOULBRAIN CO LT	0.002%	95.784%
5626	AK HOLDINGS INC	0.002%	95.786%
5627	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.788%
5628	VISUAL PHOTONIC	0.002%	95.791%
5629	SK GAS	0.002%	95.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	COMPUGROUP HOLD	0.002%	95.795%
5631	TV18 BROADCAST	0.002%	95.797%
5632	QUALYS INC COMMON STOCK USD.001	0.002%	95.800%
5633	GF SECURITIES C	0.002%	95.802%
5634	NIPPON FLOUR MI	0.002%	95.804%
5635	NAUTILUS GROUP	0.002%	95.806%
5636	PARK 24 CO	0.002%	95.809%
5637	DAIHEN CORP	0.002%	95.811%
5638	YAMAZAKI BAKING	0.002%	95.813%
5639	TEMP HOLDINGS C	0.002%	95.815%
5640	SITRONIX TECHNO	0.002%	95.818%
5641	NIPPON SIGNAL C	0.002%	95.820%
5642	YAHOO JAPAN COR	0.002%	95.822%
5643	CARA OPERATIONS	0.002%	95.824%
5644	SOUTHERN CROSS	0.002%	95.827%
5645	1ST PHILIPPINE	0.002%	95.829%
5646	CRYOLIFE INC	0.002%	95.831%
5647	DE LA RUE	0.002%	95.833%
5648	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.835%
5649	KUREHA CHEM IND	0.002%	95.838%
5650	MELCO RESORTS + ENTERT ADR ADR USD.01	0.002%	95.840%
5651	FUJI SEAL INC	0.002%	95.842%
5652	KEPPEL DC REIT	0.002%	95.844%
5653	KLAB INC	0.002%	95.847%
5654	TAIWAN MOBILE	0.002%	95.849%
5655	NISHI NIPPON RR	0.002%	95.851%
5656	RICOH LEASING	0.002%	95.853%
5657	BRICKWORKS	0.002%	95.856%
5658	SONIC CORP	0.002%	95.858%
5659	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	95.860%
5660	PETRONAS CHEMIC	0.002%	95.862%
5661	INTERNET INITIA	0.002%	95.864%
5662	RAMIRENT OYJ	0.002%	95.867%
5663	HEIWA REAL ESTA	0.002%	95.869%
5664	TOEI CO	0.002%	95.871%
5665	KOREA PETROCHEM	0.002%	95.873%
5666	SODA SANAYII	0.002%	95.876%
5667	KAKAKU.COM INC	0.002%	95.878%
5668	GETTY PETROLEUM	0.002%	95.880%
5669	ARCS CO LTD	0.002%	95.882%
5670	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.884%
5671	P/F BAKKAFROST	0.002%	95.887%
5672	ABSOLUTE SOFTWA	0.002%	95.889%
5673	HONG LEONG CRED	0.002%	95.891%
5674	KINTETSU WORLD	0.002%	95.893%
5675	SONDA S.A.	0.002%	95.896%
5676	ELRINGKLINGER	0.002%	95.898%
5677	KARDEMIR KARABU	0.002%	95.900%
5678	SILTRONIC AG	0.002%	95.902%
5679	A2 MILK CO LTD	0.002%	95.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	SPIN MASTER COR	0.002%	95.907%
5681	TURKIYE VAKIFLA	0.002%	95.909%
5682	AKER SOLUTIONS	0.002%	95.911%
5683	FISKARS OYJ	0.002%	95.913%
5684	GRAMMER AG	0.002%	95.915%
5685	OCI MATERIALS C	0.002%	95.918%
5686	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.920%
5687	J TRUST CO. LTD	0.002%	95.922%
5688	MUSASHI SEIMITS	0.002%	95.924%
5689	SUNDRUG CO LTD	0.002%	95.926%
5690	EIZO NANA O CORP	0.002%	95.929%
5691	TOSHIBA MACHINE	0.002%	95.931%
5692	JOEL-JERUSALEM	0.002%	95.933%
5693	NEW ORIENTAL ED	0.002%	95.935%
5694	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.937%
5695	PILOT CORP (NEW	0.002%	95.940%
5696	ABACUS PROPERTY	0.002%	95.942%
5697	KOSE	0.002%	95.944%
5698	GOODMAN PROPERT	0.002%	95.946%
5699	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.948%
5700	REALESTATE.COM.	0.002%	95.951%
5701	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.953%
5702	OESTERREICHISCH	0.002%	95.955%
5703	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.957%
5704	HOCHSCHILD MINI	0.002%	95.959%
5705	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.962%
5706	START TODAY CO	0.002%	95.964%
5707	CHEUNG KONG INF	0.002%	95.966%
5708	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.968%
5709	ZZZMITSUI SUGAR	0.002%	95.970%
5710	SAMSUNG FINE CH	0.002%	95.973%
5711	YUNG TAY ENGINE	0.002%	95.975%
5712	SLATE OFFICE RE	0.002%	95.977%
5713	PACIFIC INDUSTR	0.002%	95.979%
5714	VEDANTA RESOURC	0.002%	95.981%
5715	DAISHIN SECURIT	0.002%	95.983%
5716	CITYCON OYJ	0.002%	95.986%
5717	MONOTARO CO.LTD	0.002%	95.988%
5718	CONSTRUCCIONES	0.002%	95.990%
5719	REDEFINE INTERN	0.002%	95.992%
5720	PATRIZIA IMMO A	0.002%	95.994%
5721	CHINA HARMONY N	0.002%	95.997%
5722	OKINAWA ELEC PO	0.002%	95.999%
5723	K-BRO LINEN INC	0.002%	96.001%
5724	SIGMA PHARMACEU	0.002%	96.003%
5725	INVESCO OFFICE	0.002%	96.005%
5726	CAPITA GROUP PL	0.002%	96.007%
5727	KADOKAWA DWANGO	0.002%	96.010%
5728	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.012%
5729	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	96.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.016%
5731	VTB BANK(JSC)	0.002%	96.018%
5732	JUKI CORP	0.002%	96.020%
5733	HEIWADO CO LTD	0.002%	96.023%
5734	MEDIA NUSANTARA	0.002%	96.025%
5735	LIEN HWA INDL	0.002%	96.027%
5736	PROMOTORA Y OPE	0.002%	96.029%
5737	DELTA ELECTRONI	0.002%	96.031%
5738	VANGUARD INTL S	0.002%	96.033%
5739	EPSILON ENERGY	0.002%	96.036%
5740	BOMBARDIER INC	0.002%	96.038%
5741	KUDELSKI S.A.	0.002%	96.040%
5742	DAINICHISEIKA C	0.002%	96.042%
5743	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.044%
5744	HU LANE ASSOCIA	0.002%	96.046%
5745	AUSTRALIAN PHAR	0.002%	96.049%
5746	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.051%
5747	FIRST RESOURCES	0.002%	96.053%
5748	BURE INVESTMENT	0.002%	96.055%
5749	VSE CORP COMMON STOCK USD.05	0.002%	96.057%
5750	ICICI BANK	0.002%	96.059%
5751	NEW WAVE GROUP	0.002%	96.062%
5752	TATA CHEMICALS	0.002%	96.064%
5753	CJ CGV	0.002%	96.066%
5754	INDORAMA VENTUR	0.002%	96.068%
5755	FUCHS PETRO AG	0.002%	96.070%
5756	TLG IMMOBILIEN	0.002%	96.072%
5757	CAPITAL ONE BAN	0.002%	96.074%
5758	TACHI-S CO	0.002%	96.077%
5759	HOKURIKU ELEC P	0.002%	96.079%
5760	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.081%
5761	CHINA BILLS FIN	0.002%	96.083%
5762	INDAH KIAT PULP	0.002%	96.085%
5763	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.087%
5764	GORMAN-RUPP CO	0.002%	96.090%
5765	MONEX GROUP INC	0.002%	96.092%
5766	METRO HOLDINGS	0.002%	96.094%
5767	NISSIN KOGYO	0.002%	96.096%
5768	CDL HOSPITALITY	0.002%	96.098%
5769	SYNCMOLD ENTERP	0.002%	96.100%
5770	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.102%
5771	HSN INC COMMON STOCK USD.01	0.002%	96.105%
5772	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.107%
5773	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.109%
5774	BROWN (N) GROUP	0.002%	96.111%
5775	BLACK DIAMOND G	0.002%	96.113%
5776	SIAM CITY CEMEN	0.002%	96.115%
5777	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.117%
5778	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	96.120%
5779	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	KINGSTON COMM(H	0.002%	96.124%
5781	BUMI ARMADA BER	0.002%	96.126%
5782	COHU INC COMMON STOCK USD1.0	0.002%	96.128%
5783	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.130%
5784	TOKYO OHKA KOGY	0.002%	96.132%
5785	KINGDEE INTERNA	0.002%	96.134%
5786	STARHILL GLOBAL	0.002%	96.137%
5787	JOWA HLDGS CO L	0.002%	96.139%
5788	NIPPON REIT INV	0.002%	96.141%
5789	REED ELSEVIER P	0.002%	96.143%
5790	NEMETSCHEK AG	0.002%	96.145%
5791	TESARO INC	0.002%	96.147%
5792	NATURA COSMETIC	0.002%	96.149%
5793	BUNKA SHUTTER C	0.002%	96.151%
5794	GLOBAL INDEMNIT	0.002%	96.154%
5795	INABATA & CO	0.002%	96.156%
5796	PUREGOLD PRICE	0.002%	96.158%
5797	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.160%
5798	AMUNDI SA	0.002%	96.162%
5799	SALVATORE FERRA	0.002%	96.164%
5800	FRANK'S INTERNA	0.002%	96.166%
5801	CITIC RESOURCES	0.002%	96.168%
5802	SAN-A CO LTD	0.002%	96.170%
5803	OTSUKA CORP	0.002%	96.173%
5804	JOY CITY PROPER	0.002%	96.175%
5805	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	96.177%
5806	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.179%
5807	SPAREBANK 1 SMN	0.002%	96.181%
5808	SIIX CORPORATIO	0.002%	96.183%
5809	SWIRE PROPERTIE	0.002%	96.185%
5810	FRASERS CENTREP	0.002%	96.187%
5811	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.189%
5812	O/SEAS UNION EN	0.002%	96.191%
5813	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.194%
5814	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.196%
5815	GOEASY LTD	0.002%	96.198%
5816	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.200%
5817	NICHIHA CORP	0.002%	96.202%
5818	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.204%
5819	SCHINDLER-HDLG	0.002%	96.206%
5820	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	96.208%
5821	Goldcrest Co.,	0.002%	96.210%
5822	ADVANCED WIRELE	0.002%	96.212%
5823	BRIGHTOIL PETRO	0.002%	96.215%
5824	BIZLINK HOLDING	0.002%	96.217%
5825	CIMIC GROUP LTD	0.002%	96.219%
5826	CARNIVAL PLC	0.002%	96.221%
5827	GOLDEN EAGLE RE	0.002%	96.223%
5828	TEAM INC	0.002%	96.225%
5829	STRABAG SE	0.002%	96.227%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	JOLLIBEE FOODS	0.002%	96.229%
5831	SHIKUN & BINUI	0.002%	96.231%
5832	KENEDIX RESIDEN	0.002%	96.233%
5833	PHISON ELECTRON	0.002%	96.235%
5834	ITE GROUP	0.002%	96.238%
5835	CONTAINER CORP	0.002%	96.240%
5836	BURCKHARDT COMP	0.002%	96.242%
5837	REGIS CORP COMMON STOCK USD.05	0.002%	96.244%
5838	CONCENTRIC AB	0.002%	96.246%
5839	ALIBABA PICTURE	0.002%	96.248%
5840	RECHI PRECISION	0.002%	96.250%
5841	AMTRAN TECHNOLO	0.002%	96.252%
5842	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.254%
5843	CIR-COMPAGNIE I	0.002%	96.256%
5844	HARMONIC INC	0.002%	96.258%
5845	GAZTRANSPORT ET	0.002%	96.260%
5846	SAIZERIYA COMPA	0.002%	96.262%
5847	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.265%
5848	TTY BIPHARM CO	0.002%	96.267%
5849	NATIONAL THERMA	0.002%	96.269%
5850	GUNZE	0.002%	96.271%
5851	GUERBET	0.002%	96.273%
5852	MOTECH INDUSTRI	0.002%	96.275%
5853	CHANGSHA ZOOMLI	0.002%	96.277%
5854	COMMUNITY HEALT	0.002%	96.279%
5855	ITALMOBILIARE S	0.002%	96.281%
5856	HOUSING DEVELOP	0.002%	96.283%
5857	OBRASCON HUAR L	0.002%	96.285%
5858	SUPREME INDUSTR	0.002%	96.287%
5859	EVRAZ PLC	0.002%	96.289%
5860	SAMSUNG TECHWIN	0.002%	96.291%
5861	BEIJING CAP LAN	0.002%	96.293%
5862	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.295%
5863	MIZUNO CORP	0.002%	96.297%
5864	ENERGIAS DO BRA	0.002%	96.300%
5865	TELEKOM AUSTRIA	0.002%	96.302%
5866	SUGI HOLDINGS C	0.002%	96.304%
5867	INDIAN OIL CORP	0.002%	96.306%
5868	MANTRA GROUP LT	0.002%	96.308%
5869	PLAZA RETAIL RE	0.002%	96.310%
5870	NANOMETRICS	0.002%	96.312%
5871	TENARIS S.A.	0.002%	96.314%
5872	PLANET FITNESS INC CL A COMMON STOCK	0.002%	96.316%
5873	PETROLEUM GEO-S	0.002%	96.318%
5874	SANKI ENGINEERI	0.002%	96.320%
5875	LE NOBLE AGE	0.002%	96.322%
5876	SUNLIGHT REAL E	0.002%	96.324%
5877	KUNG LONG BATTE	0.002%	96.326%
5878	LUXOFT HOLDING	0.002%	96.328%
5879	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.330%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.332%
5881	RAMCO CEMENTS	0.002%	96.334%
5882	ARC LAND SAKAMO	0.002%	96.336%
5883	SKISTAR AB	0.002%	96.338%
5884	ZERIA PHARMACEU	0.002%	96.340%
5885	ADVANTECH CO LT	0.002%	96.342%
5886	BARNES & NOBLE	0.002%	96.344%
5887	PP LONDON SUMAT	0.002%	96.346%
5888	MICRO-STAR INTL	0.002%	96.349%
5889	MEITEC CORPORAT	0.002%	96.351%
5890	CEWE COLOR HLDG	0.002%	96.353%
5891	SUPER RETAIL GR	0.002%	96.355%
5892	NSD CO LTD	0.002%	96.357%
5893	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.359%
5894	MACNICA FUJI EL	0.002%	96.361%
5895	FUJI SOFT ABC	0.002%	96.363%
5896	ZHEN DING TECHN	0.002%	96.365%
5897	TAV HAVALIMANLA	0.002%	96.367%
5898	FUKUI BANK	0.002%	96.369%
5899	ABOITIZ EQUITY	0.002%	96.371%
5900	BLUE LABEL TELE	0.002%	96.373%
5901	COLOPL INC	0.002%	96.375%
5902	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.377%
5903	VEIDEKKE ASA	0.002%	96.379%
5904	MLP AG	0.002%	96.381%
5905	NORWEGIAN AIR S	0.002%	96.383%
5906	GLENMARK PHARM	0.002%	96.385%
5907	GUJARAT STATE P	0.002%	96.387%
5908	KURABO INDUSTRI	0.002%	96.389%
5909	TIMBERCREEK FIN	0.002%	96.391%
5910	DAINIPPON PHARM	0.002%	96.393%
5911	DIALOG GROUP BH	0.002%	96.395%
5912	SPIRENT COMMUNI	0.002%	96.397%
5913	YOOX NET-A-PORT	0.002%	96.399%
5914	SITC INTERNATIO	0.002%	96.401%
5915	CLAL INSURANCE	0.002%	96.403%
5916	WORLDPAY GRP PL	0.002%	96.405%
5917	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.407%
5918	PRECINT PRO	0.002%	96.409%
5919	YULON MOTOR	0.002%	96.411%
5920	VIRGIN MONEY HL	0.002%	96.413%
5921	DONGYUE GROUP	0.002%	96.415%
5922	TATSUTA ELEC WI	0.002%	96.417%
5923	DAIKYO INC	0.002%	96.419%
5924	TONG YANG INV B	0.002%	96.421%
5925	FUSHAN INTL ENE	0.002%	96.423%
5926	NONG SHIM CO	0.002%	96.425%
5927	ERCROS SA	0.002%	96.427%
5928	TOHO CO	0.002%	96.429%
5929	SANYO CHEMICAL	0.002%	96.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	KINSUS INTERCON	0.002%	96.433%
5931	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.435%
5932	CADILA HEALTHCA	0.002%	96.437%
5933	HELICAL BAR PLC	0.002%	96.439%
5934	WEST CHINA CEME	0.002%	96.441%
5935	PACIFIC TEXTILE	0.002%	96.443%
5936	CHINA FOOD LTD	0.002%	96.445%
5937	PI INDUSTRIES L	0.002%	96.447%
5938	WATERLAND FIN H	0.002%	96.449%
5939	TRANSCEND INFOR	0.002%	96.451%
5940	VOSSLOH AG	0.002%	96.453%
5941	IOI CORPORATION	0.002%	96.455%
5942	KT CORPORATION	0.002%	96.457%
5943	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.459%
5944	KOREA KUMHO PET	0.002%	96.461%
5945	TRAKYA CAM SANA	0.002%	96.463%
5946	CWT LTD	0.002%	96.465%
5947	PRESS METAL ALU	0.002%	96.467%
5948	OLAM INTERNATIO	0.002%	96.469%
5949	SMARTONE TELECO	0.002%	96.471%
5950	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.473%
5951	CREDITO EMILIAN	0.002%	96.475%
5952	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.477%
5953	DAIWABO CO LTD	0.002%	96.479%
5954	CHINA SOUTH CIT	0.002%	96.481%
5955	RECRUIT HOLDING	0.002%	96.483%
5956	IDBI BANK LTD	0.002%	96.485%
5957	MATAS AS	0.002%	96.487%
5958	FINNAIR	0.002%	96.489%
5959	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.490%
5960	LIECHTENSTEINIS	0.002%	96.492%
5961	SINFONIA TECHNO	0.002%	96.494%
5962	BILIA AB	0.002%	96.496%
5963	GLOBAL BRANDS G	0.002%	96.498%
5964	LEYOU TECHNOLOG	0.002%	96.500%
5965	CLAS OHLSON AB	0.002%	96.502%
5966	VISTA LAND & LI	0.002%	96.504%
5967	AEON DELIGHT	0.002%	96.506%
5968	JVC KENWOOD HLD	0.002%	96.508%
5969	TRANSM ALIANCA	0.002%	96.510%
5970	BK ZACHODNI WBK	0.002%	96.512%
5971	AICHI BANK	0.002%	96.514%
5972	BORUSSIA DORTMU	0.002%	96.516%
5973	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.518%
5974	LOTTE CHILSUNG	0.002%	96.520%
5975	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.522%
5976	SUNWAY BHD	0.002%	96.524%
5977	VECTURA GROUP	0.002%	96.526%
5978	EXACTECH INC COMMON STOCK USD.01	0.002%	96.528%
5979	GRANGES AB	0.002%	96.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	CONTACT ENERGY	0.002%	96.532%
5981	INVOCARE LTD	0.002%	96.534%
5982	CONTROLADORA VU	0.002%	96.536%
5983	YUEN FOONG YU M	0.002%	96.537%
5984	ELITE ADVANCED	0.002%	96.539%
5985	BT INVESTMENT M	0.002%	96.541%
5986	CP POKPHAND CO	0.002%	96.543%
5987	ALSO HOLDING-RE	0.002%	96.545%
5988	CACHE LOGISTICS	0.002%	96.547%
5989	SM PRIME HLDGS	0.002%	96.549%
5990	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.551%
5991	GRUPO HERDEZ SA	0.002%	96.553%
5992	HYUNDAI ROBOTIC	0.002%	96.555%
5993	NEWALTA INC	0.002%	96.557%
5994	HOGY MEDICAL CO	0.002%	96.559%
5995	PUMA AG	0.002%	96.561%
5996	LG FASHION CORP	0.002%	96.563%
5997	ASSORE	0.002%	96.565%
5998	BERTRANDT AG	0.002%	96.567%
5999	888 HOLDINGS	0.002%	96.568%
6000	ECLAT TEXTILE C	0.002%	96.570%
6001	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.572%
6002	NIC INC COMMON STOCK	0.002%	96.574%
6003	NATIONAL ALUMIN	0.002%	96.576%
6004	SUMMARECON AGUN	0.002%	96.578%
6005	COOLPAD GROUP L	0.002%	96.580%
6006	ALTAREA SCA	0.002%	96.582%
6007	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.584%
6008	MARR SPA	0.002%	96.586%
6009	SHANKS GROUP PL	0.002%	96.588%
6010	MAGYAR TELEKOM	0.002%	96.590%
6011	HANIL CEMENT MF	0.002%	96.592%
6012	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.593%
6013	IRISO ELECTRONI	0.002%	96.595%
6014	SODICK CO	0.002%	96.597%
6015	TOPY INDUSTRIES	0.002%	96.599%
6016	HINDUSTAN CONST	0.002%	96.601%
6017	INDOCEMENT TUNG	0.002%	96.603%
6018	XENCOR INC COMMON STOCK USD.01	0.002%	96.605%
6019	FELDA GLOBAL VE	0.002%	96.607%
6020	JCU CORP	0.002%	96.609%
6021	HOSHINO RESORTS	0.002%	96.611%
6022	COPPER MTN MNG	0.002%	96.613%
6023	MOCHIDA PHARM C	0.002%	96.614%
6024	SHANGHAI ELECTR	0.002%	96.616%
6025	INTL CONTAINER	0.002%	96.618%
6026	URSTADT BIDDLE	0.002%	96.620%
6027	MIZUHO FINL GP	0.002%	96.622%
6028	KINGSOFT CORP L	0.002%	96.624%
6029	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.628%
6031	GASLOG LTD	0.002%	96.630%
6032	SPARKASSEN IMMO	0.002%	96.632%
6033	BANPU PUBLIC CO	0.002%	96.634%
6034	MELCOR DEVS LTD	0.002%	96.635%
6035	KENEDIX RETAIL	0.002%	96.637%
6036	AIMIA INC	0.002%	96.639%
6037	PARADISE CO	0.002%	96.641%
6038	TEXTAINER GROUP	0.002%	96.643%
6039	ITALGAS SPA	0.002%	96.645%
6040	YAOKO CO	0.002%	96.647%
6041	NEW CHINA LIFE	0.002%	96.649%
6042	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.651%
6043	CALIFORNIA AMPL	0.002%	96.652%
6044	HAYNES INTL INC	0.002%	96.654%
6045	ASIAN PAINTS LT	0.002%	96.656%
6046	CHUGOKU ELEC PO	0.002%	96.658%
6047	TEIKOKU PISTON	0.002%	96.660%
6048	DAI-ICHI KOGYO	0.002%	96.662%
6049	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.664%
6050	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.666%
6051	NAVITAS LTD	0.002%	96.668%
6052	UPONOR OYJ	0.002%	96.669%
6053	BANCOLOMBIA SA	0.002%	96.671%
6054	FOCALTECH SYSTE	0.002%	96.673%
6055	CMK CORP	0.002%	96.675%
6056	MYER HOLDINGS L	0.002%	96.677%
6057	C C LAND HOLDIN	0.002%	96.679%
6058	CHAROEN POK PHA	0.002%	96.681%
6059	LIBERBANK SA	0.002%	96.683%
6060	LANDEC CORP	0.002%	96.684%
6061	TKC CORPORATION	0.002%	96.686%
6062	INTL METAL SERV	0.002%	96.688%
6063	CHINA GALAXY SE	0.002%	96.690%
6064	WESTERN ENERGY	0.002%	96.692%
6065	KUALA LUMPUR KE	0.002%	96.694%
6066	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.696%
6067	FORMOSA TAFFETA	0.002%	96.698%
6068	CHIYODA CORP	0.002%	96.699%
6069	V TECHNOLOGY	0.002%	96.701%
6070	ESSO (THAILAND)	0.002%	96.703%
6071	GLOBAL ONE REAL	0.002%	96.705%
6072	ORIFLAME HOLDIN	0.002%	96.707%
6073	BK OF RYUKYUS	0.002%	96.709%
6074	DAIBIRU CORP	0.002%	96.711%
6075	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.712%
6076	YANZHOU COAL MI	0.002%	96.714%
6077	ORIENTAL UNION	0.002%	96.716%
6078	ADITYA BIRLA FA	0.002%	96.718%
6079	GREENLAND HONG	0.002%	96.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	TON YI CORP	0.002%	96.722%
6081	BEML LTD	0.002%	96.724%
6082	KARDEX	0.002%	96.726%
6083	GINKO INTERNATI	0.002%	96.727%
6084	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.729%
6085	ALTAMIR AMBOISE	0.002%	96.731%
6086	PCHOME ONLINE I	0.002%	96.733%
6087	HEALTH AND HAPP	0.002%	96.735%
6088	HANSON INTL TBK	0.002%	96.737%
6089	BRITISH AMERICA	0.002%	96.739%
6090	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.740%
6091	CONEXIO CORP	0.002%	96.742%
6092	HISAMITSU PHARM	0.002%	96.744%
6093	GRINDROD LIMITE	0.002%	96.746%
6094	WIHLBORGS FASTI	0.002%	96.748%
6095	TAIWAN ACCEPTAN	0.002%	96.750%
6096	VUKILE PROPERTY	0.002%	96.751%
6097	MARUDAI FOOD CO	0.002%	96.753%
6098	WESTERN AREAS N	0.002%	96.755%
6099	SRF LTD	0.002%	96.757%
6100	KENEDIX INC	0.002%	96.759%
6101	TIKKURILA OY	0.002%	96.761%
6102	RESOLUTE MINING	0.002%	96.763%
6103	ENTERTAINMENT O	0.002%	96.764%
6104	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.766%
6105	ECHO GLOBAL LOG	0.002%	96.768%
6106	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.770%
6107	DMCI HLDGS INC	0.002%	96.772%
6108	JUBLIANT FOODWO	0.002%	96.774%
6109	CHEIL WORLDWIDE	0.002%	96.775%
6110	TANSEISHA CO	0.002%	96.777%
6111	GLOBAL LOGISTIC	0.002%	96.779%
6112	MONADELPHOUS GR	0.002%	96.781%
6113	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.783%
6114	SCHMOLZ+BICKENB	0.002%	96.785%
6115	IRISH RESIDENTI	0.002%	96.786%
6116	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.788%
6117	HIKARI TSUSHIN	0.002%	96.790%
6118	DYDO DRINCO INC	0.002%	96.792%
6119	TRINITY MIRROR	0.002%	96.794%
6120	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.796%
6121	HOKKAIDO ELEC P	0.002%	96.797%
6122	CHINA MACHINERY	0.002%	96.799%
6123	HANKYU REIT INC	0.002%	96.801%
6124	TAIKISHA	0.002%	96.803%
6125	BQE NATL BELGIQ	0.002%	96.805%
6126	EBOS GROUP LTD	0.002%	96.807%
6127	S&T MOTIV CO LT	0.002%	96.808%
6128	STRATASYS LTD	0.002%	96.810%
6129	WAN HAI LINES	0.002%	96.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	DAKTRONICS INC COMMON STOCK	0.002%	96.814%
6131	USI CORPORATION	0.002%	96.816%
6132	GREENCROSS LTD	0.002%	96.818%
6133	NITTO ELECTRIC	0.002%	96.819%
6134	HEXAWARE TECHNO	0.002%	96.821%
6135	SAMYANG HOLDING	0.002%	96.823%
6136	MINITUBISHI STEE	0.002%	96.825%
6137	AURICO METALS INC COMMON STOCK	0.002%	96.827%
6138	RICARDO	0.002%	96.829%
6139	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.830%
6140	LOTTE CONFECT	0.002%	96.832%
6141	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.834%
6142	ZZZSAN-AI OIL C	0.002%	96.836%
6143	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.838%
6144	VODACOM GP-PRPT	0.002%	96.839%
6145	HUIZHANG BANK C	0.002%	96.841%
6146	ALMIRALL SA	0.002%	96.843%
6147	KYOKUTO KAIHATS	0.002%	96.845%
6148	SHINKONG SYNTH	0.002%	96.847%
6149	TITAN INDUSTRIE	0.002%	96.849%
6150	JOSHIN DENKI CO	0.002%	96.850%
6151	NORITZ CORP	0.002%	96.852%
6152	OSAKI ELECTRIC	0.002%	96.854%
6153	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.856%
6154	COMMERCIAL INTE	0.002%	96.858%
6155	GINTECH ENERGY	0.002%	96.859%
6156	GP STRATEGIES C	0.002%	96.861%
6157	CHESSWOOD GROUP	0.002%	96.863%
6158	FINCANTIERI SPA	0.002%	96.865%
6159	INVACARE CORP	0.002%	96.867%
6160	AUSDRILL LIMITE	0.002%	96.868%
6161	KOLON CORPORATI	0.002%	96.870%
6162	LOOKERS PLC	0.002%	96.872%
6163	SEMICONDUCTOR M	0.002%	96.874%
6164	RTL GROUP SA	0.002%	96.876%
6165	ARISAWA MFG CO	0.002%	96.878%
6166	HEADLAM GROUP	0.002%	96.879%
6167	CHUGOKU MAR PAI	0.002%	96.881%
6168	MERIDA INDUSTRY	0.002%	96.883%
6169	HIWIN TECH CORP	0.002%	96.885%
6170	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.887%
6171	BK OF NAGOYA	0.002%	96.888%
6172	SJW GROUP COMMON STOCK USD.001	0.002%	96.890%
6173	TAINAN SPINNING	0.002%	96.892%
6174	IBASE TECHNOLOG	0.002%	96.894%
6175	TPI POLENE PCL	0.002%	96.896%
6176	CULP INC COMMON STOCK USD.05	0.002%	96.897%
6177	COCA-COLA FEMSA	0.002%	96.899%
6178	REDINGTON INDIA	0.002%	96.901%
6179	PAX GLOBAL TECH	0.002%	96.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	EVERGREEN MARIN	0.002%	96.905%
6181	TOKAI HOLDINGS	0.002%	96.906%
6182	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.908%
6183	TECNICAS REUNID	0.002%	96.910%
6184	GENWORTH MORTGA	0.002%	96.912%
6185	SANKEN ELECTRIC	0.002%	96.913%
6186	MAX INDIA	0.002%	96.915%
6187	SUDAMERICANA VA	0.002%	96.917%
6188	NEO SOLAR POWER	0.002%	96.919%
6189	DENBURY RESOURC	0.002%	96.921%
6190	GRUPO SIMEC S.A	0.002%	96.922%
6191	GURIT HOLDING A	0.002%	96.924%
6192	ZENRIN CO LTD	0.002%	96.926%
6193	DOSHISHA CO	0.002%	96.928%
6194	DELTIC TIMBER	0.002%	96.930%
6195	HOKUETSU BANK	0.002%	96.931%
6196	OTE(HELLENIC TL	0.002%	96.933%
6197	COSTAIN GROUP P	0.002%	96.935%
6198	NIKKISO CO	0.002%	96.937%
6199	HONG LEONG BANK	0.002%	96.939%
6200	GROUP COMERCIAL	0.002%	96.940%
6201	NORDEX AG	0.002%	96.942%
6202	ADLER REAL ESTA	0.002%	96.944%
6203	SAO PAU ALPARGA	0.002%	96.946%
6204	MITRA ADIPERKAS	0.002%	96.947%
6205	EMPEROR INTL HL	0.002%	96.949%
6206	YOKOHAMA REITO	0.002%	96.951%
6207	ONESAVINGS BANK	0.002%	96.953%
6208	SALINI IMPREGIL	0.002%	96.955%
6209	DAESANG CORP	0.002%	96.956%
6210	MERUS LABS INTE	0.002%	96.958%
6211	PAO DE ACUCAR C	0.002%	96.960%
6212	CLEANAWAY CO LT	0.002%	96.962%
6213	NIPPON DENKO CO	0.002%	96.963%
6214	TAKASAGO INTL C	0.002%	96.965%
6215	TED BAKER PLC	0.002%	96.967%
6216	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.969%
6217	NISSEI BUILD KO	0.002%	96.970%
6218	TAKARA SHUZO CO	0.002%	96.972%
6219	OIL REFINERIES	0.002%	96.974%
6220	DIVERS RES BHD	0.002%	96.976%
6221	AMSTERDAM COMMO	0.002%	96.977%
6222	CHAUN-CHOUNG TE	0.002%	96.979%
6223	INDUSTR L FIN(IF	0.002%	96.981%
6224	FAMOUS BRANDS L	0.002%	96.983%
6225	51JOB INC ADR ADR USD.0001	0.002%	96.985%
6226	TSI HOLDINGS CO	0.002%	96.986%
6227	KANTO DENKA KOG	0.002%	96.988%
6228	BENI STABILI IT	0.002%	96.990%
6229	TOKYO STEEL MFG	0.002%	96.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.993%
6231	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.995%
6232	IRB INFRASTRUCT	0.002%	96.997%
6233	NEXITY	0.002%	96.999%
6234	SANTAM	0.002%	97.000%
6235	SHIN ZU SHING C	0.002%	97.002%
6236	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	97.004%
6237	KENKO MAYONNAIS	0.002%	97.006%
6238	INDIAN HOTELS	0.002%	97.007%
6239	TITAN CEMENT CO	0.002%	97.009%
6240	GREEN REIT PLC	0.002%	97.011%
6241	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.013%
6242	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.014%
6243	GLOBANT SA	0.002%	97.016%
6244	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.018%
6245	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	97.020%
6246	PRINCE HOUSING	0.002%	97.021%
6247	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.023%
6248	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.025%
6249	CORP MOCTEZUMA	0.002%	97.026%
6250	CLARKSON(HORACE	0.002%	97.028%
6251	FUJI MEDIA HOLD	0.002%	97.030%
6252	TECHNICOLOR	0.002%	97.032%
6253	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.033%
6254	WOCKHARDT LIMIT	0.002%	97.035%
6255	ACETO CORP COMMON STOCK USD.01	0.002%	97.037%
6256	VTG AG	0.002%	97.039%
6257	ORIENT CORP	0.002%	97.040%
6258	MAJOR CINEPLEX	0.002%	97.042%
6259	ASTRAL FOODS	0.002%	97.044%
6260	AI HOLDINGS COR	0.002%	97.046%
6261	KENDRION NV	0.002%	97.047%
6262	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.049%
6263	EISAI CO	0.002%	97.051%
6264	SAINT MARC HLDG	0.002%	97.053%
6265	INFRASTRUCTURE	0.002%	97.054%
6266	DIAGEO PLC	0.002%	97.056%
6267	INPHI CORP COMMON STOCK	0.002%	97.058%
6268	FUKUSHIMA IND C	0.002%	97.059%
6269	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	97.061%
6270	AICHI STEEL WOR	0.002%	97.063%
6271	WILSON BAYLY HO	0.002%	97.065%
6272	TAKUMA CO	0.002%	97.066%
6273	SHIN-ETSU POLYM	0.002%	97.068%
6274	SANOFI INDIA LT	0.002%	97.070%
6275	DENNY S CORP COMMON STOCK USD.01	0.002%	97.072%
6276	UTD COMMUNITY F	0.002%	97.073%
6277	HK ELECTRIC INV	0.002%	97.075%
6278	SINTOKOGIO	0.002%	97.077%
6279	DAISEKI CO LTD	0.002%	97.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	HANA TOUR SERVI	0.002%	97.080%
6281	CANON INC SPONS ADR ADR	0.002%	97.082%
6282	ONEBEACON INSUR	0.002%	97.084%
6283	IDFC BANK LTD	0.002%	97.085%
6284	SCHRODERS(NEW)	0.002%	97.087%
6285	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	97.089%
6286	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.090%
6287	DEVELOPMENT CRE	0.002%	97.092%
6288	MOTHERSON SUMI	0.002%	97.094%
6289	SPORTS DIRECT I	0.002%	97.096%
6290	DALMIA BHARAT L	0.002%	97.097%
6291	VILLEROY & BOCH	0.002%	97.099%
6292	ADVA AG	0.002%	97.101%
6293	GREE INC	0.002%	97.102%
6294	Alliance Global	0.002%	97.104%
6295	XEBIO CO	0.002%	97.106%
6296	LAWSON	0.002%	97.108%
6297	UNITED LABORATO	0.002%	97.109%
6298	CVR ENERGY INC	0.002%	97.111%
6299	SWECO AB	0.002%	97.113%
6300	BEC WORLD PUBLI	0.002%	97.114%
6301	TAEYOUNG ENGINE	0.002%	97.116%
6302	FAES FARMA SA	0.002%	97.118%
6303	VEDANTA LTD ADR ADR	0.002%	97.120%
6304	TAIWAN GLASS	0.002%	97.121%
6305	ARAKAWA CHEMICA	0.002%	97.123%
6306	MATSUYA FOODS C	0.002%	97.125%
6307	SAVENCIA SA	0.002%	97.126%
6308	SYSTEX CORPORAT	0.002%	97.128%
6309	AVEX GROUP HOLD	0.002%	97.130%
6310	SEMIRARA MINING	0.002%	97.131%
6311	STOBART GROUP L	0.002%	97.133%
6312	AVANZA BANK HOL	0.002%	97.135%
6313	TALGO SA	0.002%	97.136%
6314	NUTRACEUTICAL I	0.002%	97.138%
6315	CHINA HUARONG A	0.002%	97.140%
6316	SKYLARK CO LTD	0.002%	97.142%
6317	YOUNGWON CORP	0.002%	97.143%
6318	HAVELLS INDIA L	0.002%	97.145%
6319	PER AARSLEFF A/	0.002%	97.147%
6320	SYSTEMAX INC COMMON STOCK USD.01	0.002%	97.148%
6321	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	97.150%
6322	MARCO POLO DEV	0.002%	97.152%
6323	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.153%
6324	CANON ELECTRONI	0.002%	97.155%
6325	KRUNGTHAI CARD	0.002%	97.157%
6326	NSI NV	0.002%	97.158%
6327	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.160%
6328	NEXEN TIRE CORP	0.002%	97.162%
6329	INOGEN INC COMMON STOCK USD.001	0.002%	97.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	OTONOMY INC COMMON STOCK USD.001	0.002%	97.165%
6331	ELEC POWER DEV	0.002%	97.167%
6332	SRI TRANG AGRO	0.002%	97.169%
6333	EL AL ISRAEL AI	0.002%	97.170%
6334	ONEREIT	0.002%	97.172%
6335	TIANJIN PORT DE	0.002%	97.174%
6336	CENTRL PLAZA HO	0.002%	97.175%
6337	PETRON CORP	0.002%	97.177%
6338	GEMTEK TECHNOLO	0.002%	97.179%
6339	SHANGHAI PETROC	0.002%	97.180%
6340	INFRATIL LTD	0.002%	97.182%
6341	SUMITOMO DENSET	0.002%	97.184%
6342	GMO INTERNET IN	0.002%	97.185%
6343	S.A.C.I. FALABE	0.002%	97.187%
6344	CA IMMOBILIEN A	0.002%	97.189%
6345	PLAYA HOTELS &	0.002%	97.190%
6346	DAH CHONG HONG	0.002%	97.192%
6347	AVEO GROUP	0.002%	97.194%
6348	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.195%
6349	TSURUHA HOLDING	0.002%	97.197%
6350	MAYR-MELNHOF KA	0.002%	97.199%
6351	AGELLAN COMMERC	0.002%	97.200%
6352	FU SHOU YUAN IN	0.002%	97.202%
6353	ALBIOMA	0.002%	97.204%
6354	WELSPUN INDIA L	0.002%	97.205%
6355	JAPAN WOOL TEXT	0.002%	97.207%
6356	BRODRENE HARTMA	0.002%	97.209%
6357	NEO-CHINA GROUP	0.002%	97.210%
6358	FUKUDA DENSHI C	0.002%	97.212%
6359	VITAL HEALTHCAR	0.002%	97.214%
6360	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.215%
6361	VECTRUS INC COMMON STOCK USD.01	0.002%	97.217%
6362	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.219%
6363	YIEH PHUI ENTS	0.002%	97.220%
6364	AMPLIFON SPA NE	0.002%	97.222%
6365	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.224%
6366	INTERTAIN GROUP	0.002%	97.225%
6367	Sponda Oyj	0.002%	97.227%
6368	VZ HOLDING AG	0.002%	97.229%
6369	BANGKOK EXPRESS	0.002%	97.230%
6370	B2W-CIA GLOBAL	0.002%	97.232%
6371	RENHE COMMERCIA	0.002%	97.234%
6372	MEKONOMEN AB	0.002%	97.235%
6373	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.237%
6374	SOILBUILD BUSIN	0.002%	97.238%
6375	CORP INMOBILIAR	0.002%	97.240%
6376	TAISHO PHARMACE	0.002%	97.242%
6377	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.243%
6378	TSINGTAO BREWER	0.002%	97.245%
6379	LING SEN PRECIS	0.002%	97.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.248%
6381	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	97.250%
6382	RUENTEX DEVELOP	0.002%	97.252%
6383	FUFENG GROUP LT	0.002%	97.253%
6384	TELENAV INC COMMON STOCK USD.001	0.002%	97.255%
6385	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.257%
6386	MAH SING GROUP	0.002%	97.258%
6387	HIBERNIA REIT P	0.002%	97.260%
6388	AKITA BANK	0.002%	97.262%
6389	INTILAND DEVPT	0.002%	97.263%
6390	HI-LEX CORP	0.002%	97.265%
6391	HAMBURGER HAFEN	0.002%	97.266%
6392	CERVED INFORMAT	0.002%	97.268%
6393	CLARION CO	0.002%	97.270%
6394	GOLDEN STAR RES	0.002%	97.271%
6395	DESCENTE LTD.	0.002%	97.273%
6396	CHANGYOU.COM LTD ADR ADR	0.002%	97.275%
6397	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.276%
6398	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.278%
6399	KINDOM CONSTRUC	0.002%	97.280%
6400	PIOLAX CO	0.002%	97.281%
6401	TORII PHARM CO	0.002%	97.283%
6402	ATEN INTERNATIO	0.002%	97.284%
6403	SHANGHAI JIN JI	0.002%	97.286%
6404	CASHBUILD LTD	0.002%	97.288%
6405	FUJI CO(TOKYO)	0.002%	97.289%
6406	ST SHINE OPTICA	0.002%	97.291%
6407	MESA LABORATORIES INC COMMON STOCK	0.002%	97.293%
6408	PRUKSA HOLDING	0.002%	97.294%
6409	HAKDEX AB	0.002%	97.296%
6410	QUALITY HOUSES	0.002%	97.298%
6411	FRASERS COMMERC	0.002%	97.299%
6412	TOKYO BROADCAST	0.002%	97.301%
6413	RAMAYANA LESTAR	0.002%	97.302%
6414	ASIA AVIATION P	0.002%	97.304%
6415	JU TENG INTERNA	0.002%	97.306%
6416	GROWTHPOINT PRO	0.002%	97.307%
6417	LIFESTYLE INTER	0.002%	97.309%
6418	FAR EAST DEPT	0.002%	97.311%
6419	OUTSOURCING INC	0.002%	97.312%
6420	SINOPEC SHANGHA	0.002%	97.314%
6421	ROCK FIELD CO	0.002%	97.315%
6422	BENETEAU	0.002%	97.317%
6423	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.319%
6424	KARNATAKA BANK	0.002%	97.320%
6425	ARGOSY PROPERTY	0.002%	97.322%
6426	OSSTEM IMPLANT	0.002%	97.324%
6427	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	97.325%
6428	GPO DE INVERSIO	0.002%	97.327%
6429	ALPEK SAB	0.002%	97.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	MAN SE	0.002%	97.330%
6431	ZALANDO SE	0.002%	97.332%
6432	SK NETWORKS CO	0.002%	97.333%
6433	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	97.335%
6434	CENTRAL GARDEN&	0.002%	97.336%
6435	TV ASAHI CORP	0.002%	97.338%
6436	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.340%
6437	SIERRA BANCORP COMMON STOCK	0.002%	97.341%
6438	KWS SAAT AG	0.002%	97.343%
6439	NEC NETWK & SYS	0.002%	97.345%
6440	TUNG THIH ELECT	0.002%	97.346%
6441	NORTHERN BLIZZA	0.002%	97.348%
6442	ORIOLA-KD CORP	0.002%	97.349%
6443	METRO PACIFIC I	0.002%	97.351%
6444	WISDOM MARINE L	0.002%	97.353%
6445	CIA DE DIST INT	0.002%	97.354%
6446	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.356%
6447	STUART OLSON IN	0.002%	97.357%
6448	ICHIGO REAL EST	0.002%	97.359%
6449	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.361%
6450	MICHINOKU BANK	0.002%	97.362%
6451	TAIHEI DENGYO	0.002%	97.364%
6452	VOLTAS LTD	0.002%	97.365%
6453	RAITO KOGYO CO	0.002%	97.367%
6454	MERSEN SA	0.002%	97.369%
6455	MIYAZAKI BANK	0.002%	97.370%
6456	PRESS KOGYO CO	0.002%	97.372%
6457	SHIKOKU BANK	0.002%	97.373%
6458	PACIFIC METALS	0.002%	97.375%
6459	EHIME BANK	0.002%	97.377%
6460	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.378%
6461	CHROMA ATE INC	0.002%	97.380%
6462	PERUSAHAAN GAS	0.002%	97.381%
6463	EUGENE CORP	0.002%	97.383%
6464	ACANDO AB	0.002%	97.385%
6465	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.386%
6466	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.388%
6467	AMERICAN PUBLIC	0.002%	97.389%
6468	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.391%
6469	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.393%
6470	VIVOTEK INC	0.002%	97.394%
6471	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.396%
6472	BURSA MALAYSIA	0.002%	97.397%
6473	FERREXPO PLC	0.002%	97.399%
6474	K.C. TECH	0.002%	97.400%
6475	ASAHI HOLDINGS	0.002%	97.402%
6476	INTERNATIONAL P	0.002%	97.404%
6477	T.HASEGAWA CO	0.002%	97.405%
6478	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.407%
6479	SIIC ENVIRONMEN	0.002%	97.408%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	TAIYO INK MFG C	0.002%	97.410%
6481	M3 INC	0.002%	97.412%
6482	MIGHTY RIVER PO	0.002%	97.413%
6483	GLADSTONE COMMME	0.002%	97.415%
6484	BANK OF PHILIPP	0.002%	97.416%
6485	MASTERLINK SECS	0.002%	97.418%
6486	CARBONITE INC COMMON STOCK USD.01	0.002%	97.420%
6487	UNION BNK OF IN	0.002%	97.421%
6488	QIAGEN NV	0.002%	97.423%
6489	FRONTLINE LTD/B	0.002%	97.424%
6490	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.426%
6491	HAWKINS INC COMMON STOCK USD.05	0.002%	97.427%
6492	HOCHDORF HOLDIN	0.002%	97.429%
6493	RICHTER GEDEON	0.002%	97.431%
6494	US Wire Order	0.002%	97.432%
6495	TORRENT PHARM	0.002%	97.434%
6496	CAWACHI LTD	0.002%	97.435%
6497	DAEWOO ENGINEER	0.002%	97.437%
6498	SANRIO CO	0.002%	97.438%
6499	SEAH STEEL	0.002%	97.440%
6500	KOREA EXPRESS C	0.002%	97.442%
6501	SCSK CORPORATIO	0.002%	97.443%
6502	DAIFUKU CO	0.002%	97.445%
6503	PRESTIGE ESTATE	0.002%	97.446%
6504	FORMOSA PETROCH	0.002%	97.448%
6505	TOP GLOVE CORP	0.002%	97.449%
6506	CT ENVIRONMENTA	0.002%	97.451%
6507	CHINA METAL PRO	0.002%	97.452%
6508	REGAL HOTELS IN	0.002%	97.454%
6509	DEUTSCHE BETEI	0.002%	97.456%
6510	ICL-ISRAEL CHEM	0.002%	97.457%
6511	COLOWIDE CO LTD	0.002%	97.459%
6512	DONGFANG ELECT	0.002%	97.460%
6513	GRUMA SA DE CV	0.002%	97.462%
6514	VT HOLDINGS CO	0.002%	97.463%
6515	BOIRON	0.002%	97.465%
6516	L'OCCITANE INTE	0.002%	97.466%
6517	BW OFFSHORE LTD	0.002%	97.468%
6518	CHOFU SEISAKUSH	0.002%	97.470%
6519	TENARIS S.A.	0.002%	97.471%
6520	WEG SA	0.002%	97.473%
6521	NAKANISHI INC	0.002%	97.474%
6522	AIMS AMP CAPITA	0.002%	97.476%
6523	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	97.477%
6524	HEIWA REAL ESTA	0.002%	97.479%
6525	AGRANA BETEILIG	0.002%	97.480%
6526	VERBIO VEREINIG	0.002%	97.482%
6527	YANG MING MARIN	0.002%	97.484%
6528	EAGLE INDUSTRY	0.002%	97.485%
6529	ARN MONDADORI E	0.002%	97.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	ESPEC CORP	0.002%	97.488%
6531	GPO AEROPORTUAR	0.002%	97.490%
6532	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.491%
6533	MUHIBBAH ENGINE	0.002%	97.493%
6534	JIN CO.LTD	0.002%	97.494%
6535	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.496%
6536	TUBOS REUNIDOS	0.002%	97.497%
6537	XO GROUP INC COMMON STOCK USD.01	0.002%	97.499%
6538	THORESEN THAI A	0.002%	97.500%
6539	PIERRE & VACANC	0.002%	97.502%
6540	HANSOL PAPER CO	0.002%	97.504%
6541	HUA HONG SEMICO	0.002%	97.505%
6542	PRESTIGE INTERN	0.002%	97.507%
6543	GLOW ENERGY	0.002%	97.508%
6544	DAIDO METAL CO	0.002%	97.510%
6545	YAPI VE KREDI B	0.002%	97.511%
6546	ZOJIRUSHI CORP	0.002%	97.513%
6547	MGI COUTIER	0.002%	97.514%
6548	TURKIYE SINAI K	0.002%	97.516%
6549	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.517%
6550	THAI AIRWAYS IN	0.002%	97.519%
6551	LATECOERE	0.002%	97.520%
6552	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.522%
6553	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.523%
6554	FUTABA INDUSTRI	0.002%	97.525%
6555	SINOTRUK HONG K	0.002%	97.526%
6556	TOKAI RUBBER IN	0.002%	97.528%
6557	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.529%
6558	SAO MARTINHO SA	0.002%	97.531%
6559	PAGE INDUSTRIES	0.002%	97.533%
6560	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.534%
6561	TREDEGAR CORP COMMON STOCK	0.002%	97.536%
6562	TEJON RANCH CO	0.002%	97.537%
6563	DATA COMMUNICAT	0.002%	97.539%
6564	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.540%
6565	RAISIO YHTYMA O	0.002%	97.542%
6566	STAGECOACH GROU	0.002%	97.543%
6567	COFACE SA	0.002%	97.545%
6568	MALAYSIA BUILD	0.002%	97.546%
6569	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.548%
6570	ASIA OPTICAL CO	0.002%	97.549%
6571	NINE ENTERTAINM	0.002%	97.551%
6572	EMIRA PROPERTY	0.002%	97.552%
6573	PPC LTD	0.002%	97.554%
6574	PHILIPPINE NATL	0.002%	97.555%
6575	PRESSANCE CORPO	0.002%	97.557%
6576	DEVOTEAM SA	0.002%	97.558%
6577	ALGOMA CENTRAL	0.002%	97.560%
6578	MINOR INTERNATI	0.002%	97.561%
6579	INNOGY SE	0.002%	97.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	GREATVIEW ASEPT	0.002%	97.564%
6581	DAIKYONISHIKAWA	0.002%	97.566%
6582	BANK OF CHONGQI	0.002%	97.567%
6583	COLTENE HOLDI	0.002%	97.569%
6584	ELBIT SYSTEMS L	0.002%	97.570%
6585	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.572%
6586	CALBEE INC	0.002%	97.573%
6587	TONGYANG LIFE I	0.002%	97.575%
6588	LAI SUN DEVELOP	0.002%	97.576%
6589	HULIC CO LTD	0.002%	97.578%
6590	UKC HOLDINGS CO	0.002%	97.579%
6591	AJANTA PHARMA	0.002%	97.581%
6592	YAMAICHI ELECTR	0.002%	97.582%
6593	CHINA AOYUAN PR	0.002%	97.584%
6594	SUN FRONTIER FU	0.002%	97.585%
6595	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.587%
6596	HAMAMATSU PHOTO	0.002%	97.588%
6597	BML INC	0.002%	97.590%
6598	ELITE SEMICONDU	0.002%	97.591%
6599	GO-AHEAD GROUP	0.002%	97.593%
6600	SATO CORP	0.002%	97.594%
6601	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	97.596%
6602	HONGKONG&SHANG	0.001%	97.597%
6603	EASY BIO INC	0.001%	97.599%
6604	MULTIPLUS SA	0.001%	97.600%
6605	TUBE INV OF IND	0.001%	97.602%
6606	DAUM COMMUNICAT	0.001%	97.603%
6607	I.T LIMITED	0.001%	97.605%
6608	KINEPOLIS GROUP	0.001%	97.606%
6609	ENCE ENERGIA	0.001%	97.608%
6610	SKS MICROFINANC	0.001%	97.609%
6611	STARHUB LIMITED	0.001%	97.611%
6612	DAIICHI KIGENSO	0.001%	97.612%
6613	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.614%
6614	CAFE DE CORAL H	0.001%	97.615%
6615	KOREA GAS CORP	0.001%	97.617%
6616	TIME DOTCOM BHD	0.001%	97.618%
6617	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	97.620%
6618	DANIELI & CO CO	0.001%	97.621%
6619	SOL SPA	0.001%	97.623%
6620	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.624%
6621	MITSUBOSHI BELT	0.001%	97.626%
6622	SPLUNK INC COMMON STOCK USD.001	0.001%	97.627%
6623	TORSTAR CORP CL	0.001%	97.629%
6624	NISHIO RENT ALL	0.001%	97.630%
6625	J-OIL MILLS INC	0.001%	97.632%
6626	DHT HOLDINGS IN	0.001%	97.633%
6627	VETROPACK HOLDI	0.001%	97.635%
6628	TOWA PHARM CO L	0.001%	97.636%
6629	ASSOCD INTL HOT	0.001%	97.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	LASERTEC CORP	0.001%	97.639%
6631	LANDAUER INC COMMON STOCK USD.1	0.001%	97.641%
6632	PIAGGIO	0.001%	97.642%
6633	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.644%
6634	AMADA HOLDINGS	0.001%	97.645%
6635	NOVOLIPET STEEL	0.001%	97.647%
6636	ISEKI & CO	0.001%	97.648%
6637	KOSSAN RUBBER I	0.001%	97.649%
6638	YUEXIU REAL ES	0.001%	97.651%
6639	ITOCHU FUEL COR	0.001%	97.652%
6640	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.654%
6641	GEO CO LTD	0.001%	97.655%
6642	STELLA CHEMIFA	0.001%	97.657%
6643	BELC CO LTD	0.001%	97.658%
6644	NATIONAL GRID P	0.001%	97.660%
6645	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.661%
6646	CALIAN GROUP LT	0.001%	97.663%
6647	WAKITA & CO	0.001%	97.664%
6648	GRAPE KING INC	0.001%	97.666%
6649	SRA HOLDINGS IN	0.001%	97.667%
6650	EIGHTEENTH BANK	0.001%	97.669%
6651	POLYTEC HOLDING	0.001%	97.670%
6652	MCJ CO LTD	0.001%	97.671%
6653	SHIBUYA KOGYO C	0.001%	97.673%
6654	TECHNOLOGY ONE	0.001%	97.674%
6655	HUNG SHENG CONS	0.001%	97.676%
6656	DEL FRISCOS RES	0.001%	97.677%
6657	MAYNE PHARMA GR	0.001%	97.679%
6658	CALIX INC COMMON STOCK	0.001%	97.680%
6659	SINOPEC KANTONS	0.001%	97.682%
6660	IPCA LABORATORI	0.001%	97.683%
6661	QOL CO LTD	0.001%	97.685%
6662	LIMELIGHT NETW	0.001%	97.686%
6663	MGM CHINA HLDGS	0.001%	97.688%
6664	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.689%
6665	ERAMET	0.001%	97.690%
6666	ARDENTEC CORP	0.001%	97.692%
6667	RISO KAGAKU COR	0.001%	97.693%
6668	UMS HLDGS LTD	0.001%	97.695%
6669	OCEAN YIELD ASA	0.001%	97.696%
6670	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	97.698%
6671	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.699%
6672	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	97.701%
6673	CONSUN PHARMACE	0.001%	97.702%
6674	FISERV INC SR UNSECURED 06/20 2.7	0.001%	97.704%
6675	SEASPAN CORP	0.001%	97.705%
6676	BIOGAIA AB	0.001%	97.706%
6677	KARUR VYSYA BAN	0.001%	97.708%
6678	FORTINET INC	0.001%	97.709%
6679	VST HLDGS	0.001%	97.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	GRUPO AEROPORTU	0.001%	97.712%
6681	LENZING AG	0.001%	97.714%
6682	JGC CORP	0.001%	97.715%
6683	OPAP SA	0.001%	97.717%
6684	CHESNARA PLC	0.001%	97.718%
6685	NITTA CORP	0.001%	97.719%
6686	SINARMAS LAND	0.001%	97.721%
6687	MACQUARIE LEISU	0.001%	97.722%
6688	KONOIKE TRANSP	0.001%	97.724%
6689	LG INTL CORP	0.001%	97.725%
6690	BEIERSDORF AG	0.001%	97.727%
6691	DIRTT ENVIRONME	0.001%	97.728%
6692	HKR INTL LTD	0.001%	97.730%
6693	MIURA CO	0.001%	97.731%
6694	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.732%
6695	BLOOMAGE BIOTEC	0.001%	97.734%
6696	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.735%
6697	EVA PRECISION I	0.001%	97.737%
6698	SINOTRANS SHIPP	0.001%	97.738%
6699	EPS CO LTD	0.001%	97.740%
6700	VS INDUSTRY BHD	0.001%	97.741%
6701	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.743%
6702	CLEVO	0.001%	97.744%
6703	TAIWAN COGENERA	0.001%	97.745%
6704	COWEN INC COMMON STOCK USD.01	0.001%	97.747%
6705	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	97.748%
6706	SURTECO SE	0.001%	97.750%
6707	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.751%
6708	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.753%
6709	MIQUEL Y COSTAS	0.001%	97.754%
6710	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.755%
6711	METLIFECARE LTD	0.001%	97.757%
6712	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.758%
6713	PHOTO-ME INTERN	0.001%	97.760%
6714	WEBJET LTD	0.001%	97.761%
6715	IGUATEMI EMP SH	0.001%	97.763%
6716	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.764%
6717	JASA MARGA	0.001%	97.765%
6718	DAI-DAN CO	0.001%	97.767%
6719	PSK INC	0.001%	97.768%
6720	TRUECAR INC COMMON STOCK USD.0001	0.001%	97.770%
6721	DIGI INTL INC	0.001%	97.771%
6722	TOKYOTOKEIBA CO	0.001%	97.773%
6723	TOWA BANK	0.001%	97.774%
6724	KUMIAI CHEM IND	0.001%	97.775%
6725	IGG INC	0.001%	97.777%
6726	XL AXIATA TBK P	0.001%	97.778%
6727	AUSTAL LTD	0.001%	97.780%
6728	ASAHI DIAMOND I	0.001%	97.781%
6729	NOVAE GROUP PLC	0.001%	97.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	KOMERCNI BANKA	0.001%	97.784%
6731	CGN POWER CO LT	0.001%	97.785%
6732	CONN S INC COMMON STOCK USD.01	0.001%	97.787%
6733	SUN HUNG KAI CO	0.001%	97.788%
6734	DEXERIALS CORP	0.001%	97.790%
6735	KALBE FARMA	0.001%	97.791%
6736	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.792%
6737	FUJI KYUKO CO L	0.001%	97.794%
6738	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.795%
6739	ALIO GOLD INC	0.001%	97.797%
6740	TOWNGAS CHINA C	0.001%	97.798%
6741	HESKA CORP	0.001%	97.799%
6742	FOSTER ELECTRIC	0.001%	97.801%
6743	ISHIHARA SANGYO	0.001%	97.802%
6744	UNILEVER INDONE	0.001%	97.804%
6745	JAPAN PULP & PA	0.001%	97.805%
6746	ODONTOPREV SA	0.001%	97.806%
6747	PREMIER FOODS	0.001%	97.808%
6748	SUMITOMO SEIKA	0.001%	97.809%
6749	PARQUE ARAUCO S	0.001%	97.811%
6750	HANMI PHARM CO	0.001%	97.812%
6751	ALBIS CO LTD	0.001%	97.813%
6752	ASSYSTEM	0.001%	97.815%
6753	LIPPO MALLS IN	0.001%	97.816%
6754	CHINA SINGYES S	0.001%	97.818%
6755	BLOOMBERRY RESO	0.001%	97.819%
6756	ENTERCOM COMMUN	0.001%	97.820%
6757	QUIMICA Y MINER	0.001%	97.822%
6758	QINGDAO PORT IN	0.001%	97.823%
6759	DEXCOM INC COMMON STOCK USD.001	0.001%	97.825%
6760	BANDO CHEMICAL	0.001%	97.826%
6761	CLEARWATER SEAF	0.001%	97.827%
6762	BIOTEST AG	0.001%	97.829%
6763	OBIC	0.001%	97.830%
6764	WASHTEC AG	0.001%	97.832%
6765	CITIZENS INC COMMON STOCK	0.001%	97.833%
6766	FRED'S INC	0.001%	97.834%
6767	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.836%
6768	BYGGMAX GROUP A	0.001%	97.837%
6769	CIA SANEAMENTO	0.001%	97.839%
6770	SFA ENGINEERING	0.001%	97.840%
6771	DORIAN LPG LTD	0.001%	97.841%
6772	INDIAN BANK	0.001%	97.843%
6773	TPG TELECOM	0.001%	97.844%
6774	SANDEN CORP	0.001%	97.846%
6775	UNID CO LTD	0.001%	97.847%
6776	WEST MARINE INC COMMON STOCK USD.001	0.001%	97.848%
6777	LIFE CORPORATIO	0.001%	97.850%
6778	MENICON CO LTD	0.001%	97.851%
6779	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	OIL & NATURAL G	0.001%	97.854%
6781	SALMAR ASA	0.001%	97.855%
6782	WEIQIAO TEXTILE	0.001%	97.857%
6783	KESKO OYJ	0.001%	97.858%
6784	CHAROEN POKPHAN	0.001%	97.859%
6785	YUASA TRADING C	0.001%	97.861%
6786	NIHON NOHYAKU	0.001%	97.862%
6787	KAPPAHL HOLDING	0.001%	97.864%
6788	HOLY STONE ENTE	0.001%	97.865%
6789	OPTO TECH CORPN	0.001%	97.866%
6790	COAL INDIA LTD	0.001%	97.868%
6791	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	97.869%
6792	SUNGWOO HITECH	0.001%	97.871%
6793	SREI INFRASTRUC	0.001%	97.872%
6794	UTD INDUSTRIAL	0.001%	97.873%
6795	YELLOW HAT LTD.	0.001%	97.875%
6796	VITTORIA ASSICU	0.001%	97.876%
6797	PETRONAS DAGANG	0.001%	97.877%
6798	BEIJER ALMA AB	0.001%	97.879%
6799	MAX CO	0.001%	97.880%
6800	AFFICHAGE HOLDI	0.001%	97.882%
6801	PREMIER OIL	0.001%	97.883%
6802	GODREJ CONSUMER	0.001%	97.884%
6803	CTCI CORP	0.001%	97.886%
6804	ASTALDI	0.001%	97.887%
6805	GIGA SOLAR MAT	0.001%	97.888%
6806	KIKUCHI CO LTD	0.001%	97.890%
6807	HUNTER DOUGLAS	0.001%	97.891%
6808	PEARSON STK	0.001%	97.893%
6809	KINIK CO	0.001%	97.894%
6810	OITA BANK	0.001%	97.895%
6811	RAFFLES MEDICAL	0.001%	97.897%
6812	PROLOGIS PROPER	0.001%	97.898%
6813	D.A. CONSORTIUM	0.001%	97.899%
6814	JAIPRAKASH ASSO	0.001%	97.901%
6815	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.902%
6816	XINGDA INTERNAT	0.001%	97.904%
6817	CENT PATTANA PU	0.001%	97.905%
6818	FIRST REIT	0.001%	97.906%
6819	NOVELION THERAP	0.001%	97.908%
6820	GEOX S.P.A.	0.001%	97.909%
6821	ALPHA & OMEGA S	0.001%	97.910%
6822	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.912%
6823	MAINSTREET EQUI	0.001%	97.913%
6824	FANTASIA HOLDIN	0.001%	97.914%
6825	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.916%
6826	SUNPOWER CORP COMMON STOCK USD.001	0.001%	97.917%
6827	PRADA SPA	0.001%	97.919%
6828	HISPANIA ACTIVO	0.001%	97.920%
6829	SAIBU GAS CO	0.001%	97.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	KURODA ELECTRIC	0.001%	97.923%
6831	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	97.924%
6832	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	97.925%
6833	OBERBANK AG	0.001%	97.927%
6834	AIDA ENGINEERIN	0.001%	97.928%
6835	CIA TRANSM ENER	0.001%	97.929%
6836	TOHO ZINC CO LT	0.001%	97.931%
6837	MCBRIDE PLC	0.001%	97.932%
6838	S FOODS INC	0.001%	97.933%
6839	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.935%
6840	Z ENERGY LTD	0.001%	97.936%
6841	CHINA INTL MARI	0.001%	97.937%
6842	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	97.939%
6843	HIMART CO LTD	0.001%	97.940%
6844	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.942%
6845	DAEDUCK GDS	0.001%	97.943%
6846	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.944%
6847	FORMULA SYST(19	0.001%	97.946%
6848	NIPPON ROAD CO	0.001%	97.947%
6849	ROBINSONS RETAI	0.001%	97.948%
6850	ASTRA AGRO LEST	0.001%	97.950%
6851	BACHEM HLD AG-B	0.001%	97.951%
6852	B&B TOOLS AB	0.001%	97.952%
6853	NETENT AB	0.001%	97.954%
6854	MOBILEONE LTD.	0.001%	97.955%
6855	YANZHOU COAL MI	0.001%	97.956%
6856	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	97.958%
6857	HUADIAN POWER I	0.001%	97.959%
6858	GWA GROUP LTD	0.001%	97.960%
6859	ALTERRA POWER C	0.001%	97.962%
6860	BANCO DAVIVIEND	0.001%	97.963%
6861	ATUL LTD	0.001%	97.964%
6862	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.966%
6863	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.967%
6864	NIPPON CARBON C	0.001%	97.968%
6865	PLATINUM ASSET	0.001%	97.970%
6866	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.971%
6867	CHINA SHANSHUI	0.001%	97.972%
6868	KOC HOLDING AS	0.001%	97.974%
6869	CIA SANEAMENTO	0.001%	97.975%
6870	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.976%
6871	ANGLO AMERICAN	0.001%	97.978%
6872	RIKEN CORP	0.001%	97.979%
6873	HARASHIN CO LTD	0.001%	97.980%
6874	SHIKOKU CHEMICA	0.001%	97.982%
6875	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.983%
6876	POLA ORBIS HLDG	0.001%	97.984%
6877	NAMCHOW CHEMICA	0.001%	97.986%
6878	KOWLOON DEVMT	0.001%	97.987%
6879	KOREA AEROSPACE	0.001%	97.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	SP SETIA	0.001%	97.990%
6881	TOYO ENG CORP	0.001%	97.991%
6882	PAZ CORP SA	0.001%	97.992%
6883	GMR INFRASTRUCT	0.001%	97.994%
6884	VAUDOISE ASSURA	0.001%	97.995%
6885	SAMYANG CORP	0.001%	97.996%
6886	INFOMART CORP	0.001%	97.998%
6887	ZUMIEZ INC COMMON STOCK	0.001%	97.999%
6888	RAJESH EXPORTS	0.001%	98.000%
6889	CEMEX LATAM HLD	0.001%	98.002%
6890	PT TIMAH TBK	0.001%	98.003%
6891	NESTLE INDIA	0.001%	98.004%
6892	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.006%
6893	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.007%
6894	PEMBANGUNAN P	0.001%	98.008%
6895	WEST BANCORPORATION COMMON STOCK	0.001%	98.009%
6896	VILMORIN CLAUSE	0.001%	98.011%
6897	MACATAWA BANK CORP COMMON STOCK	0.001%	98.012%
6898	CHOICE PROPERTI	0.001%	98.013%
6899	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.015%
6900	SHIZUOKAGAS CO	0.001%	98.016%
6901	BANK NEGARA IND	0.001%	98.017%
6902	MITSUBISHI PENC	0.001%	98.019%
6903	SUPERVALU INC	0.001%	98.020%
6904	DUNI AB	0.001%	98.021%
6905	TAMURA CORP	0.001%	98.023%
6906	SOGEFI	0.001%	98.024%
6907	ADANI POWER LTD	0.001%	98.025%
6908	FARGLORY LAND D	0.001%	98.027%
6909	TAIWAN SECOM	0.001%	98.028%
6910	HANDSOME CORP	0.001%	98.029%
6911	ADHI KARYA PERS	0.001%	98.031%
6912	LOTTE FOOD CO	0.001%	98.032%
6913	SDL PLC	0.001%	98.033%
6914	PROGRAMMED MAIN	0.001%	98.034%
6915	SIRTEX MEDICAL	0.001%	98.036%
6916	JAHWA ELECTRONI	0.001%	98.037%
6917	DR.CHLABO CO L	0.001%	98.038%
6918	JAMMU & KASHMIR	0.001%	98.040%
6919	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.041%
6920	ELIS SA	0.001%	98.042%
6921	HOKUTO CORP	0.001%	98.044%
6922	KONGSBERG AUTOM	0.001%	98.045%
6923	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.046%
6924	TAYCA CORP	0.001%	98.048%
6925	HOTAI MOTOR CO	0.001%	98.049%
6926	ROYAL CO	0.001%	98.050%
6927	H&R WASAG AG	0.001%	98.051%
6928	HORNBACH BAUMAR	0.001%	98.053%
6929	WAFER WORKS COR	0.001%	98.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	BELL AG - REG	0.001%	98.055%
6931	XING AG	0.001%	98.057%
6932	UNIBAIL-RODAMCO	0.001%	98.058%
6933	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.059%
6934	FLYTECH TECHNOL	0.001%	98.061%
6935	SINTEX PLASTICS	0.001%	98.062%
6936	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.063%
6937	HAMAKYOREX CO L	0.001%	98.065%
6938	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.066%
6939	SPOTLESS GROUP	0.001%	98.067%
6940	REZIDOR HOTEL G	0.001%	98.068%
6941	UMH PROP INC	0.001%	98.070%
6942	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.071%
6943	QL RESOURCES BH	0.001%	98.072%
6944	YOKOGAWA BRIDGE	0.001%	98.074%
6945	HO BEE INVESTME	0.001%	98.075%
6946	TV TOKYO HLDG C	0.001%	98.076%
6947	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.077%
6948	GOLDSUN DEV/CON	0.001%	98.079%
6949	SEAH BESTEEL CO	0.001%	98.080%
6950	DEVRO	0.001%	98.081%
6951	E CL SA	0.001%	98.083%
6952	DAEHAN FLOUR MI	0.001%	98.084%
6953	SUPER-SOL	0.001%	98.085%
6954	TIGA PILAR SEJA	0.001%	98.087%
6955	AKKA TECHNOLOGI	0.001%	98.088%
6956	CORPORATE TRAVE	0.001%	98.089%
6957	JSP CORP	0.001%	98.090%
6958	CIA ENERGETICA	0.001%	98.092%
6959	REPLY SPA	0.001%	98.093%
6960	COLBUN S.A.	0.001%	98.094%
6961	RESOLUTE FOREST	0.001%	98.096%
6962	CHIMEI MATERIAL	0.001%	98.097%
6963	ELETRORBRAS PREF	0.001%	98.098%
6964	ANGLOGOLD LTD	0.001%	98.099%
6965	XINJIANG GOLDWI	0.001%	98.101%
6966	SOLOR A/S	0.001%	98.102%
6967	GREEN CROSS HLD	0.001%	98.103%
6968	NTT URBAN DEVEL	0.001%	98.105%
6969	FUSO CHEMICAL C	0.001%	98.106%
6970	ADVTECH LTD	0.001%	98.107%
6971	SBS HOLDINGS IN	0.001%	98.108%
6972	SLC AGRICOLA SA	0.001%	98.110%
6973	MODEC INC	0.001%	98.111%
6974	MIDAS HLDGS	0.001%	98.112%
6975	BREVILLE GROUP	0.001%	98.113%
6976	TYC BROTHER IND	0.001%	98.115%
6977	FBD HLDGS	0.001%	98.116%
6978	YOSHINOYA D&C C	0.001%	98.117%
6979	FINGERPRINT CAR	0.001%	98.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	SIGURD MICROELE	0.001%	98.120%
6981	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.121%
6982	CT REAL ESTATE	0.001%	98.122%
6983	TATA COMMUNICAT	0.001%	98.124%
6984	ALIANSCE SHOPPI	0.001%	98.125%
6985	CHINA AEROSPACE	0.001%	98.126%
6986	CHINA WATER AFF	0.001%	98.127%
6987	CAPITAL® PRO	0.001%	98.129%
6988	KYOEI STEEL LTD	0.001%	98.130%
6989	TOYO CONSTRUCTI	0.001%	98.131%
6990	ST BARBARA MINE	0.001%	98.132%
6991	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.134%
6992	GURUNAVI INC	0.001%	98.135%
6993	MERCURIES LIFE	0.001%	98.136%
6994	CAREER TECHNOLO	0.001%	98.138%
6995	NIPPON PAINT CO	0.001%	98.139%
6996	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.140%
6997	GENESIS ENERGY	0.001%	98.141%
6998	DAIHO CONSTRUCT	0.001%	98.143%
6999	CERVECERIAS UNI	0.001%	98.144%
7000	SPH REIT	0.001%	98.145%
7001	HURCO COMPANIES INC COMMON STOCK	0.001%	98.146%
7002	LI NING CO. LTD	0.001%	98.148%
7003	ALE PROPERTY TR	0.001%	98.149%
7004	CELLCOM ISRAEL	0.001%	98.150%
7005	SSANGYONG CEMEN	0.001%	98.151%
7006	AKASTOR ASA	0.001%	98.153%
7007	UNITED INTL ENT	0.001%	98.154%
7008	PROSPERITY REIT	0.001%	98.155%
7009	HOSOKAWA MICRON	0.001%	98.156%
7010	ECORODOVIAS INF	0.001%	98.158%
7011	XEROX CORP 4.07	0.001%	98.159%
7012	PARTRON CO LTD	0.001%	98.160%
7013	AOI ELECTRONICS	0.001%	98.161%
7014	ACHILLES CORP	0.001%	98.163%
7015	PALFINGER AG	0.001%	98.164%
7016	EIS ECZACIBASI	0.001%	98.165%
7017	WEYCO GROUP INC	0.001%	98.166%
7018	NISSHIN STEEL H	0.001%	98.168%
7019	NVE CORP	0.001%	98.169%
7020	RMP ENERGY INC	0.001%	98.170%
7021	UOA DEVELOPMENT	0.001%	98.171%
7022	LIU CHONG HING	0.001%	98.173%
7023	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.174%
7024	MITANI CORP	0.001%	98.175%
7025	AMOTECH CO LTD	0.001%	98.176%
7026	HANON SYSTEMS	0.001%	98.178%
7027	FURUKAWA CO	0.001%	98.179%
7028	AP THAILAND PCL	0.001%	98.180%
7029	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	YPSOMED HOLDING	0.001%	98.182%
7031	INTL NICKEL IND	0.001%	98.184%
7032	MEC COMPANY LTD	0.001%	98.185%
7033	CONCENTRADORA	0.001%	98.186%
7034	XIAMEN INTL POR	0.001%	98.187%
7035	CHINA SHENGMU O	0.001%	98.189%
7036	BANGKOK DUSIT M	0.001%	98.190%
7037	KASAI KOGYO CO	0.001%	98.191%
7038	BINCK NV	0.001%	98.192%
7039	KAGA ELECTRONIC	0.001%	98.194%
7040	NICHII GAKKAN C	0.001%	98.195%
7041	HUANENG POWER I	0.001%	98.196%
7042	GENMAB A/S	0.001%	98.197%
7043	HEINEKEN MALAYS	0.001%	98.199%
7044	GREATEK ELECTRO	0.001%	98.200%
7045	NORITAKE CO	0.001%	98.201%
7046	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.202%
7047	PHOENIX MECANO	0.001%	98.203%
7048	RELIANCE ENERGY	0.001%	98.205%
7049	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.206%
7050	SINGAPORE FINAN	0.001%	98.207%
7051	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.208%
7052	NAMURA SHIPBUIL	0.001%	98.210%
7053	MANITOU	0.001%	98.211%
7054	THULE GROUP AB/	0.001%	98.212%
7055	EMPEROR CAPITAL	0.001%	98.213%
7056	GEMDALE PROPERT	0.001%	98.215%
7057	FREEMAN FINANCI	0.001%	98.216%
7058	TSUKISHIMA KIKA	0.001%	98.217%
7059	RANK GROUP PLC	0.001%	98.218%
7060	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.219%
7061	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.221%
7062	SONG WON IND	0.001%	98.222%
7063	DAIKI ALUMINIUM	0.001%	98.223%
7064	UNIVERSAL MEDIC	0.001%	98.224%
7065	ATRIUM LJUNGBER	0.001%	98.226%
7066	CENTRAL CHINA S	0.001%	98.227%
7067	SMS CO LTD	0.001%	98.228%
7068	NOVA MEASURING	0.001%	98.229%
7069	YAMABIKO CORP	0.001%	98.230%
7070	G-RESOURCES GP	0.001%	98.232%
7071	DAIRY FARM INTL	0.001%	98.233%
7072	COMDIRECT BANK	0.001%	98.234%
7073	DONGJIANG ENVIR	0.001%	98.235%
7074	KAJARIA CERAMIC	0.001%	98.237%
7075	WINMARK CORP COMMON STOCK	0.001%	98.238%
7076	YAMAZEN CORPORA	0.001%	98.239%
7077	INABA DENKISANG	0.001%	98.240%
7078	MANDALAY RESOUR	0.001%	98.241%
7079	GREAT EASTERN S	0.001%	98.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.244%
7081	BANK PEKAO	0.001%	98.245%
7082	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.246%
7083	PARK ELECTROCHE	0.001%	98.248%
7084	TOCALO CO LTD	0.001%	98.249%
7085	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.250%
7086	BK OF SAGA	0.001%	98.251%
7087	VAISALA	0.001%	98.252%
7088	LIVZON PHARMACE	0.001%	98.254%
7089	GOLD CIRCUIT EL	0.001%	98.255%
7090	STOLT-NIELSEN L	0.001%	98.256%
7091	WELCIA HOLDINGS	0.001%	98.257%
7092	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.258%
7093	ANANDA DEVELOPM	0.001%	98.260%
7094	HARBIN POWER EQ	0.001%	98.261%
7095	NISSHIN SEIFUN	0.001%	98.262%
7096	SUMMIT INDUSTRI	0.001%	98.263%
7097	PLENUS CO	0.001%	98.264%
7098	ULTRA TECH CEMC	0.001%	98.266%
7099	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.267%
7100	STEF-TFE NEW	0.001%	98.268%
7101	CHINA MANMADE F	0.001%	98.269%
7102	COVENANT TRANSP	0.001%	98.270%
7103	DAI NIPPON TORY	0.001%	98.272%
7104	GREAT LAKES DRE	0.001%	98.273%
7105	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.274%
7106	ACE HARDWARE IN	0.001%	98.275%
7107	CHINA MAPLE LEA	0.001%	98.276%
7108	SANYANGIndustr	0.001%	98.278%
7109	TRANS COSMOS	0.001%	98.279%
7110	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.280%
7111	KOTOBUKI SPIRIT	0.001%	98.281%
7112	BUKIT SEMBAWNG	0.001%	98.282%
7113	METAWATER CO LT	0.001%	98.284%
7114	RANDON SA IMPL	0.001%	98.285%
7115	HMC INVESTMENT	0.001%	98.286%
7116	AKEBONO BRAKE I	0.001%	98.287%
7117	FORMOSA LABORAT	0.001%	98.288%
7118	EZION HOLDINGS	0.001%	98.290%
7119	UNITIL CORP COMMON STOCK	0.001%	98.291%
7120	SANSHIN ELECTRO	0.001%	98.292%
7121	WINCANTON	0.001%	98.293%
7122	BTB REAL ESTATE	0.001%	98.294%
7123	SANKYO TATEYAMA	0.001%	98.296%
7124	CUTERA INC COMMON STOCK USD.001	0.001%	98.297%
7125	XTEP INTERNATIO	0.001%	98.298%
7126	VERA BRADLEY INC COMMON STOCK	0.001%	98.299%
7127	361 DEGREES INT	0.001%	98.300%
7128	GULLIVER INTERN	0.001%	98.302%
7129	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	YAKULT HONSHA C	0.001%	98.304%
7131	YIRENDAI LTD AD	0.001%	98.305%
7132	RIKEN VITAMIN C	0.001%	98.306%
7133	BURKHALTER HOLD	0.001%	98.307%
7134	GPO FIN INTERAC	0.001%	98.309%
7135	BULTEN AB	0.001%	98.310%
7136	FEDERAL CORP	0.001%	98.311%
7137	MEDY-TOX INC	0.001%	98.312%
7138	CARD FACTORY PL	0.001%	98.313%
7139	COSMOS PHARMACE	0.001%	98.315%
7140	TRONC INC COMMON STOCK USD.01	0.001%	98.316%
7141	HIBIYA ENGINEER	0.001%	98.317%
7142	REDES ENERGETIC	0.001%	98.318%
7143	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.319%
7144	NISHIMATSUYA CH	0.001%	98.320%
7145	MOTA ENGIL SGPS	0.001%	98.322%
7146	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.323%
7147	WILH. WILHELMSE	0.001%	98.324%
7148	QAD INC A COMMON STOCK	0.001%	98.325%
7149	GCL NEW ENERGY	0.001%	98.326%
7150	SWORD GROUP	0.001%	98.328%
7151	KEPPEL INFRASTR	0.001%	98.329%
7152	MORGAN SINDALL	0.001%	98.330%
7153	ELIA SYS OPERAT	0.001%	98.331%
7154	KATAKURA INDS	0.001%	98.332%
7155	BENEFIT ONE INC	0.001%	98.333%
7156	ALTICE NV	0.001%	98.335%
7157	PC DEPOT CORP	0.001%	98.336%
7158	MALAYSIAN RES C	0.001%	98.337%
7159	WIZZ AIR HOLDIN	0.001%	98.338%
7160	ALPIQ HOLDING A	0.001%	98.339%
7161	DREAM UNLIMIITE	0.001%	98.340%
7162	MERIDIAN ENERGY	0.001%	98.342%
7163	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.343%
7164	CORP COMERCI SA	0.001%	98.344%
7165	NITTETSU MINING	0.001%	98.345%
7166	GUOCOLAND LTD	0.001%	98.346%
7167	TENMA CORPORATI	0.001%	98.347%
7168	XXENTRIA TECHNO	0.001%	98.349%
7169	KOREA KOLMAR CO	0.001%	98.350%
7170	CORFICOLOMBIANA	0.001%	98.351%
7171	MOUNT GIBSON IR	0.001%	98.352%
7172	CHOLAMANDALAM I	0.001%	98.353%
7173	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.354%
7174	MURRAY & ROBERT	0.001%	98.356%
7175	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.357%
7176	SL CORP	0.001%	98.358%
7177	SK TELECOM ADR	0.001%	98.359%
7178	mitsui soko co	0.001%	98.360%
7179	ALLIED PROPRTI	0.001%	98.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.363%
7181	ZEHNDER GROUP A	0.001%	98.364%
7182	CRAFT BREWERS A	0.001%	98.365%
7183	GLORIA MATERIAL	0.001%	98.366%
7184	NIDEC CORPORATI	0.001%	98.367%
7185	MCMILLAN SHAKES	0.001%	98.368%
7186	CHINA GREENLAND	0.001%	98.369%
7187	NATIONAL STORAG	0.001%	98.371%
7188	INTERSERVE PLC	0.001%	98.372%
7189	CEMENTIR S.p.A.	0.001%	98.373%
7190	IGB REAL ESTATE	0.001%	98.374%
7191	THAI VEGETABLE	0.001%	98.375%
7192	BOSCH LTD	0.001%	98.376%
7193	RENEWABLE ENERG	0.001%	98.378%
7194	MINATO BANK	0.001%	98.379%
7195	SELECT HARVESTS	0.001%	98.380%
7196	SHINDENGEN ELEC	0.001%	98.381%
7197	YURTEC CORPORAT	0.001%	98.382%
7198	FISSION URANIUM	0.001%	98.383%
7199	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.385%
7200	NEWRIVER REIT P	0.001%	98.386%
7201	NISSIN CORP	0.001%	98.387%
7202	TOKAI CORP/GIFU	0.001%	98.388%
7203	IP GROUP	0.001%	98.389%
7204	SURMODICS INC COMMON STOCK USD.05	0.001%	98.390%
7205	HULIC REIT INC	0.001%	98.391%
7206	PARTNER COMMUNI	0.001%	98.393%
7207	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.394%
7208	KAMEI CORP	0.001%	98.395%
7209	HYUNDAI HOME SH	0.001%	98.396%
7210	IDORSIA LTD	0.001%	98.397%
7211	ARROW GLOBAL GR	0.001%	98.398%
7212	PARCO CO	0.001%	98.399%
7213	VITAL KSK HOLDI	0.001%	98.401%
7214	RETAIL FOOD GRO	0.001%	98.402%
7215	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.403%
7216	PKP CARGO SA	0.001%	98.404%
7217	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.405%
7218	TOLI CORP	0.001%	98.406%
7219	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.407%
7220	TONG YANG CEMEN	0.001%	98.409%
7221	CHUBU SHIRYO CO	0.001%	98.410%
7222	TOA CORP	0.001%	98.411%
7223	HANNSTOUCH SOLU	0.001%	98.412%
7224	HAPPINET CORP	0.001%	98.413%
7225	FERROTEC CORP	0.001%	98.414%
7226	LUYE PHARMA GRO	0.001%	98.415%
7227	SHIMIZU BANK	0.001%	98.417%
7228	SHANGHAI FOSUN	0.001%	98.418%
7229	GRUPO FAMSA SA	0.001%	98.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.420%
7231	SIAM COMMERCIAL	0.001%	98.421%
7232	CAVERION CORP	0.001%	98.422%
7233	NOJIMA CORP	0.001%	98.423%
7234	WYNN MACAU LTD	0.001%	98.425%
7235	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.426%
7236	LINX SA	0.001%	98.427%
7237	ARATA CORP	0.001%	98.428%
7238	HANWHA SECS	0.001%	98.429%
7239	FORD OTOSAN	0.001%	98.430%
7240	JEOL	0.001%	98.431%
7241	RIPLEY CORP SA	0.001%	98.433%
7242	FIRST GEN CORPO	0.001%	98.434%
7243	DOUTOR NICHRES	0.001%	98.435%
7244	NEWOCEAN ENERGY	0.001%	98.436%
7245	AES TIETE ENERG	0.001%	98.437%
7246	DEVELOPMENT SEC	0.001%	98.438%
7247	BRUNEL INTL	0.001%	98.439%
7248	HARMONIC DRIVE	0.001%	98.440%
7249	ABC-MART INC	0.001%	98.442%
7250	EUROPAC PAPELES	0.001%	98.443%
7251	KONAI CO LTD	0.001%	98.444%
7252	PARIS ORLEANS S	0.001%	98.445%
7253	ATRIUM EUROPEAN	0.001%	98.446%
7254	SILICONWARE PRE	0.001%	98.447%
7255	OKURA INDUSTRIA	0.001%	98.448%
7256	MENORA MIVTACHI	0.001%	98.450%
7257	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.451%
7258	BES ENGINEERING	0.001%	98.452%
7259	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.453%
7260	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.454%
7261	OKABE CO	0.001%	98.455%
7262	GREAT EASTERN H	0.001%	98.456%
7263	CHEMRING GROUP	0.001%	98.457%
7264	GRUPO AEROMEXIC	0.001%	98.458%
7265	FUJIBO HOLDINGS	0.001%	98.460%
7266	TECHTARGET COMMON STOCK USD.001	0.001%	98.461%
7267	MALAYSIA MINING	0.001%	98.462%
7268	PETRONAS GAS	0.001%	98.463%
7269	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.464%
7270	RVH INC	0.001%	98.465%
7271	PROCTOR&GAMBLE	0.001%	98.466%
7272	TAI CHEUNG HLDG	0.001%	98.467%
7273	FUJIMORI KOGYO	0.001%	98.469%
7274	HAN JIN TRANSPO	0.001%	98.470%
7275	SHW AG	0.001%	98.471%
7276	LEXTAR ELECTRON	0.001%	98.472%
7277	DISCO CORPORATI	0.001%	98.473%
7278	LIGHT S.A.	0.001%	98.474%
7279	FOLKESTONE EDU	0.001%	98.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	PROTECTOR FORSI	0.001%	98.476%
7281	TOWA CORP	0.001%	98.478%
7282	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.479%
7283	KIKKOMAN CORP	0.001%	98.480%
7284	ESSENTIAL ENERG	0.001%	98.481%
7285	D-LINK	0.001%	98.482%
7286	G&L BEIJER AB B	0.001%	98.483%
7287	PHOENIX HLDGS L	0.001%	98.484%
7288	ELETOBRAS COMM	0.001%	98.485%
7289	NICHIDEN CORP	0.001%	98.486%
7290	QSC AG	0.001%	98.488%
7291	SYNERGIE	0.001%	98.489%
7292	TIPP24 SE	0.001%	98.490%
7293	TOSEI CORP	0.001%	98.491%
7294	TEIKOKU SEN-I C	0.001%	98.492%
7295	NIEN HSING TEXT	0.001%	98.493%
7296	RELIANCE COMMUN	0.001%	98.494%
7297	HYUNDAI DS,OLD	0.001%	98.495%
7298	ORACLE FIN SERV	0.001%	98.496%
7299	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.498%
7300	TRENCOR	0.001%	98.499%
7301	NEUROCRINE BIOS	0.001%	98.500%
7302	BLACKMORES LTD	0.001%	98.501%
7303	DONG-A SOCIO	0.001%	98.502%
7304	NORITSU KOKI CO	0.001%	98.503%
7305	TAKARA LEBEN CO	0.001%	98.504%
7306	IRISH CONTINENT	0.001%	98.505%
7307	FINANCIAL PRODU	0.001%	98.506%
7308	BW LPG LTD	0.001%	98.507%
7309	HIRATA TECHNICA	0.001%	98.509%
7310	FAGRON	0.001%	98.510%
7311	INGENIA COMMUNI	0.001%	98.511%
7312	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.001%	98.512%
7313	DR REDDYS LABS	0.001%	98.513%
7314	5N PLUS INC.	0.001%	98.514%
7315	W-SCOPE CO	0.001%	98.515%
7316	ONE HOSPITALITY	0.001%	98.516%
7317	ONE LIBERTY PRO	0.001%	98.517%
7318	AICHI CORPORATI	0.001%	98.518%
7319	BRUNELLO CUCINE	0.001%	98.520%
7320	TONG HSING ELEC	0.001%	98.521%
7321	CAMBRIDGE INDUS	0.001%	98.522%
7322	KOHNAN SHOJI	0.001%	98.523%
7323	HANSOL LCD INC	0.001%	98.524%
7324	AYGAZ	0.001%	98.525%
7325	STAR MICRONICS	0.001%	98.526%
7326	AKSA AKRILIK KI	0.001%	98.527%
7327	MEDICLINIC INTE	0.001%	98.528%
7328	STARZEN CO LTD	0.001%	98.529%
7329	MELISRON LTD	0.001%	98.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	YEONG GUAN ENER	0.001%	98.532%
7331	JINLI GROUP HOL	0.001%	98.533%
7332	INFIGEN ENERGY	0.001%	98.534%
7333	SHORETEL INC COMMON STOCK USD.001	0.001%	98.535%
7334	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.536%
7335	DAISO CO	0.001%	98.537%
7336	CITY OFFICE REI	0.001%	98.538%
7337	HYUNDAI ELEVATO	0.001%	98.539%
7338	WCT HOLDINGS BH	0.001%	98.540%
7339	TAMRON CO LTD	0.001%	98.541%
7340	BANK COOP AG	0.001%	98.543%
7341	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.544%
7342	WARABEYA NICHII	0.001%	98.545%
7343	MACAU LEGEND DE	0.001%	98.546%
7344	LT GROUP INC	0.001%	98.547%
7345	GLOBERIDE INC	0.001%	98.548%
7346	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.549%
7347	ALAM SUTERA REA	0.001%	98.550%
7348	ASCENDAS HOSPIT	0.001%	98.551%
7349	DAWNRAYS PHARMS	0.001%	98.552%
7350	CHAOWEI POWER H	0.001%	98.553%
7351	T-GAIA CORP	0.001%	98.554%
7352	KVAERNER ASA	0.001%	98.556%
7353	SAGAX AB	0.001%	98.557%
7354	DRAEGERWERK KGA	0.001%	98.558%
7355	KT SKYLIFE CO L	0.001%	98.559%
7356	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.560%
7357	GREIF INC CL B COMMON STOCK	0.001%	98.561%
7358	FREIGHTCAR AMER	0.001%	98.562%
7359	ESSO(FRANCAISE)	0.001%	98.563%
7360	BORYSZEW SA	0.001%	98.564%
7361	POLARIS INFRAST	0.001%	98.565%
7362	TOENEC CORP	0.001%	98.566%
7363	MK ELECTRON	0.001%	98.567%
7364	SHANDONG CHENMI	0.001%	98.569%
7365	YANGTZE OPT FIB	0.001%	98.570%
7366	GERDAU SA	0.001%	98.571%
7367	ENERCHINA HOLDI	0.001%	98.572%
7368	LEWIS GROUP LTD	0.001%	98.573%
7369	BEIJING NORTH S	0.001%	98.574%
7370	KJB FINANCIAL G	0.001%	98.575%
7371	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.576%
7372	RAYSEARCH LABOR	0.001%	98.577%
7373	TOYO KANETSU KK	0.001%	98.578%
7374	SAGA PLC	0.001%	98.579%
7375	TAKASAGO THML E	0.001%	98.580%
7376	SUNDARAM FINANC	0.001%	98.581%
7377	PICK'N PAY STOR	0.001%	98.582%
7378	TOX FREE SOLUTI	0.001%	98.584%
7379	EUROMONEY INST	0.001%	98.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	AKR CORPORINDO	0.001%	98.586%
7381	NAN KANG RUBB T	0.001%	98.587%
7382	FLEXIGROUP LIMI	0.001%	98.588%
7383	CHINA WATER IND	0.001%	98.589%
7384	ZAGG INC COMMON STOCK USD.001	0.001%	98.590%
7385	TT ELECTRONICS	0.001%	98.591%
7386	EMLAK KONUT GYO	0.001%	98.592%
7387	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.593%
7388	CMC MAGNETICS C	0.001%	98.594%
7389	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.595%
7390	F-TECH INC	0.001%	98.596%
7391	ONO PHARMACEUTI	0.001%	98.597%
7392	HNZ GROUP INC	0.001%	98.598%
7393	JOYFUL HONDA CO	0.001%	98.600%
7394	EMPRESA NACIONA	0.001%	98.601%
7395	TRITAX BIG BOX	0.001%	98.602%
7396	AUSTRIA TECHNOL	0.001%	98.603%
7397	CENTURIA INDUST	0.001%	98.604%
7398	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.605%
7399	SPCG	0.001%	98.606%
7400	CHINA NATIONAL	0.001%	98.607%
7401	FAR EAST HOSPIT	0.001%	98.608%
7402	DSP GROUP INC	0.001%	98.609%
7403	MAIRE TECNIMONT	0.001%	98.610%
7404	COROMANDEL INTL	0.001%	98.611%
7405	CHINA RESOURCES	0.001%	98.612%
7406	IMAGINATION TEC	0.001%	98.613%
7407	ROLAND DG CORP	0.001%	98.614%
7408	ACCORDIA GOLF T	0.001%	98.615%
7409	INTERNATIONAL M	0.001%	98.616%
7410	YOUNGONE CORP	0.001%	98.618%
7411	GLORIOUS PROPER	0.001%	98.619%
7412	STABILUS SA	0.001%	98.620%
7413	RECTICEL	0.001%	98.621%
7414	KAVERI SEED CO	0.001%	98.622%
7415	SPIE SA	0.001%	98.623%
7416	EVS BROADCAST E	0.001%	98.624%
7417	JIH SUN FINANCI	0.001%	98.625%
7418	HUONS CO LTD	0.001%	98.626%
7419	SAKAI CHEMICAL	0.001%	98.627%
7420	ANDHRA BANK	0.001%	98.628%
7421	GUANGDONG NAN Y	0.001%	98.629%
7422	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.630%
7423	EKOVEST BHD	0.001%	98.631%
7424	STOCKMANN OYJ A	0.001%	98.632%
7425	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.633%
7426	SPEEDY HIRE PLC	0.001%	98.634%
7427	MANILA ELECTRIC	0.001%	98.635%
7428	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.636%
7429	CSI PROPERTIES	0.001%	98.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.638%
7431	LIANHUA SUPERMA	0.001%	98.639%
7432	KAWADA TECHNOLO	0.001%	98.641%
7433	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.642%
7434	DELEK GROUP	0.001%	98.643%
7435	ALPHA NETWORKS	0.001%	98.644%
7436	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.645%
7437	DAIICHI JITSUGY	0.001%	98.646%
7438	NIPPON PISTON R	0.001%	98.647%
7439	BAUER AG	0.001%	98.648%
7440	SINOFERT HOLDIN	0.001%	98.649%
7441	TEXHONG TEXTILE	0.001%	98.650%
7442	TOBISHIMA CORP	0.001%	98.651%
7443	HELLENIC EXCH H	0.001%	98.652%
7444	UNIVERSAL ROBIN	0.001%	98.653%
7445	ALTRI SGPS S.A.	0.001%	98.654%
7446	DAIWA INDUSTRIE	0.001%	98.655%
7447	KOBAYASHI PHARM	0.001%	98.656%
7448	NICE HOLDINGS C	0.001%	98.657%
7449	SUMIDA ELECTRIC	0.001%	98.658%
7450	MINISTOP CO	0.001%	98.659%
7451	LINK ADMINISTRA	0.001%	98.660%
7452	PENDRAGON PLC	0.001%	98.661%
7453	AISAN INDUSTRY	0.001%	98.662%
7454	CROCS INC COMMON STOCK USD.001	0.001%	98.663%
7455	NORTH MINING SH	0.001%	98.664%
7456	RETAIL ESTATES	0.001%	98.665%
7457	PETS AT HOME GR	0.001%	98.666%
7458	NOBLE GROUP LTD	0.001%	98.667%
7459	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.669%
7460	TSUKUI CORP	0.001%	98.670%
7461	SUESS MICRO TEC	0.001%	98.671%
7462	AGRITRADE RESOU	0.001%	98.672%
7463	AEON FANTASY CO	0.001%	98.673%
7464	BKW ENERGIE AG	0.001%	98.674%
7465	JAMCO COPORATIN	0.001%	98.675%
7466	ASSET MANAGERS	0.001%	98.676%
7467	PHIBRO ANIMAL H	0.001%	98.677%
7468	ZIX CORP COMMON STOCK USD.01	0.001%	98.678%
7469	STRIDE STAPLED	0.001%	98.679%
7470	CROMPTON GREAVE	0.001%	98.680%
7471	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.681%
7472	SHINNIHON CORP	0.001%	98.682%
7473	PANDOX AB	0.001%	98.683%
7474	FINOLEX CABLES	0.001%	98.684%
7475	TAIFLEX SCIENTI	0.001%	98.685%
7476	TAEWOONG CO	0.001%	98.686%
7477	ARB CORP LTD	0.001%	98.687%
7478	NETUREN CO	0.001%	98.688%
7479	M DIAS BRANCO S	0.001%	98.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.690%
7481	ORACLE CORP JAP	0.001%	98.691%
7482	KUSURI NO AOKI	0.001%	98.692%
7483	KONISHI CO LTD	0.001%	98.693%
7484	SHINSHO CORP	0.001%	98.694%
7485	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.695%
7486	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.696%
7487	ADDETECH AB B SH	0.001%	98.697%
7488	DEPO AUTO PARTS	0.001%	98.698%
7489	CHINA HUIYUAN J	0.001%	98.699%
7490	CHONG HONG CONS	0.001%	98.700%
7491	Minerva SA	0.001%	98.701%
7492	CCC SA	0.001%	98.702%
7493	CATHAY CONST	0.001%	98.703%
7494	SMI HOLDINGS GR	0.001%	98.704%
7495	SANSIRI PUBLIC	0.001%	98.705%
7496	FIDEA HOLDINGS	0.001%	98.706%
7497	KANSAI URBAN BA	0.001%	98.707%
7498	SOLIUM CAPITAL	0.001%	98.708%
7499	BOUSTEAD HLDGS	0.001%	98.709%
7500	KRBL LTD	0.001%	98.710%
7501	TOCHIGI BANK	0.001%	98.711%
7502	S1 CORP	0.001%	98.712%
7503	INOVALIS REAL E	0.001%	98.713%
7504	CESC	0.001%	98.714%
7505	KOLAO HOLDINGS	0.001%	98.715%
7506	ECO WORLD DEVL	0.001%	98.716%
7507	SHRIRAM CITY UN	0.001%	98.717%
7508	BELLE CORPORATI	0.001%	98.718%
7509	NICE INFORMATIO	0.001%	98.719%
7510	VINA CONCHA Y T	0.001%	98.720%
7511	DIRECIONAL ENGE	0.001%	98.721%
7512	TSURUMI MFG CO	0.001%	98.722%
7513	FUDO CONSTRUCTI	0.001%	98.723%
7514	NATUREX	0.001%	98.724%
7515	INFOCOM CORP	0.001%	98.725%
7516	FACC AG	0.001%	98.727%
7517	PTT PUBLIC COMP	0.001%	98.728%
7518	SCHOELLER BLECK	0.001%	98.729%
7519	CHINA SHIPPING	0.001%	98.730%
7520	WILLDAN GROUP I	0.001%	98.731%
7521	ELECOM CO LTD	0.001%	98.732%
7522	KISCO CORP	0.001%	98.733%
7523	HEY SONG	0.001%	98.734%
7524	KENTUCKY FRIED	0.001%	98.735%
7525	ASIA VITAL COMP	0.001%	98.736%
7526	ANTENA 3 DE TEL	0.001%	98.737%
7527	ALPEN CO LTD	0.001%	98.738%
7528	SAFILO GROUP SP	0.001%	98.739%
7529	SILVER LAKE RES	0.001%	98.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	INTOPS CO	0.001%	98.741%
7531	MIRAMAR HTEL &	0.001%	98.742%
7532	FUJITSU KIDEN	0.001%	98.743%
7533	NETIA SA	0.001%	98.744%
7534	LAND MARK OPTOE	0.001%	98.745%
7535	DASSAULT AVIATI	0.001%	98.746%
7536	EVEN CONSTRUCTO	0.001%	98.747%
7537	RYOYO ELECTRO C	0.001%	98.748%
7538	CHINESE ESTATES	0.001%	98.749%
7539	DARFON ELECTRON	0.001%	98.750%
7540	ORIENTAL HLDGS	0.001%	98.751%
7541	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.752%
7542	MUNKSJO OYJ	0.001%	98.752%
7543	SHINKO PLANTECH	0.001%	98.753%
7544	SAS AB	0.001%	98.754%
7545	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.755%
7546	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.756%
7547	BGF RETAIL CO L	0.001%	98.757%
7548	CK LIFE SCIENCE	0.001%	98.758%
7549	SEKISUI JUSHI C	0.001%	98.759%
7550	GENTING PLANTA	0.001%	98.760%
7551	DAE DUCK ELECTR	0.001%	98.761%
7552	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.762%
7553	AIRPORT CITY LT	0.001%	98.763%
7554	HYUNDAI ROTEM C	0.001%	98.764%
7555	LONMIN PLC	0.001%	98.765%
7556	VIRTUS HEALTH L	0.001%	98.766%
7557	JAPAN DRILLING	0.001%	98.767%
7558	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.768%
7559	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.769%
7560	SIA REIT INC	0.001%	98.770%
7561	HEUNG-A SHIPPIN	0.001%	98.771%
7562	INTERSHOP HOLDI	0.001%	98.772%
7563	AEKYUNG PETROCH	0.001%	98.773%
7564	WONIK IPS CO LT	0.001%	98.774%
7565	UMW HLDGS BERHA	0.001%	98.775%
7566	RICH DEVELOPMEN	0.001%	98.776%
7567	NUFLARE TECHNOL	0.001%	98.777%
7568	IMMOBILIARE GRA	0.001%	98.778%
7569	NORDIC SEMICOND	0.001%	98.779%
7570	MAGNITOGORS-SPO	0.001%	98.780%
7571	TSUBAKI NAKASHI	0.001%	98.781%
7572	SCHRODER REAL E	0.001%	98.782%
7573	JIANGNAN GROUP	0.001%	98.783%
7574	MEDIVIR	0.001%	98.784%
7575	SMK CORP	0.001%	98.785%
7576	BEST PACIFIC IN	0.001%	98.786%
7577	TELSTRA CORP-AD	0.001%	98.787%
7578	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.788%
7579	ROBERT WALTERS	0.001%	98.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	STRAUSS GROUP L	0.001%	98.790%
7581	CMBC CAPITAL HO	0.001%	98.791%
7582	TOKUSHU TOKAI H	0.001%	98.792%
7583	PACT GROUP HOLD	0.001%	98.793%
7584	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.794%
7585	INTERVEST OFFIC	0.001%	98.795%
7586	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.796%
7587	AA PLC	0.001%	98.797%
7588	RELIGARE HEALTH	0.001%	98.798%
7589	ITOKI CORP	0.001%	98.799%
7590	POU SHENG INTL	0.001%	98.800%
7591	BANK JABAR BANT	0.001%	98.801%
7592	CHUNG HSIN ELEC	0.001%	98.802%
7593	SEIKITOKYU KOGY	0.001%	98.803%
7594	OBEROI REALTY L	0.001%	98.804%
7595	CHINA LILANG LT	0.001%	98.804%
7596	RADIUM LIFE TEC	0.001%	98.805%
7597	CHUNG HUNG STEE	0.001%	98.806%
7598	HOCHIKI CORPORA	0.001%	98.807%
7599	IDI INSURANCE C	0.001%	98.808%
7600	SAKATA INX CORP	0.001%	98.809%
7601	HENGDELI HOLDIN	0.001%	98.810%
7602	HEARTLAND NEW Z	0.001%	98.811%
7603	TESCO CORP	0.001%	98.812%
7604	SUZLON ENERGY L	0.001%	98.813%
7605	SRI REJEKI ISMA	0.001%	98.814%
7606	SIPEF(PLANT FIN	0.001%	98.815%
7607	RUSHYDRO PJSC ADR ADR	0.001%	98.816%
7608	VILLAGE SUPERMA	0.001%	98.817%
7609	TAKAMATSU CONS	0.001%	98.818%
7610	SHENG SIONG GRO	0.001%	98.819%
7611	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.820%
7612	HIQ INTERNATION	0.001%	98.821%
7613	TORIDOLL CORPOR	0.001%	98.822%
7614	BERJAYA CORPORA	0.001%	98.823%
7615	YEUN CHYANG IND	0.001%	98.824%
7616	SPIRE HEALTHCAR	0.001%	98.825%
7617	GENESIS ENERGY	0.001%	98.826%
7618	GMO PAYMENT GAT	0.001%	98.827%
7619	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.828%
7620	DNO INTERNATION	0.001%	98.829%
7621	NIPPON BEET SUG	0.001%	98.830%
7622	PARKSON RETAIL	0.001%	98.830%
7623	MABUCHI MOTOR C	0.001%	98.831%
7624	LOPEZ HOLDINGS	0.001%	98.832%
7625	ARROWHEAD PROR	0.001%	98.833%
7626	FAIRWOOD HOLDIN	0.001%	98.834%
7627	DIP CORPORATION	0.001%	98.835%
7628	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.836%
7629	GL EVENTS	0.001%	98.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	PRESIDENT SECS	0.001%	98.838%
7631	ORDINA NV	0.001%	98.839%
7632	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.840%
7633	EASTERN & ORIEN	0.001%	98.841%
7634	MACQUARIE ATLAS	0.001%	98.842%
7635	SAKAI HEAVY IND	0.001%	98.843%
7636	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.844%
7637	TIBET WATER RES	0.001%	98.845%
7638	PERSISTENT SYST	0.001%	98.846%
7639	ZTE CORP	0.001%	98.847%
7640	CHINA SHINEWAY	0.001%	98.848%
7641	CELSIA SA ESP	0.001%	98.849%
7642	GUJARAT STATE F	0.001%	98.849%
7643	GLOBAL MEDIACOM	0.001%	98.850%
7644	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.851%
7645	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.852%
7646	KONTRON AG	0.001%	98.853%
7647	GRASIM INDUSTRI	0.001%	98.854%
7648	ETALON GROUP-GD	0.001%	98.855%
7649	RAYMOND LTD	0.001%	98.856%
7650	FILINVEST LAND	0.001%	98.857%
7651	CHINA STEEL CHE	0.001%	98.858%
7652	TK DEVELOPMENT	0.001%	98.859%
7653	SOLOCAL GROUP	0.001%	98.860%
7654	LOCK&LOCK CO LT	0.001%	98.861%
7655	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.862%
7656	NIPPON DENSETSU	0.001%	98.863%
7657	Technopolis Oyj	0.001%	98.864%
7658	REGAL REIT	0.001%	98.865%
7659	GLAXOSMITHKLINE	0.001%	98.865%
7660	CIMC ENRIC HOLD	0.001%	98.866%
7661	DENKI KOGYO CO	0.001%	98.867%
7662	DASSAULT SYSTEM	0.001%	98.868%
7663	ANGLO PACIFIC G	0.001%	98.869%
7664	CHINA HIGH SPEE	0.001%	98.870%
7665	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.871%
7666	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.872%
7667	HANWHA NON-LIFE	0.001%	98.873%
7668	AHRESTY CORP	0.001%	98.874%
7669	COX & KINGS LTD	0.001%	98.875%
7670	mitsui HIGH TEC	0.001%	98.876%
7671	COSMO LADY CHIN	0.001%	98.877%
7672	HUADIAN FUXIN E	0.001%	98.878%
7673	IMASEN ELEC IND	0.001%	98.879%
7674	HOTEL SHILLA	0.001%	98.879%
7675	RINNAI CORP	0.001%	98.880%
7676	LOJAS AMERICANA	0.001%	98.881%
7677	BASSO INDUSTRY	0.001%	98.882%
7678	CHINA SUNTIEN G	0.001%	98.883%
7679	HIDAY HIDAKA CO	0.001%	98.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.885%
7681	ALTEK CORP	0.001%	98.886%
7682	PULSE SEISMIC	0.001%	98.887%
7683	PICO FAR EAST H	0.001%	98.888%
7684	SEIKA CORP	0.001%	98.889%
7685	MPACT LIMITED	0.001%	98.890%
7686	PACK CORP	0.001%	98.891%
7687	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.891%
7688	KYOBO SECURITIE	0.001%	98.892%
7689	KURA CORPORATIO	0.001%	98.893%
7690	TUPY SA	0.001%	98.894%
7691	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.895%
7692	NONG SHIM HOLDI	0.001%	98.896%
7693	GFT TECHNOLOGY	0.001%	98.897%
7694	WPP AUNZ LTD	0.001%	98.898%
7695	AFFIN HLDGS BHD	0.001%	98.899%
7696	KITA-NIPPON BAN	0.001%	98.900%
7697	METKA SA	0.001%	98.901%
7698	WHITESTONE REIT REIT USD.001	0.001%	98.902%
7699	AMER SOFTWARE I	0.001%	98.902%
7700	ENPLAS CORP	0.001%	98.903%
7701	ASCOPIAVE SPA	0.001%	98.904%
7702	MATRIX	0.001%	98.905%
7703	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.906%
7704	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.907%
7705	KAISA GROUP HLD	0.001%	98.908%
7706	SUNWAY REAL EST	0.001%	98.909%
7707	MORITA HOLDINGS	0.001%	98.910%
7708	NOVATEK OAO	0.001%	98.911%
7709	WILH WILHELMSSEN	0.001%	98.912%
7710	SUPERMAX CORPOR	0.001%	98.912%
7711	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.913%
7712	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.914%
7713	FUKUDA CORP	0.001%	98.915%
7714	FORHOUSE CORP	0.001%	98.916%
7715	DAH-CHI SEIKO	0.001%	98.917%
7716	TELEKOM MALAYSI	0.001%	98.918%
7717	CENTRAL SPORTS	0.001%	98.919%
7718	CHICONY POWER T	0.001%	98.920%
7719	MEGACHIPS CORP	0.001%	98.921%
7720	CHINA OCEANWIDE	0.001%	98.922%
7721	DIVI'S LABORATO	0.001%	98.922%
7722	GRIEG SEAFOOD A	0.001%	98.923%
7723	GRO-BELS CO LTD	0.001%	98.924%
7724	NICE-SYSTEMS LT	0.001%	98.925%
7725	TAMEDIA AG	0.001%	98.926%
7726	SEED CO LTD/TOK	0.001%	98.927%
7727	DABUR INDIA LTD	0.001%	98.928%
7728	STS SEMICONDUCT	0.001%	98.929%
7729	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	DUNELM GROUP PL	0.001%	98.931%
7731	CHAIN STORE OKU	0.001%	98.931%
7732	RIGNET INC COMMON STOCK USD.001	0.001%	98.932%
7733	SESA SPA	0.001%	98.933%
7734	MEARS GROUP PLC	0.001%	98.934%
7735	MANILA WATER CO	0.001%	98.935%
7736	NIPPON THOMPSON	0.001%	98.936%
7737	METAIR INVESTME	0.001%	98.937%
7738	RETELIT SPA	0.001%	98.938%
7739	TA CHEN STAINLE	0.001%	98.939%
7740	CALIDA HLDG	0.001%	98.940%
7741	OLYMPIC STEEL I	0.001%	98.940%
7742	LPN DEVELOPMENT	0.001%	98.941%
7743	SUNNINGDALE TEC	0.001%	98.942%
7744	ALPHA CORP	0.001%	98.943%
7745	BIESSE	0.001%	98.944%
7746	ZOPLA PROPERTY	0.001%	98.945%
7747	SHINOKEN GROUP	0.001%	98.946%
7748	GDI PROPERTY GR	0.001%	98.947%
7749	SKF AB	0.001%	98.948%
7750	RENAISSANCE INC	0.001%	98.948%
7751	YOROZU CORP	0.001%	98.949%
7752	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.950%
7753	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.951%
7754	MEGA WORLD PROP	0.001%	98.952%
7755	LI PENG ENTERPR	0.001%	98.953%
7756	INTAGE INC	0.001%	98.954%
7757	SSANGYONG MOTOR	0.001%	98.955%
7758	JASMINE INTERNA	0.001%	98.956%
7759	DAITO PHARM	0.001%	98.956%
7760	GIKEN LTD	0.001%	98.957%
7761	CHINA REINSURAN	0.001%	98.958%
7762	AMUSE INC	0.001%	98.959%
7763	HANA MICROELECT	0.001%	98.960%
7764	INVESTEC PROP F	0.001%	98.961%
7765	ELECTRA	0.001%	98.962%
7766	SDI CORP	0.001%	98.963%
7767	AJISEN CHINA HO	0.001%	98.963%
7768	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.964%
7769	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.965%
7770	RADNET INC COMMON STOCK USD.0001	0.001%	98.966%
7771	AMARA RAJA BATT	0.001%	98.967%
7772	NISSIN SUGAR HO	0.001%	98.968%
7773	MOMENTUM GROUP	0.001%	98.969%
7774	TEKFEN HOLDING	0.001%	98.970%
7775	HARIM CO LTD	0.001%	98.971%
7776	APT SATELLITE	0.001%	98.971%
7777	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.972%
7778	COSCO HOLDINGS	0.001%	98.973%
7779	TAIWAN SURFACE	0.001%	98.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	CPMC HLDGS LTD	0.001%	98.975%
7781	NIIT TECHNOLOGI	0.001%	98.976%
7782	SHOEI CO LTD	0.001%	98.977%
7783	DYNAPACK INTL T	0.001%	98.978%
7784	SAMSUNG CARD	0.001%	98.978%
7785	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.979%
7786	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.980%
7787	UOB-KAY HIAN HO	0.001%	98.981%
7788	BELLEVUE GROUP	0.001%	98.982%
7789	PRIMERO MINING CORP COMMON STOCK	0.001%	98.983%
7790	AIPHONE CO	0.001%	98.984%
7791	OPERA SOFTWARE	0.001%	98.985%
7792	UNILEVER PLC	0.001%	98.985%
7793	WIJAYA KARYA	0.001%	98.986%
7794	RIDLEY CORP LTD	0.001%	98.987%
7795	RH COMMON STOCK USD.0001	0.001%	98.988%
7796	T & K TOKA CO L	0.001%	98.989%
7797	BITTIUM OYJ	0.001%	98.990%
7798	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.991%
7799	MEDIA PRIMA BHD	0.001%	98.992%
7800	CIA DE SANEAMEN	0.001%	98.992%
7801	UNIZYX HOLDING	0.001%	98.993%
7802	GUJARAT GAS LTD	0.001%	98.994%
7803	YINSON HOLDINGS	0.001%	98.995%
7804	GUANGSHEN RAILW	0.001%	98.996%
7805	GERRY WEBER INT	0.001%	98.997%
7806	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.998%
7807	GLOBE TRADE CEN	0.001%	98.999%
7808	KPIT TECHNOLOGI	0.001%	98.999%
7809	ECOPETROL SA	0.001%	99.000%
7810	YUMESHIN HOLDIN	0.001%	99.001%
7811	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.002%
7812	QINGLING MOTORS	0.001%	99.003%
7813	NICHIREKI CO LT	0.001%	99.004%
7814	SINGAMAS CONTAI	0.001%	99.005%
7815	CITY TELECOM (H	0.001%	99.005%
7816	CHINA MERCHANTS	0.001%	99.006%
7817	OPUS GROUP AB	0.001%	99.007%
7818	LAOX CO	0.001%	99.008%
7819	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.009%
7820	CERVUS EQUIPMEN	0.001%	99.010%
7821	AJ RENT CAR	0.001%	99.011%
7822	TOYO WHARF & W	0.001%	99.012%
7823	FUKUSHIMA BANK	0.001%	99.012%
7824	COSCO CAPITAL I	0.001%	99.013%
7825	TAEKWANG IND CO	0.001%	99.014%
7826	SIGDO KOPPERS S	0.001%	99.015%
7827	HANSEN TECHNOLO	0.001%	99.016%
7828	NETAS TELEKOMUN	0.001%	99.017%
7829	RENTIAN TECHNOL	0.001%	99.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	CROPENERGIES AG	0.001%	99.018%
7831	Q TECHNOLOGY GR	0.001%	99.019%
7832	COSCO INTERNATI	0.001%	99.020%
7833	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.021%
7834	DONG-A ST CO LT	0.001%	99.022%
7835	ARDMORE SHIPPIN	0.001%	99.023%
7836	PURE TECHNOLOGI	0.001%	99.024%
7837	HOEGH LNG HOLDI	0.001%	99.024%
7838	SCHALTBAU HOLDI	0.001%	99.025%
7839	JUSTSYSTEM	0.001%	99.026%
7840	FURUKAWA BATTER	0.001%	99.027%
7841	SANGETSU CO	0.001%	99.028%
7842	TOTETSU KOGYO C	0.001%	99.029%
7843	ASIA PACIFIC TE	0.001%	99.030%
7844	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.030%
7845	STARTEK INC	0.001%	99.031%
7846	MERCURIES & ASS	0.001%	99.032%
7847	INTERPARK CORP	0.001%	99.033%
7848	TOHO TITANIUM C	0.001%	99.034%
7849	WEIBO CORP SPON ADR ADR USD.00025	0.001%	99.035%
7850	BATA INDIA LTD	0.001%	99.036%
7851	ACTRON TECHNOLO	0.001%	99.036%
7852	HI SUN TECH CHI	0.001%	99.037%
7853	TAIWAN LAND DEV	0.001%	99.038%
7854	TRANCOM CO, LTD	0.001%	99.039%
7855	IMF (AUSTRALIA)	0.001%	99.040%
7856	PROPERTY FOR IN	0.001%	99.041%
7857	CHINA OIL & GAS	0.001%	99.041%
7858	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.042%
7859	PCM INC COMMON STOCK USD.001	0.001%	99.043%
7860	BIJOU BRIGITTE	0.001%	99.044%
7861	TOSHIBA CORP	0.001%	99.045%
7862	TELESITES SAB D	0.001%	99.046%
7863	MAGNUM BERHAD	0.001%	99.046%
7864	SCANDI STANDARD	0.001%	99.047%
7865	KWALITY LTD	0.001%	99.048%
7866	NEXT CO LTD	0.001%	99.049%
7867	SRE GROUP LTD	0.001%	99.050%
7868	DAISAN BANK	0.001%	99.051%
7869	UNIVERSAL CEMEN	0.001%	99.052%
7870	KYODO PRINTING	0.001%	99.052%
7871	FOXTONS GROUP P	0.001%	99.053%
7872	IWAICOSMO HLDGS	0.001%	99.054%
7873	ADANI ENTERPRIS	0.001%	99.055%
7874	SAKAI MOVING SE	0.001%	99.056%
7875	ZINWELL CORP	0.001%	99.057%
7876	DOGAN HOLDINGS	0.001%	99.057%
7877	JAPAN PETROLEUM	0.001%	99.058%
7878	MALAYSIAN PACIF	0.001%	99.059%
7879	MAGNESITA REFRA	0.001%	99.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	HONGHUA GROUP L	0.001%	99.061%
7881	DEA CAPITAL SPA	0.001%	99.062%
7882	MAINSTREET HEAL	0.001%	99.062%
7883	HANNOVER RUECKV	0.001%	99.063%
7884	TCL MULTIMEDIA	0.001%	99.064%
7885	COVESTRO AG	0.001%	99.065%
7886	ENVESTNET INC COMMON STOCK	0.001%	99.066%
7887	GOODBABY INTERN	0.001%	99.067%
7888	HELLENIC PETROL	0.001%	99.067%
7889	STANDARD FOODS	0.001%	99.068%
7890	SAMTY CO.LTD.	0.001%	99.069%
7891	CABCHARGE AUSTR	0.001%	99.070%
7892	VALUETRONICS HL	0.001%	99.071%
7893	CITYCHAMP WATCH	0.001%	99.072%
7894	MIE BANK LTD/TH	0.001%	99.072%
7895	SUNG KWANG BEND	0.001%	99.073%
7896	RTX TELECOM	0.001%	99.074%
7897	CTT-CORREIOS DE	0.001%	99.075%
7898	LECTRA SYSTEMES	0.001%	99.076%
7899	NIPPON YUSOKI C	0.001%	99.077%
7900	SUNDRAM FASTNER	0.001%	99.077%
7901	MILBON CO	0.001%	99.078%
7902	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.079%
7903	SK TELECOM	0.001%	99.080%
7904	TEKKEN CORP	0.001%	99.081%
7905	OMAXE LTD	0.001%	99.081%
7906	SUNPLUS TECHNOL	0.001%	99.082%
7907	MARUWA CO LTD	0.001%	99.083%
7908	NORTHWEST PIPE	0.001%	99.084%
7909	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.085%
7910	TIM PARTICIPACOES SA ADR ADR	0.001%	99.086%
7911	MONTEA SCA	0.001%	99.086%
7912	WALLISER KANTON	0.001%	99.087%
7913	ALBANY MOLECULA	0.001%	99.088%
7914	CARL ZEISS MEDI	0.001%	99.089%
7915	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.090%
7916	ASAHI CO LTD	0.001%	99.091%
7917	JK TYRE & INDUS	0.001%	99.091%
7918	EN-JAPAN INC.	0.001%	99.092%
7919	LITE-ON SEMICON	0.001%	99.093%
7920	CAPE	0.001%	99.094%
7921	BYUCKSAN CORP	0.001%	99.095%
7922	ESPRINET SPA	0.001%	99.095%
7923	MOSHIMOSHI HOTL	0.001%	99.096%
7924	LANDING INTL DE	0.001%	99.097%
7925	ONOKEN CO LTD	0.001%	99.098%
7926	YUEXIU TRANSPOR	0.001%	99.099%
7927	SEOHEE CONSTRUC	0.001%	99.099%
7928	SEMPERIT AG HOL	0.001%	99.100%
7929	XAAR	0.001%	99.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	RCR TOMLINSON L	0.001%	99.102%
7931	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.103%
7932	FUNAI ELECTRIC	0.001%	99.104%
7933	SYMPHONY HLDGS	0.001%	99.104%
7934	MASISA SA	0.001%	99.105%
7935	CGN MEIYA POWER	0.001%	99.106%
7936	PANIN FINANCIAL	0.001%	99.107%
7937	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.108%
7938	VANACHAI GROUP	0.001%	99.108%
7939	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.109%
7940	LIBBEY INC COMMON STOCK USD.01	0.001%	99.110%
7941	ZENG HSING INDL	0.001%	99.111%
7942	GLOBAL YATIRIM	0.001%	99.112%
7943	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.112%
7944	CHINA OVERSEAS	0.001%	99.113%
7945	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.114%
7946	JAPAN AIRPORT T	0.001%	99.115%
7947	WAH LEE INDUSTR	0.001%	99.116%
7948	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.116%
7949	GIGASTORAGE COR	0.001%	99.117%
7950	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.118%
7951	DAIKEN CORP	0.001%	99.119%
7952	TIPCO ASPHALT P	0.001%	99.120%
7953	SWISSQUOTE GP H	0.001%	99.120%
7954	SILVER GRANT IN	0.001%	99.121%
7955	HODOGAYA CHEMIC	0.001%	99.122%
7956	LAI SUN GARMENT	0.001%	99.123%
7957	HAGIHARA INDUST	0.001%	99.124%
7958	DALRADIAN RESOU	0.001%	99.124%
7959	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.125%
7960	LEASINVEST REAL	0.001%	99.126%
7961	YOMIURI LAND CO	0.001%	99.127%
7962	SYRAH RESOURCES	0.001%	99.128%
7963	TUBACEX SA	0.001%	99.128%
7964	BOSIDENG INTL H	0.001%	99.129%
7965	GAMEHOST INC	0.001%	99.130%
7966	GATEWAY DISTRIP	0.001%	99.131%
7967	KYOKUTO SECURIT	0.001%	99.132%
7968	AXT INC COMMON STOCK USD.001	0.001%	99.132%
7969	COSCO CORPORATI	0.001%	99.133%
7970	WOWOW INC	0.001%	99.134%
7971	ANICOM HOLDINGS	0.001%	99.135%
7972	TIAN AN CHINA I	0.001%	99.136%
7973	INARI AMERTRON	0.001%	99.136%
7974	VIRBAC	0.001%	99.137%
7975	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.138%
7976	SUN INTL LTD	0.001%	99.139%
7977	HUSQVARNA AB	0.001%	99.140%
7978	BRIGHT SMART SE	0.001%	99.140%
7979	TOPBI INTERNATI	0.001%	99.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	MORITO CO	0.001%	99.142%
7981	MIYAJI ENGINEER	0.001%	99.143%
7982	SIAM GLOBAL HOU	0.001%	99.143%
7983	OSAKA STEEL CO	0.001%	99.144%
7984	JUST DIAL LTD	0.001%	99.145%
7985	SOGO MEDICAL CO	0.001%	99.146%
7986	NITTOKU ENG CO	0.001%	99.147%
7987	BPOST SA	0.001%	99.147%
7988	XERO LIMITED	0.001%	99.148%
7989	CONSORCIO ARA S	0.001%	99.149%
7990	STHREE	0.001%	99.150%
7991	FENIX OUTDOOR I	0.001%	99.151%
7992	MITSUBISHI PAPE	0.001%	99.151%
7993	FONTERRA SHAREH	0.001%	99.152%
7994	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.153%
7995	SHN EXPRESSWAY	0.001%	99.154%
7996	SOLARTECH INTL	0.001%	99.154%
7997	OILES CORPORATI	0.001%	99.155%
7998	KANTO TSUKUBA B	0.001%	99.156%
7999	PT PAKUWON JATI	0.001%	99.157%
8000	F-SECURE OYJ	0.001%	99.158%
8001	K&O ENERGY GROU	0.001%	99.158%
8002	SHREE CEMENT LT	0.001%	99.159%
8003	HILONG HOLDING	0.001%	99.160%
8004	ISELECT LTD	0.001%	99.161%
8005	VP BANK AG	0.001%	99.161%
8006	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.162%
8007	MESOBLAST LTD	0.001%	99.163%
8008	POLYPLEX THAILA	0.001%	99.164%
8009	JIMOTO HLDGS IN	0.001%	99.165%
8010	PEGASUS SEWING	0.001%	99.165%
8011	WASION METERS G	0.001%	99.166%
8012	CRH PLC	0.001%	99.167%
8013	NIEN MADE ENTER	0.001%	99.168%
8014	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.168%
8015	HONG KONG AIRCR	0.001%	99.169%
8016	BALRAMPUR CHINI	0.001%	99.170%
8017	SOCO INTERNATIO	0.001%	99.171%
8018	SHANGHAI DASHEN	0.001%	99.172%
8019	PAYPOINT	0.001%	99.172%
8020	INFO SVS INTL	0.001%	99.173%
8021	MOBILEPHONE TEL	0.001%	99.174%
8022	REDCO PROPRTIE	0.001%	99.175%
8023	TOA CORP	0.001%	99.175%
8024	AGABANG&COMPANY	0.001%	99.176%
8025	KEYYO CO	0.001%	99.177%
8026	MANDOM CORP	0.001%	99.178%
8027	VESTEL ELECTRON	0.001%	99.178%
8028	PLASTIVALOIRE	0.001%	99.179%
8029	TAIWAN PCB TECH	0.001%	99.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	ANIXTER INC COMPANY GUAR 10/21 5.125	0.001%	99.181%
8031	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.182%
8032	TAIWAN SOGO SHI	0.001%	99.182%
8033	DATANG INTL POW	0.001%	99.183%
8034	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.184%
8035	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.185%
8036	NYRSTAR NV	0.001%	99.185%
8037	NAGATANIEN CO L	0.001%	99.186%
8038	CHUETSU PULP&PA	0.001%	99.187%
8039	ASAHI KOGYOSHA	0.001%	99.188%
8040	IMDEX LTD	0.001%	99.188%
8041	FORTIS HLTH (IN	0.001%	99.189%
8042	GROUPE CRIT	0.001%	99.190%
8043	EVERLIGHT CHEMI	0.001%	99.191%
8044	HIGASHI NIHON H	0.001%	99.191%
8045	EDREAMS ODIGEO	0.001%	99.192%
8046	ALEXANDER FORBE	0.001%	99.193%
8047	KOPIN CORP COMMON STOCK USD.01	0.001%	99.194%
8048	NAPHTHA ISRAEL	0.001%	99.195%
8049	CORONA CORP	0.001%	99.195%
8050	PT PAN INDONESIA	0.001%	99.196%
8051	CASETEK HOLDING	0.001%	99.197%
8052	LOTES CO LTD	0.001%	99.198%
8053	UCHIDA YOKO CO	0.001%	99.198%
8054	HARIMA CHEMICAL	0.001%	99.199%
8055	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.200%
8056	VARDHMAN TEXTIL	0.001%	99.201%
8057	FREIGHTWAYS LTD	0.001%	99.201%
8058	MARVELOUS AQL I	0.001%	99.202%
8059	VIEWWORKS CO LTD	0.001%	99.203%
8060	CHIBA KOGYO BAN	0.001%	99.204%
8061	SHINKONG INSURA	0.001%	99.204%
8062	DELTA-GALIL IND	0.001%	99.205%
8063	ATSUGI NYLON IN	0.001%	99.206%
8064	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.207%
8065	MINOR INTL	0.001%	99.207%
8066	EUGENE INVS&SEC	0.001%	99.208%
8067	ORIENT SEMICOND	0.001%	99.209%
8068	PLAYMATES TOYS	0.001%	99.210%
8069	CREDITO REAL SA	0.001%	99.210%
8070	GIANPLUS TECHN	0.001%	99.211%
8071	PERSEUS MINING	0.001%	99.212%
8072	EMCORE CORP COMMON STOCK	0.001%	99.213%
8073	OXFORD INSTRUME	0.001%	99.213%
8074	KONGSBERG GRUPP	0.001%	99.214%
8075	SCHAEFFLER AG P	0.001%	99.215%
8076	VITROLIFE AB	0.001%	99.216%
8077	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.216%
8078	GESCO AG	0.001%	99.217%
8079	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	PHX ENERGY SERV	0.001%	99.219%
8081	CONCORD NEW ENE	0.001%	99.219%
8082	PSG GROUP LTD	0.001%	99.220%
8083	BEIJING ENT MED	0.001%	99.221%
8084	KEPCO PLANT SER	0.001%	99.222%
8085	GUOLIAN SECURIT	0.001%	99.222%
8086	DAIKOKU DENKI C	0.001%	99.223%
8087	PTC INDIA LTD	0.001%	99.224%
8088	IHH HEALTHCARE	0.001%	99.225%
8089	SENEX ENERGY LT	0.001%	99.225%
8090	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.226%
8091	MATSUDA SANGYO	0.001%	99.227%
8092	YAHAGI CONST CO	0.001%	99.228%
8093	AIXTRON SE	0.001%	99.228%
8094	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.229%
8095	GRAPHITE INDIA	0.001%	99.230%
8096	TOKYO ROPE MFG	0.001%	99.231%
8097	FIAT CHRYSLER A	0.001%	99.231%
8098	BEIJING URBAN C	0.001%	99.232%
8099	LAYNE CHRISTENS	0.001%	99.233%
8100	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.234%
8101	FINOLEX INDUSTR	0.001%	99.234%
8102	NIPPON SEISEN C	0.001%	99.235%
8103	GOCOMPARE.COM G	0.001%	99.236%
8104	CHINA SILVER GR	0.001%	99.236%
8105	WAKACHIKU CONST	0.001%	99.237%
8106	DAOU DATA CORP	0.001%	99.238%
8107	POONGSAN HOLDIN	0.001%	99.239%
8108	REGIS HEALTHCAR	0.001%	99.239%
8109	RYOSHOKU LTD	0.001%	99.240%
8110	WOORI BANK SPON ADR ADR	0.001%	99.241%
8111	MEISEI INDUSTRI	0.001%	99.242%
8112	mitsui + CO LTD SPONS ADR ADR	0.001%	99.242%
8113	INAGEYA CO LTD	0.001%	99.243%
8114	AIRASIA X BHD	0.001%	99.244%
8115	JAPAN PILE CORP	0.001%	99.245%
8116	MYOB GROUP LTD	0.001%	99.245%
8117	NAUTILUS MINERA	0.001%	99.246%
8118	BERJAYA SPORTS	0.001%	99.247%
8119	COMPAGNIE DES A	0.001%	99.248%
8120	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.248%
8121	SHIBAURA ELECTR	0.001%	99.249%
8122	SHINKO SHOJI CO	0.001%	99.250%
8123	ZUMTOBEL AG	0.001%	99.250%
8124	WIRECARD AG	0.001%	99.251%
8125	SA SA INTL HLDG	0.001%	99.252%
8126	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.253%
8127	ORIENTAL BK OF	0.001%	99.253%
8128	OLAV THON EIEND	0.001%	99.254%
8129	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.255%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	HUNG POO CONSTR	0.001%	99.256%
8131	HYFLUX LTD	0.001%	99.256%
8132	PASONA GROUP IN	0.001%	99.257%
8133	CMIC HOLDINGS C	0.001%	99.258%
8134	OHSO FOOD SERV	0.001%	99.258%
8135	ADATA TECHNOLOG	0.001%	99.259%
8136	INTL GAME SYSTE	0.001%	99.260%
8137	AKITA DRILLING	0.001%	99.261%
8138	FRASERS CENTREP	0.001%	99.261%
8139	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.262%
8140	ASANUMA CORP	0.001%	99.263%
8141	OSJB HOLDINGS C	0.001%	99.264%
8142	LAND & HOUSE PU	0.001%	99.264%
8143	NOKIA CORP ADR	0.001%	99.265%
8144	BROADLEAF CO LT	0.001%	99.266%
8145	HOLTEK SEMICOND	0.001%	99.266%
8146	QGEP PARTICIPAC	0.001%	99.267%
8147	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.268%
8148	FUJIMI INC	0.001%	99.269%
8149	GUJARAT MINERAL	0.001%	99.269%
8150	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.270%
8151	GENESIS LAND DE	0.001%	99.271%
8152	L&K ENGINEERING	0.001%	99.271%
8153	RYODEN TRADING	0.001%	99.272%
8154	SALA CORPORATIO	0.001%	99.273%
8155	YAT SING HOLDIN	0.001%	99.274%
8156	OTOKAR OTOMOTIV	0.001%	99.274%
8157	TOMOKU CO	0.001%	99.275%
8158	TOYO TANSO CO L	0.001%	99.276%
8159	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.277%
8160	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.277%
8161	TOWER SEMICONDU	0.001%	99.278%
8162	STUDIO ALICE CO	0.001%	99.279%
8163	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.279%
8164	MARUWA UNYU	0.001%	99.280%
8165	BATU KAWAN BHD	0.001%	99.281%
8166	BING-GRAE	0.001%	99.282%
8167	JANOME SEWING M	0.001%	99.282%
8168	BLACK BOX CORP	0.001%	99.283%
8169	RIKEN KEIKI CO	0.001%	99.284%
8170	TRAVELZOO COMMON STOCK USD.01	0.001%	99.284%
8171	WHAN IN PHARMAC	0.001%	99.285%
8172	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.286%
8173	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.287%
8174	FUJI PHARM CO L	0.001%	99.287%
8175	NEC CAPITAL SOL	0.001%	99.288%
8176	JALUX INC	0.001%	99.289%
8177	MITSUUROKO CO L	0.001%	99.289%
8178	GUANGSHEN RAILW	0.001%	99.290%
8179	KAROON GAS AUST	0.001%	99.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	JUNGFRAUBAHN HL	0.001%	99.292%
8181	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.292%
8182	TAKACHIHO ELECT	0.001%	99.293%
8183	COSTAMARE INC	0.001%	99.294%
8184	BOLSA DE VALOR	0.001%	99.294%
8185	METALLURGICAL C	0.001%	99.295%
8186	SEKERBANK	0.001%	99.296%
8187	SHANDONG XINHUA	0.001%	99.296%
8188	TMAC RESOURCES	0.001%	99.297%
8189	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.298%
8190	HANSOL CHEMICAL	0.001%	99.299%
8191	E.I.D.-PARRY(IN	0.001%	99.299%
8192	BIRLA CORP LTD	0.001%	99.300%
8193	ON-BRIGHT ELECT	0.001%	99.301%
8194	LIAN BENG GROUP	0.001%	99.301%
8195	TRUE NORTH COMM	0.001%	99.302%
8196	SHENGJING BANK	0.001%	99.303%
8197	LH FINANCIAL GR	0.001%	99.303%
8198	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.304%
8199	SCHIBSTED ASA	0.001%	99.305%
8200	TOURISM HOLDING	0.001%	99.306%
8201	BELLAMY'S AUSTR	0.001%	99.306%
8202	OKINAWA CELLULA	0.001%	99.307%
8203	TIANJIN DEVMT H	0.001%	99.308%
8204	CHU KONG SHIPPI	0.001%	99.308%
8205	HUANG HSIANG CO	0.001%	99.309%
8206	KUKDO CHEMICAL	0.001%	99.310%
8207	ISRA VISION AG	0.001%	99.310%
8208	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.311%
8209	HARBOUR CENTRE	0.001%	99.312%
8210	CARDINAL ENERGY	0.001%	99.313%
8211	FURUSATO INDUST	0.001%	99.313%
8212	ALICO INC COMMON STOCK USD1.0	0.001%	99.314%
8213	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.315%
8214	SILICON WORKS	0.001%	99.315%
8215	ICHIKOHIndustr	0.001%	99.316%
8216	NIPPON PILLAR P	0.001%	99.317%
8217	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.317%
8218	HOPEWELL HIGHWA	0.001%	99.318%
8219	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.319%
8220	POSCO CHEMTECH	0.001%	99.320%
8221	VILLAGE ROADSHO	0.001%	99.320%
8222	13 HOLDINGS LTD	0.001%	99.321%
8223	GET NICE HOLDIN	0.001%	99.322%
8224	SAES GETTERS	0.001%	99.322%
8225	CYBERTAN TECHNO	0.001%	99.323%
8226	ELETROPAULO MET	0.001%	99.324%
8227	AMERICAS SILVER	0.001%	99.324%
8228	VALUE PARTNERS	0.001%	99.325%
8229	OYO CORPORATION	0.001%	99.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.326%
8231	SOUNDWILL HOLDI	0.001%	99.327%
8232	WATAMI FOOD SER	0.001%	99.328%
8233	ACTIA GROUP	0.001%	99.329%
8234	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.329%
8235	UNITECH PRINTED	0.001%	99.330%
8236	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.331%
8237	ADCOCK INGRAM H	0.001%	99.331%
8238	ATLAS FINANCIAL	0.001%	99.332%
8239	TA ENTERPRISE B	0.001%	99.333%
8240	SANOH INDUSTRIA	0.001%	99.333%
8241	TUNE INS HOLDIN	0.001%	99.334%
8242	POYA CO LTD	0.001%	99.335%
8243	KNM GROUP BERHA	0.001%	99.335%
8244	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.336%
8245	DELEK AUTOMOTIV	0.001%	99.337%
8246	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.337%
8247	STAR CRUISES LT	0.001%	99.338%
8248	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.339%
8249	AUBAY	0.001%	99.339%
8250	CENIT AG SYSTEM	0.001%	99.340%
8251	CHUKYO BANK	0.001%	99.341%
8252	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.342%
8253	SINKO INDUSTRIE	0.001%	99.342%
8254	RAUBEX GROUP LT	0.001%	99.343%
8255	PRECIOUS SHIPPI	0.001%	99.344%
8256	SARTORIUS STEDI	0.001%	99.344%
8257	ASAHI ORGANIC C	0.001%	99.345%
8258	LAMPRELL PLC	0.001%	99.346%
8259	CHIP ENG SENG C	0.001%	99.346%
8260	RAMELIUS RESOUR	0.001%	99.347%
8261	CHUNG HWA PULP	0.001%	99.348%
8262	GOL LINHAS AERE	0.001%	99.348%
8263	SILICONWARE PRE	0.001%	99.349%
8264	PACIFIC HOSPITA	0.001%	99.350%
8265	KANAGAWA CHUO K	0.001%	99.350%
8266	COUNTRYWIDE	0.001%	99.351%
8267	FUSION PARTNERS	0.001%	99.352%
8268	HEIJMANS	0.001%	99.352%
8269	NITTO KOHKI CO	0.001%	99.353%
8270	TAIHO KOGYO	0.001%	99.354%
8271	SINCERE NAVIGAT	0.001%	99.354%
8272	SEKONIX CO LTD	0.001%	99.355%
8273	EAST CAPITAL EX	0.001%	99.356%
8274	FRANCE BED HOLD	0.001%	99.356%
8275	ASTRO JAPAN PR	0.001%	99.357%
8276	DONGJIN SEMICHE	0.001%	99.358%
8277	MEIKO NETWORK J	0.001%	99.358%
8278	YUGANG INTL	0.001%	99.359%
8279	GS RETAIL CO LT	0.001%	99.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	UNITED ENERGY G	0.001%	99.360%
8281	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.361%
8282	INV LA CONSTRUC	0.001%	99.362%
8283	SANYO ELEC RAIL	0.001%	99.363%
8284	NIPPON CARBIDE	0.001%	99.363%
8285	NOHMI BOSAI	0.001%	99.364%
8286	MARCOPOLO SA	0.001%	99.365%
8287	COSAN LOGISTICA	0.001%	99.365%
8288	FEINTOOL INTERN	0.001%	99.366%
8289	FRASERS HOSPITA	0.001%	99.367%
8290	VALID SOLUCOES	0.001%	99.367%
8291	BANK HANDLOWY W	0.001%	99.368%
8292	SHENYIN WANGUO(0.001%	99.369%
8293	AMOT INVESTMENT	0.001%	99.369%
8294	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.370%
8295	KEC INTERNATION	0.001%	99.371%
8296	GEK GROUP OF CO	0.001%	99.371%
8297	ELMOS SEMICONDU	0.001%	99.372%
8298	ITC PROPERTIES	0.001%	99.373%
8299	CREATE SD HOLDI	0.001%	99.373%
8300	MEDIGENE AG	0.001%	99.374%
8301	HAICHANG HOLDIN	0.001%	99.374%
8302	FREUND CORP	0.001%	99.375%
8303	HOTEL PROPERTY	0.001%	99.376%
8304	WESTGOLD RESOUR	0.001%	99.376%
8305	DORO AB	0.001%	99.377%
8306	KIRKLAND S INC COMMON STOCK	0.001%	99.378%
8307	VIJAYA BANK	0.001%	99.378%
8308	ICHINEN CO LTD	0.001%	99.379%
8309	TOKYO ENERGY&SY	0.001%	99.380%
8310	FORMOSAN RUBBER	0.001%	99.380%
8311	NIHON CHOUZAI C	0.001%	99.381%
8312	DONG AH TIRE&RU	0.001%	99.382%
8313	SOBHA LIMITED	0.001%	99.382%
8314	NATORI CO LTD	0.001%	99.383%
8315	NITTOC CONST CO	0.001%	99.384%
8316	SINOLINK WORLDW	0.001%	99.384%
8317	TOHO CO LTD	0.001%	99.385%
8318	ARES ALLERGY HO	0.001%	99.386%
8319	SCATEC SOLAR AS	0.001%	99.386%
8320	EXMAR	0.001%	99.387%
8321	LIFETECH SCIENT	0.001%	99.388%
8322	BESALCO SA	0.001%	99.388%
8323	HISAKA WORKS LT	0.001%	99.389%
8324	SK SECURITIES C	0.001%	99.390%
8325	SMA SOLAR TECHN	0.001%	99.390%
8326	HANNSTAR BOARD	0.001%	99.391%
8327	TOYO CORPORATIO	0.001%	99.392%
8328	TOWER BERSAMA I	0.001%	99.392%
8329	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	99.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	G.U.D. HOLDINGS	0.001%	99.394%
8331	MERITZ FINANCIA	0.001%	99.394%
8332	MARUZEN SHOWA U	0.001%	99.395%
8333	MBK PCL	0.001%	99.396%
8334	YASUNAGA CORP	0.001%	99.396%
8335	KINGSWAY FINANC	0.001%	99.397%
8336	SERCO GROUP	0.001%	99.398%
8337	CHINA SANJIANG	0.001%	99.398%
8338	GUNNEBO AB	0.001%	99.399%
8339	F&A AQUA HOLDIN	0.001%	99.399%
8340	ASHIMORI INDUST	0.001%	99.400%
8341	QINHUANGDAO POR	0.001%	99.401%
8342	NIPPON VALQUA I	0.001%	99.401%
8343	YASUDA WAREHOUS	0.001%	99.402%
8344	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.403%
8345	ALCONIX CORPORA	0.001%	99.403%
8346	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.404%
8347	TONAMI HOLDINGS	0.001%	99.405%
8348	ECKERT & ZIEGLE	0.001%	99.405%
8349	CEMENTOS ARGOS	0.001%	99.406%
8350	H+H INTERNATION	0.001%	99.407%
8351	TOKYO KEIKI INC	0.001%	99.407%
8352	ENERNOC INC	0.001%	99.408%
8353	MIMASU SEMICOND	0.001%	99.409%
8354	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.409%
8355	KAWAI MUSICAL I	0.001%	99.410%
8356	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.411%
8357	REBOSIS PROPERT	0.001%	99.411%
8358	JW HOLDINGS COR	0.001%	99.412%
8359	DYNAGREEN ENVIR	0.001%	99.412%
8360	GLOBAL&YUASA BA	0.001%	99.413%
8361	CONSTRUTORA TEN	0.001%	99.414%
8362	DIOS FASTIGHETE	0.001%	99.414%
8363	HNA HLDGS GP CO	0.001%	99.415%
8364	ABILITY ENTERPR	0.001%	99.416%
8365	ASKUL	0.001%	99.416%
8366	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.417%
8367	HELBOR EMPREEND	0.001%	99.418%
8368	KOMATSU SEIREN	0.001%	99.418%
8369	ICOM INCORPORAT	0.001%	99.419%
8370	STP & I PCL-FOR	0.001%	99.420%
8371	UNIVERSAL ENTER	0.001%	99.420%
8372	PROACT IT GROUP	0.001%	99.421%
8373	GUJARAT FLUOROC	0.001%	99.421%
8374	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.422%
8375	TENWOW INTL HLD	0.001%	99.423%
8376	EUROCASH SA	0.001%	99.423%
8377	SIMMTECH CO LTD	0.001%	99.424%
8378	ITOCHU SHOKUHIN	0.001%	99.425%
8379	NHPC LTD	0.001%	99.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	KANADEN CORP	0.001%	99.426%
8381	SEKISUI PLASTIC	0.001%	99.427%
8382	TOKYO THEATRES	0.001%	99.427%
8383	KYOSAN ELECTRIC	0.001%	99.428%
8384	LUNDIN GOLD INC	0.001%	99.428%
8385	TOA DORO KOGYO	0.001%	99.429%
8386	TOYO SECURITIES	0.001%	99.430%
8387	STO AG-PREFERRE	0.001%	99.430%
8388	GRUPO AVAL ACCI	0.001%	99.431%
8389	IMAX CHINA HOLD	0.001%	99.432%
8390	UNION BANK OF P	0.001%	99.432%
8391	MATSUI SECURITI	0.001%	99.433%
8392	BASTIDE LE CONF	0.001%	99.433%
8393	KAWASAN INDS JA	0.001%	99.434%
8394	S.M. ENTERTAINM	0.001%	99.435%
8395	TECHNOPRO HLDGS	0.001%	99.435%
8396	HAKUTO CO	0.001%	99.436%
8397	MATSUI CONST CO	0.001%	99.437%
8398	NIPPON FINE CHE	0.001%	99.437%
8399	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.438%
8400	KNOW IT AB	0.001%	99.439%
8401	KURIMOTO	0.001%	99.439%
8402	HYUNDAI HCN CO	0.001%	99.440%
8403	SANEI ARCHITECT	0.001%	99.440%
8404	ASKA PHARMACEU	0.001%	99.441%
8405	WESTAR ENERGY I	0.001%	99.442%
8406	CHIYODA INTEGRE	0.001%	99.442%
8407	PRONEXUS INC	0.001%	99.443%
8408	SINOSOFT TECHNO	0.001%	99.444%
8409	ICHIA TECHNOLOG	0.001%	99.444%
8410	TECHNOVATOR INT	0.001%	99.445%
8411	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.445%
8412	SCHIBSTED ASA	0.001%	99.446%
8413	BIOTEST AG	0.001%	99.447%
8414	IWASAKI ELECTRI	0.001%	99.447%
8415	S&T DYNAMICS CO	0.001%	99.448%
8416	ROAD KING INFRA	0.001%	99.449%
8417	EHEALTH INC COMMON STOCK USD.001	0.001%	99.449%
8418	FORUS S.A.	0.001%	99.450%
8419	OPPENHEIMER HLD	0.001%	99.450%
8420	SCIENTEX BERHAD	0.001%	99.451%
8421	POSCO ICT CO LT	0.001%	99.452%
8422	COMMUNISIS PLC	0.001%	99.452%
8423	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.453%
8424	AGUAS ANDINAS S	0.001%	99.454%
8425	STARTS PROCEED	0.001%	99.454%
8426	LA DORIA SPA	0.001%	99.455%
8427	RADEX-HERAKLITH	0.001%	99.455%
8428	SUPALAI PCL-NVD	0.001%	99.456%
8429	PW MEDTECH GROU	0.001%	99.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	KPJ HEALTHCARE	0.001%	99.457%
8431	SERVCORP	0.001%	99.458%
8432	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.458%
8433	CHINA ALL ACCES	0.001%	99.459%
8434	CREATE RESTAURA	0.001%	99.460%
8435	OSK HOLDINGS BH	0.001%	99.460%
8436	QAF LTD	0.001%	99.461%
8437	LUMENS CO LTD	0.001%	99.462%
8438	SANYO SHOKAI	0.001%	99.462%
8439	VA TECH WABAG L	0.001%	99.463%
8440	CHUANGS CONS IN	0.001%	99.463%
8441	ALLAHABAD BANK	0.001%	99.464%
8442	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.465%
8443	PVR LTD	0.001%	99.465%
8444	LOTUS BAKERIES	0.001%	99.466%
8445	OCTODEC	0.001%	99.466%
8446	ACBEL POLYTECH	0.001%	99.467%
8447	LEALEA ENTERPRI	0.001%	99.468%
8448	JUST RETIREMENT	0.001%	99.468%
8449	KISWIRE LTD	0.001%	99.469%
8450	BIMB HLDGS BERH	0.001%	99.469%
8451	SC ASSET CORPOR	0.001%	99.470%
8452	TOTAL ACCESS CO	0.001%	99.471%
8453	CIE FINANCIER T	0.001%	99.471%
8454	NAKAMURAYA CO L	0.001%	99.472%
8455	JAPAN MEDICAL D	0.001%	99.473%
8456	ARIAKE JAPAN CO	0.001%	99.473%
8457	CHORI CO LTD	0.001%	99.474%
8458	HAPAG-LLOYD AG	0.001%	99.474%
8459	EKORNES ASA	0.001%	99.475%
8460	NISSUI PHARM CO	0.001%	99.476%
8461	CITY LODGE HOTE	0.001%	99.476%
8462	PALIBURG HOLDIN	0.001%	99.477%
8463	GODO STEEL	0.001%	99.477%
8464	HILTON FOOD GRO	0.001%	99.478%
8465	SABANA SHARIAH	0.001%	99.479%
8466	BLUE DART EXPRE	0.001%	99.479%
8467	REIS INC COMMON STOCK USD.01	0.001%	99.480%
8468	HUCHEMS FINE CH	0.001%	99.480%
8469	FERRARI NV	0.001%	99.481%
8470	YOUYUAN INTERNA	0.001%	99.482%
8471	LIVART CO LTD	0.001%	99.482%
8472	CSE GLOBAL LIMI	0.001%	99.483%
8473	BETER BED HOLD	0.001%	99.483%
8474	HANKUK CARBON C	0.001%	99.484%
8475	ENF TECHNOLOGY	0.001%	99.485%
8476	FALCK RENEWABLE	0.001%	99.485%
8477	KAMEDA SEIKA CO	0.001%	99.486%
8478	DENYO CO	0.001%	99.486%
8479	HONEYS CO LTD	0.001%	99.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	SONGA OFFSHORE	0.001%	99.487%
8481	TACHIBANA ELETE	0.001%	99.488%
8482	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.489%
8483	CRAWFORD & CO	0.001%	99.489%
8484	KEIHANSHIN RL	0.001%	99.490%
8485	CHIYODA CO	0.001%	99.490%
8486	MACA LIMITED	0.001%	99.491%
8487	DEOLEO SA	0.001%	99.492%
8488	BANCO SANTANDER CHILE ADR ADR	0.001%	99.492%
8489	CONNECT GROUP	0.001%	99.493%
8490	BROOKFIELD REAL	0.001%	99.493%
8491	NOEVIR HOLDINGS	0.001%	99.494%
8492	FARMSCO	0.001%	99.495%
8493	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.495%
8494	ASCENDAS INDIA	0.001%	99.496%
8495	NS SHOPPING CO	0.001%	99.496%
8496	PRIMO WATER CORP COMMON STOCK	0.001%	99.497%
8497	KOREA ELEC TERM	0.001%	99.498%
8498	CENTROTEC SUSTA	0.001%	99.498%
8499	TAIKO BANK	0.001%	99.499%
8500	ESSITY AKTIEBOL	0.001%	99.499%
8501	KOZA ANADOLU ME	0.001%	99.500%
8502	URTHECAST CORP	0.001%	99.500%
8503	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.501%
8504	EXEL INDUSTRIES	0.001%	99.502%
8505	UNITECH LIMITED	0.001%	99.502%
8506	CHINA STRATEGIC	0.001%	99.503%
8507	BOYAA INTERACTI	0.001%	99.503%
8508	MUHAK CO LTD	0.001%	99.504%
8509	ASUNARO AOKI CO	0.001%	99.505%
8510	SUMMIT R/EST HL	0.001%	99.505%
8511	COGOBUY GROUP	0.001%	99.506%
8512	KOATSU GAS KOGY	0.001%	99.506%
8513	XINJIANG XINXIN	0.001%	99.507%
8514	MICROBIO CO LTD	0.001%	99.507%
8515	FUJI KIKO CO LT	0.001%	99.508%
8516	HIROSE ELECTRIC	0.001%	99.509%
8517	GUJARAT NARM	0.001%	99.509%
8518	UNIDEN CORP	0.001%	99.510%
8519	ORBITE TECHNOLO	0.001%	99.510%
8520	MASTER GLORY GR	0.001%	99.511%
8521	MISAWA HOMES HO	0.001%	99.512%
8522	MALAYAN CEMENT	0.001%	99.512%
8523	ROMANDE ENERGIE	0.001%	99.513%
8524	LEIFHEIT AG	0.001%	99.513%
8525	TYMAN PLC	0.001%	99.514%
8526	OSAKA ORGANIC C	0.001%	99.514%
8527	SWCC SHOWA HOLD	0.001%	99.515%
8528	FLEURY MICHON	0.001%	99.516%
8529	DISH TV INDIA L	0.001%	99.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	SIRTEC INTERNAT	0.001%	99.517%
8531	F@N COMMUNICATI	0.001%	99.517%
8532	SEA HOLDINGS LT	0.001%	99.518%
8533	PAN INTL INDL	0.001%	99.518%
8534	TOKYO ELECTRON	0.001%	99.519%
8535	TOFAS TURK OTOM	0.001%	99.520%
8536	TUAN SING HLDGS	0.001%	99.520%
8537	DOTTIKON ES HOL	0.001%	99.521%
8538	NIPPON YAKIN KO	0.001%	99.521%
8539	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.522%
8540	MAXIS BHD	0.001%	99.522%
8541	SAMART CORP PCL	0.001%	99.523%
8542	SCHAFFNER HOLDI	0.001%	99.524%
8543	IVE GROUP LTD	0.001%	99.524%
8544	OCEAN-LAND GROU	0.001%	99.525%
8545	mitsui HOME CO	0.001%	99.525%
8546	FJ NEXT CO LTD	0.001%	99.526%
8547	SAMPO CORP	0.001%	99.526%
8548	POCKET CARD CO	0.001%	99.527%
8549	SVENSKA HANDELS	0.001%	99.528%
8550	ABG SUNDAL COLL	0.001%	99.528%
8551	TPV TECHNOLOGY	0.001%	99.529%
8552	HSIN KUANG STEE	0.001%	99.529%
8553	LPKF LASER & EL	0.001%	99.530%
8554	KENON HLDGS LTD	0.001%	99.530%
8555	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.531%
8556	MILLS ESTRUTURA	0.001%	99.532%
8557	SUGIMOTO & CO L	0.001%	99.532%
8558	LATTICE SEMICON	0.001%	99.533%
8559	FARADAY TECHNOL	0.001%	99.533%
8560	ARTNATURE INC	0.001%	99.534%
8561	QLIRO GROUP AB	0.001%	99.534%
8562	ABC ARBITRAGE	0.001%	99.535%
8563	KYOKUYO CO LTD	0.001%	99.535%
8564	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.536%
8565	U-SHIN	0.001%	99.537%
8566	KATO WORKS CO	0.001%	99.537%
8567	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.538%
8568	RAIN INDUSTRIES	0.001%	99.538%
8569	MITANI SEKISAN	0.001%	99.539%
8570	ABOITIZ POWER C	0.001%	99.539%
8571	ASALEO CARE LTD	0.001%	99.540%
8572	XP POWER LTD	0.001%	99.540%
8573	NISSHIN FUDOSAN	0.001%	99.541%
8574	CLEANUP CORP	0.001%	99.542%
8575	MUCKLOW(A&J) GR	0.001%	99.542%
8576	PNE WIND AG	0.001%	99.543%
8577	YOMEISHU SEIZO	0.001%	99.543%
8578	KROSAKI CORP	0.001%	99.544%
8579	AIZAWA SECURITI	0.001%	99.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	AKER AMERICAN S	0.001%	99.545%
8581	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.545%
8582	YUME INC COMMON STOCK USD.001	0.001%	99.546%
8583	ALMA MEDIA CORP	0.001%	99.547%
8584	UEM SUNRISE BHD	0.001%	99.547%
8585	MATSUYA CO (TOK	0.001%	99.548%
8586	KT CORP SP ADR ADR	0.001%	99.548%
8587	AOC HOLDINGS IN	0.001%	99.549%
8588	ZHENGZHOU COAL	0.001%	99.549%
8589	SENSHUKAI CO	0.001%	99.550%
8590	GUANGZHOU AUTOM	0.001%	99.550%
8591	TOYO RADIATOR C	0.001%	99.551%
8592	REPCO HOME FINA	0.001%	99.552%
8593	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.552%
8594	ANHUI EXPRESSWA	0.001%	99.553%
8595	ARGAN SA	0.001%	99.553%
8596	DAIKOKUTENBUSSA	0.001%	99.554%
8597	VICTORY CITY IN	0.001%	99.554%
8598	PAN JIT INTERNA	0.001%	99.555%
8599	PFIZER LTD	0.001%	99.555%
8600	TREVI FINANZIAR	0.001%	99.556%
8601	PAL CO LTD	0.001%	99.556%
8602	ZUIKO CORP	0.001%	99.557%
8603	SHIN NIPPON AIR	0.001%	99.558%
8604	SHINYOUNG SECS	0.001%	99.558%
8605	KH VATEC	0.001%	99.559%
8606	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.559%
8607	QUESTERRE ENERG	0.001%	99.560%
8608	MEDCO ENERGI IN	0.001%	99.560%
8609	COPEL PARANA EN	0.001%	99.561%
8610	COMBA TELECOM S	0.001%	99.561%
8611	ELBIT SYSTEMS L	0.001%	99.562%
8612	GILLETTE INDIA	0.001%	99.562%
8613	CHEUNG KONG INF	0.001%	99.563%
8614	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.563%
8615	LUMAX INTERNATI	0.001%	99.564%
8616	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.565%
8617	CYFROWY POLSAT	0.001%	99.565%
8618	PRICER AB	0.001%	99.566%
8619	CELLNEX TELECOM	0.001%	99.566%
8620	ELDERS LTD	0.001%	99.567%
8621	QUANTA STORAGE	0.001%	99.567%
8622	KITAGAWA IRON W	0.001%	99.568%
8623	RESTAURANT BRAN	0.001%	99.568%
8624	HONG FOK CORP	0.001%	99.569%
8625	NAMYANG DAIRY P	0.001%	99.569%
8626	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.570%
8627	CARLSBERG BREWE	0.001%	99.570%
8628	BAYSIDE LAND CO	0.001%	99.571%
8629	GRAND KOREA LEI	0.001%	99.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	I-NET CORP	0.001%	99.572%
8631	BOURBON SA	0.001%	99.573%
8632	MONOGATARI CORP	0.001%	99.573%
8633	C UYEMURA & CO	0.001%	99.574%
8634	METALS X LTD	0.001%	99.574%
8635	NL INDUSTRIES	0.001%	99.575%
8636	RIGHT-ON CO	0.001%	99.575%
8637	ENERGA SA	0.001%	99.576%
8638	MAEZAWA KASEI I	0.001%	99.576%
8639	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.577%
8640	FURUNO ELECTRIC	0.001%	99.577%
8641	mitsui matsushi	0.001%	99.578%
8642	HADERA PAPER LT	0.001%	99.578%
8643	NZX LTD	0.001%	99.579%
8644	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.580%
8645	WELLING HOLD LT	0.001%	99.580%
8646	CNQC INTERNATIO	0.001%	99.581%
8647	JAGRAN PRAKASHA	0.001%	99.581%
8648	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.582%
8649	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.582%
8650	NIHON KAGAKU SA	0.001%	99.583%
8651	ING BANK SLASKI	0.001%	99.583%
8652	WUS PRINTD CIRC	0.001%	99.584%
8653	STAMFORD LAND	0.001%	99.584%
8654	MOBILEZONE HOLD	0.001%	99.585%
8655	PLAZZA AG REG A	0.001%	99.585%
8656	FIRST TRACTOR C	0.001%	99.586%
8657	ATOM CORPORATIO	0.001%	99.586%
8658	MALAYAN FLOUR M	0.001%	99.587%
8659	SHINWA KAIUN	0.001%	99.587%
8660	AMPER SA	0.001%	99.588%
8661	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.589%
8662	YORK WATER CO COMMON STOCK	0.001%	99.589%
8663	JAPAN MATERIAL	0.001%	99.590%
8664	SANY HEAVY EQUI	0.001%	99.590%
8665	GUN EI CHEM IND	0.001%	99.591%
8666	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.591%
8667	EAGLE NICE INTE	0.001%	99.592%
8668	MOTHERCARE	0.001%	99.592%
8669	FUJICCO CO	0.001%	99.593%
8670	HARDINGE INC	0.001%	99.593%
8671	CIMSA	0.001%	99.594%
8672	THORN GROUP LTD	0.001%	99.594%
8673	HI-P INTERNATIO	0.001%	99.595%
8674	KITANO CONST CO	0.001%	99.595%
8675	MAHLE METAL LEV	0.001%	99.596%
8676	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.596%
8677	CLS HOLDINGS PL	0.001%	99.597%
8678	TOP FRONTIER IN	0.001%	99.597%
8679	ALTISOURCE PORT	0.001%	99.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	NCC GROUP LTD.	0.001%	99.598%
8681	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.599%
8682	DECEUNINCK	0.001%	99.599%
8683	RHYTHM WATCH CO	0.001%	99.600%
8684	SHINAGAWA FUEL	0.001%	99.600%
8685	IDEC CORPORATIO	0.001%	99.601%
8686	HYUNDAI CONSTRU	0.001%	99.601%
8687	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.602%
8688	BAOYE GROUP CO	0.001%	99.602%
8689	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.603%
8690	IRON FORCE INDU	0.001%	99.603%
8691	SAJO INDUSTRIES	0.001%	99.604%
8692	SHANGHAI FUDAN-	0.001%	99.604%
8693	TIANGONG INTERN	0.001%	99.605%
8694	ECLERX SERVICES	0.001%	99.606%
8695	CENTRAL CHINA R	0.001%	99.606%
8696	COOKPAD INC	0.001%	99.607%
8697	MONASH IVF GRP	0.001%	99.607%
8698	HANMI PHARM CO	0.001%	99.608%
8699	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.608%
8700	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.609%
8701	ORGANO	0.001%	99.609%
8702	TOKYO RAKUTENCH	0.001%	99.610%
8703	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.610%
8704	BANCO BTG PACTU	0.001%	99.611%
8705	SAMSUNG ENGINEE	0.001%	99.611%
8706	SPACE CO LTD	0.001%	99.612%
8707	DONGWONIndustr	0.001%	99.612%
8708	LOTTE NON-LIFE	0.001%	99.613%
8709	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.613%
8710	BANGKOK BANK	0.001%	99.614%
8711	AIXTRON AG	0.001%	99.614%
8712	EMPEROR WATCH A	0.001%	99.615%
8713	NICOX	0.001%	99.615%
8714	NIHON TOKUSHU T	0.001%	99.616%
8715	CREDIT CORP GRO	0.001%	99.616%
8716	MARS ENGINEERIN	0.001%	99.617%
8717	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.617%
8718	DATALOGIC SPA	0.001%	99.618%
8719	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.618%
8720	GRUH FINANCE	0.001%	99.619%
8721	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.619%
8722	SICHUAN EXPRESS	0.001%	99.620%
8723	KEE TAI PROPERT	0.001%	99.620%
8724	BANK BUKOPIN PT	0.001%	99.621%
8725	YOULCHON CHEMIC	0.001%	99.621%
8726	GUJARAT PIPAVAV	0.001%	99.622%
8727	CARLO CAVAZZI H	0.000%	99.622%
8728	UNION BANK OF I	0.000%	99.623%
8729	ENTRA ASA	0.000%	99.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	WONDERFUL SKY F	0.000%	99.624%
8731	JAPFA LTD	0.000%	99.624%
8732	KINKI NIPPON TO	0.000%	99.625%
8733	CDI CORP COMMON STOCK USD.1	0.000%	99.625%
8734	TAKEEI CORPORAT	0.000%	99.626%
8735	COLLINS FOOD LT	0.000%	99.626%
8736	ARENA REIT	0.000%	99.627%
8737	FANCL CORP	0.000%	99.627%
8738	TORISHIMA PUMP	0.000%	99.628%
8739	KOBE BUSSAN CO	0.000%	99.628%
8740	HO TUNG CHEMICA	0.000%	99.629%
8741	YUSHIRO CHEMICA	0.000%	99.629%
8742	IL&FS TRANSPORT	0.000%	99.630%
8743	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.630%
8744	CNA GR PHAR	0.000%	99.631%
8745	CHINA LNG GROUP	0.000%	99.631%
8746	TAKAOKA TOKO HL	0.000%	99.632%
8747	TOM TAILOR HOLD	0.000%	99.632%
8748	COSLIGHT TECH I	0.000%	99.633%
8749	ROSENBAUER INTE	0.000%	99.633%
8750	BOER POWER HOLD	0.000%	99.634%
8751	KAS BANK	0.000%	99.634%
8752	JHSF PARTICIPAC	0.000%	99.635%
8753	ZIG SHENG INDL	0.000%	99.635%
8754	JAPAN TRANCITY	0.000%	99.636%
8755	YTL POWER INTL	0.000%	99.636%
8756	TOSHO PRINTING	0.000%	99.637%
8757	MAXVALU TOKAI C	0.000%	99.637%
8758	GRAND BAOXIN AU	0.000%	99.638%
8759	CARE PROPERTY I	0.000%	99.638%
8760	P S CORPORATION	0.000%	99.638%
8761	CAL-COMP ELECTR	0.000%	99.639%
8762	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.639%
8763	NICHIRIN CO LTD	0.000%	99.640%
8764	ACNB CORP COMMON STOCK USD2.5	0.000%	99.640%
8765	KITO CORP	0.000%	99.641%
8766	ICHIYOSHI SECS	0.000%	99.641%
8767	NIPPON CONCRETE	0.000%	99.642%
8768	TAIWAN FU HSING	0.000%	99.642%
8769	CANVEST ENVIRON	0.000%	99.643%
8770	TAKIRON CO	0.000%	99.643%
8771	GREAT PANTHER S	0.000%	99.644%
8772	RIKEN TECHNOS C	0.000%	99.644%
8773	TOA OIL CO LTD	0.000%	99.645%
8774	AMADEUS FIRE AG	0.000%	99.645%
8775	ENERGY FUELS INC COMMON STOCK	0.000%	99.646%
8776	TAUNG GOLD INTE	0.000%	99.646%
8777	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.647%
8778	AIRPORT FACILIT	0.000%	99.647%
8779	DELTA PROPERTY	0.000%	99.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	TIVOLI A/S	0.000%	99.648%
8781	CHAMPION TECHNO	0.000%	99.649%
8782	COSEL CO	0.000%	99.649%
8783	AUSTBROKERS HLD	0.000%	99.650%
8784	DIC ASSET AG	0.000%	99.650%
8785	WARSAW STOCK EX	0.000%	99.651%
8786	EMPERIA HOLDING	0.000%	99.651%
8787	ISENTIA GROUP L	0.000%	99.652%
8788	GUANGZHOU PHARM	0.000%	99.652%
8789	SPRING REAL EST	0.000%	99.652%
8790	DO & CO AG	0.000%	99.653%
8791	HYUNDAI ELECTRI	0.000%	99.653%
8792	KERRY TJ LOGIST	0.000%	99.654%
8793	QUINNSTREET INC COMMON STOCK USD.001	0.000%	99.654%
8794	IJT TECHNOLOGY	0.000%	99.655%
8795	HANJIN HEAVY IN	0.000%	99.655%
8796	BANQUE CANTONAL	0.000%	99.656%
8797	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.656%
8798	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.657%
8799	BANGKOK LIFE AS	0.000%	99.657%
8800	UCO BANK	0.000%	99.658%
8801	AXWAY SOFTWARE	0.000%	99.658%
8802	SPEEDCAST INTL	0.000%	99.659%
8803	ELECNOR SA	0.000%	99.659%
8804	SAWADA HOLDINGS	0.000%	99.660%
8805	SAC'S BAR HOLDI	0.000%	99.660%
8806	CLEAR MEDIA	0.000%	99.661%
8807	NRW HOLDINGS LT	0.000%	99.661%
8808	TSUTSUMI JEWELR	0.000%	99.661%
8809	CLEAR CHANNEL O	0.000%	99.662%
8810	FOURLIS S.A.	0.000%	99.662%
8811	LE BELIER	0.000%	99.663%
8812	ODELIC CO LTD	0.000%	99.663%
8813	RINGER HUT CO L	0.000%	99.664%
8814	CENTRAL SEC PAT	0.000%	99.664%
8815	NET INSIGHT	0.000%	99.665%
8816	EIDAI CO.LTD.	0.000%	99.665%
8817	ISTYLE INC	0.000%	99.666%
8818	RM PLC	0.000%	99.666%
8819	BR PROPERTIES S	0.000%	99.667%
8820	FEED ONE CO LTD	0.000%	99.667%
8821	ATRIA GROUP PLC	0.000%	99.668%
8822	TELEFONICA CZEC	0.000%	99.668%
8823	THAICOM PUBLIC	0.000%	99.669%
8824	CHINA METAL INT	0.000%	99.669%
8825	TIPTREE INC COMMON STOCK USD.001	0.000%	99.669%
8826	NETMIND FINANCI	0.000%	99.670%
8827	SOC BAINS DE ME	0.000%	99.670%
8828	MICROPORT SCIEN	0.000%	99.671%
8829	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	NIHON ESLEAD CO	0.000%	99.672%
8831	JAPAN BUSINESS	0.000%	99.672%
8832	MAEZAWA KYUSO I	0.000%	99.673%
8833	SAFEWAY INC	0.000%	99.673%
8834	VIEL ET COMPAGN	0.000%	99.674%
8835	HUDACO INDUSTRI	0.000%	99.674%
8836	SPRINGLAND INTE	0.000%	99.675%
8837	PYEONG HWA AUTO	0.000%	99.675%
8838	BEST DENKI CO	0.000%	99.676%
8839	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.676%
8840	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.676%
8841	AMVIG HOLDINGS	0.000%	99.677%
8842	TOYO KOHAN CO	0.000%	99.677%
8843	DONGWON DEVELOP	0.000%	99.678%
8844	FUJI CORP LTD/O	0.000%	99.678%
8845	SHIBUSAWA W'HOU	0.000%	99.679%
8846	ACCURAY INC COMMON STOCK USD.001	0.000%	99.679%
8847	AVIANCA HOLDING	0.000%	99.680%
8848	VAN LANSCHOT NV	0.000%	99.680%
8849	TECK RESOURCES	0.000%	99.681%
8850	SYNDICATE BANK	0.000%	99.681%
8851	CIVEO CORP	0.000%	99.681%
8852	VARITRONIX INTL	0.000%	99.682%
8853	FUJITA KANKO IN	0.000%	99.682%
8854	BONHEUR ASA	0.000%	99.683%
8855	AUST WORLDWIDE	0.000%	99.683%
8856	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.684%
8857	KOMATSU WALL IN	0.000%	99.684%
8858	CEGEDIM	0.000%	99.685%
8859	CYBEROPTICS CORP COMMON STOCK	0.000%	99.685%
8860	TODA KOGYO CORP	0.000%	99.686%
8861	MANI INC	0.000%	99.686%
8862	O LUXE HOLDINGS	0.000%	99.687%
8863	EVERGREEN INTL	0.000%	99.687%
8864	SEPTENI CO LTD	0.000%	99.687%
8865	KYUNGBANG LTD	0.000%	99.688%
8866	DHIPAYA INSURAN	0.000%	99.688%
8867	WERELDHAVE BELG	0.000%	99.689%
8868	EVEREST TEXTILE	0.000%	99.689%
8869	GODFREY PHILLIP	0.000%	99.690%
8870	FOLLI FOLLIE GP	0.000%	99.690%
8871	MIKUNI CORP	0.000%	99.691%
8872	AMATA CORP PUBL	0.000%	99.691%
8873	KSL HLDGS BERHA	0.000%	99.692%
8874	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.692%
8875	HC INTERNATIONA	0.000%	99.692%
8876	ENERGISA SA	0.000%	99.693%
8877	NISHIKAWA RUBBE	0.000%	99.693%
8878	MANZ AUTOMATION	0.000%	99.694%
8879	EGUARANTEE INC.	0.000%	99.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	NIPPON DENWA SH	0.000%	99.695%
8881	ADANI TRANSMISS	0.000%	99.695%
8882	CIRCASSIA PHARM	0.000%	99.696%
8883	JMS CO	0.000%	99.696%
8884	GOOD-YEAR	0.000%	99.696%
8885	TEST RESEARCH I	0.000%	99.697%
8886	AVANCE GAS HOLD	0.000%	99.697%
8887	TECNISA SA	0.000%	99.698%
8888	HOOSIERS HOLDIN	0.000%	99.698%
8889	DAE-IL CORP	0.000%	99.699%
8890	SRV GROUP OYJ	0.000%	99.699%
8891	CHINA NEW TOWN	0.000%	99.700%
8892	HEXAGON COMPOSI	0.000%	99.700%
8893	SECHE ENVIRONNE	0.000%	99.701%
8894	ATTACQ LTD	0.000%	99.701%
8895	GRUPO CEMENTOS	0.000%	99.701%
8896	TAMBURI INVESTM	0.000%	99.702%
8897	RED STAR MACALL	0.000%	99.702%
8898	ROCKY BRANDS INC COMMON STOCK	0.000%	99.703%
8899	SHIPPING CP IND	0.000%	99.703%
8900	DEUTSCHE BANK M	0.000%	99.704%
8901	TRIVENI ENGINEE	0.000%	99.704%
8902	MAXIM POWER COR	0.000%	99.705%
8903	ASX LTD	0.000%	99.705%
8904	INBODY CO LTD	0.000%	99.705%
8905	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.706%
8906	NICHIBAN CO	0.000%	99.706%
8907	FUJIKURA KASEI	0.000%	99.707%
8908	PUBLIC FINANCIA	0.000%	99.707%
8909	COLABOR GROUP I	0.000%	99.708%
8910	MITO SECURITIES	0.000%	99.708%
8911	EQT HOLDINGS LT	0.000%	99.709%
8912	CHENNAI PETROLE	0.000%	99.709%
8913	CJ HELLOVISION	0.000%	99.709%
8914	ELEC DE STRASBO	0.000%	99.710%
8915	NCI INC A COMMON STOCK USD.019	0.000%	99.710%
8916	COLOUR LIFE SER	0.000%	99.711%
8917	OP FINANCIAL IN	0.000%	99.711%
8918	BANK OF KAOHSIU	0.000%	99.712%
8919	PINE CLIFF ENER	0.000%	99.712%
8920	EM-TECH CO LTD	0.000%	99.713%
8921	SAM KWANG GLASS	0.000%	99.713%
8922	BEGA CHEESE LTD	0.000%	99.713%
8923	BUMRUNGRAD HOPT	0.000%	99.714%
8924	BUDIMEX	0.000%	99.714%
8925	DAEJAN HOLDINGS	0.000%	99.715%
8926	NOMURA CO LTD	0.000%	99.715%
8927	MAX INDIA LTD/N	0.000%	99.716%
8928	FLOW TRADERS	0.000%	99.716%
8929	OSTASIATISKE KO	0.000%	99.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.717%
8931	OROCOBRE LTD	0.000%	99.717%
8932	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.718%
8933	ELANDERS AB	0.000%	99.718%
8934	INDOFOOD AGRI R	0.000%	99.719%
8935	SBS MEDIA HOLDI	0.000%	99.719%
8936	BOUSTEAD SINGAP	0.000%	99.720%
8937	IWATSUKA CONFEC	0.000%	99.720%
8938	DALIAN PORT (PD	0.000%	99.720%
8939	KAWASHO GECOSS	0.000%	99.721%
8940	LAGERCRANTZ GRO	0.000%	99.721%
8941	FIELDS CORP	0.000%	99.722%
8942	HIRAKAWA HEWTEC	0.000%	99.722%
8943	MAEDA KOSEN CO.	0.000%	99.723%
8944	GROUP LEASE PUB	0.000%	99.723%
8945	WEST HOLDINGS C	0.000%	99.723%
8946	DIRECT INSURANC	0.000%	99.724%
8947	EL.EN. SPA	0.000%	99.724%
8948	FIRST STEAMSHIP	0.000%	99.725%
8949	DAESANG HOLDING	0.000%	99.725%
8950	NITTO SEIKO CO	0.000%	99.726%
8951	KRS CORPORATION	0.000%	99.726%
8952	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.726%
8953	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.727%
8954	ORBIS	0.000%	99.727%
8955	BORUSAN BORU	0.000%	99.728%
8956	YOUNG POONG COR	0.000%	99.728%
8957	DUSTIN GROUP AB	0.000%	99.729%
8958	ALVIVA HOLDINGS	0.000%	99.729%
8959	NIHON DEMPA KOG	0.000%	99.729%
8960	WOORI FINANCIAL	0.000%	99.730%
8961	LOW & BONAR PLC	0.000%	99.730%
8962	LAURENT-PERRIER	0.000%	99.731%
8963	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.731%
8964	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.732%
8965	BHAKTI INVESTAM	0.000%	99.732%
8966	INDOSAT TBK PT	0.000%	99.732%
8967	INABA SEISAKUSH	0.000%	99.733%
8968	FAR EAST ORCH	0.000%	99.733%
8969	ACOM CO	0.000%	99.734%
8970	IC COMPANYYS	0.000%	99.734%
8971	INUI GLOBAL LOG	0.000%	99.734%
8972	SHANGHAI FUDAN	0.000%	99.735%
8973	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.735%
8974	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.736%
8975	HIRAMATSU INC	0.000%	99.736%
8976	KWANG DONG PHAR	0.000%	99.737%
8977	NATIONAL AGRICU	0.000%	99.737%
8978	HOUSTON WIRE &	0.000%	99.737%
8979	MORY INDUSTRIES	0.000%	99.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	MR MAX CORP	0.000%	99.738%
8981	ENKA INSAAT VE	0.000%	99.739%
8982	ALINCO INC	0.000%	99.739%
8983	ENDO LIGHTING C	0.000%	99.740%
8984	MARUBUN CORP	0.000%	99.740%
8985	FUSO PHARM	0.000%	99.740%
8986	ITALIAN-THAI DE	0.000%	99.741%
8987	REALIA BUSINESS	0.000%	99.741%
8988	DALI FOODS GROU	0.000%	99.742%
8989	TONG-TAI MACHIN	0.000%	99.742%
8990	ELITEGROUP COMP	0.000%	99.742%
8991	ENERGIEDIENST H	0.000%	99.743%
8992	SESODA CORP	0.000%	99.743%
8993	ASIA STD INTL G	0.000%	99.744%
8994	ELAN MICROELECT	0.000%	99.744%
8995	OLVI	0.000%	99.744%
8996	DIGITAL GARAGE	0.000%	99.745%
8997	CHUO SPRING CO	0.000%	99.745%
8998	INFRASTRUCTURA	0.000%	99.746%
8999	EMPRESA DE ENER	0.000%	99.746%
9000	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.747%
9001	PROTO CORP	0.000%	99.747%
9002	YANLORD LAND GR	0.000%	99.747%
9003	MIDLAND REALTY	0.000%	99.748%
9004	ALPS LOGISTICS	0.000%	99.748%
9005	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.749%
9006	DAISYO CORP	0.000%	99.749%
9007	PLAYMATES HOLDI	0.000%	99.749%
9008	CARDNO LIMITED	0.000%	99.750%
9009	S&T AG	0.000%	99.750%
9010	TRANSCOM WORLDW	0.000%	99.751%
9011	SIOEN INDUSTRIE	0.000%	99.751%
9012	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.751%
9013	BANK PEMBANGUNA	0.000%	99.752%
9014	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.752%
9015	SPROTT RESOURCE	0.000%	99.753%
9016	INDS BACHOCO SA	0.000%	99.753%
9017	THAI STANLEY EL	0.000%	99.753%
9018	KSB AG	0.000%	99.754%
9019	D&L INDUSTRIES	0.000%	99.754%
9020	MAHINDRA CIE AU	0.000%	99.755%
9021	CHONG KUN DANG	0.000%	99.755%
9022	SANKYO SEIKO CO	0.000%	99.755%
9023	VANTAGE INTERNA	0.000%	99.756%
9024	PETROPAVLOVSK	0.000%	99.756%
9025	YASHILI INTL HL	0.000%	99.757%
9026	LINEDATA SERVIC	0.000%	99.757%
9027	NIPPON CHEMIPHA	0.000%	99.757%
9028	NITTO FC CO	0.000%	99.758%
9029	JAPAN RADIO CO	0.000%	99.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	KONAKA CO LTD	0.000%	99.759%
9031	1ST SHANGHAI IN	0.000%	99.759%
9032	TOWER LTD	0.000%	99.759%
9033	AP EAGERS LTD	0.000%	99.760%
9034	VAN DE VELDE	0.000%	99.760%
9035	LIFESTYLE CHINA	0.000%	99.761%
9036	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.761%
9037	LIPPO CHINA RES	0.000%	99.761%
9038	MAOYE INTL HOLD	0.000%	99.762%
9039	ODFJELL DRILLIN	0.000%	99.762%
9040	ITAB SHOP CONCE	0.000%	99.763%
9041	NIPPON KOEI CO	0.000%	99.763%
9042	SHANGHAI PRIME	0.000%	99.763%
9043	SHOFU INC	0.000%	99.764%
9044	CENTRAL AUTO	0.000%	99.764%
9045	BK OF GREECE	0.000%	99.765%
9046	HIGHLIGHT COMMU	0.000%	99.765%
9047	ASCENDIS HEALTH	0.000%	99.765%
9048	CHINA ANIMATION	0.000%	99.766%
9049	SHINAGAWA REFRA	0.000%	99.766%
9050	PHOENIX SATELLI	0.000%	99.767%
9051	AROTECH CORP COMMON STOCK USD.01	0.000%	99.767%
9052	EHY CAR SERVICES SPON ADR ADR USD.001	0.000%	99.767%
9053	HANSOL PAPER CO	0.000%	99.768%
9054	DEUTSCHE PFANDB	0.000%	99.768%
9055	SAMYUNG TRA	0.000%	99.769%
9056	UNION TOOL CO	0.000%	99.769%
9057	CAC CORPORATION	0.000%	99.769%
9058	TOMOE ENGINEERI	0.000%	99.770%
9059	AINSWORTH GAME	0.000%	99.770%
9060	CHUN YUAN STEEL	0.000%	99.770%
9061	MARUSAN SECUR	0.000%	99.771%
9062	VIRGIN AUSTRALI	0.000%	99.771%
9063	FUJIJURA RUBBER	0.000%	99.772%
9064	FINDEL	0.000%	99.772%
9065	KINGS TOWN CONS	0.000%	99.772%
9066	MIE KOTSU GP HL	0.000%	99.773%
9067	SOFT-WORLD INTL	0.000%	99.773%
9068	AVON RUBBER	0.000%	99.774%
9069	BAY ENERGY LTD	0.000%	99.774%
9070	TAMURA TAIKO HL	0.000%	99.774%
9071	NIPPON HUME PIP	0.000%	99.775%
9072	STANDARD LIFE I	0.000%	99.775%
9073	ION BEAM APPLIC	0.000%	99.775%
9074	MINMETALS LAND	0.000%	99.776%
9075	CYIENT LIMITED	0.000%	99.776%
9076	THERMADOR GROUP	0.000%	99.777%
9077	ASPO OYJ	0.000%	99.777%
9078	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.777%
9079	TAKIHYO CO LTD	0.000%	99.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	PLATINUM GROUP	0.000%	99.778%
9081	HAP SENG PLANTA	0.000%	99.779%
9082	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.779%
9083	KEY COFFEE INC	0.000%	99.779%
9084	CHINA POWER NEW	0.000%	99.780%
9085	SARKUYSAN ELEKT	0.000%	99.780%
9086	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.780%
9087	ASIA POLYMER	0.000%	99.781%
9088	LINK ADMINISTRA	0.000%	99.781%
9089	VECTOR	0.000%	99.782%
9090	YOKOWO CO LTD	0.000%	99.782%
9091	BMTC GROUP INC	0.000%	99.782%
9092	KALPATARU POWER	0.000%	99.783%
9093	VITEC GROUP	0.000%	99.783%
9094	SINDO RICOH	0.000%	99.783%
9095	DEL MONTE PACIF	0.000%	99.784%
9096	TAT HONG HOLDIN	0.000%	99.784%
9097	UNISYS CORP	0.000%	99.785%
9098	TER BEKE SA	0.000%	99.785%
9099	EXFO INC	0.000%	99.785%
9100	GADANG HOLDINGS	0.000%	99.786%
9101	FIBRA SHOP PORT	0.000%	99.786%
9102	UMW OIL & GAS C	0.000%	99.786%
9103	GENKY STORES IN	0.000%	99.787%
9104	MODERNLAND REAL	0.000%	99.787%
9105	UNITED UTILITIE	0.000%	99.788%
9106	YAMAMURA GLASS	0.000%	99.788%
9107	ANGLO-EASTN PLA	0.000%	99.788%
9108	CONVOY FINANCIA	0.000%	99.789%
9109	NAGAWA CO LTD	0.000%	99.789%
9110	CHUGAI RO CO LT	0.000%	99.789%
9111	PLDT INC SPON ADR ADR	0.000%	99.790%
9112	IBSTOCK PLC	0.000%	99.790%
9113	LASALLE LOGIPOR	0.000%	99.790%
9114	WING ON CO INT	0.000%	99.791%
9115	SMS MANAGEMENT	0.000%	99.791%
9116	HONWORLD GROUP	0.000%	99.792%
9117	ICHIKEN CO LTD	0.000%	99.792%
9118	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.792%
9119	MANGALORE REF &	0.000%	99.793%
9120	STRATTEC SECURI	0.000%	99.793%
9121	SEOBU T&D	0.000%	99.793%
9122	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.794%
9123	SHUNFENG INTL C	0.000%	99.794%
9124	SINTEX INDUSTRI	0.000%	99.795%
9125	CSS INDUSTRIES	0.000%	99.795%
9126	SIEMENS INDIA L	0.000%	99.795%
9127	BANCO DE BOGOTA	0.000%	99.796%
9128	SEBANG CO LTD	0.000%	99.796%
9129	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	IMVESCOR RESTAU	0.000%	99.797%
9131	TOEI ANIMATION	0.000%	99.797%
9132	VINDA INTERNATI	0.000%	99.797%
9133	YUSEN LOGISTICS	0.000%	99.798%
9134	CAYMAN ENGLE Y I	0.000%	99.798%
9135	SPARX ASSET MAN	0.000%	99.799%
9136	NISSEI ASB MACH	0.000%	99.799%
9137	NORDJYSKE BANK	0.000%	99.799%
9138	HONGKONG CHINES	0.000%	99.800%
9139	HSIN CHONG CONS	0.000%	99.800%
9140	CSBC CORPORATIO	0.000%	99.800%
9141	INFORMATION SVC	0.000%	99.801%
9142	CHINA RAILWAY S	0.000%	99.801%
9143	ANADOLU SIGORTA	0.000%	99.801%
9144	3M INDIA LTD	0.000%	99.802%
9145	LAR ESPANA REAL	0.000%	99.802%
9146	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.803%
9147	SHOEI FOODS COR	0.000%	99.803%
9148	HILAN LTD	0.000%	99.803%
9149	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.804%
9150	ELNUSA TBK	0.000%	99.804%
9151	EASTERN WATER R	0.000%	99.804%
9152	MEYER BURGER TE	0.000%	99.805%
9153	RESILUX	0.000%	99.805%
9154	PFSWEB INC COMMON STOCK USD.001	0.000%	99.805%
9155	BEIJING JINGNEN	0.000%	99.806%
9156	EARTH CHEMICAL	0.000%	99.806%
9157	CHAMBAL FER	0.000%	99.806%
9158	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.807%
9159	SEMCON AB	0.000%	99.807%
9160	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.808%
9161	MERAFE RESOURCE	0.000%	99.808%
9162	CHINA CHEM&PHAR	0.000%	99.808%
9163	WESTPORTS HOLDI	0.000%	99.809%
9164	METRO KAJANG HL	0.000%	99.809%
9165	OHASHI TECHNICA	0.000%	99.809%
9166	GAKKEN CO	0.000%	99.810%
9167	FALCO BIOSYSTEM	0.000%	99.810%
9168	ZHONG AN REAL E	0.000%	99.810%
9169	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.811%
9170	JOBAN KOSAN CO	0.000%	99.811%
9171	CHINOOK ENERGY	0.000%	99.811%
9172	LUBY'S INC.	0.000%	99.812%
9173	YAMATANE CORP N	0.000%	99.812%
9174	COLLECTION HOUS	0.000%	99.813%
9175	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.813%
9176	ALUPAR INVEST S	0.000%	99.813%
9177	GEM DIAMONDS	0.000%	99.814%
9178	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.814%
9179	ZEALAND PHARMA	0.000%	99.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	CTI ENGINEERING	0.000%	99.815%
9181	MATRIX CONCEPTS	0.000%	99.815%
9182	CHINA XLX FERTI	0.000%	99.815%
9183	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.816%
9184	SYNTHOS SA	0.000%	99.816%
9185	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.816%
9186	BUND CENTER INV	0.000%	99.817%
9187	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.817%
9188	STEIN MART INC COMMON STOCK USD.01	0.000%	99.817%
9189	SINCERE WATCH H	0.000%	99.818%
9190	V1 GROUP LTD	0.000%	99.818%
9191	POLETOWIN PITCR	0.000%	99.818%
9192	LUNG KEE(BERMUD	0.000%	99.819%
9193	NICHIEI CO	0.000%	99.819%
9194	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.820%
9195	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.820%
9196	ID LOGISTICS GR	0.000%	99.820%
9197	GUANGDONG LAND	0.000%	99.821%
9198	BEIJINGWEST IND	0.000%	99.821%
9199	KORADIOR HOLDIN	0.000%	99.821%
9200	TNPL	0.000%	99.822%
9201	SHINKAWA	0.000%	99.822%
9202	TAO HEUNG HOLDI	0.000%	99.822%
9203	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.823%
9204	RASA INDUSTRIES	0.000%	99.823%
9205	WANG ON GROUP	0.000%	99.823%
9206	CHINA PIONEER P	0.000%	99.824%
9207	HIMATSINGKA SEI	0.000%	99.824%
9208	GROUP FIVE	0.000%	99.824%
9209	TARSUS GROUP PL	0.000%	99.825%
9210	FERROLIGAS FERB	0.000%	99.825%
9211	HYUNDAI ENGINEE	0.000%	99.825%
9212	KUOYANG CONSTRU	0.000%	99.826%
9213	CURRO HOLDINGS	0.000%	99.826%
9214	mitsui mining c	0.000%	99.826%
9215	BELL SYSTEM24 H	0.000%	99.827%
9216	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.827%
9217	ADDLIFE AB	0.000%	99.827%
9218	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.828%
9219	OKK CORP	0.000%	99.828%
9220	ZAKL AZOT W	0.000%	99.828%
9221	CARLIT HOLDINGS	0.000%	99.829%
9222	ELECTRA CONSUME	0.000%	99.829%
9223	NZ REFINING CO	0.000%	99.829%
9224	ISU CHEMICAL	0.000%	99.830%
9225	ANADOLU CAM	0.000%	99.830%
9226	BCO DESIO E BRI	0.000%	99.830%
9227	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.831%
9228	DIALIGHT PLC	0.000%	99.831%
9229	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	BEADELL RESOURC	0.000%	99.832%
9231	VIOHALCO SA	0.000%	99.832%
9232	RAMI LEVI CHAIN	0.000%	99.832%
9233	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.833%
9234	EVN AG	0.000%	99.833%
9235	ALARKO HOLDINGS	0.000%	99.833%
9236	CLERE AG	0.000%	99.834%
9237	HKBN LTD	0.000%	99.834%
9238	SINYI REALTY IN	0.000%	99.834%
9239	GRUPPO MUTUIONL	0.000%	99.835%
9240	WILMINGTON GROU	0.000%	99.835%
9241	ESCALADE INC COMMON STOCK	0.000%	99.835%
9242	GLACIER MEDIA I	0.000%	99.836%
9243	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.836%
9244	DAEKYO	0.000%	99.836%
9245	LONG BON INTERN	0.000%	99.837%
9246	SAMCHULLY	0.000%	99.837%
9247	NISSIN FOOD HOL	0.000%	99.837%
9248	ICHIBANYA CO LT	0.000%	99.838%
9249	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.838%
9250	AKCANSА CIMENTO	0.000%	99.838%
9251	CENTURY CITY IN	0.000%	99.839%
9252	POS MALAYSIA	0.000%	99.839%
9253	PLANET PAYMENT	0.000%	99.839%
9254	NEXEN CORPORATI	0.000%	99.840%
9255	OENON HOLDINGS	0.000%	99.840%
9256	TOMORROW FOCUS	0.000%	99.840%
9257	AMBASSADOR HOTE	0.000%	99.841%
9258	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.841%
9259	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.841%
9260	GCA SAVVIAN COR	0.000%	99.842%
9261	SOCOYESA SA	0.000%	99.842%
9262	ALPHA SYSTEMS I	0.000%	99.842%
9263	XTREME DRILLING	0.000%	99.843%
9264	HT&E LTD	0.000%	99.843%
9265	AKSIGORTA AS	0.000%	99.843%
9266	DONGWHA PHARM.C	0.000%	99.844%
9267	AVENG	0.000%	99.844%
9268	COOPER ENERGY L	0.000%	99.844%
9269	PACIFIC CENTURY	0.000%	99.844%
9270	TAISEI LAMICK C	0.000%	99.845%
9271	SEACHANGE INTL	0.000%	99.845%
9272	BANGKOK AVIAT F	0.000%	99.845%
9273	ILSHIN SPINNING	0.000%	99.846%
9274	EL PUERTO DE LI	0.000%	99.846%
9275	KECK SENG(MAL)B	0.000%	99.846%
9276	WAREHOUSE GROUP	0.000%	99.847%
9277	SABATE DIOSOS	0.000%	99.847%
9278	FAITH INC	0.000%	99.847%
9279	MASON FINANCIAL	0.000%	99.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	TTW PUBLIC COMP	0.000%	99.848%
9281	GRUPO SECURITY	0.000%	99.848%
9282	SUMINOE TEXTILE	0.000%	99.849%
9283	VP PLC	0.000%	99.849%
9284	MUNSUN CAPITAL	0.000%	99.849%
9285	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.850%
9286	HANKOOK SHELL O	0.000%	99.850%
9287	AWARE INC	0.000%	99.850%
9288	RADISYS CORP COMMON STOCK	0.000%	99.850%
9289	ES-CON JAPAN LT	0.000%	99.851%
9290	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.851%
9291	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.851%
9292	MICRONICS JAPAN	0.000%	99.852%
9293	KOBE ELECTRIC R	0.000%	99.852%
9294	ALI CORP	0.000%	99.852%
9295	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.853%
9296	RECRM RESEARCH	0.000%	99.853%
9297	MQ HOLDING AB	0.000%	99.853%
9298	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.854%
9299	GL LTD	0.000%	99.854%
9300	ASESOR DE ACTIV	0.000%	99.854%
9301	NEMAK SAB DE CV	0.000%	99.854%
9302	UNITED SPIRITS	0.000%	99.855%
9303	OIL INDIA LTD	0.000%	99.855%
9304	ROSTELECOM OJSC	0.000%	99.855%
9305	GODREJ PROPERTI	0.000%	99.856%
9306	INTER PARFUMS	0.000%	99.856%
9307	CIA ENERGET CEA	0.000%	99.856%
9308	REJECT SHOP LTD	0.000%	99.857%
9309	HUONS CO LTD	0.000%	99.857%
9310	INVICTA HOLDING	0.000%	99.857%
9311	MANDARIN ORIENT	0.000%	99.858%
9312	VECIMA NETWORKS	0.000%	99.858%
9313	TAKISAWA MACHIN	0.000%	99.858%
9314	COMP ENG & CONS	0.000%	99.858%
9315	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.859%
9316	VICTORIA PARK A	0.000%	99.859%
9317	EMPEROR ENTERTA	0.000%	99.859%
9318	SCOPE METALS GR	0.000%	99.860%
9319	DELTA DUNIA PET	0.000%	99.860%
9320	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.860%
9321	MELCO HOLDINGS	0.000%	99.861%
9322	PARIS MIKI INC	0.000%	99.861%
9323	MELBOURNE IT	0.000%	99.861%
9324	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.861%
9325	GREEN CROSS COR	0.000%	99.862%
9326	HY LOK	0.000%	99.862%
9327	APPROACH RESOUR	0.000%	99.862%
9328	MOROZOFF LIMITE	0.000%	99.863%
9329	RION CO LTD	0.000%	99.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	TREASURE ASA	0.000%	99.863%
9331	ELLAKTOR SA	0.000%	99.863%
9332	TOTTORI BANK	0.000%	99.864%
9333	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.864%
9334	ROLLS-ROYCE HOL	0.000%	99.864%
9335	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.865%
9336	HIAG IMMOBILIEN	0.000%	99.865%
9337	ACAL	0.000%	99.865%
9338	PHARMA MAR SA	0.000%	99.866%
9339	INTERNATIONAL S	0.000%	99.866%
9340	ZUKEN INC	0.000%	99.866%
9341	SUPERBLOCK PCL	0.000%	99.866%
9342	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.867%
9343	KINGMAKER FOOTW	0.000%	99.867%
9344	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.867%
9345	SENTUL CITY TBK	0.000%	99.868%
9346	BW PLANTATION	0.000%	99.868%
9347	NIKKO CO	0.000%	99.868%
9348	WEATHERNEWS INC	0.000%	99.868%
9349	YIZHENG CHEM FI	0.000%	99.869%
9350	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.869%
9351	SAM JIN PHARM	0.000%	99.869%
9352	SOLAR APPLIED M	0.000%	99.870%
9353	XXL ASA	0.000%	99.870%
9354	THROMBOGENICS N	0.000%	99.870%
9355	CELLCOM ISRAEL	0.000%	99.871%
9356	MEGAWIDE CONS C	0.000%	99.871%
9357	SERVICE STREAM	0.000%	99.871%
9358	TAMA HOME CO LT	0.000%	99.871%
9359	PRG-SCHULTZ INT	0.000%	99.872%
9360	BIG SHOPPING CE	0.000%	99.872%
9361	DAIDO KOGYO CO	0.000%	99.872%
9362	CODAN LTD	0.000%	99.873%
9363	PMP COMMUNICATI	0.000%	99.873%
9364	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.873%
9365	ALROV PROPERTIE	0.000%	99.873%
9366	ATENOR	0.000%	99.874%
9367	LANDS END INC COMMON STOCK USD.01	0.000%	99.874%
9368	CLARK INC COMMO	0.000%	99.874%
9369	SUMITOMO PRECIS	0.000%	99.875%
9370	YC CO LTD	0.000%	99.875%
9371	QUALITAS CONTOL	0.000%	99.875%
9372	WORLDLINE	0.000%	99.875%
9373	ZIGNAGO VETRO S	0.000%	99.876%
9374	EXCEL CO LTD	0.000%	99.876%
9375	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.876%
9376	OPTEX COMPANY	0.000%	99.876%
9377	VINY THAI	0.000%	99.877%
9378	GUJARAT ALKALIE	0.000%	99.877%
9379	YUKEN KOGYO	0.000%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	CHEUK NANG HLDG	0.000%	99.878%
9381	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.878%
9382	ARGO GRAPHICS I	0.000%	99.878%
9383	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.878%
9384	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.879%
9385	SUNLAND GROUP L	0.000%	99.879%
9386	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.879%
9387	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.880%
9388	YANCHANG PETROL	0.000%	99.880%
9389	ON THE BEACH GR	0.000%	99.880%
9390	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.880%
9391	GRUPO GICSA SA	0.000%	99.881%
9392	REXLOT HOLDINGS	0.000%	99.881%
9393	KINKI SHARYO CO	0.000%	99.881%
9394	PINGUELY-HAULOT	0.000%	99.882%
9395	KYERYONG CONST	0.000%	99.882%
9396	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.882%
9397	HIRANO TECSEED	0.000%	99.882%
9398	MITSUBISHI RESE	0.000%	99.883%
9399	KOZA ALTIN ISLE	0.000%	99.883%
9400	MIRATI THERAPEU	0.000%	99.883%
9401	PTG ENERGY PCL	0.000%	99.883%
9402	BRACK CAPITAL P	0.000%	99.884%
9403	REGIONAL CONT L	0.000%	99.884%
9404	CHUNGHWA PICTUR	0.000%	99.884%
9405	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.885%
9406	DCM SHRIRAM LTD	0.000%	99.885%
9407	HALCYON AGRI CO	0.000%	99.885%
9408	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.885%
9409	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.886%
9410	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.886%
9411	ANEST IWATA COR	0.000%	99.886%
9412	SECOM JOSHINETS	0.000%	99.886%
9413	HWA SHIN CO	0.000%	99.887%
9414	DAIICHI KENSETS	0.000%	99.887%
9415	HUMAX CO LTD	0.000%	99.887%
9416	SAN FANG CHEMIC	0.000%	99.888%
9417	TECHNO RYOWA LT	0.000%	99.888%
9418	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.888%
9419	CAIRO COMMUNICA	0.000%	99.888%
9420	CHONGQING MACHI	0.000%	99.889%
9421	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.889%
9422	KURIYAMA HOLDIN	0.000%	99.889%
9423	TRAKCJA SA	0.000%	99.889%
9424	G-7 HOLDINGS IN	0.000%	99.890%
9425	ZENITAKA CORP	0.000%	99.890%
9426	ENERGY EQUITY C	0.000%	99.890%
9427	HUA HAN BIO-PHA	0.000%	99.891%
9428	ABTERRA LTD	0.000%	99.891%
9429	CMMB VISION HOL	0.000%	99.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	AFRICA ISRAEL P	0.000%	99.891%
9431	ASIA FINANCIAL	0.000%	99.892%
9432	FRONTERA ENERGY	0.000%	99.892%
9433	GEO ENERGY RESO	0.000%	99.892%
9434	SUNGCHANG ENTER	0.000%	99.892%
9435	AEON CO. (M) BH	0.000%	99.893%
9436	OZNER WATER INT	0.000%	99.893%
9437	PC TEL INC COMMON STOCK USD.001	0.000%	99.893%
9438	RATCHABURI ELEC	0.000%	99.893%
9439	ABLYNX NV	0.000%	99.894%
9440	KEY TRONIC CORP COMMON STOCK	0.000%	99.894%
9441	EIKEN CHEMICAL	0.000%	99.894%
9442	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.894%
9443	MIVTACH SHAMIR	0.000%	99.895%
9444	ROYAL BAFOKENG	0.000%	99.895%
9445	FURSYS	0.000%	99.895%
9446	TRADELINK ELECT	0.000%	99.896%
9447	NAGANO BANK	0.000%	99.896%
9448	DAEHAN STEEL CO	0.000%	99.896%
9449	TOMATO BANK LTD	0.000%	99.896%
9450	BasicNet S.p.A.	0.000%	99.897%
9451	NESCO	0.000%	99.897%
9452	INNOTECH CORP	0.000%	99.897%
9453	MK RESTAURANT G	0.000%	99.897%
9454	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.898%
9455	ASIA CEMENT CHI	0.000%	99.898%
9456	SNAI SPA	0.000%	99.898%
9457	QUABIT IMOBILI	0.000%	99.898%
9458	TOKYO TEKKO CO	0.000%	99.899%
9459	MUGEN ESTATE CO	0.000%	99.899%
9460	AMIYAKI TEI CO	0.000%	99.899%
9461	HUNTSWORTH PLC	0.000%	99.899%
9462	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.900%
9463	KRAKATAU STEEL	0.000%	99.900%
9464	HOTELES CITY EX	0.000%	99.900%
9465	ECHELON FINANCI	0.000%	99.900%
9466	GEAR ENERGY LTD	0.000%	99.901%
9467	DAIDOH	0.000%	99.901%
9468	HANEDA ZENITH H	0.000%	99.901%
9469	TMK PAO GDR REG S GDR	0.000%	99.901%
9470	TRANSACTION CAP	0.000%	99.902%
9471	AVIC INTERNATIO	0.000%	99.902%
9472	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.902%
9473	GAFISA SA	0.000%	99.903%
9474	PROMOTORA DE IN	0.000%	99.903%
9475	TUNAS BARU LAMP	0.000%	99.903%
9476	SWANCOR	0.000%	99.903%
9477	CHINA AIRCRAFT	0.000%	99.904%
9478	COFFEE DAY ENTE	0.000%	99.904%
9479	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	PETRA FOODS LTD	0.000%	99.904%
9481	PEET LIMITED	0.000%	99.905%
9482	EMPERADOR INC	0.000%	99.905%
9483	PARROT	0.000%	99.905%
9484	RUENTEXIndustr	0.000%	99.905%
9485	SINO THAI EN,FG	0.000%	99.906%
9486	HANKUK PAPER MF	0.000%	99.906%
9487	CROOZ INC	0.000%	99.906%
9488	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.906%
9489	LUBELSKI WEGIEL	0.000%	99.907%
9490	WHA CORP PCL	0.000%	99.907%
9491	HONG LEONG ASIA	0.000%	99.907%
9492	SINO GRANDNESS	0.000%	99.907%
9493	FOX WIZEL LTD	0.000%	99.908%
9494	REPSOL SA RTS E	0.000%	99.908%
9495	TOSHO CO LTD	0.000%	99.908%
9496	PC JEWELLER LIM	0.000%	99.908%
9497	ZUG ESTATES HLD	0.000%	99.909%
9498	KAORI HEAT TREA	0.000%	99.909%
9499	KYOWA LEATHER	0.000%	99.909%
9500	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.909%
9501	POLYTEC ASSET H	0.000%	99.910%
9502	NIPPON CHEM IND	0.000%	99.910%
9503	CHINA VAST INDU	0.000%	99.910%
9504	SAFETY GODOWN C	0.000%	99.910%
9505	PEGAS NONWOVENS	0.000%	99.911%
9506	RCF	0.000%	99.911%
9507	PARTNERS REAL E	0.000%	99.911%
9508	PRUMO LOGISTICA	0.000%	99.911%
9509	COCA-COLA ICECE	0.000%	99.911%
9510	DAPHNE INTERNA	0.000%	99.912%
9511	TOMOE CORP	0.000%	99.912%
9512	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.912%
9513	FAR LTD	0.000%	99.912%
9514	DY CORP	0.000%	99.913%
9515	CHINA AVIATION	0.000%	99.913%
9516	INDUSTRIAL BLDG	0.000%	99.913%
9517	TOYO ELECTRIC	0.000%	99.913%
9518	FUJI CORP/MIYAG	0.000%	99.914%
9519	IMPERIAL HOTEL	0.000%	99.914%
9520	ANF IMMOBILIER	0.000%	99.914%
9521	OTSUKA KAGU	0.000%	99.914%
9522	PSI AG GESELL F	0.000%	99.915%
9523	NAKAYAMA STEEL	0.000%	99.915%
9524	LEGEND HOLDINGS	0.000%	99.915%
9525	TOBU STORE CO L	0.000%	99.915%
9526	GRANULES INDIA	0.000%	99.916%
9527	HAGIWARA ELECTR	0.000%	99.916%
9528	PIPAVAV DEFENCE	0.000%	99.916%
9529	ROBINSON PCL	0.000%	99.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	BOUSTEAD PLANTA	0.000%	99.917%
9531	VEDANTA LTD PFD	0.000%	99.917%
9532	QUINTIS LTD	0.000%	99.917%
9533	AARTI INDS	0.000%	99.917%
9534	CHINA FINANCIAL	0.000%	99.918%
9535	GR ED L'ESPRESS	0.000%	99.918%
9536	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.918%
9537	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.918%
9538	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.918%
9539	KOREA TECH BANK	0.000%	99.919%
9540	WMIH CORP COMMON STOCK USD.00001	0.000%	99.919%
9541	DECMIL GROUP LT	0.000%	99.919%
9542	TECHNO ELECTRIC	0.000%	99.919%
9543	CAN DO CO LTD	0.000%	99.920%
9544	TECHNOTRANS AG	0.000%	99.920%
9545	ESSEL PROP	0.000%	99.920%
9546	CHEVALIER INTL	0.000%	99.920%
9547	BGP HOLDINGS (P	0.000%	99.921%
9548	CARPETRIGHT	0.000%	99.921%
9549	UTD PLANTATION	0.000%	99.921%
9550	BLUE SQUARE REA	0.000%	99.921%
9551	SEVERFIELD-ROWE	0.000%	99.922%
9552	GODREJ INDUSTRI	0.000%	99.922%
9553	MYSTATE LTD	0.000%	99.922%
9554	SATORI ELECTRIC	0.000%	99.922%
9555	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.922%
9556	FUTURE SYSTEMS	0.000%	99.923%
9557	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.923%
9558	DAISHINKU CORP	0.000%	99.923%
9559	AES GENER SA	0.000%	99.923%
9560	AEON CREDIT SER	0.000%	99.924%
9561	ITFOR INC	0.000%	99.924%
9562	ACS ACTIVIDADES	0.000%	99.924%
9563	TRISURA GROUP LTD COMMON STOCK	0.000%	99.924%
9564	ENERGY RESOURCE	0.000%	99.925%
9565	NEW HOPE CORP	0.000%	99.925%
9566	GYM GROUP PLC/T	0.000%	99.925%
9567	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.925%
9568	SHIMOJIMA CO LT	0.000%	99.925%
9569	FORMOSAN UNION	0.000%	99.926%
9570	INDUSTRIA REIT	0.000%	99.926%
9571	UNITY OPTO TECH	0.000%	99.926%
9572	IMPEXMETAL	0.000%	99.926%
9573	YAIZU SUISANKAG	0.000%	99.927%
9574	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.927%
9575	IFG GROUP PLC	0.000%	99.927%
9576	SRI SPORTS LIM	0.000%	99.927%
9577	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.927%
9578	UNICHEM LABS	0.000%	99.928%
9579	SFP DINING	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	ADCORP HLDGS	0.000%	99.928%
9581	EIH LTD	0.000%	99.928%
9582	COMPANHIA DE GA	0.000%	99.929%
9583	CROWN CONFECTIO	0.000%	99.929%
9584	SAMSE SA	0.000%	99.929%
9585	THURGAUER KANTO	0.000%	99.929%
9586	FLUIDRA SA	0.000%	99.930%
9587	SAKAI OVEX CO L	0.000%	99.930%
9588	PERENNIAL REAL	0.000%	99.930%
9589	GETIN NOBLE BA	0.000%	99.930%
9590	KORTEK CORPN	0.000%	99.930%
9591	SKF INDIA LTD	0.000%	99.931%
9592	TAINAN ENTERPRI	0.000%	99.931%
9593	MORTGAGE CHOICE	0.000%	99.931%
9594	NIHON PLAST CO	0.000%	99.931%
9595	CHORUS LTD ADR ADR	0.000%	99.932%
9596	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.932%
9597	KAWASUMI LABS I	0.000%	99.932%
9598	KAPSCH TRAFFICC	0.000%	99.932%
9599	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.932%
9600	POLYMET MINING	0.000%	99.933%
9601	JOHN LAING GROU	0.000%	99.933%
9602	SELCUK ECZA DEP	0.000%	99.933%
9603	ELECTRICITY GEN	0.000%	99.933%
9604	HALOWS CO LTD	0.000%	99.934%
9605	HSIL LTD	0.000%	99.934%
9606	CROWN CONFECTIO	0.000%	99.934%
9607	LIPPO CIKARANG	0.000%	99.934%
9608	BSL CORPORATION	0.000%	99.934%
9609	NSL LTD	0.000%	99.935%
9610	KEPPEL TELECOM&	0.000%	99.935%
9611	NICHIA STEEL WO	0.000%	99.935%
9612	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.935%
9613	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.935%
9614	GILAT SATELLITE	0.000%	99.936%
9615	CHINA RUNDONG A	0.000%	99.936%
9616	VOLT INFO SCIEN	0.000%	99.936%
9617	GFOOT CO LTD	0.000%	99.936%
9618	SAPEC	0.000%	99.937%
9619	CARBORUNDUM	0.000%	99.937%
9620	AKTIA BANK OYJ	0.000%	99.937%
9621	LAKSHMI VILAS B	0.000%	99.937%
9622	KASEN INTERNATI	0.000%	99.937%
9623	NATURES SUNSHIN	0.000%	99.938%
9624	T COOK IND	0.000%	99.938%
9625	EAST WEST BANKI	0.000%	99.938%
9626	SHIHLIN ELEC &	0.000%	99.938%
9627	FUJISHOJI CO.LT	0.000%	99.938%
9628	GHCL LTD	0.000%	99.939%
9629	MUTOW CO LTD	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	AEROPORTO VENEZ	0.000%	99.939%
9631	OVERSEAS CHINES	0.000%	99.939%
9632	CASTINGS	0.000%	99.940%
9633	REFRESCO GROUP	0.000%	99.940%
9634	CGN MINING CO L	0.000%	99.940%
9635	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.940%
9636	MAHARASHTRA SEA	0.000%	99.940%
9637	DAIHATSU DIESEL	0.000%	99.941%
9638	COVISINT CORP COMMON STOCK	0.000%	99.941%
9639	PROGRESS WERK A	0.000%	99.941%
9640	INTER CARS SA	0.000%	99.941%
9641	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.941%
9642	ZHUHAI HLDGS IN	0.000%	99.942%
9643	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.942%
9644	KOMEHYO	0.000%	99.942%
9645	KANGDA INTERNAT	0.000%	99.942%
9646	AREZZO INDUSTRI	0.000%	99.942%
9647	YAC CO LTD	0.000%	99.943%
9648	HFA HOLDINGS LI	0.000%	99.943%
9649	TOHOKU BANK	0.000%	99.943%
9650	KONDOTEC INC	0.000%	99.943%
9651	HATHWAY CABLE	0.000%	99.943%
9652	WESTPORT INNOVA	0.000%	99.944%
9653	FAG BEARINGS IN	0.000%	99.944%
9654	JBF INDUSTRIES	0.000%	99.944%
9655	SANYO TRADING C	0.000%	99.944%
9656	KG CHEMICAL COR	0.000%	99.945%
9657	CORP BANK	0.000%	99.945%
9658	INTL PAPER	0.000%	99.945%
9659	AXACTOR AB	0.000%	99.945%
9660	WOONGJIN THINKB	0.000%	99.945%
9661	BANK INTERNASIO	0.000%	99.946%
9662	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.946%
9663	NORCROS PLC	0.000%	99.946%
9664	PACASMAYO	0.000%	99.946%
9665	GUARARAPES CONF	0.000%	99.946%
9666	CHC HEALTHCARE	0.000%	99.947%
9667	FULLER SMITH &	0.000%	99.947%
9668	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.947%
9669	NATURAL ALTERNT	0.000%	99.947%
9670	IMMOBEL	0.000%	99.947%
9671	OHB SE	0.000%	99.948%
9672	SALEM COMM CORP	0.000%	99.948%
9673	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.948%
9674	SITOIY GROUP HLD	0.000%	99.948%
9675	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.948%
9676	SUNCALL CORP	0.000%	99.948%
9677	HOME INVEST BEL	0.000%	99.949%
9678	ADVAN CO LTD	0.000%	99.949%
9679	COCO'S JAPAN CO	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	MCLEOD RUSSEL I	0.000%	99.949%
9681	MINEROS S.A.	0.000%	99.949%
9682	PACIFIC ONLINE	0.000%	99.950%
9683	VIVA INDUSTRIAL	0.000%	99.950%
9684	NOBINA AB	0.000%	99.950%
9685	CRAWFORD & CO	0.000%	99.950%
9686	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.950%
9687	MJ GLEESON PLC	0.000%	99.951%
9688	CSG LIMITED	0.000%	99.951%
9689	YELP INC COMMON STOCK USD.000001	0.000%	99.951%
9690	AGV PRODUCTS	0.000%	99.951%
9691	VETOQUINOL SA	0.000%	99.951%
9692	GRUPO ROTOPLAS	0.000%	99.952%
9693	YUANSHENGTAI DA	0.000%	99.952%
9694	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.952%
9695	BASWARE OYJ	0.000%	99.952%
9696	PROBI AB	0.000%	99.952%
9697	AVIC INTL HOLD	0.000%	99.953%
9698	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.953%
9699	CEDAR WOODS PRO	0.000%	99.953%
9700	XIABUXIABU CATE	0.000%	99.953%
9701	SVENSKA CELLULO	0.000%	99.953%
9702	KHON KAEN SUGAR	0.000%	99.953%
9703	CW GROUP HLDGS	0.000%	99.954%
9704	SURYA CITRA MED	0.000%	99.954%
9705	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.954%
9706	Phoenix Mills L	0.000%	99.954%
9707	STREET CAPITAL	0.000%	99.954%
9708	INVESTORS TITLE CO COMMON STOCK	0.000%	99.955%
9709	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.955%
9710	CALEDONIA MININ	0.000%	99.955%
9711	GRANDVISION BV	0.000%	99.955%
9712	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.955%
9713	CARR'S GROUP PL	0.000%	99.955%
9714	TOPPS TILES	0.000%	99.956%
9715	SALIM IVOMAS	0.000%	99.956%
9716	WATAHAN & CO LT	0.000%	99.956%
9717	TIME TECHNO	0.000%	99.956%
9718	CHINA YURUN FOO	0.000%	99.956%
9719	INOX LEISURE LT	0.000%	99.957%
9720	SOCAM DEVELOPME	0.000%	99.957%
9721	ASIAN GROWTH PR	0.000%	99.957%
9722	DEPOMED INC COMMON STOCK	0.000%	99.957%
9723	ASHTROM PROPERT	0.000%	99.957%
9724	TAIKO PHARMACEU	0.000%	99.957%
9725	HEG LIMITED	0.000%	99.958%
9726	TRIFAST PLC	0.000%	99.958%
9727	GOOD RESOURCES	0.000%	99.958%
9728	VILLA WORLD LTD	0.000%	99.958%
9729	EUSKALTEL SA	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	POLY CULTURE GR	0.000%	99.959%
9731	REAL INDUSTRY I	0.000%	99.959%
9732	YONDENKO CORP	0.000%	99.959%
9733	SINO GAS & ENER	0.000%	99.959%
9734	OXLEY HOLDINGS	0.000%	99.959%
9735	DISTELL GROUP L	0.000%	99.959%
9736	YUNNAN WATER IN	0.000%	99.960%
9737	DICKSON CONCEPT	0.000%	99.960%
9738	KATHMANDU HOLDI	0.000%	99.960%
9739	FDM GROUP PLC	0.000%	99.960%
9740	HONG KONG FERRY	0.000%	99.960%
9741	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.960%
9742	AICHI TOKEI DEN	0.000%	99.961%
9743	TA ANN HOLDINGS	0.000%	99.961%
9744	KUANGCHI SCIENC	0.000%	99.961%
9745	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.961%
9746	BARON DE LEY	0.000%	99.961%
9747	KLOVERN AB B SH	0.000%	99.961%
9748	ANTON OILFIELD	0.000%	99.962%
9749	SEJONG INDUSTRI	0.000%	99.962%
9750	BIO PAPPEL SAB	0.000%	99.962%
9751	BRAEMAR SHIPPIN	0.000%	99.962%
9752	NORWEGIAN PROPE	0.000%	99.962%
9753	GWANGJU SHINSEG	0.000%	99.963%
9754	UNITED MICROELECTRON SP ADR ADR	0.000%	99.963%
9755	WIN HANVERKY HO	0.000%	99.963%
9756	INFOMEDIA	0.000%	99.963%
9757	ASIA SATELLITE	0.000%	99.963%
9758	FDC LTD/INDIA	0.000%	99.963%
9759	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.964%
9760	HIROSHIMA ELEC	0.000%	99.964%
9761	AGORA	0.000%	99.964%
9762	ALKANE RESOURCE	0.000%	99.964%
9763	R.E.A. HOLDINGS	0.000%	99.964%
9764	DONGBU SECURITI	0.000%	99.964%
9765	LEMMINKAINEN OY	0.000%	99.965%
9766	SELVAAG BOLIG A	0.000%	99.965%
9767	CERAGON NETWORK	0.000%	99.965%
9768	GULF MARINE SER	0.000%	99.965%
9769	HOGG ROBINSON G	0.000%	99.965%
9770	TSUI WAH HOLDIN	0.000%	99.965%
9771	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.966%
9772	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.966%
9773	NISSEI PLSTIC I	0.000%	99.966%
9774	G SHANK ENTERPR	0.000%	99.966%
9775	CHINA DYNAMICS	0.000%	99.966%
9776	NEW ZEALAND OIL	0.000%	99.966%
9777	D.B. CORP LIMIT	0.000%	99.967%
9778	KINTETSU DPT ST	0.000%	99.967%
9779	HKSCAN OYJ	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	INTEVAC INC	0.000%	99.967%
9781	VINA CONCHA Y T	0.000%	99.967%
9782	DRDGOLD LTD	0.000%	99.967%
9783	NVC LIGHTING HO	0.000%	99.967%
9784	IBI GROUP INC.	0.000%	99.968%
9785	SURYA SEMESTA I	0.000%	99.968%
9786	EUROTECH SPA	0.000%	99.968%
9787	AMERIGO RESOURC	0.000%	99.968%
9788	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.968%
9789	HOKUETSU INDS C	0.000%	99.968%
9790	KOHSOKU CORP	0.000%	99.969%
9791	BOOT(HENRY) & S	0.000%	99.969%
9792	HUA ENG WIRE&CA	0.000%	99.969%
9793	FAR EAST HOLDIN	0.000%	99.969%
9794	TBK Co., Ltd.	0.000%	99.969%
9795	KPX CHEMICAL	0.000%	99.969%
9796	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.970%
9797	SILICON INTEG S	0.000%	99.970%
9798	CENTURIA METROP	0.000%	99.970%
9799	SANYO HOUSING N	0.000%	99.970%
9800	TWIN DISC INC COMMON STOCK	0.000%	99.970%
9801	BANYAN TREE HOL	0.000%	99.970%
9802	TOW CO LTD	0.000%	99.970%
9803	BEST BRIDAL INC	0.000%	99.971%
9804	RASSINI SAB DE	0.000%	99.971%
9805	ELRON ELECTRONI	0.000%	99.971%
9806	TRIVENI TURBINE	0.000%	99.971%
9807	SHELL REFINING(0.000%	99.971%
9808	PT INTERNATIONAL	0.000%	99.971%
9809	NEO-NEON HOLDIN	0.000%	99.972%
9810	SALFACORP SA	0.000%	99.972%
9811	FREQUENCY ELEC	0.000%	99.972%
9812	MONGOLIAN MININ	0.000%	99.972%
9813	SADBHAV ENGINEE	0.000%	99.972%
9814	HAGOROMO FOODS	0.000%	99.972%
9815	FLYBE GROUP PLC	0.000%	99.972%
9816	GLAXO SMITHKLIN	0.000%	99.973%
9817	CIA ENERGETICA	0.000%	99.973%
9818	LINK NET TBK PT	0.000%	99.973%
9819	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.973%
9820	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.973%
9821	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.973%
9822	RIZAL COMMML BAN	0.000%	99.974%
9823	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.974%
9824	RASSINI SAB DE	0.000%	99.974%
9825	MEDUSA MINING L	0.000%	99.974%
9826	THE BASIC HOUSE	0.000%	99.974%
9827	ENEA AB	0.000%	99.974%
9828	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.974%
9829	JK CEMENTS LTD	0.000%	99.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	HEIDELBERGCEMEN	0.000%	99.975%
9831	OZFOREX GROUP L	0.000%	99.975%
9832	ORIGIN ELECTRIC	0.000%	99.975%
9833	CONTINENTAL HLD	0.000%	99.975%
9834	ERICSSON LM-A S	0.000%	99.975%
9835	TILT RENEWABLES	0.000%	99.975%
9836	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.976%
9837	HANMI SEMICONDU	0.000%	99.976%
9838	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.976%
9839	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.976%
9840	BURWILL HOLDING	0.000%	99.976%
9841	Tessi S.A.	0.000%	99.976%
9842	WARTECK INVEST	0.000%	99.976%
9843	SHIDAX CORP	0.000%	99.977%
9844	CRISIL LTD	0.000%	99.977%
9845	RECKON LTD	0.000%	99.977%
9846	EQUITAL	0.000%	99.977%
9847	EASTERN MEDIA	0.000%	99.977%
9848	CONSTANTIN MEDI	0.000%	99.977%
9849	GRUPO ARGOS SA	0.000%	99.977%
9850	GATEWAY LIFESTY	0.000%	99.978%
9851	LAURA ASHLEY HO	0.000%	99.978%
9852	IRC LIMITED	0.000%	99.978%
9853	TRINITY LTD	0.000%	99.978%
9854	LOW KENG HUAT(S	0.000%	99.978%
9855	RATTANINDIA	0.000%	99.978%
9856	CEQUENCE ENERGY	0.000%	99.978%
9857	THERMAX LTD	0.000%	99.978%
9858	TAKE AND GIVE	0.000%	99.979%
9859	VOLUTION GROUP	0.000%	99.979%
9860	ORIENTAL WATCH	0.000%	99.979%
9861	BSQUARE CORP COMMON STOCK	0.000%	99.979%
9862	FUJISASH CO LTD	0.000%	99.979%
9863	MEITO SANGYO CO	0.000%	99.979%
9864	CGG SA	0.000%	99.979%
9865	MACMAHON HOLDIN	0.000%	99.980%
9866	HOKKAI CAN CO	0.000%	99.980%
9867	VGI GLOBAL MEDI	0.000%	99.980%
9868	BORYUNG PHARM	0.000%	99.980%
9869	KIMOTO CO LTD	0.000%	99.980%
9870	TOTAL ACCESS CO	0.000%	99.980%
9871	IMMSI SPA	0.000%	99.980%
9872	IPE GROUP LTD	0.000%	99.980%
9873	BCB BANCORP INC COMMON STOCK	0.000%	99.981%
9874	TAKASHIMA & CO	0.000%	99.981%
9875	AEGIS LOGISTICS	0.000%	99.981%
9876	ATHENS WATER SU	0.000%	99.981%
9877	SAMSON HOLDING	0.000%	99.981%
9878	BILLABONG INTER	0.000%	99.981%
9879	KIAN JOO CAN FC	0.000%	99.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	GAJAH TUNGGAL	0.000%	99.982%
9881	GETIN HOLDING S	0.000%	99.982%
9882	INVESTORE PROP	0.000%	99.982%
9883	WAH SEONG	0.000%	99.982%
9884	WEE HUR HOLDING	0.000%	99.982%
9885	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.982%
9886	CHINA FIBER OPT	0.000%	99.982%
9887	CB INDUSTRIAL P	0.000%	99.982%
9888	BALMER LAWRIE	0.000%	99.983%
9889	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.983%
9890	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.983%
9891	CROCODILE GARME	0.000%	99.983%
9892	K1 VENTURES LTD	0.000%	99.983%
9893	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.983%
9894	S.T.CHEMICAL CO	0.000%	99.983%
9895	PFENEX INC COMMON STOCK USD.001	0.000%	99.983%
9896	WHIRLPOOL OF IN	0.000%	99.983%
9897	MINERA FRISCO S	0.000%	99.984%
9898	TERNA ENERGY SA	0.000%	99.984%
9899	BRIGADE ENTERPR	0.000%	99.984%
9900	ASCENCIO	0.000%	99.984%
9901	INTRALOT SA - I	0.000%	99.984%
9902	COXON PRECISE I	0.000%	99.984%
9903	APN OUTDOOR GRO	0.000%	99.984%
9904	SHIKIBO LTD	0.000%	99.984%
9905	PT MULTIPLOAR C	0.000%	99.985%
9906	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.985%
9907	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.985%
9908	CHINA ELEC OPTI	0.000%	99.985%
9909	EUROZ LTD	0.000%	99.985%
9910	LIBERTY GOLD CO	0.000%	99.985%
9911	STRONG PETROCHE	0.000%	99.985%
9912	ISE CHEMICAL CO	0.000%	99.985%
9913	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.985%
9914	MIYOSHI OIL & F	0.000%	99.986%
9915	VOCENTO	0.000%	99.986%
9916	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.986%
9917	SACYR SA RTS EX	0.000%	99.986%
9918	SEADRILL LTD	0.000%	99.986%
9919	TOWN HEALTH INT	0.000%	99.986%
9920	MARUYAMA MFG CO	0.000%	99.986%
9921	AFFINE	0.000%	99.986%
9922	NAPEC INC	0.000%	99.986%
9923	MODUSLINK GLOBA	0.000%	99.987%
9924	SUGIH ENERGY TB	0.000%	99.987%
9925	PRIME MEDIA GRO	0.000%	99.987%
9926	LSL PROPERTY SE	0.000%	99.987%
9927	GUANGNAN(HLDGS)	0.000%	99.987%
9928	EQUITY FIN HOLD	0.000%	99.987%
9929	CATENA AB	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	TOMEN DEVICES C	0.000%	99.987%
9931	ROULARTA MEDIA	0.000%	99.987%
9932	INES CORPORATIO	0.000%	99.988%
9933	STARK TECHNOLOG	0.000%	99.988%
9934	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.988%
9935	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.988%
9936	XERIUM TECHNOLO	0.000%	99.988%
9937	DYNAMIC ELECTRO	0.000%	99.988%
9938	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.988%
9939	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.988%
9940	GALLANT VENTURE	0.000%	99.988%
9941	KOSEI SECURITIE	0.000%	99.988%
9942	LOGISTEC CORP C	0.000%	99.989%
9943	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.989%
9944	LPP SA	0.000%	99.989%
9945	OLYMPIC CORP	0.000%	99.989%
9946	HANISON CONSTRU	0.000%	99.989%
9947	PACIFIC CURRENT	0.000%	99.989%
9948	EASTMAIN RES IN	0.000%	99.989%
9949	CHINA HUIZHAN D	0.000%	99.989%
9950	BOLU CIMENTO SA	0.000%	99.989%
9951	MIMAKI ENGINEER	0.000%	99.989%
9952	FORTRESS PAPER	0.000%	99.989%
9953	FRAGRANCE GROUP	0.000%	99.990%
9954	TOP SPRING INTL	0.000%	99.990%
9955	NIPPON FILCON C	0.000%	99.990%
9956	PARADISE ENTERT	0.000%	99.990%
9957	ASPEN GROUP	0.000%	99.990%
9958	TOWN CENTRE SEC	0.000%	99.990%
9959	NISSEI INDUSTRI	0.000%	99.990%
9960	GLORIOUS SUN EN	0.000%	99.990%
9961	EXCELSIOR MEDIC	0.000%	99.990%
9962	SKELLERUP HOLDI	0.000%	99.990%
9963	MEIWA ESTATE CO	0.000%	99.991%
9964	ASANTE INC	0.000%	99.991%
9965	TOTAL GABON	0.000%	99.991%
9966	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.991%
9967	PETRUS RESOURCE	0.000%	99.991%
9968	ALMADEN MINERAL	0.000%	99.991%
9969	DYNASTY FINE WI	0.000%	99.991%
9970	KAM HING INTERN	0.000%	99.991%
9971	ESUN HOLDINGS L	0.000%	99.991%
9972	NEW YORK & CO I	0.000%	99.991%
9973	TORIGOE CO LTD	0.000%	99.991%
9974	MEDICAL SYSTEM	0.000%	99.992%
9975	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.992%
9976	ONO SOKKI CO	0.000%	99.992%
9977	US AUTO PARTS N	0.000%	99.992%
9978	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.992%
9979	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	K.P.R. MILL	0.000%	99.992%
9981	HOKKAIDO GAS CO	0.000%	99.992%
9982	ALTIUM LTD	0.000%	99.992%
9983	TSH RESOURCES B	0.000%	99.992%
9984	CHINA PROPRTIE	0.000%	99.992%
9985	AUSWIDE BANK LT	0.000%	99.992%
9986	STEEL & TUBE HL	0.000%	99.993%
9987	CONSTRUCTORA CO	0.000%	99.993%
9988	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.993%
9989	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.993%
9990	AMREP CORP COMMON STOCK USD.1	0.000%	99.993%
9991	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.993%
9992	BASLER KTBK	0.000%	99.993%
9993	BOUSTEAD PROJEC	0.000%	99.993%
9994	PEARL ORIENTAL	0.000%	99.993%
9995	WORLD HOLDINGS	0.000%	99.993%
9996	NAGARJUNA FERTI	0.000%	99.993%
9997	ALANDSBANKEN	0.000%	99.993%
9998	ARCELORMITTAL S	0.000%	99.994%
9999	PROSAFE ASA	0.000%	99.994%
10000	ADDNODE GROUP A	0.000%	99.994%
10001	PALADIN ENERGY	0.000%	99.994%
10002	DELTICOM AG	0.000%	99.994%
10003	INNODATA INC COMMON STOCK USD.01	0.000%	99.994%
10004	ANXIN-CHINA HOL	0.000%	99.994%
10005	MIN XIN HLDGS	0.000%	99.994%
10006	SUNWAY CONSTRUC	0.000%	99.994%
10007	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.994%
10008	KONG SUN HLDGS	0.000%	99.994%
10009	HIPAY GROUP SA	0.000%	99.994%
10010	CATABASIS PHARM	0.000%	99.994%
10011	NRJ GROUP	0.000%	99.995%
10012	TV AZTECA	0.000%	99.995%
10013	HITE HOLDINGS C	0.000%	99.995%
10014	CHINA LOTSYNERG	0.000%	99.995%
10015	GET NICE FINANC	0.000%	99.995%
10016	FOUNTAIN SET HL	0.000%	99.995%
10017	QAD INC B COMMON STOCK USD.001	0.000%	99.995%
10018	GROUPE OPEN	0.000%	99.995%
10019	BGR ENERGY SYST	0.000%	99.995%
10020	NIHON TRIM CO	0.000%	99.995%
10021	ECOSYNTHETIX IN	0.000%	99.995%
10022	BROCKMAN MINING	0.000%	99.995%
10023	MCKAY SECURITIE	0.000%	99.995%
10024	MINGFA GROUP	0.000%	99.995%
10025	MEGASTUDY CO LT	0.000%	99.996%
10026	ORASCOM DEVELOP	0.000%	99.996%
10027	CVC BRASIL OP A	0.000%	99.996%
10028	ABAN OFFSHORE	0.000%	99.996%
10029	PYI CORPORATION	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	BEGA CHEESE LTD	0.000%	99.996%
10031	STRAD ENERGY SE	0.000%	99.996%
10032	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10033	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.996%
10034	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10035	SINON CORP	0.000%	99.996%
10036	REAL NUTRICEUTI	0.000%	99.996%
10037	JINDAL SAW LTD	0.000%	99.996%
10038	TROY RESOURCES	0.000%	99.996%
10039	CHINA RARE EART	0.000%	99.996%
10040	TELEGRAAF MEDIA	0.000%	99.996%
10041	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.997%
10042	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10043	SILVER BASE GRO	0.000%	99.997%
10044	ZEDGE INC CL B COMMON STOCK	0.000%	99.997%
10045	TRUBA ALAM MANU	0.000%	99.997%
10046	KAPPA CREATE CO	0.000%	99.997%
10047	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.997%
10048	BANK OF KOCHI L	0.000%	99.997%
10049	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.997%
10050	LEES PHARMACEUT	0.000%	99.997%
10051	ASHFORD INC COMMON STOCK USD.01	0.000%	99.997%
10052	AFRICAN PHOENIX	0.000%	99.997%
10053	A&D CO LTD	0.000%	99.997%
10054	VIDEOCON INDUST	0.000%	99.997%
10055	LINK ADMINISTRA	0.000%	99.997%
10056	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10057	QUMU CORP COMMON STOCK USD.01	0.000%	99.997%
10058	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10059	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
10060	BRILLIANT CIRCL	0.000%	99.998%
10061	SKYLINE CORP	0.000%	99.998%
10062	PERPETUAL ENERG	0.000%	99.998%
10063	MEGASTUDY EDUCA	0.000%	99.998%
10064	TEIXEIRA DUARTE	0.000%	99.998%
10065	AXTEL SAB DE CV	0.000%	99.998%
10066	YEO HIAP SENG	0.000%	99.998%
10067	QUNXING PAPER H	0.000%	99.998%
10068	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10069	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.998%
10070	TEEKAY TANKERS	0.000%	99.998%
10071	LUKS GROUP (VH)	0.000%	99.998%
10072	COLLINS FOODS L	0.000%	99.998%
10073	BLOOMSBURY PUBL	0.000%	99.998%
10074	CHINA DAYE NON-	0.000%	99.998%
10075	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10076	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.998%
10077	JINDAL POLY FIL	0.000%	99.998%
10078	BONJOUR HOLDING	0.000%	99.998%
10079	TONLY ELECTRONI	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10080	DAN FORM HOLDIN	0.000%	99.999%
10081	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10082	SLATER & GORDON	0.000%	99.999%
10083	SALMAT LTD	0.000%	99.999%
10084	JAKARTA INTL HT	0.000%	99.999%
10085	YONGNAM HOLDING	0.000%	99.999%
10086	AEGON NV	0.000%	99.999%
10087	ARRIUM LTD	0.000%	99.999%
10088	TUNAS RIDEAN	0.000%	99.999%
10089	EZRA HOLDINGS	0.000%	99.999%
10090	FALCON ENERGY G	0.000%	99.999%
10091	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10092	DYAX CORPORATIO	0.000%	99.999%
10093	TAKACHIHO KOHEK	0.000%	99.999%
10094	CARINDALE PROPE	0.000%	99.999%
10095	DOGUS OTOMOTIV	0.000%	99.999%
10096	CHIA HSIN CEMEN	0.000%	99.999%
10097	ENERGY ABSOLUTE	0.000%	99.999%
10098	BANRO CORP	0.000%	99.999%
10099	BE GROUP AB	0.000%	99.999%
10100	MAX VENTURES &	0.000%	99.999%
10101	CHINA SOFT POWE	0.000%	99.999%
10102	SINAR MAS MULTI	0.000%	99.999%
10103	SSANGYONG INFOR	0.000%	99.999%
10104	EMPRESAS ICA SA	0.000%	99.999%
10105	LYDIAN INTERNAT	0.000%	99.999%
10106	PACIFIC ANDES I	0.000%	99.999%
10107	SHENGUAN HOLDIN	0.000%	99.999%
10108	WATPAC LIMITED	0.000%	99.999%
10109	ARALEZ PHARMACE	0.000%	99.999%
10110	PESCANOVA SA	0.000%	99.999%
10111	BELLAMY'S AUSTR	0.000%	100.000%
10112	SOCIETE MANUTAN	0.000%	100.000%
10113	REDKNEE SOLUTIO	0.000%	100.000%
10114	ITE TECH INC	0.000%	100.000%
10115	AFRICA ISRAEL I	0.000%	100.000%
10116	POLARIS SOFTWARE	0.000%	100.000%
10117	SAFEWAY INC	0.000%	100.000%
10118	TALGO SA RTS EX	0.000%	100.000%
10119	TEN NETWORK HLD	0.000%	100.000%
10120	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10121	CHINA ENVIRONME	0.000%	100.000%
10122	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10123	QINQIN FOODSTUF	0.000%	100.000%
10124	MIDLAND IC&I LT	0.000%	100.000%
10125	CHINA ENERGY DE	0.000%	100.000%
10126	ROAD KING INFRA	0.000%	100.000%
10127	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10128	SWIBER HOLDINGS	0.000%	100.000%
10129	D AMICO INTL SH	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10130	TPI TRIUNFO PAR	0.000%	100.000%
10131	SPORTECH PLC	0.000%	100.000%
10132	MANITOK ENERGY	0.000%	100.000%
10133	COLLINS FOODS L	0.000%	100.000%
10134	DAEWOO SHIPBUIL	0.000%	100.000%
10135	MERCURIES LIFE	0.000%	100.000%
10136	TALVIVAARA MINI	0.000%	100.000%
10137	MOTECH INDUSTRI	0.000%	100.000%
10138	PARSVNATH DEVEL	0.000%	100.000%
10139	CHENNAI SUPER K	0.000%	100.000%
10140	ZENITH CAPITAL	0.000%	100.000%
10141	NEWRIVER REIT P	0.000%	100.000%
10142	POINT LOMA RESO	0.000%	100.000%
10143	SING HOLDINGS L	0.000%	100.000%
10144	JITF INFRALOGIS	0.000%	100.000%
10145	BERJAYA LAND BH	0.000%	100.000%
10146	MANITOK ENERGY	0.000%	100.000%
10147	CHEUK NANG HOLD	0.000%	100.000%
10148	PARTNERS REAL E	0.000%	100.000%
10149	BANCA MONTE DEI	0.000%	100.000%
10150	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10151	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10152	ORMAT TECHNOLOG	0.000%	100.000%
10153	RB ENERGY INC	0.000%	100.000%
10154	DEVA HLDG	0.000%	100.000%
10155	ENERGIX-RENEWAB	0.000%	100.000%
10156	CHINA LUMENA NE	-	100.000%
10157	MINCO BASE META	-	100.000%
10158	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10159	C A DE MEDITERR	-	100.000%
10160	VIRGIN AUSTRALI	-	100.000%
10161	EGANAGOLDPFEIL	-	100.000%
10162	QLT INC WTS EXP	-	100.000%
10163	ANGLO IRISH BAN	-	100.000%
10164	PEACE MARK HLDG	-	100.000%
10165	RREEF CHINA COM	-	100.000%
10166	CHINA METAL REC	-	100.000%
10167	SNS REAAL GROEP	-	100.000%
10168	TOUCHSTONE EXPL	-	100.000%
10169	KIWI PROPERTY G	-	100.000%
10170	INTERCELL AG RI	-	100.000%
10171	PRIME AET & D H	-	100.000%
10172	BCO ESPIR SANTO	-	100.000%
10173	HANFENG EVERGRE	-	100.000%
10174	ETABLISSEMENTS	-	100.000%
10175	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10176	KARDEMIR KARABU	-	100.000%
10177	PRIME RETIREMEN	-	100.000%
10178	QLT INC CLASS A	-	100.000%
10179	QLT INC DOJ/SEC	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10180	WARRANTS CONTRA	-	100.000%
10181	SIPEF SA RTS	-	100.000%
10182	RHB CAPITAL BHD	-	100.000%
10183	FERROGLOBE PLC	-	100.000%
10184	BERLIAN LAJU TA	-	100.000%
10185	SCANIA AB	-	100.000%
10186	AFREN PLC COMMO	-	100.000%
10187	LIGHTSTREAM RES	-	100.000%