

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

As of April 28, 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	0.648%	0.648%
2	APPLE INC	0.644%	1.291%
3	AT+T INC COMMON STOCK USD1.0	0.634%	1.926%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.599%	2.524%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.588%	3.112%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.574%	3.686%
7	SUNCOR ENERGY INC COMMON STOCK	0.497%	4.183%
8	TORONTO DOMINION BANK COMMON STOCK	0.493%	4.676%
9	ROYAL BANK OF CANADA COMMON STOCK	0.452%	5.129%
10	CAD - London	0.422%	5.550%
11	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.404%	5.954%
12	EXXON MOBIL CORP COMMON STOCK	0.363%	6.317%
13	INTEL CORP COMMON STOCK USD.001	0.325%	6.642%
14	BANK OF AMERICA	0.322%	6.965%
15	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.304%	7.268%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.297%	7.565%
17	SINGAPORE GOVER	0.295%	7.860%
18	LANDWIRT RENTEN	0.291%	8.151%
19	CHEVRON CORP COMMON STOCK USD.75	0.288%	8.438%
20	MANULIFE FINANCIAL CORP COMMON STOCK	0.286%	8.725%
21	COMCAST CORP CLASS A COMMON STOCK USD.01	0.280%	9.004%
22	KFW 1.375% 01FE	0.272%	9.276%
23	MERCK & CO INC	0.265%	9.541%
24	CISCO SYSTEMS	0.260%	9.802%
25	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.259%	10.060%
26	CANADIAN NATURAL RESOURCES COMMON STOCK	0.252%	10.312%
27	LANDESKREDITBAN	0.250%	10.562%
28	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.249%	10.811%
29	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.243%	11.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	WAL-MART STORES	0.239%	11.293%
31	PFIZER INC COMMON STOCK USD.05	0.238%	11.531%
32	APPLE INC SR UNSECURED 02/21 2.25	0.235%	11.766%
33	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.234%	12.000%
34	CHEVRON CORP SR UNSECURED 03/20 1.961	0.232%	12.232%
35	CITIGROUP INC COMMON STOCK USD.01	0.229%	12.461%
36	EUROPEAN INVEST	0.227%	12.688%
37	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.227%	12.915%
38	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.226%	13.141%
39	UK(GOVT OF) 4.2	0.223%	13.364%
40	SWEDISH EXP CRE	0.222%	13.586%
41	KOMMUNINVEST I	0.220%	13.807%
42	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.219%	14.026%
43	WESTPAC BKG COR	0.219%	14.245%
44	INTL BANK FOR R	0.216%	14.461%
45	KOMMUNINVEST I	0.216%	14.677%
46	CANADA HOUSING	0.215%	14.892%
47	US TREASURY N/B 05/25 2.125	0.212%	15.104%
48	SAMSUNG ELECTRO	0.211%	15.314%
49	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.208%	15.522%
50	NATL AUSTRALIA	0.207%	15.729%
51	ROYAL BK OF CAN	0.203%	15.932%
52	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.201%	16.133%
53	NETWORK RAIL IN	0.201%	16.334%
54	TOTAL SA	0.200%	16.534%
55	MAGNA INTERNATIONAL INC COMMON STOCK	0.200%	16.734%
56	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.197%	16.931%
57	UNITED KINGDOM	0.197%	17.128%
58	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.197%	17.325%
59	NESTLE SA	0.187%	17.513%
60	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.184%	17.697%
61	EXPORT DEVELOPM	0.184%	17.880%
62	IBM CORP SR UNSECURED 01/22 2.5	0.183%	18.064%
63	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.183%	18.247%
64	PROCTER + GAMBLE CO/THE COMMON STOCK	0.182%	18.429%
65	NATIONAL BK CDA	0.179%	18.608%
66	SUN LIFE FINANCIAL INC COMMON STOCK	0.177%	18.785%
67	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.175%	18.960%
68	TRANSCANADA CORP COMMON STOCK	0.174%	19.134%
69	UNITEDHEALTH GR	0.173%	19.307%
70	AMAZON.COM INC	0.171%	19.479%
71	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.169%	19.647%
72	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.165%	19.812%
73	ALPHABET INC CL C COMMON STOCK USD.001	0.164%	19.976%
74	FACEBOOK INC A COMMON STOCK USD.000006	0.163%	20.139%
75	WALT DISNEY(HLD)	0.163%	20.302%
76	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.162%	20.464%
77	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.161%	20.625%
78	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.160%	20.785%
79	ALPHABET INC CL A COMMON STOCK USD.001	0.159%	20.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	ENBRIDGE INC COMMON STOCK	0.158%	21.102%
81	DAIMLER AG	0.158%	21.260%
82	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.158%	21.418%
83	MICROSOFT CORP SR UNSECURED 11/20 2	0.157%	21.575%
84	TOYOTA MOTOR CO	0.152%	21.728%
85	CHINA CONST BK	0.151%	21.879%
86	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.151%	22.030%
87	FINLAND GOVT IN	0.150%	22.180%
88	GENERAL MOTORS CO COMMON STOCK USD.01	0.149%	22.328%
89	ORACLE CORP SR UNSECURED 09/21 1.9	0.147%	22.476%
90	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.144%	22.619%
91	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.142%	22.761%
92	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.141%	22.903%
93	IBM CORP SR UNSECURED 02/21 2.25	0.141%	23.043%
94	CANADIAN NATL RAILWAY CO COMMON STOCK	0.140%	23.183%
95	SINGAPORE GOVT	0.138%	23.321%
96	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.138%	23.459%
97	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.138%	23.597%
98	SINGAPORE GOVT	0.137%	23.733%
99	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.137%	23.870%
100	NESTLE FINANCE	0.135%	24.005%
101	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.135%	24.140%
102	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.135%	24.275%
103	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.134%	24.409%
104	CVS HEALTH CORP COMMON STOCK USD.01	0.133%	24.542%
105	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.133%	24.674%
106	BCE INC COMMON STOCK	0.132%	24.806%
107	SWEDISH GOVERNMENT	0.132%	24.938%
108	US BANCORP COMMON STOCK USD.01	0.130%	25.068%
109	FORD MOTOR CO COMMON STOCK USD.01	0.129%	25.197%
110	BK NEDERLANDSE	0.128%	25.325%
111	MERCK + CO. INC. COMMON STOCK USD.5	0.128%	25.453%
112	DEUTSCHE BAHN F	0.127%	25.580%
113	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.127%	25.707%
114	CHEVRON CORP SR UNSECURED 06/23 3.191	0.124%	25.831%
115	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.121%	25.952%
116	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.120%	26.072%
117	TIME WARNER INC COMMON STOCK USD.01	0.119%	26.191%
118	QUALCOMM INC COMMON STOCK USD.0001	0.119%	26.310%
119	EUROPEAN INVEST	0.118%	26.427%
120	AGENCE FRANC DE	0.118%	26.545%
121	PFIZER INC	0.116%	26.661%
122	ALLERGAN PLC	0.116%	26.777%
123	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.115%	26.892%
124	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.115%	27.007%
125	UNION PACIFIC CORP COMMON STOCK USD2.5	0.114%	27.121%
126	MORGAN STANLEY COMMON STOCK USD.01	0.113%	27.234%
127	BASF SE	0.113%	27.346%
128	TRAVELERS COS	0.113%	27.459%
129	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.112%	27.571%

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130	ONTARIO(PROV OF	0.111%	27.682%
131	SIMON PROPERTY GROUP INC REIT USD.0001	0.111%	27.794%
132	LANDESKREDITBAN	0.108%	27.902%
133	PNC BANK	0.108%	28.010%
134	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.107%	28.117%
135	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.107%	28.224%
136	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.106%	28.330%
137	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.105%	28.435%
138	ORACLE CORP COMMON STOCK USD.01	0.105%	28.539%
139	WASTE CONNECTIONS INC COMMON STOCK	0.105%	28.644%
140	BHP BILLITON LT	0.104%	28.748%
141	AGNICO EAGLE MINES LTD COMMON STOCK	0.103%	28.852%
142	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.103%	28.954%
143	FAIRFAX FINANCI	0.103%	29.057%
144	TRANSPORT FOR L	0.102%	29.159%
145	FRENCH REP GOVT	0.102%	29.261%
146	COCA-COLA CO	0.100%	29.361%
147	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.099%	29.461%
148	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.098%	29.559%
149	MEDTRONIC PLC	0.098%	29.657%
150	SHELL INTL.FIN.	0.098%	29.755%
151	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.097%	29.852%
152	EUROFIMA 1.75%	0.097%	29.950%
153	APPLE INC SR UNSECURED 05/20 2	0.097%	30.047%
154	NORDRH-WESTFALE	0.097%	30.144%
155	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.097%	30.241%
156	KOMMUNALBANKEN	0.096%	30.337%
157	SNCF RESEAU 3.1	0.096%	30.433%
158	BANK OF MONTREA	0.096%	30.529%
159	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.094%	30.623%
160	BNP PARIBAS SA	0.094%	30.716%
161	TECK RESOURCES LTD CLS B COMMON STOCK	0.093%	30.810%
162	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.092%	30.902%
163	SCHLUMBERGER LTD COMMON STOCK USD.01	0.091%	30.993%
164	ANTHEM INC COMMON STOCK USD.01	0.090%	31.084%
165	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.090%	31.174%
166	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.090%	31.264%
167	AGRIUM INC COMMON STOCK NPV	0.090%	31.353%
168	STATOIL ASA COMPANY GUAR 11/19 2.25	0.090%	31.443%
169	CENOVUS ENERGY INC COMMON STOCK	0.090%	31.533%
170	ROYAL DUTCH SHE	0.088%	31.621%
171	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.088%	31.709%
172	HOME DEPOT INC COMMON STOCK USD.05	0.087%	31.796%
173	AUST & NZ BANK	0.087%	31.883%
174	APPLE INC SR UNSECURED 05/23 2.4	0.086%	31.969%
175	SIEMENS AG	0.086%	32.055%
176	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.086%	32.141%
177	CONOCOPHILLIPS COMMON STOCK USD.01	0.085%	32.226%
178	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.085%	32.310%
179	BANCO SANTANDER	0.084%	32.394%

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180	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.084%	32.478%
181	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.084%	32.562%
182	INDUSTRIAL & CO	0.084%	32.646%
183	ACE LTD	0.083%	32.729%
184	TEMASEK FINL I	0.083%	32.812%
185	AMGEN INC COMMON STOCK USD.0001	0.083%	32.895%
186	INTL BUSINESS M	0.082%	32.977%
187	CANADIAN TIRE C	0.082%	33.059%
188	GOLDCORP INC COMMON STOCK	0.082%	33.141%
189	CSX CORP	0.081%	33.223%
190	AETNA INC COMMON STOCK USD.01	0.081%	33.304%
191	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.081%	33.385%
192	UNIBAIL-RODAMCO	0.080%	33.465%
193	APPLE INC SR UNSECURED 02/22 2.5	0.080%	33.546%
194	FEDEX CORPORATI	0.080%	33.626%
195	INDUSTRIAL ALLI	0.080%	33.706%
196	FORTIS INC COMMON STOCK	0.079%	33.785%
197	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.079%	33.864%
198	DEUTSCHE TELEKO	0.079%	33.943%
199	VOLKSWAGEN AG	0.078%	34.021%
200	DELTA AIRLINES	0.077%	34.098%
201	BK OF NOVA SCOT	0.077%	34.176%
202	ENCANA CORP COMMON STOCK	0.076%	34.252%
203	ABBOTT LABORATORIES COMMON STOCK	0.076%	34.328%
204	PEPSICO INC COMMON STOCK USD.017	0.076%	34.404%
205	BAYERISCHE MOTO	0.075%	34.479%
206	CRESCENT POINT ENERGY CORP COMMON STOCK	0.075%	34.555%
207	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.075%	34.630%
208	ABB LTD	0.074%	34.704%
209	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.074%	34.779%
210	VALERO ENERGY C	0.074%	34.853%
211	SHAW COMMUNICATIONS INC B COMMON STOCK	0.074%	34.927%
212	AGENCE FRANCAIS	0.073%	35.000%
213	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.073%	35.074%
214	CAPITAL ONE FIN	0.073%	35.147%
215	KINROSS GOLD CORP COMMON STOCK	0.073%	35.220%
216	MICROSOFT CORP	0.073%	35.292%
217	ROYAL DUTCH SH-	0.072%	35.365%
218	WESTPAC BANK CO	0.072%	35.437%
219	LUNDIN MINING C	0.071%	35.508%
220	ORACLE CORP SR UNSECURED 07/21 2.8	0.071%	35.579%
221	SNC-LAVALIN GRO	0.071%	35.651%
222	MICRON TECHNOLO	0.071%	35.722%
223	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.071%	35.794%
224	EUROPEAN INVEST	0.071%	35.865%
225	BP PLC SPONS ADR ADR	0.071%	35.936%
226	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.071%	36.006%
227	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.070%	36.076%
228	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.070%	36.146%
229	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.070%	36.216%

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230	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.070%	36.286%
231	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.069%	36.356%
232	BLACKBERRY LTD COMMON STOCK	0.069%	36.425%
233	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.069%	36.494%
234	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.069%	36.563%
235	VODAFONE GROUP	0.069%	36.631%
236	WEST FRASER TIM	0.068%	36.700%
237	EQUINIX INC REIT USD.001	0.068%	36.768%
238	ROCHE HOLDING A	0.068%	36.837%
239	DANAHER CORP COMMON STOCK USD.01	0.068%	36.905%
240	NATL AUSTRALIA	0.067%	36.972%
241	HITACHI	0.067%	37.039%
242	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.067%	37.106%
243	NOVARTIS AG	0.066%	37.172%
244	DEXIA CREDIT LO	0.066%	37.239%
245	BP PLC	0.066%	37.305%
246	FIRST QUANTUM M	0.066%	37.371%
247	NOVARTIS CAP CO	0.066%	37.437%
248	NORFOLK STHN CO	0.065%	37.502%
249	PUBLIC STORAGE	0.065%	37.568%
250	CATERPILLAR INC COMMON STOCK USD1.0	0.065%	37.633%
251	ALTRIA GROUP INC COMMON STOCK USD.333	0.065%	37.698%
252	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.065%	37.763%
253	MARATHON PETROLEUM CORP COMMON STOCK	0.064%	37.827%
254	BB+T CORP COMMON STOCK USD5.0	0.064%	37.892%
255	TELUS CORPORATI	0.064%	37.956%
256	ORANGE SA	0.063%	38.019%
257	GLENCORE XSTRA	0.063%	38.082%
258	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.063%	38.146%
259	FINNING INTL LT	0.063%	38.208%
260	METLIFE INC COMMON STOCK USD.01	0.063%	38.271%
261	PROLOGIS INC REIT USD.01	0.062%	38.334%
262	FRANCE GOVERNME	0.062%	38.396%
263	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.062%	38.458%
264	TENCENT HLDGS L	0.062%	38.520%
265	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.062%	38.581%
266	CANADIAN (GOVT	0.062%	38.643%
267	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.061%	38.704%
268	BLACKROCK INC COMMON STOCK USD.01	0.061%	38.765%
269	SWEDEN GOVERNME	0.061%	38.827%
270	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.061%	38.888%
271	AFLAC INC COMMON STOCK USD.1	0.061%	38.948%
272	TOTAL CAPITAL I	0.060%	39.008%
273	JOHNSON CONTROL	0.060%	39.068%
274	NEWBELCO SA/NV	0.060%	39.128%
275	ONTARIO(PROV OF	0.059%	39.187%
276	CAMECO CORP COMMON STOCK	0.058%	39.245%
277	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.058%	39.303%
278	SHELL INTL.FIN.	0.057%	39.360%
279	ALTAGAS LTD	0.057%	39.418%

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280	CK HUTCHINSON H	0.057%	39.475%
281	SOC GENERALE	0.057%	39.532%
282	AVALONBAY COMMUNITIES INC REIT USD.01	0.057%	39.589%
283	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.056%	39.645%
284	TOURMALINE OIL	0.056%	39.702%
285	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.056%	39.758%
286	ALBERTA PROV	0.056%	39.814%
287	ROYAL BANK OF C	0.056%	39.870%
288	ROYAL BANK OF C	0.056%	39.926%
289	TEXAS INSTRUMEN	0.056%	39.981%
290	BANK NEDERLANDS	0.056%	40.037%
291	PAN AMERICAN SILVER CORP COMMON STOCK	0.055%	40.092%
292	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.055%	40.147%
293	SVENSKA HANDELS	0.055%	40.202%
294	WELLTOWER INC REIT USD1.0	0.055%	40.257%
295	MCDONALD S CORP COMMON STOCK USD.01	0.055%	40.312%
296	BAYER AG	0.055%	40.367%
297	NOVARTIS AG SPONSORED ADR ADR	0.054%	40.421%
298	3M CO COMMON STOCK USD.01	0.054%	40.476%
299	RIO TINTO PLC SPON ADR ADR	0.054%	40.530%
300	ARC RESOURCES L	0.054%	40.584%
301	FRENCH REPUBLIC	0.054%	40.638%
302	NISSAN MOTOR CO	0.054%	40.692%
303	HONDA MOTOR CO	0.054%	40.745%
304	KINDER MORGAN INC COMMON STOCK USD.01	0.053%	40.798%
305	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.053%	40.851%
306	GEORGE WESTON L	0.053%	40.905%
307	EMPIRE CO LTD N	0.053%	40.958%
308	SOUTHWEST AIRLI	0.053%	41.011%
309	CHINA NATIONAL	0.053%	41.063%
310	YAHOO INC	0.053%	41.116%
311	EATON CORP PLC	0.053%	41.169%
312	THOMSON REUTERS CORP COMMON STOCK	0.053%	41.222%
313	COOPERATIEVE RA	0.053%	41.275%
314	BROADCOM LTD	0.052%	41.327%
315	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.052%	41.379%
316	STATE STREET CORP COMMON STOCK USD1.0	0.052%	41.431%
317	CORNING INC COMMON STOCK USD.5	0.052%	41.483%
318	SUNTRUST BANKS	0.052%	41.534%
319	MASTERCARD INC A COMMON STOCK USD.0001	0.052%	41.586%
320	EQUITY RESIDENT	0.052%	41.637%
321	ELEMENT FINANCI	0.051%	41.689%
322	WESTERN DIGITAL	0.051%	41.740%
323	VERESEN INC.	0.051%	41.791%
324	MICHELIN(CGDE)	0.051%	41.843%
325	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.051%	41.894%
326	BEST BUY CO INC	0.051%	41.945%
327	SILVER WHEATON CORP COMMON STOCK	0.051%	41.995%
328	BANK OF CHINA L	0.051%	42.046%
329	HON HAI PRECISI	0.051%	42.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	LOBLAW COS LTD	0.051%	42.147%
331	BCO BILBAO VIZC	0.050%	42.197%
332	PHILLIPS 66 COMMON STOCK	0.050%	42.248%
333	BOEING CO/THE COMMON STOCK USD5.0	0.050%	42.298%
334	CAE INC COMMON STOCK	0.050%	42.348%
335	ALLSTATE CORP COMMON STOCK USD.01	0.050%	42.398%
336	ABBVIE INC COMMON STOCK USD.01	0.050%	42.448%
337	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.050%	42.498%
338	AIA GROUP LTD	0.050%	42.547%
339	CMNWLTH BK OF A	0.050%	42.597%
340	ENBRIDGE	0.050%	42.647%
341	TFI INTERNATION	0.050%	42.696%
342	ZURICH FIN SVS	0.049%	42.746%
343	WESTPAC BKG COR	0.049%	42.795%
344	WOODSIDE PETROL	0.049%	42.844%
345	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.049%	42.892%
346	SUMITOMO MITSUI	0.049%	42.941%
347	GILDAN ACTIVEWEAR INC COMMON STOCK	0.048%	42.989%
348	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.048%	43.038%
349	INTL BUSINESS M	0.048%	43.086%
350	B2GOLD CORP COM	0.048%	43.134%
351	VENTAS INC-REIT	0.048%	43.182%
352	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.048%	43.231%
353	LLOYDS BANKING	0.048%	43.279%
354	METHANEX CORP COMMON STOCK	0.048%	43.327%
355	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.048%	43.374%
356	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.047%	43.422%
357	DISCOVER FINL S	0.047%	43.469%
358	T MOBILE US INC COMMON STOCK USD.0001	0.047%	43.516%
359	IMPERIAL OIL LTD COMMON STOCK	0.047%	43.563%
360	ENI S.P.A.	0.047%	43.609%
361	MINITUBISHI UFJ	0.046%	43.656%
362	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.046%	43.702%
363	TOYOTA MOTOR CO	0.046%	43.748%
364	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.046%	43.794%
365	CHINA MOBILE LT	0.046%	43.840%
366	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.046%	43.886%
367	COSTCO WHOLESAL	0.046%	43.932%
368	ASSIC GENERALI	0.046%	43.978%
369	ELDORADO GOLD CORP COMMON STOCK	0.046%	44.024%
370	LINAMAR CORP	0.045%	44.069%
371	CELGENE CORP	0.045%	44.114%
372	CCL INDS INC CL	0.045%	44.159%
373	WSP GLOBAL INC	0.045%	44.204%
374	TAIWAN SEMI-ADR	0.045%	44.248%
375	CME GROUP INC COMMON STOCK USD.01	0.045%	44.293%
376	CANADIAN WESTER	0.044%	44.337%
377	KONINKLIJKE AHO	0.044%	44.381%
378	ALIMENTATION CO	0.044%	44.426%
379	WHITECAP RESOUR	0.044%	44.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	BARRICK GOLD CORP COMMON STOCK	0.044%	44.514%
381	INGERSOLL-RAND	0.044%	44.557%
382	OCEANAGOLD CORP	0.044%	44.601%
383	CENTURYLINK INC COMMON STOCK USD1.0	0.043%	44.644%
384	ALAMOS GOLD INC CLASS A COMMON STOCK	0.043%	44.688%
385	LVMH MOET HENNE	0.043%	44.731%
386	UPM-KYMMENE OYJ	0.043%	44.774%
387	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.043%	44.816%
388	TARGET CORP SR UNSECURED 01/22 2.9	0.043%	44.859%
389	ITAU UNIBANCO S	0.042%	44.901%
390	FIAT CHRYSLER A	0.042%	44.944%
391	WESTJET AIRLINE	0.042%	44.986%
392	BOSTON PROPERTIES INC REIT USD.01	0.042%	45.028%
393	CHEVRON CORP SR UNSECURED 11/20 2.419	0.042%	45.070%
394	ENGIE	0.042%	45.113%
395	IBERDROLA SA	0.042%	45.155%
396	ASTRAZENECA PLC SPONS ADR ADR	0.042%	45.197%
397	MGM MIRAGE INC	0.042%	45.239%
398	CARNIVAL CORP COMMON STOCK USD.01	0.042%	45.281%
399	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.042%	45.322%
400	ALLIANZ SE SPON ADR ADR	0.042%	45.364%
401	SYNGENTA AG	0.042%	45.406%
402	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.042%	45.447%
403	MAPLE LEAF FOOD	0.041%	45.489%
404	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.041%	45.530%
405	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.041%	45.571%
406	PING AN INSURAN	0.041%	45.613%
407	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.041%	45.654%
408	MIZUHO FINANCIA	0.041%	45.695%
409	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.041%	45.736%
410	HUSKY ENERGY IN	0.041%	45.777%
411	IAMGOLD CORP COMMON STOCK	0.041%	45.818%
412	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.041%	45.858%
413	SONY CORP	0.041%	45.899%
414	DIGITAL REALTY	0.041%	45.939%
415	UBS GROUP	0.041%	45.980%
416	WHIRLPOOL CORP	0.040%	46.020%
417	CGI GROUP INC CLASS A COMMON STOCK	0.040%	46.061%
418	STARBUCKS CORP	0.040%	46.101%
419	TYSON FOODS INC	0.040%	46.141%
420	GILEAD SCIENCES	0.040%	46.181%
421	NIKE INC CL B COMMON STOCK USD1.0	0.040%	46.221%
422	DOLLAR TREE INC	0.040%	46.261%
423	NVIDIA CORP	0.040%	46.301%
424	RIOCAN REAL EST	0.040%	46.341%
425	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.040%	46.381%
426	HARTFORD FINANC	0.039%	46.420%
427	TARGET CORPORAT	0.039%	46.459%
428	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.039%	46.498%
429	AXA	0.039%	46.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	LAURENTIAN BANK	0.039%	46.577%
431	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.039%	46.616%
432	AKZO NOBEL NV	0.039%	46.655%
433	SOFTBANK CORP	0.039%	46.694%
434	STATOIL ASA COMPANY GUAR 01/24 2.65	0.039%	46.733%
435	TE CONNECTIVITY	0.039%	46.772%
436	PEUGEOT SA	0.039%	46.811%
437	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.039%	46.849%
438	ARCHER DANIELS	0.039%	46.888%
439	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.038%	46.926%
440	TMX GROUP LTD	0.038%	46.964%
441	ING GROEP NV	0.038%	47.003%
442	TOTAL CAPITAL I	0.038%	47.041%
443	INTACT FINANCIA	0.038%	47.079%
444	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.038%	47.117%
445	TOTAL CAPITAL I	0.038%	47.155%
446	H&R REIT UNITS	0.038%	47.192%
447	PFIZER INC SR UNSECURED 05/19 2.1	0.038%	47.230%
448	CELESTICA INC COMMON STOCK NPV	0.038%	47.268%
449	ESSEX PROP TRUS	0.038%	47.306%
450	GEN DYNAMICS CO	0.038%	47.344%
451	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.038%	47.382%
452	ONTARIO(PROV OF	0.038%	47.419%
453	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.038%	47.457%
454	LINK R/EST INVE	0.038%	47.495%
455	M + T BANK CORP COMMON STOCK USD.5	0.038%	47.532%
456	PROV OF SASK CA	0.038%	47.570%
457	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.037%	47.607%
458	DOLLARAMA INC	0.037%	47.645%
459	OPEN TEXT CORPO	0.037%	47.682%
460	NORDEA AB	0.037%	47.719%
461	GOODYEAR TIRE &	0.037%	47.756%
462	GREAT WEST LIFE	0.037%	47.793%
463	EBAY INC	0.037%	47.830%
464	FIFTH THIRD BAN	0.037%	47.867%
465	CIE FINANCIERE	0.037%	47.904%
466	COMPAGNIE DE SA	0.037%	47.941%
467	EUROPEAN INVEST	0.037%	47.978%
468	VORNADO REALTY TRUST REIT USD.04	0.037%	48.014%
469	NED WATERSCHAPS	0.036%	48.051%
470	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.036%	48.087%
471	TESORO CORP	0.036%	48.123%
472	CHINA MOBILE	0.036%	48.159%
473	RIO TINTO	0.036%	48.196%
474	SANOFI-AVENTIS	0.036%	48.231%
475	QUEST DIAGNOSTI	0.036%	48.267%
476	SAPUTO GROUP IN	0.036%	48.303%
477	TAHOE RESOURCES INC COMMON STOCK	0.036%	48.339%
478	RAYTHEON COMPANY COMMON STOCK USD.01	0.036%	48.374%
479	DIAGEO PLC ADR	0.035%	48.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	MOLSONCOORS-B-U	0.035%	48.445%
481	MITSUBISHI CHEM	0.035%	48.481%
482	ROLLS-ROYCE GRO	0.035%	48.516%
483	AMAYA INC COMMON STOCK	0.035%	48.551%
484	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.035%	48.586%
485	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.035%	48.621%
486	BPCE SA COMPANY GUAR 04/24 4	0.035%	48.656%
487	VIACOM INC CLASS B COMMON STOCK USD.001	0.035%	48.691%
488	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.035%	48.726%
489	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.035%	48.761%
490	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.035%	48.795%
491	SCENTRE GROUP	0.035%	48.830%
492	CRH	0.035%	48.865%
493	DETOUR GOLD COR	0.035%	48.900%
494	BHP BILLITON PL	0.035%	48.934%
495	ACCENTURE PLC A	0.035%	48.969%
496	GLAXOSMITHKLINE	0.035%	49.004%
497	LAM RESEARCH CORP COMMON STOCK USD.001	0.035%	49.039%
498	COCA-COLA CO/TH	0.035%	49.073%
499	BIOGEN IDEC INC	0.035%	49.108%
500	NED WATERSCHAPS	0.035%	49.142%
501	YAMANA GOLD INC COMMON STOCK	0.035%	49.177%
502	HCP INC.	0.035%	49.212%
503	DEUTSCHE BANK A	0.034%	49.246%
504	REALTY INCOME C	0.034%	49.280%
505	CI FINANCIAL CO	0.034%	49.314%
506	COTT CORP	0.034%	49.348%
507	LEAR CORP	0.034%	49.383%
508	VOLVO AB	0.034%	49.417%
509	EASTMAN CHEMICA	0.034%	49.451%
510	ALLIANZ AG	0.034%	49.485%
511	NOVO-NORDISK AS	0.034%	49.518%
512	UTD PARCEL SERV	0.034%	49.552%
513	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.034%	49.586%
514	VINCI SA	0.034%	49.619%
515	TELEFONICA SA	0.034%	49.653%
516	TAIWAN SEMICOND	0.034%	49.686%
517	PROGRESSIVE CORP COMMON STOCK USD1.0	0.033%	49.720%
518	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.033%	49.753%
519	CANADA HOUSING	0.033%	49.787%
520	MACQUARIE GP LT	0.033%	49.820%
521	LAFARGEHOLCIM L	0.033%	49.853%
522	SCHWAB(CHARLES)	0.033%	49.887%
523	STANTEC INC COMMON STOCK	0.033%	49.920%
524	DAVITA INC COMMON STOCK USD.001	0.033%	49.953%
525	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.033%	49.986%
526	METRO INC	0.033%	50.019%
527	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.033%	50.052%
528	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.033%	50.085%
529	NEWMONT MINING CORP COMMON STOCK USD1.6	0.033%	50.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	LOCKHEED MARTIN	0.033%	50.151%
531	PEYTO EXPLORATI	0.033%	50.184%
532	PROVINCE OF ONT	0.033%	50.216%
533	ORIX CORP	0.033%	50.249%
534	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.033%	50.282%
535	ELI LILLY + CO COMMON STOCK	0.032%	50.314%
536	CONSTELLATION S	0.032%	50.346%
537	TRANSALTA CORP COMMON STOCK	0.032%	50.379%
538	LOWE'S COS INC	0.032%	50.411%
539	BRIDGESTONE COR	0.032%	50.443%
540	SCOTTISH AND SO	0.032%	50.475%
541	COMCAST CORP COMPANY GUAR 08/25 3.375	0.032%	50.507%
542	STATOIL ASA	0.032%	50.539%
543	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.032%	50.572%
544	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.032%	50.604%
545	HYNIX SEMICONDU	0.032%	50.636%
546	GAP INC	0.032%	50.667%
547	WHOLE FOODS MAR	0.032%	50.699%
548	ABBVIE INC SR UNSECURED 11/22 2.9	0.032%	50.731%
549	COGECO COMMUNIC	0.032%	50.763%
550	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.032%	50.794%
551	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.032%	50.826%
552	MICROSOFT CORP	0.031%	50.857%
553	HOST HOTELS &	0.031%	50.888%
554	E.ON SE	0.031%	50.920%
555	CA INC COMMON STOCK USD.1	0.031%	50.951%
556	BUNGE LTD COMMON STOCK USD.01	0.031%	50.982%
557	GOLDCORP INC SR UNSECURED 06/21 3.625	0.031%	51.013%
558	INTER PIPELINE	0.031%	51.044%
559	CNOOC LTD	0.031%	51.075%
560	EOG RESOURCES	0.031%	51.106%
561	INTESA SANPAOLO	0.031%	51.137%
562	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.031%	51.167%
563	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	51.198%
564	MITSUBISHI UFJ FINL SPON ADR ADR	0.031%	51.229%
565	MID AMERICA APARTMENT COMM REIT USD.01	0.031%	51.259%
566	PACCAR INC	0.031%	51.290%
567	PANASONIC CORP	0.031%	51.321%
568	ASAHI KASEI COR	0.031%	51.351%
569	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.031%	51.382%
570	ALGONQUIN POWER	0.031%	51.412%
571	NUCOR CORP	0.031%	51.443%
572	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.031%	51.473%
573	GLAXOSMITHKLINE PLC SPON ADR ADR	0.030%	51.504%
574	CANADIAN APARTM	0.030%	51.534%
575	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.030%	51.564%
576	RWE AG (NEU)	0.030%	51.594%
577	BPCE SA SR UNSECURED 02/21 2.65	0.030%	51.624%
578	GIBSON ENERGY I	0.030%	51.654%
579	MITSUBISHI CORP	0.030%	51.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	ANADARKO PETROL	0.030%	51.714%
581	HUDBAY MINERALS INC COMMON STOCK NPV	0.030%	51.744%
582	MTN GROUP LTD	0.030%	51.774%
583	NEW GOLD INC COMMON STOCK	0.030%	51.804%
584	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.030%	51.833%
585	IVANHOE MINES L	0.030%	51.863%
586	PAYPAL HOLDINGS INC COMMON STOCK	0.030%	51.892%
587	IGM FINANCIAL I	0.030%	51.922%
588	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.029%	51.951%
589	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.029%	51.981%
590	TOROMONT INDS L	0.029%	52.010%
591	DANONE SA	0.029%	52.040%
592	MITSUBISHI HVY	0.029%	52.069%
593	SASOL	0.029%	52.098%
594	STANDARD BANK G	0.029%	52.127%
595	INVESCO LTD COMMON STOCK USD.2	0.029%	52.157%
596	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.029%	52.186%
597	KOHL S CORPORATION SR UNSECURED 11/21 4	0.029%	52.215%
598	REPUBLIC SERVIC	0.029%	52.244%
599	UNILEVER NV	0.029%	52.273%
600	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.029%	52.302%
601	ENERFLEX LTD	0.029%	52.332%
602	APPLE INC SR UNSECURED 02/27 3.35	0.029%	52.361%
603	ABN AMRO BANK N	0.029%	52.390%
604	SIKA FINANZ AG	0.029%	52.418%
605	SOLVAY	0.029%	52.447%
606	KEYERA CORP	0.029%	52.476%
607	NORWEGIAN CRUIS	0.029%	52.505%
608	MOSAIC CO SR UNSECURED 11/21 3.75	0.029%	52.533%
609	BARCLAYS ADR-EA	0.029%	52.562%
610	TEXTRON INC COMMON STOCK USD.125	0.028%	52.590%
611	HYUNDAI MOTOR C	0.028%	52.619%
612	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.028%	52.647%
613	MACY S INC COMMON STOCK USD.01	0.028%	52.675%
614	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.028%	52.703%
615	NORTHERN TRUST	0.028%	52.732%
616	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.028%	52.760%
617	DOVER CORP	0.028%	52.788%
618	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.028%	52.816%
619	HOUSING DEVEL F	0.028%	52.844%
620	SUPERIOR PLUS C	0.028%	52.872%
621	GENWORTH MI CAN	0.028%	52.900%
622	SEVEN GENERATIO	0.028%	52.928%
623	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.028%	52.956%
624	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.028%	52.984%
625	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.028%	53.012%
626	BRITISH AMERICAN TOB SP ADR ADR	0.028%	53.040%
627	LINDE AG	0.028%	53.067%
628	LIBERTY MUTUAL	0.028%	53.095%
629	BAXTER INTL INC	0.028%	53.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	KREDITANST FUR	0.028%	53.151%
631	MITSUBISHI ELEC	0.028%	53.178%
632	PERRIGO FIN UNL	0.028%	53.206%
633	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.028%	53.234%
634	KDDI CORP	0.028%	53.261%
635	IBM CORP SR UNSECURED 05/20 1.625	0.028%	53.289%
636	APPLIED MATERIALS INC COMMON STOCK USD.01	0.028%	53.317%
637	WESTFIELD CORP	0.028%	53.344%
638	RESTAURANT BRANDS INTERN COMMON STOCK	0.028%	53.372%
639	REGIONS FINANCI	0.028%	53.400%
640	AIR CANADA	0.028%	53.427%
641	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.028%	53.455%
642	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.028%	53.483%
643	HUMANA INC	0.028%	53.510%
644	WOLTERS KLUWERS	0.028%	53.538%
645	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.028%	53.565%
646	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.027%	53.593%
647	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.027%	53.620%
648	DBS GROUP HLDGS	0.027%	53.647%
649	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.027%	53.675%
650	BK NED GEMEENTE	0.027%	53.702%
651	ORANGE SA SR UNSECURED 09/21 4.125	0.027%	53.730%
652	VERMILION ENERGY INC COMMON STOCK	0.027%	53.757%
653	SHIN-ETSU CHEM	0.027%	53.784%
654	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.027%	53.812%
655	DSV A/S	0.027%	53.839%
656	ALLY FINANCIAL INC COMMON STOCK USD.1	0.027%	53.866%
657	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.027%	53.893%
658	PRUDENTIAL ADR	0.027%	53.921%
659	STRYKER CORP SR UNSECURED 03/21 2.625	0.027%	53.948%
660	WESTROCK CO COMMON STOCK	0.027%	53.975%
661	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.027%	54.002%
662	KEYCORP	0.027%	54.029%
663	UNIVERSAL HLTH	0.027%	54.056%
664	RELIANCE INDS	0.027%	54.083%
665	JM SMUCKER CO/THE COMMON STOCK	0.027%	54.110%
666	RENAULT	0.027%	54.137%
667	TRANSCONTINENTA	0.027%	54.164%
668	DOMINION DIAMOND CORP COMMON STOCK	0.027%	54.191%
669	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.027%	54.217%
670	AIR LIQUIDE(L)	0.027%	54.244%
671	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.027%	54.271%
672	TESCO PLC	0.027%	54.298%
673	GGP INC REIT USD.01	0.027%	54.324%
674	ZIMMER HLDGS IN	0.027%	54.351%
675	PERSIMMON PLC	0.027%	54.377%
676	EMERA INC.	0.027%	54.404%
677	CHINA PETROLEUM	0.027%	54.430%
678	CANON INC	0.027%	54.457%
679	WILLIS TOWERS W	0.026%	54.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.026%	54.510%
681	BANK OF NY MELL	0.026%	54.536%
682	INTERFOR CORP	0.026%	54.563%
683	SCHNEIDER SA	0.026%	54.589%
684	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	54.616%
685	LAND SECURITIES	0.026%	54.642%
686	MARSH & MCLENNA	0.026%	54.668%
687	LEGAL & GENERAL	0.026%	54.695%
688	CANFOR CORPORAT	0.026%	54.721%
689	ALBEMARLE CORP	0.026%	54.747%
690	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.026%	54.773%
691	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.026%	54.799%
692	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.026%	54.825%
693	SILVER STANDARD RESOURCES COMMON STOCK	0.026%	54.850%
694	STANDARD CHARTE	0.026%	54.876%
695	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.026%	54.902%
696	MAZDA MOTOR COR	0.026%	54.928%
697	KOHL'S CORPORATI	0.026%	54.954%
698	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.025%	54.979%
699	KOMATSU	0.025%	55.004%
700	Cineplex Inc.	0.025%	55.030%
701	SL GREEN REALTY	0.025%	55.055%
702	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.025%	55.080%
703	MUNCHENER RUCKV	0.025%	55.105%
704	LEGG MASON INC SR UNSECURED 03/26 4.75	0.025%	55.130%
705	SVENSKA CELLULO	0.025%	55.155%
706	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.025%	55.180%
707	US BANCORP SR UNSECURED 01/24 3.7	0.025%	55.205%
708	MACDONALD DETTW	0.025%	55.230%
709	LAB CORP AMER H	0.025%	55.255%
710	BOLIDEN AB	0.025%	55.280%
711	NATIONWIDE B/S	0.025%	55.305%
712	PTT PUBLIC COMP	0.025%	55.329%
713	STRYKER CORP	0.025%	55.354%
714	BANCO SANTANDER SA SPON ADR ADR	0.025%	55.379%
715	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.025%	55.403%
716	LLOYDS BANKING	0.025%	55.428%
717	METLIFE INC SR UNSECURED 02/21 4.75	0.025%	55.453%
718	HUMANA INC SR UNSECURED 10/24 3.85	0.025%	55.477%
719	PRECISION DRILLING CORP COMMON STOCK	0.025%	55.502%
720	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.025%	55.526%
721	CSX CORP 3.7% 3	0.025%	55.551%
722	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.024%	55.575%
723	Banco Sabadell	0.024%	55.600%
724	TEGNA INC COMMON STOCK USD1.0	0.024%	55.624%
725	FUJITSU	0.024%	55.648%
726	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.024%	55.673%
727	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.024%	55.697%
728	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.024%	55.721%
729	REPSOL SA	0.024%	55.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	DR HORTON INC COMMON STOCK USD.01	0.024%	55.770%
731	WM MORRISON SUP	0.024%	55.794%
732	UTD THERAPEUTIC	0.024%	55.818%
733	DEERE + CO COMMON STOCK USD1.0	0.024%	55.843%
734	3I GROUP PLC	0.024%	55.867%
735	FIRSTSERVICE CORP COMMON STOCK	0.024%	55.891%
736	PRAXAIR STK	0.024%	55.915%
737	JABIL CIRCUIT I	0.024%	55.939%
738	IMPERIAL TOBACC	0.024%	55.963%
739	ELECTRICITE DE	0.024%	55.987%
740	HSBC HOLDINGS P	0.024%	56.011%
741	CARREFOUR SA	0.024%	56.035%
742	FNF GROUP TRACKING STK USD.0001	0.024%	56.059%
743	ARKEMA	0.024%	56.083%
744	KEY BANK NA SR UNSECURED 06/25 3.3	0.024%	56.107%
745	UDR INC REIT USD.01	0.024%	56.131%
746	HESS CORPORATIO	0.024%	56.155%
747	CENTERRA GOLD INC COMMON STOCK	0.024%	56.179%
748	DUKE REALTY CORP REIT USD.01	0.024%	56.203%
749	HUNTSMAN CORP COMMON STOCK USD.01	0.024%	56.227%
750	STORA ENSO OYJ	0.024%	56.251%
751	HUNTINGTON BANC	0.024%	56.275%
752	BM&F BOVESPA SA	0.024%	56.298%
753	MTU AERO ENGINE	0.024%	56.322%
754	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.024%	56.346%
755	SWISS RE AG	0.024%	56.370%
756	AMETEK INC COMMON STOCK USD.01	0.024%	56.394%
757	BECTON DICKINSON	0.024%	56.417%
758	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.024%	56.441%
759	DAI-ICHI LIFE	0.024%	56.465%
760	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.024%	56.489%
761	VODAFONE GROUP PLC SP ADR ADR	0.024%	56.512%
762	ENERCARE INC	0.024%	56.536%
763	GOODMAN GROUP	0.024%	56.560%
764	NORTHLAND POWER	0.024%	56.583%
765	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.024%	56.607%
766	AVIVA PLC	0.024%	56.631%
767	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.024%	56.654%
768	NIPPON STEEL CO	0.024%	56.678%
769	ING GROEP NV	0.024%	56.701%
770	GRAN TIERRA ENE	0.024%	56.725%
771	NETEASE INC ADR ADR USD.0001	0.024%	56.749%
772	TOTAL SA SPON ADR ADR	0.024%	56.772%
773	ARAMARK COMMON STOCK USD.01	0.024%	56.796%
774	ATOS ORIGIN SA	0.024%	56.819%
775	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.024%	56.843%
776	FLEXTRONICS INT	0.023%	56.866%
777	FRANCO NEVADA CORP COMMON STOCK	0.023%	56.890%
778	PACIFIC GAS & E	0.023%	56.913%
779	TJX COS INC	0.023%	56.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	AMERISOURCEBERG	0.023%	56.960%
781	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.023%	56.983%
782	DOMINION RES(VI	0.023%	57.007%
783	AMP LIMITED	0.023%	57.030%
784	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.023%	57.053%
785	ASSURED GUARANT	0.023%	57.077%
786	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	57.100%
787	JUNIPER NETWORK	0.023%	57.123%
788	MYLAN INC/PA	0.023%	57.147%
789	BAE SYSTEMS	0.023%	57.170%
790	DH CORP	0.023%	57.193%
791	SAINSBURY (J) P	0.023%	57.216%
792	UNUM GROUP	0.023%	57.240%
793	VIVENDI SA	0.023%	57.263%
794	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.023%	57.286%
795	SPRINT CORP COMMON STOCK USD.01	0.023%	57.309%
796	BORGWARNER INC COMMON STOCK USD.01	0.023%	57.332%
797	PAREX RESOURCES	0.023%	57.356%
798	SMITHS GROUP	0.023%	57.379%
799	UNICREDIT SPA	0.023%	57.402%
800	OVERSEA-CHINESE	0.023%	57.425%
801	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.023%	57.448%
802	AUST & NZ BK GP	0.023%	57.471%
803	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.023%	57.494%
804	AT+T INC SR UNSECURED 05/25 3.4	0.023%	57.517%
805	CIGNA CORP SR UNSECURED 02/22 4	0.023%	57.540%
806	DUFREY AG-REG	0.023%	57.563%
807	POST HOLDINGS INC COMMON STOCK USD.01	0.023%	57.586%
808	MCKESSON CORP.	0.023%	57.609%
809	LOEWS CORP COMMON STOCK USD.01	0.023%	57.632%
810	GENUINE PARTS C	0.023%	57.655%
811	NTT DOCOMO INC	0.023%	57.678%
812	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.023%	57.701%
813	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.023%	57.724%
814	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.023%	57.747%
815	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.023%	57.770%
816	RITCHIE BROS. A	0.023%	57.793%
817	SUN HUNG KAI PR	0.023%	57.816%
818	ADIDAS AG	0.023%	57.839%
819	RUSSEL METALS I	0.023%	57.862%
820	CREDIT SUISSE G	0.023%	57.885%
821	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.023%	57.908%
822	LG Electronics	0.023%	57.930%
823	PNC BANK NA 2.6	0.023%	57.953%
824	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.023%	57.976%
825	STMICROELECTRON	0.023%	57.999%
826	RESONA HOLDINGS	0.023%	58.021%
827	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.023%	58.044%
828	LENNAR CORP CL	0.023%	58.067%
829	TEVA PHARMACEUTICAL SP ADR ADR	0.023%	58.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	ASHTREAD GROUP	0.023%	58.112%
831	SUMITOMO CHEMIC	0.023%	58.135%
832	ANGLO AMERICAN	0.023%	58.157%
833	NETAPP INC.	0.023%	58.180%
834	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.023%	58.203%
835	CORUS ENTERTAIN	0.023%	58.225%
836	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.023%	58.248%
837	CHINA EVERGRAND	0.023%	58.270%
838	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.023%	58.293%
839	XPO LOGISTICS INC COMMON STOCK USD.001	0.023%	58.315%
840	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	58.338%
841	ROLLS ROYCE	0.022%	58.360%
842	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.022%	58.383%
843	VERIZON COMMUN	0.022%	58.405%
844	SAMPO OYJ	0.022%	58.428%
845	PHILIPS ELECTRO	0.022%	58.450%
846	FRESENIUS SE &	0.022%	58.472%
847	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.022%	58.495%
848	FOOT LOCKER INC COMMON STOCK USD.01	0.022%	58.517%
849	CENTENE CORP COMMON STOCK USD.001	0.022%	58.539%
850	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	58.562%
851	AEON CO., LTD	0.022%	58.584%
852	LINCOLN NATL CO	0.022%	58.606%
853	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.022%	58.628%
854	LYONDELLBASELL	0.022%	58.651%
855	AGCO CORP	0.022%	58.673%
856	SUMITOMO ELEC I	0.022%	58.695%
857	LANXESS	0.022%	58.717%
858	ENEL S.p.A.	0.022%	58.739%
859	FORTESCUE METAL	0.022%	58.762%
860	CARMAX INC COMMON STOCK USD.5	0.022%	58.784%
861	LIBERTY BROADBAND C COMMON STOCK USD.01	0.022%	58.806%
862	LKQ CORP COMMON STOCK USD.01	0.022%	58.828%
863	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.022%	58.850%
864	SMART REAL ESTA	0.022%	58.872%
865	CANADIAN REAL E	0.022%	58.894%
866	OWENS CORNING COMMON STOCK USD.001	0.022%	58.916%
867	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.022%	58.938%
868	REGENCY CENTERS CORP REIT USD.01	0.022%	58.960%
869	mitsui & co	0.022%	58.982%
870	NOBLE ENERGY IN	0.022%	59.004%
871	BAXTER INTL INC	0.022%	59.026%
872	BLUESCOPE STEEL	0.022%	59.048%
873	REXEL PROMESSES	0.022%	59.070%
874	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.022%	59.091%
875	POLSKI KON NAF	0.022%	59.113%
876	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.022%	59.135%
877	EXTRA SPACE STO	0.022%	59.157%
878	MULLEN GROUP LT	0.022%	59.178%
879	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.022%	59.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.022%	59.222%
881	VALEO SA	0.022%	59.243%
882	INGREDION INC COMMON STOCK USD.01	0.022%	59.265%
883	CBRE GROUP INC A COMMON STOCK USD.01	0.022%	59.287%
884	SWATCH GROUP	0.022%	59.308%
885	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.022%	59.330%
886	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	59.352%
887	ENDEAVOUR MININ	0.022%	59.373%
888	AGILENT TECHNOL	0.022%	59.395%
889	FEDERAL REALTY INVS TRUST REIT USD.01	0.021%	59.416%
890	KROGER CO	0.021%	59.438%
891	ADECCO SA	0.021%	59.459%
892	COTY INC CL A COMMON STOCK USD.01	0.021%	59.481%
893	WESFARMERS LTD	0.021%	59.502%
894	TIFFANY & CO	0.021%	59.524%
895	TAYLOR WIMPEY	0.021%	59.545%
896	HARRIS CORP	0.021%	59.566%
897	NASDAQ INC COMMON STOCK USD.01	0.021%	59.588%
898	TELEPERFORMANCE	0.021%	59.609%
899	NEW FLYER COMMO	0.021%	59.630%
900	HENRY SCHEIN CO	0.021%	59.652%
901	BEST BUY CO INC	0.021%	59.673%
902	ADOBE SYSTEMS I	0.021%	59.694%
903	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.021%	59.715%
904	SHIRE PLC	0.021%	59.736%
905	VALE RIO DOCE(C	0.021%	59.758%
906	STOCKLAND TRUST	0.021%	59.779%
907	EVEREST RE GROU	0.021%	59.800%
908	STRYKER CORP SR UNSECURED 05/24 3.375	0.021%	59.821%
909	MELROSE INDUSTR	0.021%	59.842%
910	COUNTRY GARDEN	0.021%	59.863%
911	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.021%	59.884%
912	GKN PLC	0.021%	59.905%
913	ENVISION HEALTHCARE CORP COMMON STOCK	0.021%	59.926%
914	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.021%	59.947%
915	SPARK INFRASTRU	0.021%	59.967%
916	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.021%	59.988%
917	TOYOTA TSUSHO C	0.021%	60.009%
918	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.021%	60.030%
919	IRON MOUNTAIN INC REIT USD.01	0.021%	60.051%
920	MARKS & SPENCER	0.021%	60.072%
921	REINSURANCE GRO	0.021%	60.093%
922	PETROBRAS PREFE	0.021%	60.113%
923	PRETIUM RESOURC	0.021%	60.134%
924	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.021%	60.155%
925	NORDSTROM INC SR UNSECURED 05/20 4.75	0.021%	60.176%
926	AFFILIATED MNGR	0.021%	60.197%
927	NAVIENT CORP COMMON STOCK USD.01	0.021%	60.217%
928	ATCO LTD CL I N	0.021%	60.238%
929	CITIC LTD	0.021%	60.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	MARTIN MARIETTA	0.021%	60.279%
931	JONES LANG LASA	0.021%	60.300%
932	UNILEVER PLC SPONSORED ADR ADR	0.021%	60.321%
933	BRIT SKY BROAD	0.021%	60.341%
934	DEUTSCHE POST A	0.021%	60.362%
935	RADIANT OPTO EL	0.021%	60.383%
936	CLARIANT AG	0.021%	60.403%
937	METLIFE INC SR UNSECURED 04/24 3.6	0.021%	60.424%
938	ASSOCD BANC-COR	0.021%	60.444%
939	NATIONAL OILWEL	0.020%	60.465%
940	BED BATH & BEYO	0.020%	60.485%
941	QUEBECOR INC 'B	0.020%	60.506%
942	SYNOPSIS INC	0.020%	60.526%
943	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.020%	60.547%
944	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.020%	60.567%
945	JX HOLDINGS INC	0.020%	60.587%
946	CASCADES INC	0.020%	60.608%
947	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.020%	60.628%
948	SLM CORP COMMON STOCK USD.2	0.020%	60.648%
949	AUTOLIV INC	0.020%	60.669%
950	JOHNSON MATTHEY	0.020%	60.689%
951	ETRADE FINANCA	0.020%	60.709%
952	TATA MOTORS LTD	0.020%	60.730%
953	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.020%	60.750%
954	RYDER SYSTEM IN	0.020%	60.770%
955	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.020%	60.790%
956	PENTAIR PLC	0.020%	60.810%
957	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.020%	60.830%
958	TREASURY WINE E	0.020%	60.850%
959	AKAMAI TECHNOLO	0.020%	60.870%
960	WR BERKLEY CORP COMMON STOCK USD.2	0.020%	60.890%
961	ACTIVISION BLIZ	0.020%	60.910%
962	MARKEL CORP COMMON STOCK	0.020%	60.930%
963	SOUTHERN CO	0.020%	60.950%
964	RECKITT BENCKIS	0.020%	60.970%
965	CUMMINS INC	0.020%	60.990%
966	NEWCREST MINING	0.020%	61.010%
967	NESTE OIL OYJ	0.020%	61.030%
968	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.020%	61.049%
969	PARKLAND FUEL C	0.020%	61.069%
970	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.020%	61.089%
971	HP INC COMMON STOCK USD.01	0.020%	61.109%
972	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.020%	61.128%
973	MARATHON OIL CO	0.020%	61.148%
974	CHINA O/SEAS LA	0.020%	61.168%
975	TERADYNE INC	0.020%	61.188%
976	CENTRICA PLC 4.	0.020%	61.207%
977	TORCHMARK CORP COMMON STOCK USD1.0	0.020%	61.227%
978	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.020%	61.246%
979	AIR PRODS & CHE	0.020%	61.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	LG DISPLAY CO	0.020%	61.286%
981	CSL LIMITED	0.020%	61.305%
982	ARROW ELECTRONI	0.019%	61.325%
983	KLEPIERRE	0.019%	61.344%
984	NEC CORP	0.019%	61.364%
985	TELECOM ITALIA	0.019%	61.383%
986	GENERAL MILLS I	0.019%	61.402%
987	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.019%	61.422%
988	MARTINREA INTER	0.019%	61.441%
989	KONINKLIJKE KPN	0.019%	61.460%
990	STAPLES INC	0.019%	61.480%
991	SMURFIT KAPPA P	0.019%	61.499%
992	ARCONIC INC COMMON STOCK	0.019%	61.518%
993	HYATT HOTELS CO	0.019%	61.537%
994	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.019%	61.557%
995	PETROBRAS COMMO	0.019%	61.576%
996	TARGA RESOURCES CORP COMMON STOCK USD.001	0.019%	61.595%
997	TIME WARNER INC	0.019%	61.614%
998	TELIASONERA AB	0.019%	61.634%
999	SUZUKI MOTOR CO	0.019%	61.653%
1000	BORAL LIMITED	0.019%	61.672%
1001	KIMCO REALTY	0.019%	61.691%
1002	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.019%	61.710%
1003	NORTHROP GRUMMA	0.019%	61.729%
1004	CONCHO RESOURCE	0.019%	61.749%
1005	SANLAM LIMITED	0.019%	61.768%
1006	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.019%	61.787%
1007	EXCHANGE INCOME	0.019%	61.806%
1008	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.019%	61.825%
1009	TOLL BROTHERS INC COMMON STOCK USD.01	0.019%	61.844%
1010	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	61.863%
1011	COLGATE-PALMOLI	0.019%	61.882%
1012	AECOM COMMON STOCK USD.01	0.019%	61.901%
1013	SOUTHERN CO SR UNSECURED 06/20 2.75	0.019%	61.920%
1014	ASSURANT INC COMMON STOCK USD.01	0.019%	61.939%
1015	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.019%	61.957%
1016	KIMBERLY-CLARK	0.019%	61.976%
1017	ALLIED PPTY,REI	0.019%	61.995%
1018	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.019%	62.014%
1019	RYDER SYSTEM IN	0.019%	62.033%
1020	ONEX CORP SUB V	0.019%	62.052%
1021	BOUYGUES	0.019%	62.070%
1022	EAST WEST BANCORP INC COMMON STOCK USD.001	0.019%	62.089%
1023	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.019%	62.108%
1024	DEUTSCHE LUFTHA	0.019%	62.127%
1025	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	62.145%
1026	BOC HONG KONG H	0.019%	62.164%
1027	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	62.182%
1028	TRINITY INDS	0.019%	62.201%
1029	PREMIUM BRANDS	0.019%	62.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	DANONE S.A. COM	0.019%	62.238%
1031	CARDINAL HEALTH	0.019%	62.257%
1032	BRITISH LAND CO	0.019%	62.275%
1033	INTERNATIONAL G	0.019%	62.294%
1034	BIRCHCLIFF ENER	0.019%	62.313%
1035	NASDAQ INC SR UNSECURED 06/24 4.25	0.019%	62.331%
1036	LIBERTY MUTUAL	0.019%	62.350%
1037	NRG ENERGY	0.019%	62.368%
1038	PRIMERICA INC COMMON STOCK	0.019%	62.387%
1039	GRUPO MEXICO SA	0.019%	62.405%
1040	MACERICH CO	0.019%	62.424%
1041	MYLAN NV 3.125%	0.018%	62.442%
1042	OSHKOSH CORP COMMON STOCK USD.01	0.018%	62.461%
1043	L-BANK BW FOERD	0.018%	62.479%
1044	AON PLC	0.018%	62.497%
1045	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.018%	62.516%
1046	NATIONAL GRID PLC SP ADR ADR	0.018%	62.534%
1047	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.018%	62.552%
1048	SEGRO PLC	0.018%	62.570%
1049	AMEREN CORP SR UNSECURED 11/20 2.7	0.018%	62.589%
1050	COMERICA INC	0.018%	62.607%
1051	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.018%	62.625%
1052	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.018%	62.643%
1053	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.018%	62.662%
1054	AGRICULTURAL BK	0.018%	62.680%
1055	MS&AD INSURANCE	0.018%	62.698%
1056	SECURE ENERGY S	0.018%	62.716%
1057	VULCAN MATERIAL	0.018%	62.734%
1058	GENTEX CORP COMMON STOCK USD.06	0.018%	62.753%
1059	THERMO FISHER S	0.018%	62.771%
1060	ERSTE GROUP BAN	0.018%	62.789%
1061	BERKSHIRE HAT E	0.018%	62.807%
1062	DENMARK GOVERNMENT	0.018%	62.825%
1063	CDN UTILS LTD N	0.018%	62.843%
1064	ACTELION LTD	0.018%	62.861%
1065	FEDEX CORP COMPANY GUAR 02/20 2.3	0.018%	62.879%
1066	SIERRA WIRELESS INC COMMON STOCK	0.018%	62.897%
1067	STEINHOFF INTER	0.018%	62.915%
1068	COACH INC	0.018%	62.933%
1069	CAIXABANK	0.018%	62.951%
1070	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.018%	62.969%
1071	STADA ARZNEIMIT	0.018%	62.987%
1072	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.018%	63.005%
1073	NEWELL BRANDS INC COMMON STOCK USD1.0	0.018%	63.023%
1074	XEROX CORP COMMON STOCK USD1.0	0.018%	63.041%
1075	BELLWAY	0.018%	63.059%
1076	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.018%	63.077%
1077	AUTONATION INC	0.018%	63.095%
1078	HAMMERSON	0.018%	63.113%
1079	NATIONAL AUSTRALIA	0.018%	63.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	ANGLOGOLD ASHANTI SPON ADR ADR	0.018%	63.148%
1081	GAS NATURAL SDG	0.018%	63.166%
1082	JPMORGAN CHASE	0.018%	63.184%
1083	HARLEY DAVIDSON	0.018%	63.201%
1084	UNI-SELECT INC	0.018%	63.219%
1085	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.018%	63.237%
1086	PVH CORP COMMON STOCK USD1.0	0.018%	63.255%
1087	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.018%	63.272%
1088	PENN WEST PETROLEUM LTD COMMON STOCK	0.018%	63.290%
1089	INFOSYS TECHNOL	0.018%	63.308%
1090	OLIN CORP	0.018%	63.325%
1091	AISIN SEIKI CO	0.018%	63.343%
1092	UNILEVER NV	0.018%	63.361%
1093	CAMDEN PROPERTY	0.018%	63.378%
1094	BAKER HUGHES IN	0.018%	63.396%
1095	AECON GROUP INC	0.018%	63.414%
1096	GECINA SA	0.018%	63.431%
1097	FLUOR CORP COMMON STOCK USD.01	0.018%	63.449%
1098	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	63.466%
1099	SWEDBANK AB	0.018%	63.484%
1100	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.018%	63.501%
1101	XL GROUP LTD	0.018%	63.519%
1102	KINGSPAN GROUP	0.018%	63.536%
1103	CHINA PETROLEUM	0.017%	63.554%
1104	KELLOGG CO 4% 1	0.017%	63.571%
1105	VEREIT INC REIT USD.01	0.017%	63.589%
1106	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.017%	63.606%
1107	BANK RAKYAT IND	0.017%	63.624%
1108	MURATA MFG CO	0.017%	63.641%
1109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.017%	63.659%
1110	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	63.676%
1111	ENSIGN ENERGY S	0.017%	63.693%
1112	HSBC USA INC SR UNSECURED 08/20 2.75	0.017%	63.711%
1113	SUN COMMUNITIES INC REIT USD.01	0.017%	63.728%
1114	QUANTA SERVICES	0.017%	63.745%
1115	AFLAC INC SR UNSECURED 06/23 3.625	0.017%	63.763%
1116	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.017%	63.780%
1117	METRO AG	0.017%	63.797%
1118	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.017%	63.814%
1119	CONTINENTAL AG	0.017%	63.832%
1120	PRICELINE GROUP	0.017%	63.849%
1121	TOSOH CORP	0.017%	63.866%
1122	MANPOWER INC	0.017%	63.883%
1123	VICINITY CENTER	0.017%	63.901%
1124	THOR INDUSTRIES INC COMMON STOCK USD. 1	0.017%	63.918%
1125	SYNNEX CORP COMMON STOCK USD.001	0.017%	63.935%
1126	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.017%	63.952%
1127	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	63.969%
1128	Arch Capital Gr	0.017%	63.986%
1129	K&S AG	0.017%	64.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	GEELY AUTOMOBIL	0.017%	64.021%
1131	AIR LEASE CORP	0.017%	64.038%
1132	BCO BRADESCO,AD	0.017%	64.055%
1133	BROTHERIndustr	0.017%	64.072%
1134	LABRADOR IRON O	0.017%	64.089%
1135	SNAP-ON INC	0.017%	64.106%
1136	SCOR	0.017%	64.123%
1137	CA INC 3.6% 01A	0.017%	64.140%
1138	DOVER CORP	0.017%	64.157%
1139	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.017%	64.174%
1140	APARTMENT INVT + MGMT CO A REIT USD.01	0.017%	64.191%
1141	MKS INSTRUMENTS INC COMMON STOCK	0.017%	64.208%
1142	NEVSUN RESOURCES LTD COMMON STOCK	0.017%	64.225%
1143	JANUS CAPITAL G	0.017%	64.242%
1144	FOREST CITY REALTY TRUST A REIT USD.01	0.017%	64.259%
1145	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.017%	64.276%
1146	PULTEGROUP INC.	0.017%	64.293%
1147	KINGDOM BELGIUM	0.017%	64.310%
1148	UNITED OVERSEAS	0.017%	64.327%
1149	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.017%	64.344%
1150	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.017%	64.361%
1151	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.017%	64.377%
1152	NORBORD INC COMMON STOCK	0.017%	64.394%
1153	HILL ROM HOLDINGS INC COMMON STOCK	0.017%	64.411%
1154	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.017%	64.428%
1155	WILLIAMS-SONOMA	0.017%	64.445%
1156	KILROY REALTY C	0.017%	64.461%
1157	STEEL DYNAMICS INC COMMON STOCK USD.005	0.017%	64.478%
1158	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.017%	64.495%
1159	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.017%	64.511%
1160	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.017%	64.528%
1161	SANTANDER UK PLC SR UNSECURED 03/24 4	0.017%	64.545%
1162	TUI AG	0.017%	64.561%
1163	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.017%	64.578%
1164	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.017%	64.595%
1165	SEVEN & I HOLDI	0.017%	64.611%
1166	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.017%	64.628%
1167	APTARGROUP INC COMMON STOCK USD.01	0.017%	64.645%
1168	IBM CORP SR UNSECURED 02/24 3.625	0.017%	64.661%
1169	SOMPO JAPAN NIP	0.017%	64.678%
1170	FREEPORT-MCMORA	0.017%	64.694%
1171	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.017%	64.711%
1172	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.017%	64.727%
1173	ROCKWELL AUTO	0.017%	64.744%
1174	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.017%	64.761%
1175	MOSAIC CO SR UNSECURED 11/23 4.25	0.017%	64.777%
1176	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.017%	64.794%
1177	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.017%	64.810%
1178	DOREL INDS INC	0.016%	64.827%
1179	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.016%	64.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.016%	64.860%
1181	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	64.876%
1182	BLACKROCK INC SR UNSECURED 06/22 3.375	0.016%	64.893%
1183	MASTERCARD INC SR UNSECURED 04/24 3.375	0.016%	64.909%
1184	SKY PLC	0.016%	64.925%
1185	YAMAHA MOTOR CO	0.016%	64.942%
1186	MCKESSON CORP SR UNSECURED 03/24 3.796	0.016%	64.958%
1187	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	64.975%
1188	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.016%	64.991%
1189	DEXUS PROPERTY	0.016%	65.008%
1190	SANDVIK AB	0.016%	65.024%
1191	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	65.040%
1192	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	65.057%
1193	RANDGOLD RESOUR	0.016%	65.073%
1194	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	65.089%
1195	BAT INTL FINANC	0.016%	65.106%
1196	GARMIN LTD.	0.016%	65.122%
1197	PROCTER & GAMBL	0.016%	65.139%
1198	ORICA LIMITED	0.016%	65.155%
1199	HALLIBURTON CO	0.016%	65.171%
1200	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	65.188%
1201	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	65.204%
1202	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.016%	65.220%
1203	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	65.237%
1204	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.016%	65.253%
1205	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.016%	65.269%
1206	NIPPON BUILDING	0.016%	65.286%
1207	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	65.302%
1208	MANITOBA PROVIN	0.016%	65.318%
1209	LAB CORP OF AME	0.016%	65.335%
1210	AETNA INC SR UNSECURED 11/24 3.5	0.016%	65.351%
1211	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.016%	65.367%
1212	MEDTRONIC INC 3	0.016%	65.384%
1213	ASSURANT INC	0.016%	65.400%
1214	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.016%	65.416%
1215	CENTRICA PLC	0.016%	65.432%
1216	STATOIL ASA COMPANY GUAR 01/22 3.15	0.016%	65.449%
1217	GPT GROUP	0.016%	65.465%
1218	IPG PHOTONICS C	0.016%	65.481%
1219	PG&E CORP	0.016%	65.497%
1220	KNIGHT THERAPEU	0.016%	65.514%
1221	AON CORP COMPANY GUAR 09/20 5	0.016%	65.530%
1222	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.016%	65.546%
1223	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.016%	65.562%
1224	PFIZER INC SR UNSECURED 06/23 3	0.016%	65.578%
1225	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.016%	65.595%
1226	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	65.611%
1227	HSBC USA INC SR UNSECURED 06/24 3.5	0.016%	65.627%
1228	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.016%	65.643%
1229	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	65.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.016%	65.676%
1231	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.016%	65.692%
1232	CELGENE CORP SR UNSECURED 05/24 3.625	0.016%	65.708%
1233	KONINKLIJKE DSM	0.016%	65.724%
1234	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	65.740%
1235	ENTERPRISE PROD	0.016%	65.757%
1236	INGERSOLL GLB H	0.016%	65.773%
1237	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	65.789%
1238	AVNET INC SR UNSECURED 04/26 4.625	0.016%	65.805%
1239	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.016%	65.821%
1240	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.016%	65.837%
1241	FLUGHAFEN ZUERI	0.016%	65.853%
1242	TECH DATA CORP COMMON STOCK USD.0015	0.016%	65.870%
1243	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	65.886%
1244	AIRBUS GROUP NV	0.016%	65.902%
1245	STATE STREET CORP SR UNSECURED 12/24 3.3	0.016%	65.918%
1246	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.016%	65.934%
1247	UTD MICRO ELECT	0.016%	65.950%
1248	GROUP 4 SECURIC	0.016%	65.966%
1249	QUALCOMM INC SR UNSECURED 05/25 3.45	0.016%	65.982%
1250	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.016%	65.998%
1251	ZOETIS INC SR UNSECURED 02/23 3.25	0.016%	66.015%
1252	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.016%	66.031%
1253	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.016%	66.047%
1254	COACH INC SR UNSECURED 04/25 4.25	0.016%	66.063%
1255	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.016%	66.079%
1256	ASAHI GLASS CO	0.016%	66.095%
1257	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.016%	66.111%
1258	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.016%	66.127%
1259	BALL CORP COMPANY GUAR 03/22 5	0.016%	66.143%
1260	S+P GLOBAL INC COMMON STOCK USD1.0	0.016%	66.159%
1261	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.016%	66.175%
1262	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.016%	66.191%
1263	VISA INC SR UNSECURED 12/25 3.15	0.016%	66.207%
1264	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	66.223%
1265	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.016%	66.239%
1266	COLFAX CORP	0.016%	66.256%
1267	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.016%	66.272%
1268	BANK TOKYO-MIT	0.016%	66.288%
1269	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.016%	66.304%
1270	UNUM GROUP	0.016%	66.320%
1271	ANTHEM INC	0.016%	66.336%
1272	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.016%	66.352%
1273	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	66.368%
1274	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	66.384%
1275	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.016%	66.400%
1276	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	66.416%
1277	INCHCAPE PLC	0.016%	66.432%
1278	SK C&C CO LTD	0.016%	66.448%
1279	HALMA	0.016%	66.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	BERKELEY GROUP	0.016%	66.479%
1281	CIT GROUP INC COMMON STOCK USD.01	0.016%	66.495%
1282	AETNA INC 4.125	0.016%	66.511%
1283	JYSKE BANK A/S	0.016%	66.527%
1284	ERICSSON LM-B S	0.016%	66.543%
1285	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.016%	66.559%
1286	NETAPP INC SR UNSECURED 12/22 3.25	0.016%	66.575%
1287	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.016%	66.591%
1288	INNERGEX RENEWA	0.016%	66.607%
1289	CHURCH & DWIGHT	0.016%	66.623%
1290	VIACOM INC SR UNSECURED 04/24 3.875	0.016%	66.639%
1291	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.016%	66.655%
1292	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.016%	66.671%
1293	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.016%	66.687%
1294	CME GROUP INC SR UNSECURED 03/25 3	0.016%	66.703%
1295	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.016%	66.719%
1296	AMGEN INC SR UNSECURED 11/21 3.875	0.016%	66.734%
1297	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.016%	66.750%
1298	BRUNSWICK CORP	0.016%	66.766%
1299	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.016%	66.782%
1300	MINEBEA CO	0.016%	66.798%
1301	HORMEL FOODS CORP COMMON STOCK USD.01465	0.016%	66.814%
1302	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.016%	66.830%
1303	NORDSTROM INC	0.016%	66.846%
1304	ARRIS INTERNATI	0.016%	66.862%
1305	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.016%	66.877%
1306	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.016%	66.893%
1307	EATON CORP COMPANY GUAR 11/22 2.75	0.016%	66.909%
1308	BHP BILLITON FI	0.016%	66.925%
1309	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.016%	66.941%
1310	INFINEON TECHNO	0.016%	66.957%
1311	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.016%	66.973%
1312	BARRATT DEVEL	0.016%	66.989%
1313	NORFOLK STHN CO	0.016%	67.004%
1314	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.016%	67.020%
1315	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.016%	67.036%
1316	SPIRIT AEROSYST	0.016%	67.052%
1317	WINPAK LTD	0.016%	67.068%
1318	GAMING AND LEISURE PROPRTIE REIT	0.016%	67.084%
1319	ORACLE CORP SR UNSECURED 10/22 2.5	0.016%	67.099%
1320	HOWARD HUGHES CORP/THE COMMON STOCK	0.016%	67.115%
1321	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.016%	67.131%
1322	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.016%	67.147%
1323	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.016%	67.163%
1324	TDK CORP	0.016%	67.178%
1325	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.016%	67.194%
1326	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.016%	67.210%
1327	BARD(CR)INC	0.016%	67.226%
1328	ECOLAB INC COMMON STOCK USD1.0	0.016%	67.241%
1329	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.016%	67.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	FIRST CAPITAL R	0.016%	67.273%
1331	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.016%	67.288%
1332	OMV AG	0.016%	67.304%
1333	ENERPLUS CORP COMMON STOCK	0.016%	67.320%
1334	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.016%	67.336%
1335	EXELON CORP SR UNSECURED 04/26 3.4	0.016%	67.351%
1336	NOMURA HOLD INC	0.016%	67.367%
1337	CITIGROUP INC SR UNSECURED 04/25 3.3	0.016%	67.383%
1338	EBAY INC SR UNSECURED 03/22 3.8	0.016%	67.398%
1339	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	67.414%
1340	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.016%	67.430%
1341	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.016%	67.445%
1342	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	67.461%
1343	HIGHWOODS PROPE	0.016%	67.477%
1344	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.016%	67.492%
1345	MEG ENERGY CORP	0.016%	67.508%
1346	AMADEUS IT HLDG	0.016%	67.524%
1347	WOLSELEY PLC	0.016%	67.539%
1348	AMER ELEC POWER	0.016%	67.555%
1349	NUVISTA ENERGY	0.016%	67.571%
1350	TOTAL SYSTEM SE	0.016%	67.586%
1351	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.016%	67.602%
1352	FREEHOLD ROYALT	0.016%	67.618%
1353	CREDIT AGRICOLE	0.016%	67.633%
1354	AMERCO COMMON STOCK USD.25	0.016%	67.649%
1355	GALP ENERGIA	0.016%	67.664%
1356	SKAND ENSKILDA	0.016%	67.680%
1357	YES BANK LTD	0.016%	67.696%
1358	COMMERCE BANCSH	0.016%	67.711%
1359	NSK	0.016%	67.727%
1360	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.016%	67.742%
1361	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.016%	67.758%
1362	ELISA OYJ-A	0.016%	67.773%
1363	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	67.789%
1364	DEUTSCHE BK AG	0.016%	67.805%
1365	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.016%	67.820%
1366	QBE INSURANCE	0.016%	67.836%
1367	SEMAFO INC COMM	0.016%	67.851%
1368	HDFC BANK LTD	0.016%	67.867%
1369	MOSAIC CO	0.016%	67.882%
1370	DIRECT LINE INS	0.015%	67.898%
1371	DYCOM INDUSTRIE	0.015%	67.913%
1372	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	67.929%
1373	OLD MUTUAL PLC	0.015%	67.944%
1374	EXELON CORP COMMON STOCK	0.015%	67.959%
1375	BOEING CO SR UNSECURED 03/25 2.5	0.015%	67.975%
1376	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.015%	67.990%
1377	LOGMEIN INC COMMON STOCK USD.01	0.015%	68.006%
1378	CHINA UNICOM LT	0.015%	68.021%
1379	A.P. MOLLER-MAE	0.015%	68.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	CHINA MERCHANTS	0.015%	68.052%
1381	COMINAR REAL ES	0.015%	68.067%
1382	ROPER TECHNOLOG	0.015%	68.083%
1383	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.015%	68.098%
1384	NETAPP INC SR UNSECURED 06/21 3.375	0.015%	68.113%
1385	INFORMA PLC	0.015%	68.129%
1386	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.015%	68.144%
1387	BIOGEN INC SR UNSECURED 09/20 2.9	0.015%	68.159%
1388	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.015%	68.175%
1389	WHITBREAD PLC	0.015%	68.190%
1390	AUTODESK INC SR UNSECURED 06/20 3.125	0.015%	68.205%
1391	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.015%	68.220%
1392	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.015%	68.236%
1393	SONY CORP SPONSORED ADR ADR	0.015%	68.251%
1394	MONDI PLC	0.015%	68.266%
1395	HUNTINGTON NATI	0.015%	68.282%
1396	VALIDUS HOLDING	0.015%	68.297%
1397	UBISOFT ENTERTA	0.015%	68.312%
1398	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.015%	68.327%
1399	SENIOR HOUSING PROP TRUST REIT USD.01	0.015%	68.343%
1400	CATCHER TECHNOL	0.015%	68.358%
1401	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.015%	68.373%
1402	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.015%	68.389%
1403	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.015%	68.404%
1404	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.015%	68.419%
1405	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.015%	68.434%
1406	SEMPRA ENERGY	0.015%	68.450%
1407	MORGAN STANLEY	0.015%	68.465%
1408	STELLA JONES IN	0.015%	68.480%
1409	STATE STREET CORP SR UNSECURED 08/20 2.55	0.015%	68.495%
1410	PNC BANK NA SR UNSECURED 07/20 2.6	0.015%	68.510%
1411	UNUM GROUP SR UNSECURED 05/21 3	0.015%	68.526%
1412	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.015%	68.541%
1413	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.015%	68.556%
1414	AFLAC INC SR UNSECURED 03/20 2.4	0.015%	68.571%
1415	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.015%	68.587%
1416	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.015%	68.602%
1417	BAE SYSTEMS HLD	0.015%	68.617%
1418	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.015%	68.632%
1419	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.015%	68.647%
1420	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.015%	68.663%
1421	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.015%	68.678%
1422	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.015%	68.693%
1423	KROTON EDUCACIO	0.015%	68.708%
1424	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.015%	68.723%
1425	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.015%	68.739%
1426	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.015%	68.754%
1427	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.015%	68.769%
1428	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.015%	68.784%
1429	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.015%	68.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	JOHN DEERE CAPI	0.015%	68.814%
1431	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.015%	68.830%
1432	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	68.845%
1433	LEGG MASON INC SR UNSECURED 07/19 2.7	0.015%	68.860%
1434	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.015%	68.875%
1435	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.015%	68.890%
1436	GATX CORP	0.015%	68.905%
1437	ABBVIE INC SR UNSECURED 05/20 2.5	0.015%	68.921%
1438	MARVELL TECH GR	0.015%	68.936%
1439	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.015%	68.951%
1440	PEPSICO INC SR UNSECURED 10/20 2.15	0.015%	68.966%
1441	US BANCORP SR UNSECURED 01/22 2.625	0.015%	68.981%
1442	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.015%	68.996%
1443	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	69.011%
1444	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.015%	69.027%
1445	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.015%	69.042%
1446	WALT DISNEY CO	0.015%	69.057%
1447	US BANCORP SR UNSECURED 01/21 2.35	0.015%	69.072%
1448	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.015%	69.087%
1449	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.015%	69.102%
1450	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.015%	69.117%
1451	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.015%	69.132%
1452	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	69.147%
1453	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.015%	69.163%
1454	CITIGROUP INC SR UNSECURED 03/21 2.7	0.015%	69.178%
1455	HEXCEL CORP COMMON STOCK USD.01	0.015%	69.193%
1456	QUALCOMM INC SR UNSECURED 05/20 2.25	0.015%	69.208%
1457	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.015%	69.223%
1458	HARLEY DAVIDSON	0.015%	69.238%
1459	MIZUHO BANK LTD	0.015%	69.253%
1460	ECOLAB INC SR U	0.015%	69.268%
1461	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.015%	69.283%
1462	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.015%	69.299%
1463	CITIGROUP INC	0.015%	69.314%
1464	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.015%	69.329%
1465	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.015%	69.344%
1466	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.015%	69.359%
1467	MYLAN INC COMPANY GUAR 03/19 2.55	0.015%	69.374%
1468	COMERICA BANK SR UNSECURED 06/20 2.5	0.015%	69.389%
1469	SES GLOBAL	0.015%	69.404%
1470	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.015%	69.419%
1471	AMERICAN HONDA	0.015%	69.434%
1472	EBAY INC SR UNSECURED 08/19 2.2	0.015%	69.449%
1473	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.015%	69.464%
1474	TORC OIL & GAS	0.015%	69.479%
1475	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	69.495%
1476	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.015%	69.510%
1477	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.015%	69.525%
1478	TARGET CORP SR UNSECURED 04/26 2.5	0.015%	69.540%
1479	BNP PARIBAS SR UNSECURED 05/20 2.375	0.015%	69.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.015%	69.570%
1481	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.015%	69.585%
1482	LAS VEGAS SANDS	0.015%	69.600%
1483	AT+T INC SR UNSECURED 06/20 2.45	0.015%	69.615%
1484	ZOETIS INC SR UNSECURED 02/18 1.875	0.015%	69.630%
1485	SAPPI	0.015%	69.645%
1486	ROCKWELL COLLIN	0.015%	69.660%
1487	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.015%	69.675%
1488	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.015%	69.690%
1489	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.015%	69.705%
1490	BOMBARDIER INC	0.015%	69.720%
1491	VODAFONE GROUP	0.015%	69.735%
1492	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.015%	69.750%
1493	SUNCORP GROUP	0.015%	69.765%
1494	ACKERMANS & VAN	0.015%	69.780%
1495	MATTEL INC SR UNSECURED 03/18 1.7	0.015%	69.795%
1496	SANTANDER HLDG	0.015%	69.810%
1497	DUPONT FABROS TECHNOLOGY REIT USD.001	0.015%	69.825%
1498	TJX COS INC SR UNSECURED 06/21 2.75	0.015%	69.840%
1499	MASTEC INC	0.015%	69.855%
1500	PRUDENTIAL CORP	0.015%	69.870%
1501	SANOFI ADR ADR	0.015%	69.885%
1502	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	69.900%
1503	GENTING BHD	0.015%	69.915%
1504	MATTEL INC SR UNSECURED 08/21 2.35	0.015%	69.930%
1505	CHINA UNICOM	0.015%	69.944%
1506	CBS CORP COMPANY GUAR 01/27 2.9	0.015%	69.959%
1507	INTERTEK TESTIN	0.015%	69.974%
1508	ISUZU MOTORS	0.015%	69.989%
1509	ST JAMES PLACE	0.015%	70.004%
1510	RENAISSANCE RE	0.015%	70.019%
1511	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.015%	70.034%
1512	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.015%	70.049%
1513	EMCOR GROUP INC COMMON STOCK USD.01	0.015%	70.064%
1514	BEMIS COMPANY COMMON STOCK USD.1	0.015%	70.078%
1515	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.015%	70.093%
1516	RICOH CO	0.015%	70.108%
1517	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.015%	70.123%
1518	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.015%	70.138%
1519	MURPHY OIL CORP	0.015%	70.153%
1520	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	70.167%
1521	PATTERSON COS INC COMMON STOCK USD.01	0.015%	70.182%
1522	BP CAPITAL MARK	0.015%	70.197%
1523	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.015%	70.212%
1524	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.015%	70.227%
1525	BABCOCK INTL GR	0.015%	70.241%
1526	COOPER COS INC	0.015%	70.256%
1527	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.015%	70.271%
1528	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.015%	70.286%
1529	JAPAN REAL ESTA	0.015%	70.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	HUDSON'S BAY CO	0.015%	70.315%
1531	PLAINS ALL AMER	0.015%	70.330%
1532	NVIDIA CORP	0.015%	70.345%
1533	WPX ENERGY INC COMMON STOCK	0.015%	70.359%
1534	T&D HOLDINGS IN	0.015%	70.374%
1535	UNIONE DI BAN.	0.015%	70.389%
1536	SPIRAX-SARCO EN	0.015%	70.404%
1537	EMC CORP(MASS)	0.015%	70.418%
1538	CASEYS GEN STOR	0.015%	70.433%
1539	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.015%	70.448%
1540	JULIUS BAER GRO	0.015%	70.462%
1541	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	70.477%
1542	FISCHER(GEORG)A	0.015%	70.492%
1543	J2 GLOBAL INC COMMON STOCK USD.01	0.015%	70.506%
1544	ANALOG DEVICES INC COMMON STOCK USD.167	0.015%	70.521%
1545	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.015%	70.535%
1546	JFE HOLDINGS IN	0.015%	70.550%
1547	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.015%	70.565%
1548	COMMERZBANK AG	0.015%	70.579%
1549	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.015%	70.594%
1550	LONZA GROUP AG	0.015%	70.608%
1551	BRIT AMER TOBAC	0.015%	70.623%
1552	NIELSEN HOLDING	0.015%	70.638%
1553	GALAPAGOS NV	0.015%	70.652%
1554	PICC PROPERTY &	0.015%	70.667%
1555	SEKISUI CHEMICA	0.015%	70.681%
1556	NOKIA CORP	0.015%	70.696%
1557	MITEL NETWORKS	0.015%	70.710%
1558	NASDAQ INC SR UNSECURED 01/20 5.55	0.015%	70.725%
1559	MICRO FOCUS INT	0.015%	70.740%
1560	LG CHEM LTD	0.015%	70.754%
1561	ALLIED WORLD AS	0.015%	70.769%
1562	CHARTWELL RETIR	0.015%	70.783%
1563	KIRBY CORP	0.015%	70.798%
1564	VCA INC COMMON STOCK USD.001	0.015%	70.812%
1565	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.015%	70.827%
1566	FAURECIA	0.015%	70.841%
1567	TAKEDA PHARMACE	0.015%	70.856%
1568	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.015%	70.870%
1569	ATS AUTOMATION	0.014%	70.885%
1570	MEDIOBANCA SPA	0.014%	70.899%
1571	TOREX GOLD RESO	0.014%	70.914%
1572	CYRUSONE INC REIT USD.01	0.014%	70.928%
1573	HANCOCK HOLDING	0.014%	70.943%
1574	BALOISE- HOLDIN	0.014%	70.957%
1575	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.014%	70.971%
1576	KROGER CO SR UNSECURED 01/19 2.3	0.014%	70.986%
1577	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	71.000%
1578	SBERBANK OF RUS	0.014%	71.014%
1579	SONOCO PRODUCTS	0.014%	71.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	WESTERN FOREST	0.014%	71.043%
1581	COHERENT INC	0.014%	71.057%
1582	CORNING INC SR UNSECURED 08/20 4.25	0.014%	71.072%
1583	RICE ENERGY INC COMMON STOCK USD.01	0.014%	71.086%
1584	RHEINMETALL AG	0.014%	71.100%
1585	FUJI HEAVY INDS	0.014%	71.115%
1586	VOLKSWAGEN AG	0.014%	71.129%
1587	TOKIO MARINE HL	0.014%	71.143%
1588	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.014%	71.157%
1589	CALPINE CORP	0.014%	71.172%
1590	CHINA COMMUNICA	0.014%	71.186%
1591	SPECTRIS PLC	0.014%	71.200%
1592	CAPITAL POWER C	0.014%	71.214%
1593	SK ENERGY CO LT	0.014%	71.229%
1594	FIRST HORIZON N	0.014%	71.243%
1595	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.014%	71.257%
1596	CHIMEI INNOLUX	0.014%	71.271%
1597	KIRKLAND LAKE G	0.014%	71.285%
1598	DANA HOLDING CO	0.014%	71.299%
1599	CHINA RES BEIJI	0.014%	71.314%
1600	ESSILOR INTERNA	0.014%	71.328%
1601	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.014%	71.342%
1602	HEWLETT PACKARD	0.014%	71.356%
1603	DNB NOR ASA	0.014%	71.370%
1604	AKBANK TAS	0.014%	71.384%
1605	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.014%	71.398%
1606	TRIMBLE INC COMMON STOCK	0.014%	71.412%
1607	DELPHI AUTOMOTI	0.014%	71.426%
1608	WH GROUP LTD	0.014%	71.440%
1609	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	71.454%
1610	BALL CORP	0.014%	71.468%
1611	INTUIT INC COMMON STOCK USD.01	0.014%	71.482%
1612	LAGARDERE S.C.A	0.014%	71.496%
1613	CARLSBERG	0.014%	71.510%
1614	FIRSTSTRAND LIMIT	0.014%	71.524%
1615	GREAT CANADIAN	0.014%	71.538%
1616	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.014%	71.552%
1617	TECHNIPFMC PLC	0.014%	71.566%
1618	AMKOR TECHNOLOG	0.014%	71.580%
1619	AGEAS	0.014%	71.594%
1620	SUMITOMO CORP	0.014%	71.608%
1621	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	71.622%
1622	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.014%	71.636%
1623	VESTAS WIND SYS	0.014%	71.650%
1624	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	71.664%
1625	WP CAREY INC REIT USD.001	0.014%	71.678%
1626	CHEVRON CORP SR UNSECURED 05/21 2.1	0.014%	71.692%
1627	ALLEGHANY CORP COMMON STOCK USD1.0	0.014%	71.706%
1628	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.014%	71.719%
1629	AIRGAS INC COMPANY GUAR 08/20 3.05	0.014%	71.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	BIG LOTS INC COMMON STOCK USD.01	0.014%	71.747%
1631	GRANITE REAL ES	0.014%	71.761%
1632	KINGFISHER PLC	0.014%	71.775%
1633	FIBRA UNO ADMIN	0.014%	71.789%
1634	FMC CORP	0.014%	71.803%
1635	AALBERTS INDUST	0.014%	71.816%
1636	NEW WORLD DEVEL	0.014%	71.830%
1637	CNH INDUSTRIAL	0.014%	71.844%
1638	EQUIFAX INC	0.014%	71.858%
1639	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.014%	71.872%
1640	EXPEDIA INC COMMON STOCK USD.001	0.014%	71.885%
1641	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.014%	71.899%
1642	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.014%	71.913%
1643	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	71.926%
1644	POPULAR INC COMMON STOCK USD.01	0.014%	71.940%
1645	EPR PROPERTIES REIT USD.01	0.014%	71.954%
1646	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.014%	71.968%
1647	ALARIS ROYALTY	0.014%	71.981%
1648	ALERE INC COMMON STOCK USD.001	0.014%	71.995%
1649	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.014%	72.009%
1650	WHITE MOUNTAINS	0.014%	72.022%
1651	WINTRUST FINANCIAL CORP COMMON STOCK	0.014%	72.036%
1652	KION GROUP AG	0.014%	72.050%
1653	COPA HOLDINGS S	0.014%	72.063%
1654	DST SYST INC DE	0.014%	72.077%
1655	CIGNA CORP	0.014%	72.090%
1656	ELECTRONIC ARTS	0.014%	72.104%
1657	POSCO	0.014%	72.118%
1658	SVENSKA HANDELS	0.014%	72.131%
1659	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.014%	72.145%
1660	JSW STEEL LTD	0.014%	72.158%
1661	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.014%	72.172%
1662	ASSA ABLOY AB	0.014%	72.186%
1663	PACWEST BANCORP COMMON STOCK	0.014%	72.199%
1664	BCO BRADESCO,PR	0.014%	72.213%
1665	BURBERRY GROUP	0.014%	72.226%
1666	TRANSOCEAN LTD	0.014%	72.240%
1667	NOMURA REAL EST	0.014%	72.253%
1668	CARNIVAL PLC	0.014%	72.267%
1669	USG CORP	0.014%	72.280%
1670	COCA COLA HBC A	0.014%	72.294%
1671	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.013%	72.307%
1672	FNB CORP COMMON STOCK USD.01	0.013%	72.321%
1673	FERRARI NV	0.013%	72.334%
1674	SANDSTORM GOLD	0.013%	72.348%
1675	NORTH WEST CO.	0.013%	72.361%
1676	SANDERSON FARMS INC COMMON STOCK USD1.0	0.013%	72.375%
1677	SANMINA CORP COMMON STOCK USD.01	0.013%	72.388%
1678	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.013%	72.402%
1679	EUROPEAN INVEST	0.013%	72.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	STERIS PLC	0.013%	72.429%
1681	AMS AG	0.013%	72.442%
1682	HANA FINANCIAL	0.013%	72.455%
1683	HOLOGIC INC COMMON STOCK USD.01	0.013%	72.469%
1684	STERICYCLE INC COMMON STOCK USD.01	0.013%	72.482%
1685	XILINX INC	0.013%	72.496%
1686	GPO FIN BANORTE	0.013%	72.509%
1687	SESA STERLITE	0.013%	72.522%
1688	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.013%	72.536%
1689	TATE & LYLE	0.013%	72.549%
1690	MORGAN STANLEY	0.013%	72.563%
1691	HISCOX LTD	0.013%	72.576%
1692	SWISSCOM AG	0.013%	72.589%
1693	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	72.603%
1694	CHINA PHARMACEU	0.013%	72.616%
1695	CUBESMART REIT USD.01	0.013%	72.629%
1696	AMGEN INC	0.013%	72.643%
1697	DENSO CORP	0.013%	72.656%
1698	CORELOGIC INC COMMON STOCK USD1.0	0.013%	72.669%
1699	HUBBELL INC COMMON STOCK USD.01	0.013%	72.682%
1700	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	72.696%
1701	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.013%	72.709%
1702	SHAWCOR LTD	0.013%	72.722%
1703	NOKIAN RENKAAT	0.013%	72.735%
1704	ISHIKAWAJIMA HA	0.013%	72.749%
1705	CABOT CORP	0.013%	72.762%
1706	UTD RENTALS INC	0.013%	72.775%
1707	FUBON FINANCIAL	0.013%	72.788%
1708	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.013%	72.802%
1709	BORALEX INC CL	0.013%	72.815%
1710	ITOCHU CORP	0.013%	72.828%
1711	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	72.841%
1712	DOUGLAS EMMETT INC REIT USD.01	0.013%	72.854%
1713	DEN DANSKE BANK	0.013%	72.867%
1714	HANG SENG BANK	0.013%	72.881%
1715	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.013%	72.894%
1716	QIAGEN NV	0.013%	72.907%
1717	SHOPIFY INC CLASS A COMMON STOCK	0.013%	72.920%
1718	SENSATA TECHNOL	0.013%	72.933%
1719	CYPRESS SEMICON	0.013%	72.946%
1720	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	72.959%
1721	SBM OFFSHORE NV	0.013%	72.972%
1722	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.013%	72.986%
1723	SUBSEA 7 SA	0.013%	72.999%
1724	SERVICE CORP IN	0.013%	73.012%
1725	AAC TECHNOLOGIE	0.013%	73.025%
1726	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.013%	73.038%
1727	KELT EXPLORATIO	0.013%	73.051%
1728	MARUBENI CORP	0.013%	73.064%
1729	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	73.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	SIGNET JEWELERS	0.013%	73.090%
1731	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	73.103%
1732	ARCONIC INC SR UNSECURED 02/22 5.87	0.013%	73.116%
1733	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.013%	73.129%
1734	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	73.142%
1735	CINTAS CORP	0.013%	73.155%
1736	WENDY S CO/THE COMMON STOCK USD.1	0.013%	73.168%
1737	CIRRUS LOGIC IN	0.013%	73.181%
1738	LINCOLN ELEC HL	0.013%	73.194%
1739	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	73.207%
1740	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.013%	73.220%
1741	AMPHENOL CORP	0.013%	73.233%
1742	MURPHY USA INC COMMON STOCK	0.013%	73.246%
1743	AUTODESK INC SR UNSECURED 12/22 3.6	0.013%	73.258%
1744	PT UNITED TRACT	0.013%	73.271%
1745	INVESTORS BANCORP INC COMMON STOCK USD.01	0.013%	73.284%
1746	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	73.297%
1747	GIVAUDAN	0.013%	73.310%
1748	ROYAL GOLD INC	0.013%	73.323%
1749	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.013%	73.336%
1750	MERLIN PROPERTI	0.013%	73.349%
1751	BARCLAYS AFRICA	0.013%	73.362%
1752	CONSOL ENERGY INC COMMON STOCK USD.01	0.013%	73.375%
1753	ZIONS BANCORP	0.013%	73.388%
1754	ROYAL DUTCH SH-	0.013%	73.400%
1755	KROGER CO SR UNSECURED 01/21 3.3	0.013%	73.413%
1756	HYUNDAI MOBIS	0.013%	73.426%
1757	INDITEX SA	0.013%	73.439%
1758	AVNET INC	0.013%	73.452%
1759	VISTEON CORP COMMON STOCK	0.013%	73.465%
1760	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.013%	73.478%
1761	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	73.490%
1762	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.013%	73.503%
1763	SINGAPORE AIRLI	0.013%	73.516%
1764	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	73.529%
1765	FINMECCANICA SP	0.013%	73.542%
1766	CHRISTIAN HANSE	0.013%	73.555%
1767	CTBC FINANCIAL	0.013%	73.567%
1768	COCA-COLA WEST	0.013%	73.580%
1769	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	73.593%
1770	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	73.606%
1771	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.013%	73.618%
1772	KIA MOTORS CORP	0.013%	73.631%
1773	BRENNTAG AG	0.013%	73.644%
1774	COMPASS GROUP	0.013%	73.657%
1775	SYSCO CORP COMMON STOCK USD1.0	0.013%	73.670%
1776	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	73.682%
1777	INCITEC PIVOT	0.013%	73.695%
1778	SYMANTEC CORP	0.013%	73.708%
1779	MOL HUNGARIAN	0.013%	73.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	KIRIN HOLDINGS	0.013%	73.733%
1781	BOSKALIS WESTMN	0.013%	73.746%
1782	BANKUNITED INC COMMON STOCK USD.01	0.013%	73.759%
1783	ANTHEM INC SR UNSECURED 08/20 4.35	0.013%	73.771%
1784	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.013%	73.784%
1785	TWITTER INC COMMON STOCK USD.000005	0.013%	73.797%
1786	PASON SYSTEMS I	0.013%	73.809%
1787	SUMITOMO HEAVY	0.013%	73.822%
1788	UMICORE	0.013%	73.835%
1789	INTERTAPE POLYM	0.013%	73.848%
1790	INTL CONS AIRLI	0.013%	73.860%
1791	ASSOCD BANC-COR	0.013%	73.873%
1792	EAGLE MATERIALS	0.013%	73.885%
1793	GPO TELEVISA	0.013%	73.898%
1794	SYSCO CORPORATI	0.013%	73.911%
1795	INTERDIGITAL IN	0.013%	73.923%
1796	WPP PLC	0.013%	73.936%
1797	IMI PLC	0.013%	73.948%
1798	CLOSE BROS GROU	0.013%	73.961%
1799	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.013%	73.974%
1800	DAIWA SECURITIE	0.013%	73.986%
1801	LOJAS RENNER SA	0.013%	73.999%
1802	LIFEPOINT HOSPI	0.013%	74.011%
1803	JEAN COUTU GRP	0.013%	74.024%
1804	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.013%	74.036%
1805	WOODWARD INC COMMON STOCK USD.00292	0.012%	74.049%
1806	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.012%	74.061%
1807	SWEDEN GOVERNEN	0.012%	74.074%
1808	GEBERIT AG-REG	0.012%	74.086%
1809	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	74.099%
1810	MEGGITT	0.012%	74.111%
1811	HELVETIA HOLDIN	0.012%	74.123%
1812	EDISON INTERNATIONAL COMMON STOCK	0.012%	74.136%
1813	SEMPRA ENERGY COMMON STOCK	0.012%	74.148%
1814	LEND LEASE CORP	0.012%	74.161%
1815	XEROX CORP 2.75	0.012%	74.173%
1816	REXNORD CORP COMMON STOCK USD.01	0.012%	74.185%
1817	GN STORE NORD	0.012%	74.198%
1818	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.012%	74.210%
1819	ASCENDAS REAL E	0.012%	74.222%
1820	QORVO INC COMMON STOCK USD.0001	0.012%	74.235%
1821	VW GRAINGER INC	0.012%	74.247%
1822	SALESFORCE.COM	0.012%	74.259%
1823	FREENET AG	0.012%	74.272%
1824	ILG INC COMMON STOCK USD.01	0.012%	74.284%
1825	POLARIS INDUSTR	0.012%	74.296%
1826	OAO GAZPROM-SPO	0.012%	74.309%
1827	PPL CORPORATION	0.012%	74.321%
1828	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	74.333%
1829	ENAGAS	0.012%	74.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	NN GROUP NV	0.012%	74.358%
1831	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.012%	74.370%
1832	CNH INDUSTRIAL	0.012%	74.382%
1833	RICHELIEU HARDW	0.012%	74.395%
1834	DELUXE CORP	0.012%	74.407%
1835	SIGNATURE BANK COMMON STOCK USD.01	0.012%	74.419%
1836	VWR CORP COMMON STOCK USD.01	0.012%	74.431%
1837	EXPERIAN PLC	0.012%	74.444%
1838	SAP AG	0.012%	74.456%
1839	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	74.468%
1840	JAPAN TOBACCO I	0.012%	74.480%
1841	TEREX CORP	0.012%	74.492%
1842	VALE SA	0.012%	74.505%
1843	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.012%	74.517%
1844	TCF FINL CORP	0.012%	74.529%
1845	GAP INC/THE SR UNSECURED 04/21 5.95	0.012%	74.541%
1846	ZOETIS INC COMMON STOCK USD.01	0.012%	74.553%
1847	CARLISLE COS IN	0.012%	74.565%
1848	BRINK S CO/THE COMMON STOCK USD1.0	0.012%	74.578%
1849	DREAM OFFICE RE	0.012%	74.590%
1850	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.012%	74.602%
1851	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	74.614%
1852	WHEELOCK & COMP	0.012%	74.626%
1853	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	74.638%
1854	L'OREAL	0.012%	74.650%
1855	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	74.662%
1856	ENTEGRIS INC COMMON STOCK USD.01	0.012%	74.675%
1857	LEGG MASON INC COMMON STOCK USD.1	0.012%	74.687%
1858	INMARSAT PLC	0.012%	74.699%
1859	XYLEM INC COMMON STOCK	0.012%	74.711%
1860	OSRAM LICHT AG	0.012%	74.723%
1861	METSO OYJ	0.012%	74.735%
1862	KB FINANCIAL GROUP INC ADR ADR	0.012%	74.747%
1863	CDN ENERGY SERV	0.012%	74.759%
1864	TELE2 AB-B SHS	0.012%	74.771%
1865	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	74.783%
1866	DERWENT LONDON	0.012%	74.795%
1867	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	74.807%
1868	DEUTSCHE BOERSE	0.012%	74.819%
1869	FISERV INC COMMON STOCK USD.01	0.012%	74.831%
1870	TRAVIS PERKINS	0.012%	74.843%
1871	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.012%	74.855%
1872	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.012%	74.867%
1873	GS HOLDINGS COR	0.012%	74.879%
1874	KB FINANCIAL GR	0.012%	74.891%
1875	DTE ENERGY INC	0.012%	74.903%
1876	BOOKER GROUP	0.012%	74.915%
1877	EAST JAPAN RAIL	0.012%	74.927%
1878	MORNEAU SHEPELL	0.012%	74.939%
1879	PEGATRON CORP	0.012%	74.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	74.963%
1881	HUSQVARNA AB -	0.012%	74.975%
1882	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.012%	74.987%
1883	TAIHEIYO CEMENT	0.012%	74.999%
1884	RSP PERMIAN INC COMMON STOCK USD.01	0.012%	75.011%
1885	CNO FINANCIAL	0.012%	75.023%
1886	CLOROX CO	0.012%	75.034%
1887	AGT FOOD AND IN	0.012%	75.046%
1888	WILLIAM HILL PL	0.012%	75.058%
1889	BCO DO BRASIL S	0.012%	75.070%
1890	BIDVEST GROUP L	0.012%	75.082%
1891	TEIJIN	0.012%	75.094%
1892	SAFRAN SA	0.012%	75.106%
1893	WESTSHORE TERMI	0.012%	75.118%
1894	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	75.129%
1895	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	75.141%
1896	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.012%	75.153%
1897	PORSCHE AUTOMOB	0.012%	75.165%
1898	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.012%	75.177%
1899	LIXIL GROUP COR	0.012%	75.189%
1900	DS SMITH PLC	0.012%	75.200%
1901	PETROCHINA CO	0.012%	75.212%
1902	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	75.224%
1903	WHARF(HLDGS)	0.012%	75.236%
1904	MAPFRE SA	0.012%	75.248%
1905	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.012%	75.259%
1906	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.012%	75.271%
1907	HCL TECHNOLOGIE	0.012%	75.283%
1908	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	75.295%
1909	KLONDEX MINES L	0.012%	75.307%
1910	BT GROUP PLC	0.012%	75.318%
1911	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.012%	75.330%
1912	GROWTHPOINT PRO	0.012%	75.342%
1913	DIALOG SEMICOND	0.012%	75.354%
1914	ROSS STORES INC	0.012%	75.365%
1915	CLEAN HARBOR IN	0.012%	75.377%
1916	HUHTAMAKI OY	0.012%	75.389%
1917	MICROSEMI	0.012%	75.400%
1918	ASTRA INTERNATI	0.012%	75.412%
1919	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.012%	75.424%
1920	CREDIT ACCEPTAN	0.012%	75.436%
1921	ITT INC COMMON STOCK USD1.0	0.012%	75.447%
1922	EQUITY COMMONWEALTH REIT USD.01	0.012%	75.459%
1923	ULTA BEAUTY INC COMMON STOCK USD.01	0.012%	75.471%
1924	PENGROWTH ENERGY CORP COMMON STOCK	0.012%	75.482%
1925	ENERSYS COMMON STOCK USD.01	0.012%	75.494%
1926	WESTERN POWER W	0.012%	75.505%
1927	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	75.517%
1928	BAT INTL FINANAC	0.012%	75.529%
1929	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	75.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	HANKYU CORP	0.012%	75.552%
1931	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	75.564%
1932	SPARTAN ENERGY	0.012%	75.575%
1933	KERRY GROUP PLC	0.012%	75.587%
1934	AXIS BANK	0.012%	75.599%
1935	MITSUBISHI MATE	0.012%	75.610%
1936	TERADATA CORP COMMON STOCK USD.01	0.012%	75.622%
1937	CEMEX SA	0.012%	75.633%
1938	INPEX CORPORATI	0.012%	75.645%
1939	ADVANCED SEMICO	0.012%	75.657%
1940	ROYAL MAIL PLC-	0.012%	75.668%
1941	BARNES GROUP INC COMMON STOCK USD.01	0.012%	75.680%
1942	KBC GROEP NV	0.012%	75.691%
1943	RELX NV	0.012%	75.703%
1944	UPL LTD	0.012%	75.714%
1945	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	75.726%
1946	HCA HOLDINGS INC COMMON STOCK USD.01	0.012%	75.737%
1947	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	75.749%
1948	KLA TENCOR CORP COMMON STOCK USD.001	0.012%	75.761%
1949	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	75.772%
1950	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	75.784%
1951	AXA-UAP	0.012%	75.795%
1952	CITRIX SYSTEMS	0.012%	75.807%
1953	PERKINELMER INC COMMON STOCK USD1.0	0.012%	75.818%
1954	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	75.830%
1955	ENSTAR GROUP LT	0.011%	75.841%
1956	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.011%	75.853%
1957	CHRISTIAN DIOR	0.011%	75.864%
1958	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.011%	75.876%
1959	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	75.887%
1960	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	75.898%
1961	CHURCH & DWIGHT	0.011%	75.910%
1962	REDEFINE PROPER	0.011%	75.921%
1963	DEVRY INC	0.011%	75.933%
1964	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	75.944%
1965	ANSYS INC COMMON STOCK USD.01	0.011%	75.956%
1966	CRANE CO	0.011%	75.967%
1967	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.011%	75.978%
1968	TDC A/S	0.011%	75.990%
1969	ASTELLAS PHARMA	0.011%	76.001%
1970	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.011%	76.013%
1971	TAUBMAN CENTERS INC REIT USD.01	0.011%	76.024%
1972	UNITED URBAN IN	0.011%	76.035%
1973	WEX INC COMMON STOCK USD.01	0.011%	76.047%
1974	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.011%	76.058%
1975	EIFFAGE SA	0.011%	76.069%
1976	BHARTI AIRTEL L	0.011%	76.081%
1977	HELMERICH & PAY	0.011%	76.092%
1978	GALAXY ENTERTA	0.011%	76.103%
1979	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.011%	76.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	BELLE INTERNATI	0.011%	76.126%
1981	BELDEN INC COMMON STOCK USD.01	0.011%	76.137%
1982	ORIGIN ENERGY L	0.011%	76.149%
1983	WILLIAMS COS IN	0.011%	76.160%
1984	ARTIS REAL ESTA	0.011%	76.171%
1985	YUM BRANDS INC COMMON STOCK	0.011%	76.182%
1986	NITTO DENKO COR	0.011%	76.194%
1987	BID CORP LTD	0.011%	76.205%
1988	SNYDERS LANCE INC COMMON STOCK USD.833	0.011%	76.216%
1989	CAMPBELL SOUP C	0.011%	76.227%
1990	TIMKEN CO	0.011%	76.239%
1991	TULLOW OIL PLC	0.011%	76.250%
1992	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	76.261%
1993	DOMTAR CORP USD	0.011%	76.272%
1994	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	76.284%
1995	ANIXTER INTL IN	0.011%	76.295%
1996	STERLING BANCORP/DE COMMON STOCK USD.01	0.011%	76.306%
1997	EATON VANCE CORP COMMON STOCK USD.00390625	0.011%	76.317%
1998	BBA AVIATION	0.011%	76.328%
1999	SILGAN HLDGS	0.011%	76.340%
2000	CNOOC LTD	0.011%	76.351%
2001	SUMITOMO RLTY&D	0.011%	76.362%
2002	ACS, ACTIVIDADE	0.011%	76.373%
2003	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	76.384%
2004	DARDEN RESTAURA	0.011%	76.396%
2005	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	76.407%
2006	KAWASAKI HEAVY	0.011%	76.418%
2007	KESKO	0.011%	76.429%
2008	HYUNDAI ENG & C	0.011%	76.440%
2009	MAJOR DRILLING	0.011%	76.452%
2010	PDC ENERGY INC COMMON STOCK USD.01	0.011%	76.463%
2011	HONG KONG EXCHA	0.011%	76.474%
2012	MASONITE INTERNATIONAL CORP COMMON STOCK	0.011%	76.485%
2013	EDF	0.011%	76.496%
2014	SHINHAN FIN GRO	0.011%	76.507%
2015	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.011%	76.518%
2016	RPC GROUP	0.011%	76.530%
2017	STATE STREET CORP SR UNSECURED 05/21 1.95	0.011%	76.541%
2018	SURGE ENERGY IN	0.011%	76.552%
2019	RAIFFEISEN BANK	0.011%	76.563%
2020	BOARDWALK REIT	0.011%	76.574%
2021	SKECHERS USA INC CL A COMMON STOCK USD.001	0.011%	76.585%
2022	KONICA MINOLTA	0.011%	76.596%
2023	SEB SA	0.011%	76.607%
2024	OFFICE DEPOT IN	0.011%	76.619%
2025	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	76.630%
2026	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	76.641%
2027	HASBRO INC	0.011%	76.652%
2028	ASPEN INSURANCE	0.011%	76.663%
2029	INDIABULLS HOUS	0.011%	76.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	MITSUBISHI GAS	0.011%	76.685%
2031	POSCO	0.011%	76.696%
2032	ADIENT PLC	0.011%	76.707%
2033	WESCO INTERNATI	0.011%	76.718%
2034	FRESH DEL MONTE	0.011%	76.729%
2035	IBERIABANK CORP	0.011%	76.740%
2036	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	76.752%
2037	WEC ENERGY GROU	0.011%	76.763%
2038	UBS GROUP	0.011%	76.774%
2039	SYDBANK	0.011%	76.785%
2040	CATHAY FINANCIA	0.011%	76.796%
2041	CREW ENERGY INC	0.011%	76.807%
2042	NOVOZYMES A/S	0.011%	76.818%
2043	MAXIM INTEGRATE	0.011%	76.829%
2044	CATERPILLAR FIN	0.011%	76.840%
2045	FRAPORT AG	0.011%	76.851%
2046	BANCORPSOUTH INC COMMON STOCK USD2.5	0.011%	76.862%
2047	WPP PLC SPONSORED ADR ADR	0.011%	76.873%
2048	INDOFOODS SUKSE	0.011%	76.884%
2049	PANDORA A/S	0.011%	76.895%
2050	ASSURANT INC SR UNSECURED 03/18 2.5	0.011%	76.906%
2051	ALPS ELECTRIC C	0.011%	76.917%
2052	FLS INDUSTRIES	0.011%	76.928%
2053	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	76.939%
2054	SEKISUI HOUSE	0.011%	76.950%
2055	WIENERBERGER AG	0.011%	76.961%
2056	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.011%	76.972%
2057	ADVANCE RESIDEN	0.011%	76.983%
2058	DEUTSCHE TELEKO	0.011%	76.993%
2059	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	77.004%
2060	AEGON N.V.	0.011%	77.015%
2061	RELX PLC SPON ADR ADR	0.011%	77.026%
2062	VOYA FINANCIAL INC COMMON STOCK USD.01	0.011%	77.037%
2063	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	77.048%
2064	GENPACT LIMITED	0.011%	77.059%
2065	OCEANEERING INT	0.011%	77.070%
2066	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	77.081%
2067	AARON S INC COMMON STOCK USD.5	0.011%	77.091%
2068	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.011%	77.102%
2069	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.011%	77.113%
2070	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	77.124%
2071	ESSENT GROUP LT	0.011%	77.135%
2072	SHOWA DENKO KK	0.011%	77.146%
2073	CHINA MERCHANT	0.011%	77.156%
2074	CHILDRENS PLACE	0.011%	77.167%
2075	TELEFLEX INC COMMON STOCK USD1.0	0.011%	77.178%
2076	STORE CAPITAL CORP REIT USD.01	0.011%	77.189%
2077	BANCO BBPM SPA	0.011%	77.200%
2078	SHERWIN WILLIAM	0.011%	77.210%
2079	LOCALIZA RENT A	0.011%	77.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	BCO BRADESCO SA	0.011%	77.232%
2081	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	77.243%
2082	ACI WORLDWIDE INC COMMON STOCK USD.005	0.011%	77.253%
2083	RANGE RESOURCES CORP COMMON STOCK USD.01	0.011%	77.264%
2084	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.011%	77.275%
2085	SAIPEM S.P.A.	0.011%	77.286%
2086	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	77.296%
2087	SPIRIT REALTY CAPITAL INC REIT USD.01	0.011%	77.307%
2088	HEALTHSOUTH CORP COMMON STOCK USD.01	0.011%	77.318%
2089	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.011%	77.329%
2090	CNPC (HONG KONG	0.011%	77.339%
2091	RSA INSURANCE G	0.011%	77.350%
2092	ROYAL DUTCH SHELL SPON ADR A ADR	0.011%	77.361%
2093	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	77.372%
2094	LIFE STORAGE INC REIT USD.01	0.011%	77.382%
2095	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	77.393%
2096	CHINA RESOURCES	0.011%	77.404%
2097	MALLINCKRODT PL	0.011%	77.414%
2098	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.011%	77.425%
2099	BAYER MOTOREN W	0.011%	77.436%
2100	ABERDEEN TRUST	0.011%	77.446%
2101	UNILEVER CAP CO	0.011%	77.457%
2102	PUBLIC SERVICE	0.011%	77.468%
2103	BAJAJ FINSERV L	0.011%	77.478%
2104	BENDIGO AND ADE	0.011%	77.489%
2105	MEDNAX INC	0.011%	77.500%
2106	DISCOVERY HLDGS	0.011%	77.510%
2107	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.011%	77.521%
2108	HEINEKEN NV	0.011%	77.532%
2109	PARAMOUNT RESOU	0.011%	77.542%
2110	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.011%	77.553%
2111	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.011%	77.563%
2112	SAMSUNG ELEC-ME	0.011%	77.574%
2113	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	77.585%
2114	JAPAN RETAIL FU	0.011%	77.595%
2115	TATTS GROUP LTD	0.011%	77.606%
2116	AAREAL BANK AG	0.011%	77.616%
2117	SINGAPORE TELEC	0.011%	77.627%
2118	DEUTSCHE WOHNEN	0.011%	77.638%
2119	CHALLENGER FIN	0.011%	77.648%
2120	ALEXANDER + BALDWIN INC COMMON STOCK	0.011%	77.659%
2121	FUJIFILM HLDGS	0.011%	77.669%
2122	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	77.680%
2123	MUFG AMERICAS H	0.011%	77.690%
2124	CAP GEMINI	0.011%	77.701%
2125	CANACCORD FINAN	0.011%	77.711%
2126	TRELLEBORG AB	0.011%	77.722%
2127	BAIDU INC SPON ADR ADR USD.00005	0.011%	77.732%
2128	MITSUI CHEMICAL	0.010%	77.743%
2129	BCA POP EMILIA	0.010%	77.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	COLRUYT SA	0.010%	77.764%
2131	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.010%	77.774%
2132	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	77.785%
2133	PURE INDUSTRIAL	0.010%	77.795%
2134	CENTAMIN PLC	0.010%	77.806%
2135	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.010%	77.816%
2136	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	77.827%
2137	NICHIREI CORP	0.010%	77.837%
2138	FORTIVE CORP COMMON STOCK USD.01	0.010%	77.848%
2139	NU SKIN ENTERPR	0.010%	77.858%
2140	DISH NETWORK	0.010%	77.868%
2141	LITE-ON TECHNOL	0.010%	77.879%
2142	HRG GROUP INC COMMON STOCK USD.01	0.010%	77.889%
2143	DAIWA HOUSE IND	0.010%	77.900%
2144	GRACO INC COMMON STOCK USD1.0	0.010%	77.910%
2145	SUMITOMO RUBBER	0.010%	77.921%
2146	ARCELLOR MITTAL	0.010%	77.931%
2147	MEGA FINANCIAL	0.010%	77.941%
2148	OJI PAPER CO	0.010%	77.952%
2149	BARLOWORLD LTD	0.010%	77.962%
2150	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.010%	77.972%
2151	BEAZLEY PLC	0.010%	77.983%
2152	DOWNER EDI LTD	0.010%	77.993%
2153	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.010%	78.003%
2154	LG TELECOM LTD	0.010%	78.014%
2155	SHOPRITE HLDGS	0.010%	78.024%
2156	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.034%
2157	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	78.045%
2158	KAO CORP	0.010%	78.055%
2159	FURUKAWA ELECTR	0.010%	78.065%
2160	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	78.076%
2161	ALTUS GROUP LTD	0.010%	78.086%
2162	KLX INC COMMON STOCK USD.01	0.010%	78.096%
2163	LONGFOR PROPERT	0.010%	78.106%
2164	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	78.117%
2165	OBAYASHI CORP	0.010%	78.127%
2166	LUCARA DIAMOND	0.010%	78.137%
2167	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.010%	78.147%
2168	J + J SNACK FOODS CORP COMMON STOCK	0.010%	78.158%
2169	ANTOFAGASTA HLD	0.010%	78.168%
2170	DAIKIN INDUSTRI	0.010%	78.178%
2171	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	78.188%
2172	TRUSTMARK CORP COMMON STOCK	0.010%	78.198%
2173	INTERMEDIATE CA	0.010%	78.209%
2174	ACCOR	0.010%	78.219%
2175	VONOVIA SE	0.010%	78.229%
2176	CHEUNG KONG PRO	0.010%	78.239%
2177	IDEX CORP	0.010%	78.249%
2178	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.010%	78.259%
2179	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	78.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	SINCLAIR BROADC	0.010%	78.280%
2181	MILESTONE APART	0.010%	78.290%
2182	mitsui fudosan	0.010%	78.300%
2183	APACHE CORP COMMON STOCK USD.625	0.010%	78.310%
2184	SUMITOMO MITSUI	0.010%	78.320%
2185	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.010%	78.330%
2186	INTU PROPERTIES	0.010%	78.341%
2187	SYNGENTA AG ADR ADR	0.010%	78.351%
2188	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	78.361%
2189	GUYANA GOLDFIEL	0.010%	78.371%
2190	DAINIPPON INK&C	0.010%	78.381%
2191	PARTNERS GROUP	0.010%	78.391%
2192	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	78.401%
2193	COMPAL ELECTRON	0.010%	78.411%
2194	CAPITAMALL TRUS	0.010%	78.421%
2195	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	78.432%
2196	ALFA SA DE CV	0.010%	78.442%
2197	FRESENIUS MEDIC	0.010%	78.452%
2198	FONCIERE DES RE	0.010%	78.462%
2199	NETFLIX INC COMMON STOCK USD.001	0.010%	78.472%
2200	DAVE & BUSTER'S	0.010%	78.482%
2201	PT BANK CENTRAL	0.010%	78.492%
2202	MICROCHIP TECHN	0.010%	78.502%
2203	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	78.512%
2204	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	78.522%
2205	VISHAY INTERTEC	0.010%	78.532%
2206	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	78.542%
2207	DIXONS CARPHONE	0.010%	78.552%
2208	KYOCERA CORP	0.010%	78.562%
2209	NABORS INDUSTRI	0.010%	78.572%
2210	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	78.582%
2211	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	78.592%
2212	AXIS CAPITAL HO	0.010%	78.602%
2213	PLASTIC OMNIUM	0.010%	78.612%
2214	ONEOK INC	0.010%	78.622%
2215	MATTEL INC COMMON STOCK USD1.0	0.010%	78.632%
2216	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.010%	78.642%
2217	HILLENBRAND INC COMMON STOCK	0.010%	78.652%
2218	MEXICHEM SAB DE	0.010%	78.662%
2219	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	78.672%
2220	COOPER TIRE&RUB	0.010%	78.682%
2221	MERCK KGAA	0.010%	78.692%
2222	FIRST INDL REAL	0.010%	78.702%
2223	WATERS CORP	0.010%	78.712%
2224	SAMSUNG FIRE &	0.010%	78.722%
2225	FERROVIAL SA	0.010%	78.732%
2226	AIMIA INC	0.010%	78.742%
2227	PROXIMUS	0.010%	78.752%
2228	APERAM SA	0.010%	78.761%
2229	ORION CORP	0.010%	78.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	BUCHER IND-REGD	0.010%	78.781%
2231	INCYTE PHARMACE	0.010%	78.791%
2232	KEPPEL CORP	0.010%	78.801%
2233	EVERCORE PARTNE	0.010%	78.811%
2234	UNI-PRESIDENT E	0.010%	78.821%
2235	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	78.831%
2236	COUSINS PROPERTIES INC REIT USD1.0	0.010%	78.841%
2237	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.010%	78.850%
2238	WHIRLPOOL CORP	0.010%	78.860%
2239	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	78.870%
2240	GRUPO AEROPORTU	0.010%	78.880%
2241	HERMAN MILLER I	0.010%	78.890%
2242	NIPPON MEAT PAC	0.010%	78.899%
2243	mitsui OSK LINE	0.010%	78.909%
2244	BANK OF QUEENSL	0.010%	78.919%
2245	LENOVO GROUP LT	0.010%	78.929%
2246	PROVIDENT FINAN	0.010%	78.939%
2247	BONAVISTA ENERG	0.010%	78.948%
2248	TIVO CORP COMMON STOCK USD.001	0.010%	78.958%
2249	MERCURY GENERAL	0.010%	78.968%
2250	CORESITE REALTY CORP REIT USD.01	0.010%	78.978%
2251	MEREDITH CORP	0.010%	78.988%
2252	ORIX CORP	0.010%	78.997%
2253	FINISAR CORPORATION COMMON STOCK USD.001	0.010%	79.007%
2254	EMPIRE STATE RE	0.010%	79.017%
2255	ORIX JREIT INC	0.010%	79.027%
2256	THYSSEN KRUPP A	0.010%	79.036%
2257	PARAMOUNT GROUP INC REIT USD.01	0.010%	79.046%
2258	TORAY INDS INC	0.010%	79.056%
2259	HECLA MINING CO	0.010%	79.066%
2260	MSC INDUSTRIAL	0.010%	79.075%
2261	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.010%	79.085%
2262	RAGING RIVER EX	0.010%	79.095%
2263	STAR ENTERTAINM	0.010%	79.105%
2264	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	79.114%
2265	MCCORMICK & CO	0.010%	79.124%
2266	HP INC SR UNSECURED 12/21 4.65	0.010%	79.134%
2267	VOESTALPINE AG	0.010%	79.144%
2268	GRAHAM HOLDINGS	0.010%	79.153%
2269	JM AB	0.010%	79.163%
2270	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	79.173%
2271	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.010%	79.182%
2272	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	79.192%
2273	SKF AB - B SHAR	0.010%	79.202%
2274	UBM PLC	0.010%	79.212%
2275	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	79.221%
2276	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	79.231%
2277	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	79.241%
2278	KURARAY CO	0.010%	79.250%
2279	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	79.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	CONVERGYS CORP COMMON STOCK	0.010%	79.270%
2281	GREENE KING	0.010%	79.280%
2282	CHINA INSURANCE	0.010%	79.289%
2283	PERRIGO CO PLC	0.010%	79.299%
2284	KAPSTONE PAPER	0.010%	79.309%
2285	TETRA TECH INC COMMON STOCK USD.01	0.010%	79.318%
2286	MAN STRATEGIC H	0.010%	79.328%
2287	ENGHOUSE SYSTEM	0.010%	79.338%
2288	RANDSTAD HOLDIN	0.010%	79.347%
2289	ASANKO GOLD INC	0.010%	79.357%
2290	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	79.367%
2291	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	79.376%
2292	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.010%	79.386%
2293	AUTOCANADA INC	0.010%	79.396%
2294	HANKOOK TIRE CO	0.010%	79.405%
2295	FOMENTO ECON ME	0.010%	79.415%
2296	SPARK NEW ZEA	0.010%	79.425%
2297	STANDARD LIFE P	0.010%	79.434%
2298	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	79.444%
2299	KINGBOARD CHEMI	0.010%	79.453%
2300	DIGITALGLOBE INC COMMON STOCK USD.001	0.010%	79.463%
2301	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.010%	79.473%
2302	CHICO'S FAS INC	0.010%	79.482%
2303	HENGAN INTL	0.010%	79.492%
2304	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	79.502%
2305	SUNSTONE HOTEL	0.010%	79.511%
2306	GATX CORP	0.010%	79.521%
2307	PRAIRIESKY ROYA	0.010%	79.530%
2308	CREE INC COMMON STOCK USD.00125	0.010%	79.540%
2309	FEDERATED INVES	0.010%	79.550%
2310	GERRESHEIMER GR	0.010%	79.559%
2311	CRODA INTERNATI	0.010%	79.569%
2312	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	79.578%
2313	ANGLOVAAL INDS	0.010%	79.588%
2314	OLD NATIONAL BANCORP COMMON STOCK	0.010%	79.598%
2315	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	79.607%
2316	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	79.617%
2317	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	79.626%
2318	SHAFTESBURY	0.010%	79.636%
2319	VARIAN MEDICAL	0.010%	79.646%
2320	TRANSALTA RENEW	0.010%	79.655%
2321	CARDTRONICS PLC	0.010%	79.665%
2322	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	79.674%
2323	CENTRAL JAPAN R	0.010%	79.684%
2324	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	79.693%
2325	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.010%	79.703%
2326	AUTOZONE INC COMMON STOCK USD.01	0.010%	79.712%
2327	WANT WANT CHINA	0.010%	79.722%
2328	MOODY S CORP COMMON STOCK USD.01	0.009%	79.731%
2329	ROGERS SUGAR IN	0.009%	79.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	GOLD FIELDS LTD SPONS ADR ADR	0.009%	79.750%
2331	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	79.760%
2332	SONOVA HOLDING	0.009%	79.769%
2333	TABCORP HLDGS L	0.009%	79.779%
2334	SUNRISE COMMUNC	0.009%	79.788%
2335	PIEDMONT OFFICE	0.009%	79.798%
2336	HANG LUNG PROPE	0.009%	79.807%
2337	HNI CORP	0.009%	79.816%
2338	HOWDEN JOINERY	0.009%	79.826%
2339	AURUBIS AG	0.009%	79.835%
2340	ACCIONA SA	0.009%	79.845%
2341	AUTOZONE INC SR UNSECURED 01/23 2.875	0.009%	79.854%
2342	Atlantia SpA	0.009%	79.863%
2343	DAIWAHOUSE RE	0.009%	79.873%
2344	RENTOKIL INITIA	0.009%	79.882%
2345	SEAGATE TECHNOL	0.009%	79.892%
2346	KELLOGG CO	0.009%	79.901%
2347	SKYWEST INC COMMON STOCK	0.009%	79.910%
2348	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	79.920%
2349	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	79.929%
2350	DEAN FOODS CO COMMON STOCK USD.01	0.009%	79.938%
2351	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.009%	79.948%
2352	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.009%	79.957%
2353	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	79.967%
2354	IMPERIAL HOLDIN	0.009%	79.976%
2355	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	79.985%
2356	SEMICONDUCTOR M	0.009%	79.995%
2357	T GARANTI BANKA	0.009%	80.004%
2358	CATALENT INC COMMON STOCK USD.01	0.009%	80.013%
2359	ENSCO PLC CLASS	0.009%	80.023%
2360	FORTUM OYJ	0.009%	80.032%
2361	CANYON SERVICES	0.009%	80.041%
2362	HEIDELBERGCEMEN	0.009%	80.051%
2363	ALSTOM	0.009%	80.060%
2364	AGF MGMT LTD CL	0.009%	80.069%
2365	VALLOUREC SA	0.009%	80.079%
2366	ASML HOLDING NV	0.009%	80.088%
2367	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.009%	80.097%
2368	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.009%	80.106%
2369	MONDI LTD	0.009%	80.116%
2370	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	80.125%
2371	NIPRO CORP	0.009%	80.134%
2372	GEMALTO (PARIS)	0.009%	80.144%
2373	CABOT OIL & GAS	0.009%	80.153%
2374	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	80.162%
2375	BARRY CALLEBAUT	0.009%	80.171%
2376	CHICAGO BRIDGE	0.009%	80.181%
2377	GREAT PORTLAND	0.009%	80.190%
2378	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.009%	80.199%
2379	J FRONT RETAILI	0.009%	80.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	BONTERRA ENERGY	0.009%	80.218%
2381	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.227%
2382	SUNOPTA INC COMMON STOCK	0.009%	80.236%
2383	UNIPER SE	0.009%	80.245%
2384	ECN CAPITAL COR	0.009%	80.255%
2385	SUNTEC REIT	0.009%	80.264%
2386	BADGER DAYLIGHT	0.009%	80.273%
2387	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.009%	80.282%
2388	MEDIASET	0.009%	80.291%
2389	BHARAT FORGE LT	0.009%	80.300%
2390	BRANDYWINE REAL	0.009%	80.310%
2391	OASIS PETROLEUM INC COMMON STOCK USD.01	0.009%	80.319%
2392	KEYCORP	0.009%	80.328%
2393	CARTER S INC COMMON STOCK USD.01	0.009%	80.337%
2394	MSA SAFETY INC COMMON STOCK	0.009%	80.346%
2395	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	80.356%
2396	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.365%
2397	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.009%	80.374%
2398	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	80.383%
2399	COGECO INC COMMON STOCK	0.009%	80.392%
2400	SBI HOLDINGS IN	0.009%	80.401%
2401	HUMANA INC SR UNSECURED 10/19 2.625	0.009%	80.410%
2402	TOKYO ELECTRON	0.009%	80.419%
2403	Rural Electrifi	0.009%	80.429%
2404	GALENICA HOLDIN	0.009%	80.438%
2405	TRICAN WELL SER	0.009%	80.447%
2406	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.009%	80.456%
2407	THE FOSCHINI GR	0.009%	80.465%
2408	TRUWORTHS INTER	0.009%	80.474%
2409	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.483%
2410	ALACER GOLD COR	0.009%	80.492%
2411	IWG PLC	0.009%	80.501%
2412	SHIMAO PROPERTY	0.009%	80.511%
2413	PTT EXP&PROD-FG	0.009%	80.520%
2414	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	80.529%
2415	ENTERGY CORP	0.009%	80.538%
2416	BANK OF IRELAND	0.009%	80.547%
2417	CAMBREX CORP COMMON STOCK USD.1	0.009%	80.556%
2418	LEGRAND SA	0.009%	80.565%
2419	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	80.574%
2420	HITACHI CONST M	0.009%	80.583%
2421	ANTHEM INC SR UNSECURED 08/19 2.25	0.009%	80.592%
2422	CEMEX SA	0.009%	80.601%
2423	SEVERN TRENT	0.009%	80.610%
2424	LEONI AG	0.009%	80.619%
2425	PAINTED PONY PE	0.009%	80.628%
2426	COLONY STARWOOD HOMES REIT USD.01	0.009%	80.637%
2427	FIRST FINANCIAL	0.009%	80.646%
2428	XPERI CORP COMMON STOCK USD.001	0.009%	80.655%
2429	CANACOL ENERGY	0.009%	80.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	UNIPOLSAI SPA	0.009%	80.673%
2431	ELECTROCOMPONEN	0.009%	80.682%
2432	OMNICOM GROUP I	0.009%	80.691%
2433	NIKE INC SR UNSECURED 11/26 2.375	0.009%	80.700%
2434	INVESTEC PLC	0.009%	80.709%
2435	NIPPON YUSEN KK	0.009%	80.718%
2436	MITSUBISHI UJF	0.009%	80.727%
2437	ENERSIS SA	0.009%	80.736%
2438	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	80.745%
2439	AKORN INC COMMON STOCK	0.009%	80.754%
2440	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	80.763%
2441	BANK OF COMMUNI	0.009%	80.772%
2442	EUTELSAT COMMUN	0.009%	80.781%
2443	KAWASAKI KISEN	0.009%	80.790%
2444	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	80.799%
2445	HINDALCO INDS	0.009%	80.808%
2446	LG CORP	0.009%	80.817%
2447	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	80.826%
2448	AVERY DENNISON	0.009%	80.835%
2449	SAAB AB	0.009%	80.844%
2450	WILLIAM DEMANT	0.009%	80.853%
2451	FASTENAL	0.009%	80.862%
2452	CASINO GUICH-PE	0.009%	80.871%
2453	BUNZL PLC	0.009%	80.879%
2454	SKANSKA AB	0.009%	80.888%
2455	NATIONAL GENERA	0.009%	80.897%
2456	ATLAS COPCO AB-	0.009%	80.906%
2457	ARGO GROUP INTE	0.009%	80.915%
2458	JAPAN PRIME REA	0.009%	80.924%
2459	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	80.933%
2460	CHINA LIFE INS	0.009%	80.942%
2461	HELEN OF TROY C	0.009%	80.951%
2462	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	80.960%
2463	FLETCHER BUILDI	0.009%	80.968%
2464	ICADE	0.009%	80.977%
2465	CDW CORP/DE COMMON STOCK USD.01	0.009%	80.986%
2466	TEMENOS GROUP A	0.009%	80.995%
2467	MORGAN STANLEY	0.009%	81.004%
2468	MSCI INC	0.009%	81.013%
2469	TIGER BRANDS	0.009%	81.022%
2470	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	81.030%
2471	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	81.039%
2472	PAYCHEX INC	0.009%	81.048%
2473	NEW YORK TIMES	0.009%	81.057%
2474	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	81.066%
2475	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.009%	81.074%
2476	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.009%	81.083%
2477	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	81.092%
2478	BANK OF THE OZARKS COMMON STOCK USD.01	0.009%	81.101%
2479	KEMPER CORP COMMON STOCK USD.1	0.009%	81.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	OWENS + MINOR INC COMMON STOCK USD2.0	0.009%	81.118%
2481	DCC PLC	0.009%	81.127%
2482	WOOD GROUP (JOH	0.009%	81.136%
2483	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	81.145%
2484	TANGER FACTORY OUTLET CENTER REIT USD.01	0.009%	81.153%
2485	WARTSILA OYJ AB	0.009%	81.162%
2486	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	81.171%
2487	CARPENTER TECH	0.009%	81.180%
2488	YASKAWA ELEC CO	0.009%	81.188%
2489	OMRON CORP	0.009%	81.197%
2490	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	81.206%
2491	TRINIDAD DRILLI	0.009%	81.214%
2492	GERDAU SA SIDER	0.009%	81.223%
2493	OC OERLIKON COR	0.009%	81.232%
2494	FIRSTGROUP	0.009%	81.241%
2495	WAJAX CORP	0.009%	81.249%
2496	PUBLICIS GROUPE	0.009%	81.258%
2497	MICHAEL KORS HO	0.009%	81.267%
2498	AMEREN CORP	0.009%	81.275%
2499	CVB FINANCIAL CORP COMMON STOCK	0.009%	81.284%
2500	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	81.293%
2501	CARGOTEC CORP-B	0.009%	81.301%
2502	CHINA GOLD INTL	0.009%	81.310%
2503	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	81.319%
2504	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	81.327%
2505	SWIRE PACIFIC	0.009%	81.336%
2506	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.009%	81.344%
2507	TENNECO AUTOMOT	0.009%	81.353%
2508	TARO PHARMACEUT	0.009%	81.362%
2509	STOREBRAND ASA	0.009%	81.370%
2510	BILLERUD AB	0.009%	81.379%
2511	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	81.388%
2512	BALCHEM CORP COMMON STOCK USD.0667	0.009%	81.396%
2513	INTL FLAVORS&FR	0.009%	81.405%
2514	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	81.413%
2515	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.009%	81.422%
2516	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.009%	81.431%
2517	ROWAN COMPANIES	0.009%	81.439%
2518	HIKMA PHARMACEU	0.009%	81.448%
2519	SAMSUNG SDI CO	0.009%	81.456%
2520	DRIL QUIP INC	0.009%	81.465%
2521	AMER SPORTS OYJ	0.009%	81.474%
2522	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	81.482%
2523	TRIBUNE MEDIA C	0.009%	81.491%
2524	ELECTROLUX AB-S	0.009%	81.499%
2525	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	81.508%
2526	UBE INDUSTRIES	0.009%	81.516%
2527	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	81.525%
2528	BK OF EAST ASIA	0.009%	81.533%
2529	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	81.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	KERING	0.008%	81.550%
2531	CRACKER BARREL	0.008%	81.559%
2532	FORMOSA CHEMICA	0.008%	81.567%
2533	CBS CORP COMPANY GUAR 04/20 5.75	0.008%	81.576%
2534	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	81.584%
2535	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	81.593%
2536	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	81.601%
2537	UNIVAR INC COMMON STOCK USD.01	0.008%	81.610%
2538	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.008%	81.618%
2539	KOBE STEEL	0.008%	81.627%
2540	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.635%
2541	MEDICAL FACILIT	0.008%	81.643%
2542	CHORUS AVIATION	0.008%	81.652%
2543	AVIGILON CORP C	0.008%	81.660%
2544	EVONIK INDUSTRI	0.008%	81.669%
2545	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	81.677%
2546	DREAM GLOBAL RE	0.008%	81.686%
2547	THK CO	0.008%	81.694%
2548	TOPBUILD CORP COMMON STOCK	0.008%	81.702%
2549	GRUPA LOTOS S.A	0.008%	81.711%
2550	NIPPON PROLOGIS	0.008%	81.719%
2551	FEDEX CORP COMPANY GUAR 01/24 4	0.008%	81.728%
2552	BANK HAPOALIM B	0.008%	81.736%
2553	ITRON INC	0.008%	81.745%
2554	TERNA RETE ELET	0.008%	81.753%
2555	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	81.761%
2556	LIC HOUSING FIN	0.008%	81.770%
2557	LOOMIS AB	0.008%	81.778%
2558	HOME CAP GRP IN	0.008%	81.787%
2559	AMERIPRISE FINA	0.008%	81.795%
2560	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.008%	81.803%
2561	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	81.812%
2562	NAVER CORP	0.008%	81.820%
2563	SHARP CORP	0.008%	81.828%
2564	CANAM GROUP	0.008%	81.837%
2565	INSURANCE AUSTR	0.008%	81.845%
2566	LI & FUNG LIMIT	0.008%	81.854%
2567	CHINA MINSHENG	0.008%	81.862%
2568	ORPEA	0.008%	81.870%
2569	VF CORP	0.008%	81.879%
2570	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	81.887%
2571	UNIVERSAL CORP	0.008%	81.895%
2572	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	81.904%
2573	DENKI KAGAKU KO	0.008%	81.912%
2574	TGS NOPEC GEOPH	0.008%	81.920%
2575	YUE YUEN INDUST	0.008%	81.929%
2576	Dongbu Insuranc	0.008%	81.937%
2577	WOOLWORTHS LTD	0.008%	81.945%
2578	MINTH GROUP LTD	0.008%	81.954%
2579	BT GROUP PLC SPON ADR ADR	0.008%	81.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	SOUTH32 LTD	0.008%	81.970%
2581	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.008%	81.979%
2582	NGK SPARK PLUG	0.008%	81.987%
2583	NEDCOR LTD ZAR1	0.008%	81.995%
2584	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	82.004%
2585	FUKUOKA FINANCE	0.008%	82.012%
2586	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	82.020%
2587	SOUTHERN POWER	0.008%	82.028%
2588	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	82.037%
2589	ILLINOIS TOOL WORK	0.008%	82.045%
2590	HENNES & MAURIT	0.008%	82.053%
2591	PADDY POWER PLC	0.008%	82.061%
2592	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	82.070%
2593	LITTELFUSE INC COMMON STOCK USD.01	0.008%	82.078%
2594	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	82.086%
2595	PAYSAFE GROUP P	0.008%	82.095%
2596	DDR CORP REIT USD.1	0.008%	82.103%
2597	YOKOGAWA ELECTRIC	0.008%	82.111%
2598	TULLETT PREBON	0.008%	82.119%
2599	ATKINS W	0.008%	82.127%
2600	ARYZTA AG	0.008%	82.136%
2601	INTERCONTINENTAL EXCHANGE COMPANY GUAR 12/25 3.75	0.008%	82.144%
2602	BIOGEN INC SR UNSECURED 09/22 3.625	0.008%	82.152%
2603	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	82.160%
2604	CMS ENERGY CORP	0.008%	82.169%
2605	ALTIUS MINERALS	0.008%	82.177%
2606	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	82.185%
2607	IG GROUP HLDGS	0.008%	82.193%
2608	RAIA DROGASIL S	0.008%	82.201%
2609	AGILE PROPERTY	0.008%	82.210%
2610	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	82.218%
2611	BRADY(WH)	0.008%	82.226%
2612	SYMRISE AG	0.008%	82.234%
2613	RED ELECTRICAL C	0.008%	82.242%
2614	GLP J-REIT	0.008%	82.251%
2615	QUANTA COMPUTER	0.008%	82.259%
2616	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	82.267%
2617	ARISTOCRAT LEIS	0.008%	82.275%
2618	MALAYAN BKG BHD	0.008%	82.283%
2619	HUGO BOSS AG	0.008%	82.292%
2620	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.008%	82.300%
2621	HANG LUNG DEVELOPMENT	0.008%	82.308%
2622	KGHM POLSKA MIE	0.008%	82.316%
2623	ENDESA S.A.	0.008%	82.324%
2624	NTN CORPORATION	0.008%	82.332%
2625	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	82.341%
2626	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	82.349%
2627	ECOLAB INC SR UNSECURED 12/21 4.35	0.008%	82.357%
2628	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.008%	82.365%
2629	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	82.373%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	HYPROP INVESTME	0.008%	82.381%
2631	PREMIER GOLD MI	0.008%	82.389%
2632	PEAB AB	0.008%	82.397%
2633	CLP HOLDINGS	0.008%	82.406%
2634	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.008%	82.414%
2635	KROGER 3.4% 15A	0.008%	82.422%
2636	STILLWATER MINI	0.008%	82.430%
2637	II VI INC COMMON STOCK	0.008%	82.438%
2638	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	82.446%
2639	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	82.454%
2640	UGI CORP COMMON STOCK	0.008%	82.462%
2641	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	82.470%
2642	WABTEC CORP COMMON STOCK USD.01	0.008%	82.478%
2643	CEZ AS	0.008%	82.487%
2644	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	82.495%
2645	BK MANDIRI	0.008%	82.503%
2646	CHINA STEEL	0.008%	82.511%
2647	EXTENDICARE INC	0.008%	82.519%
2648	INTIME RETAIL G	0.008%	82.527%
2649	SIENNA SENIOR L	0.008%	82.535%
2650	DONGFENG MOTOR	0.008%	82.543%
2651	PRICELINE GROUP	0.008%	82.551%
2652	BRP INC/CA- SUB	0.008%	82.559%
2653	HENDERSON LAND	0.008%	82.567%
2654	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.008%	82.575%
2655	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	82.583%
2656	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.008%	82.591%
2657	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.008%	82.599%
2658	PRA HEALTH SCIE	0.008%	82.607%
2659	RLJ LODGING TRUST REIT	0.008%	82.615%
2660	DKSH HOLDING LT	0.008%	82.623%
2661	FIRSTCASH INC COMMON STOCK USD.01	0.008%	82.631%
2662	AIRCASTLE LTD	0.008%	82.639%
2663	SEABOARD CORP COMMON STOCK USD1.0	0.008%	82.648%
2664	UNIPOL GRUPPO F	0.008%	82.656%
2665	SINO BIOPHAMACE	0.008%	82.664%
2666	WALGREEN CO COMPANY GUAR 09/22 3.1	0.008%	82.672%
2667	DOVER CORP SR UNSECURED 11/25 3.15	0.008%	82.680%
2668	SUNAC CHINA HLD	0.008%	82.688%
2669	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.696%
2670	LUKOIL PJSC - A	0.008%	82.704%
2671	MILLICOM INTL C	0.008%	82.712%
2672	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.008%	82.720%
2673	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.008%	82.728%
2674	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.008%	82.736%
2675	58.COM INC ADR ADR	0.008%	82.744%
2676	HAYS	0.008%	82.752%
2677	FIRST SOLAR INC	0.008%	82.760%
2678	SEBFCORP INDUST	0.008%	82.768%
2679	AMMB HOLDINGS B	0.008%	82.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	AXALTA COATING	0.008%	82.784%
2681	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.008%	82.792%
2682	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	82.799%
2683	DILLARD DEPT ST	0.008%	82.807%
2684	GLOBUS MEDICAL	0.008%	82.815%
2685	TOKYU FUDOSAN H	0.008%	82.823%
2686	EBAY INC 3.45%	0.008%	82.831%
2687	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.008%	82.839%
2688	MEDIASET ESPANA	0.008%	82.847%
2689	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.008%	82.855%
2690	CAPITALAND	0.008%	82.863%
2691	NVR INC COMMON STOCK USD.01	0.008%	82.871%
2692	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.008%	82.879%
2693	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	82.887%
2694	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.008%	82.895%
2695	NOK CORP	0.008%	82.903%
2696	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	82.911%
2697	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	82.919%
2698	ALCOA CORP COMMON STOCK USD.01	0.008%	82.927%
2699	SMITH AND NEPHE	0.008%	82.935%
2700	BQE CANT VAUDOI	0.008%	82.943%
2701	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.950%
2702	WESTERN UNION CO COMMON STOCK USD.01	0.008%	82.958%
2703	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	82.966%
2704	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	82.974%
2705	MIZUHO BANK LTD	0.008%	82.982%
2706	B+G FOODS INC COMMON STOCK USD.01	0.008%	82.990%
2707	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	82.998%
2708	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	83.006%
2709	SAP SE SPONSORED ADR ADR	0.008%	83.014%
2710	GROUP 1 AUTO	0.008%	83.022%
2711	SHINHAN FINANCI	0.008%	83.029%
2712	MITSUI MINING &	0.008%	83.037%
2713	NORDSTROM INC	0.008%	83.045%
2714	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	83.053%
2715	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	83.061%
2716	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.008%	83.069%
2717	OUTOKUMPU OY	0.008%	83.077%
2718	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.008%	83.084%
2719	MASCO CORP	0.008%	83.092%
2720	CENTERPOINT ENE	0.008%	83.100%
2721	PRYSMIAN SPA CO	0.008%	83.108%
2722	HASEKO CORP	0.008%	83.116%
2723	FEDEX CORP SR U	0.008%	83.124%
2724	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.008%	83.132%
2725	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	83.139%
2726	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.008%	83.147%
2727	BANKINTER SA	0.008%	83.155%
2728	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	83.163%
2729	CHINA COMMUNICA	0.008%	83.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	VOPAK (KON)	0.008%	83.179%
2731	LARSEN & TOUBRO	0.008%	83.187%
2732	CHEMED CORP COMMON STOCK USD1.0	0.008%	83.194%
2733	CERNER CORP	0.008%	83.202%
2734	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	83.210%
2735	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	83.218%
2736	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	83.226%
2737	NATIONAL EXPRES	0.008%	83.233%
2738	DEVON ENERGY CORP COMMON STOCK USD.1	0.008%	83.241%
2739	BODYCOTE PLC	0.008%	83.249%
2740	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.008%	83.257%
2741	GRANITE CONST	0.008%	83.265%
2742	YOKOHAMA RUBBER	0.008%	83.273%
2743	AMBEV SA	0.008%	83.280%
2744	TOYODA GOSEI	0.008%	83.288%
2745	GOME ELECTRICAL	0.008%	83.296%
2746	TELENOR AS	0.008%	83.304%
2747	NKT HOLDING A/S	0.008%	83.311%
2748	BRAMBLES LIMITE	0.008%	83.319%
2749	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.008%	83.327%
2750	ESTEE LAUDER CO	0.008%	83.335%
2751	SOJITZ CORP COM	0.008%	83.343%
2752	SEALED AIR CORP COMMON STOCK USD.1	0.008%	83.350%
2753	GREAT WALL AUTO	0.008%	83.358%
2754	WORTHINGTON IND	0.008%	83.366%
2755	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	83.374%
2756	JUPITER PLC	0.008%	83.381%
2757	E.SUN FINANCIAL	0.008%	83.389%
2758	ROTORK PLC	0.008%	83.397%
2759	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.008%	83.405%
2760	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	83.413%
2761	BAYTEX ENERGY CORP COMMON STOCK	0.008%	83.420%
2762	CHINA EVERBRIGH	0.008%	83.428%
2763	RENASANT CORP COMMON STOCK USD5.0	0.008%	83.436%
2764	EASTGROUP PROPERTIES INC REIT	0.008%	83.443%
2765	YAMADA DENKI CO	0.008%	83.451%
2766	ASAHI BREWERIES	0.008%	83.459%
2767	ASTRAZENECA	0.008%	83.467%
2768	VERIZON COMMUNI	0.008%	83.474%
2769	HAEMONETICS COR	0.008%	83.482%
2770	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.008%	83.490%
2771	J.C. PENNEY CO INC COMMON STOCK USD.5	0.008%	83.497%
2772	HYUNDAI STEEL C	0.008%	83.505%
2773	ADARO ENERGY TB	0.008%	83.513%
2774	NELNET INC CL A COMMON STOCK USD.01	0.008%	83.521%
2775	SANDVINE COR-CA	0.008%	83.528%
2776	FUJIKURA	0.008%	83.536%
2777	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	83.544%
2778	ULVAC INC.	0.008%	83.551%
2779	COMPUTER MODELL	0.008%	83.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	COBHAM PLC	0.008%	83.567%
2781	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	83.574%
2782	BNK FINANCIAL G	0.008%	83.582%
2783	EXPRESS SCRIPTS	0.008%	83.590%
2784	INTEL CORP SR UNSECURED 07/20 2.45	0.008%	83.597%
2785	BECTON DICKINSON	0.008%	83.605%
2786	SAPPORO BREWERI	0.008%	83.613%
2787	SANTOS LIMITED	0.008%	83.620%
2788	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	83.628%
2789	CHINA RESOURCES	0.008%	83.636%
2790	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	83.643%
2791	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.008%	83.651%
2792	GARTNER GROUP I	0.008%	83.658%
2793	URBAN EDGE PROPERTIES REIT USD.01	0.008%	83.666%
2794	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	83.674%
2795	CSR LIMITED	0.008%	83.681%
2796	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	83.689%
2797	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	83.697%
2798	ROHM CO	0.008%	83.704%
2799	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	83.712%
2800	KONE OYJ	0.008%	83.720%
2801	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	83.727%
2802	MAXIMUS INC COMMON STOCK	0.008%	83.735%
2803	MMI HOLDINGS LT	0.008%	83.742%
2804	NORDSTROM INC COMMON STOCK	0.008%	83.750%
2805	ACADIA REALTY TRUST REIT USD.001	0.008%	83.758%
2806	CONDUENT INC COMMON STOCK USD.01	0.008%	83.765%
2807	LOTTE CHEMICAL	0.008%	83.773%
2808	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.008%	83.780%
2809	AMERICAN HONDA	0.008%	83.788%
2810	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.008%	83.796%
2811	AMCOR LIMITED	0.008%	83.803%
2812	EDENRED	0.008%	83.811%
2813	PHOENIX GROUP H	0.008%	83.818%
2814	VIACOM INC SR UNSECURED 12/19 2.75	0.008%	83.826%
2815	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	83.833%
2816	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.008%	83.841%
2817	WAL-MART DE MEX	0.008%	83.849%
2818	GILDEMEISTER AG	0.008%	83.856%
2819	AT+T INC SR UNSECURED 02/21 2.8	0.008%	83.864%
2820	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	83.871%
2821	SUEDZUCKER AG	0.008%	83.879%
2822	DAIICHI SANKYO	0.008%	83.886%
2823	CAPITACOMMERCIA	0.008%	83.894%
2824	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.008%	83.902%
2825	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.008%	83.909%
2826	TAKASHIMAYA CO	0.008%	83.917%
2827	CBOE HOLDINGS INC COMMON STOCK	0.008%	83.924%
2828	HYUNDAI MARINE&	0.008%	83.932%
2829	HANWHA CORP	0.008%	83.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	83.947%
2831	STEPAN CO COMMON STOCK USD1.0	0.008%	83.954%
2832	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.008%	83.962%
2833	WATSCO INC COMMON STOCK USD.5	0.008%	83.969%
2834	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	83.977%
2835	MITSUBISHI ESTA	0.008%	83.984%
2836	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	83.992%
2837	ASUSTEK COMPUTE	0.008%	83.999%
2838	BLOCK(H&R)INC	0.008%	84.007%
2839	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.008%	84.015%
2840	HANWHA CHEMICAL	0.008%	84.022%
2841	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	84.030%
2842	KEYBANK NA/CLEV	0.007%	84.037%
2843	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.045%
2844	DAI NIPPON PRIN	0.007%	84.052%
2845	NOW INC COMMON STOCK USD.01	0.007%	84.060%
2846	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.007%	84.067%
2847	EVERSOURCE ENER	0.007%	84.074%
2848	ICICI BANK LTD	0.007%	84.082%
2849	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	84.089%
2850	SUMITOMO METAL	0.007%	84.097%
2851	COPART INC	0.007%	84.104%
2852	INFOSYS LTD SP ADR ADR	0.007%	84.112%
2853	MAHINDRA &MAHIN	0.007%	84.119%
2854	LOGITECH INTERN	0.007%	84.127%
2855	FBL FINANCIAL G	0.007%	84.134%
2856	CANFOR PULP PRO	0.007%	84.142%
2857	SGS SA-REG COMM	0.007%	84.149%
2858	TOWNE BANK COMMON STOCK USD1.667	0.007%	84.156%
2859	ORORA LTD	0.007%	84.164%
2860	SUZUKEN CO LTD	0.007%	84.171%
2861	AGGREKO PLC	0.007%	84.179%
2862	JAPAN HOTEL REI	0.007%	84.186%
2863	GEN COMMUNICATI	0.007%	84.194%
2864	SECOM CO	0.007%	84.201%
2865	SEIKO EPSON COR	0.007%	84.208%
2866	WEIR GROUP	0.007%	84.216%
2867	FAMILYMART CO	0.007%	84.223%
2868	JAMES HARDIE IN	0.007%	84.231%
2869	POU CHEN	0.007%	84.238%
2870	ACTIVIA PROPERT	0.007%	84.246%
2871	TREVALI MINING	0.007%	84.253%
2872	PEARSON	0.007%	84.260%
2873	ENERGEN CORP COMMON STOCK USD.01	0.007%	84.268%
2874	LEG IMMOBILIEN	0.007%	84.275%
2875	Straumann AG	0.007%	84.282%
2876	SHUTTERFLY INC	0.007%	84.290%
2877	IBIDEN CO	0.007%	84.297%
2878	COSCO PACIFIC	0.007%	84.305%
2879	GAMESA CORP TEC	0.007%	84.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	VAIL RESORTS	0.007%	84.319%
2881	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	84.327%
2882	PGE POLSKA GRUP	0.007%	84.334%
2883	BENCHMARK ELECT	0.007%	84.341%
2884	CREDICORP	0.007%	84.349%
2885	SASOL	0.007%	84.356%
2886	CHINA CITIC BK	0.007%	84.363%
2887	CATHAY PACIFIC	0.007%	84.371%
2888	HOPEWELL HLDGS	0.007%	84.378%
2889	RESILIENT REIT	0.007%	84.385%
2890	VEOLIA ENVIRONM	0.007%	84.393%
2891	GETINGE AB, B S	0.007%	84.400%
2892	FERRO CORP	0.007%	84.407%
2893	KULICKE&SOFFA I	0.007%	84.415%
2894	TAISHIN FINANCI	0.007%	84.422%
2895	CROMBIE REAL ES	0.007%	84.429%
2896	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	84.436%
2897	MARUTI SUZUKI	0.007%	84.444%
2898	IMPALA PLATINUM	0.007%	84.451%
2899	PLAYTECH	0.007%	84.458%
2900	WPG HOLDINGS	0.007%	84.466%
2901	RED HAT INC COMMON STOCK USD.0001	0.007%	84.473%
2902	BERENDSEN PLC	0.007%	84.480%
2903	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.007%	84.487%
2904	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.495%
2905	MCKESSON CORP SR UNSECURED 03/21 4.75	0.007%	84.502%
2906	INGENICO	0.007%	84.509%
2907	EBARA CORP	0.007%	84.517%
2908	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	84.524%
2909	ROYAL UNIBREW A	0.007%	84.531%
2910	LANCASTER COLON	0.007%	84.538%
2911	GUANGZHOU R&F P	0.007%	84.546%
2912	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	84.553%
2913	SM ENERGY CO COMMON STOCK USD.01	0.007%	84.560%
2914	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	84.567%
2915	ALUMINA LTD	0.007%	84.575%
2916	ILLUMINA INC	0.007%	84.582%
2917	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.589%
2918	TRINSEO SA	0.007%	84.596%
2919	CH ROBINSON WOR	0.007%	84.604%
2920	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	84.611%
2921	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	84.618%
2922	PERNOD-RICARD	0.007%	84.625%
2923	RESMED INC	0.007%	84.633%
2924	HERSHEY FOODS C	0.007%	84.640%
2925	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.647%
2926	QISDA CORP	0.007%	84.654%
2927	DAINIPPON SCREE	0.007%	84.662%
2928	MO OCH DOMSJO A	0.007%	84.669%
2929	WISTRON CORP	0.007%	84.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	HERBALIFE LTD COMMON STOCK USD.002	0.007%	84.683%
2931	VECTREN CORP COMMON STOCK	0.007%	84.690%
2932	ASML HOLDING NV	0.007%	84.698%
2933	THALES SA	0.007%	84.705%
2934	SYNAPTICS INC COMMON STOCK USD.001	0.007%	84.712%
2935	CEMBRA MONEY BA	0.007%	84.719%
2936	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	84.726%
2937	YARA INTERNATIO	0.007%	84.734%
2938	ABERTIS INFRAES	0.007%	84.741%
2939	BUZZI UNICEM SP	0.007%	84.748%
2940	HYOSUNG CORP	0.007%	84.755%
2941	JUNGHEINRICH -	0.007%	84.762%
2942	DAICEL CHEM IND	0.007%	84.769%
2943	GREIF INC CL A COMMON STOCK	0.007%	84.777%
2944	BRITISH SKY BRO	0.007%	84.784%
2945	KBR INC COMMON STOCK USD.001	0.007%	84.791%
2946	CHAILEASE HOLDI	0.007%	84.798%
2947	KERRY PROPRTIE	0.007%	84.805%
2948	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	84.812%
2949	GRIFOLS SA	0.007%	84.820%
2950	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	84.827%
2951	CAPSTONE MINING	0.007%	84.834%
2952	TOPPAN PRINTING	0.007%	84.841%
2953	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.007%	84.848%
2954	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	84.855%
2955	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	84.862%
2956	PUBLIC BNK-LOCA	0.007%	84.870%
2957	BEIJING ENTERPR	0.007%	84.877%
2958	IDEA CELLULAR L	0.007%	84.884%
2959	ELEMENTIS (1998	0.007%	84.891%
2960	MORI SEIKI CO	0.007%	84.898%
2961	TELKOM GROUP LT	0.007%	84.905%
2962	HENDERSON GROUP	0.007%	84.912%
2963	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.919%
2964	NIPPON PAPER IN	0.007%	84.927%
2965	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.007%	84.934%
2966	VOLVO AB	0.007%	84.941%
2967	TATA MOTORS LTD	0.007%	84.948%
2968	BROWN-FORMAN CO	0.007%	84.955%
2969	ASHIKAGA HOLDIN	0.007%	84.962%
2970	AVX CORP COMMON STOCK USD.01	0.007%	84.969%
2971	NCR CORP	0.007%	84.976%
2972	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	84.983%
2973	CREDIT SAISON C	0.007%	84.990%
2974	ATHABASCA OIL C	0.007%	84.997%
2975	TOTAL ENERGY SE	0.007%	85.005%
2976	HOMESERVE PLC	0.007%	85.012%
2977	CARE CAPITAL PROPERTIES INC REIT USD.01	0.007%	85.019%
2978	ROBERT HALF INT	0.007%	85.026%
2979	LG CABLE &MCHY	0.007%	85.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	85.040%
2981	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.007%	85.047%
2982	A.P. MOLLER-MAE	0.007%	85.054%
2983	ISS A/S	0.007%	85.061%
2984	HITACHI METALS	0.007%	85.068%
2985	BEKAERT SA	0.007%	85.075%
2986	WALKER + DUNLOP INC COMMON STOCK	0.007%	85.082%
2987	BARCLAYS PLC	0.007%	85.089%
2988	WORLEYPARSONS	0.007%	85.096%
2989	ROGERS CORP COMMON STOCK USD1.0	0.007%	85.103%
2990	CHONGQING RURAL	0.007%	85.111%
2991	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	85.118%
2992	AURIZON HOLDING	0.007%	85.125%
2993	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.007%	85.132%
2994	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	85.139%
2995	SEMTECH CORP	0.007%	85.146%
2996	FIRST MERCHANTS CORP COMMON STOCK	0.007%	85.153%
2997	STATE BK OF IND	0.007%	85.160%
2998	GAM HOLDING LTD	0.007%	85.167%
2999	KNOWLES CORP COMMON STOCK USD.01	0.007%	85.174%
3000	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	85.181%
3001	SAMSONITE INTL	0.007%	85.188%
3002	SEEK LTD.	0.007%	85.195%
3003	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	85.202%
3004	COFINIMMO	0.007%	85.209%
3005	SCHRODERS PLC	0.007%	85.216%
3006	VIASAT INC COMMON STOCK USD.0001	0.007%	85.223%
3007	WALGREEN BOOTS	0.007%	85.230%
3008	LOJAS AMERICANA	0.007%	85.237%
3009	HORIZON PHARMA	0.007%	85.244%
3010	NEX GROUP PLC	0.007%	85.251%
3011	WESBANCO INC COMMON STOCK USD2.0833	0.007%	85.258%
3012	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	85.265%
3013	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	85.272%
3014	CONCORDIA FINAN	0.007%	85.279%
3015	GRUBHUB INC COMMON STOCK USD.0001	0.007%	85.286%
3016	TRANSURBAN GROU	0.007%	85.293%
3017	CIENA CORP COMMON STOCK USD.01	0.007%	85.300%
3018	QINETIQ GROUP P	0.007%	85.307%
3019	ASM INTL NV	0.007%	85.314%
3020	SUMITOMO OSAKA	0.007%	85.320%
3021	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	85.327%
3022	CITIZEN WATCH C	0.007%	85.334%
3023	NORTHVIEW APART	0.007%	85.341%
3024	BEIJING CAPITAL	0.007%	85.348%
3025	NORSK HYDRO AS	0.007%	85.355%
3026	ERICSSON (LM) TEL SP ADR ADR	0.007%	85.362%
3027	SULZER AG	0.007%	85.369%
3028	SIMCORP A/S	0.007%	85.376%
3029	WASHINGTON REIT REIT USD.01	0.007%	85.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	METHODE ELEC IN	0.007%	85.390%
3031	HP INC SR UNSECURED 06/21 4.3	0.007%	85.397%
3032	WEATHERFORD INT	0.007%	85.404%
3033	SOTHEBY S COMMON STOCK USD.01	0.007%	85.411%
3034	TAIWAN CEMENT	0.007%	85.418%
3035	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	85.424%
3036	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	85.431%
3037	KYOCERA CORP SPONS ADR ADR	0.007%	85.438%
3038	SIHUAN PHARMACE	0.007%	85.445%
3039	FERROGLOBE PLC	0.007%	85.452%
3040	OIL SEARCH LTD	0.007%	85.459%
3041	KOSMOS ENERGY L	0.007%	85.466%
3042	ANSELL LTD	0.007%	85.473%
3043	BRAIT SA	0.007%	85.479%
3044	POWER FINANCE C	0.007%	85.486%
3045	ELECTR DE FRANC	0.007%	85.493%
3046	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	85.500%
3047	ACXIOM CORP COMMON STOCK USD.1	0.007%	85.507%
3048	DENTSU INC.	0.007%	85.514%
3049	CAIRN ENERGY PL	0.007%	85.521%
3050	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	85.527%
3051	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.007%	85.534%
3052	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	85.541%
3053	TOKYO TATEMONO	0.007%	85.548%
3054	HOYA CORP	0.007%	85.555%
3055	IROBOT CORP	0.007%	85.562%
3056	MACK CALI REALTY CORP REIT USD.01	0.007%	85.568%
3057	ARCA CONTINEN	0.007%	85.575%
3058	PLEXUS CORP COMMON STOCK USD.01	0.007%	85.582%
3059	ENTEL EMP NAC T	0.007%	85.589%
3060	MDU RES GROUP I	0.007%	85.596%
3061	SRC ENERGY INC COMMON STOCK USD.001	0.007%	85.602%
3062	NOVO NORDISK A/S SPONS ADR ADR	0.007%	85.609%
3063	ADANI PORT & SE	0.007%	85.616%
3064	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	85.623%
3065	VESUVIUS PLC	0.007%	85.630%
3066	TOYOTA INDUSTRI	0.007%	85.636%
3067	TELETECH HOLDIN	0.007%	85.643%
3068	QANTAS AIRWAYS	0.007%	85.650%
3069	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.007%	85.657%
3070	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	85.664%
3071	MERLIN ENTERTAI	0.007%	85.670%
3072	A P MOLLER - MA	0.007%	85.677%
3073	WABASH NATIONAL	0.007%	85.684%
3074	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	85.691%
3075	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.007%	85.697%
3076	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	85.704%
3077	CANARA BANK	0.007%	85.711%
3078	TIETO CORP OYJ	0.007%	85.718%
3079	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	85.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	MUELLER WATER P	0.007%	85.731%
3081	ULTRAPAR PARTIC	0.007%	85.738%
3082	AMER NATL INS	0.007%	85.745%
3083	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	85.751%
3084	SECURITAS	0.007%	85.758%
3085	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	85.765%
3086	VENTURE CORP	0.007%	85.772%
3087	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.778%
3088	TATA CONSULTANC	0.007%	85.785%
3089	JSR CORPORATION	0.007%	85.792%
3090	DUET GROUP	0.007%	85.799%
3091	Alten	0.007%	85.805%
3092	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	85.812%
3093	SINOPAC HLDG	0.007%	85.819%
3094	CINEWORLD GROUP	0.007%	85.825%
3095	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	85.832%
3096	NOMURA REAL EST	0.007%	85.839%
3097	ADELAIDE BRIGHT	0.007%	85.846%
3098	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.852%
3099	MATSON INC COMMON STOCK	0.007%	85.859%
3100	NIBE INDUSTRIER	0.007%	85.866%
3101	OSI SYSTEMS INC	0.007%	85.872%
3102	FUJI ELECTRIC C	0.007%	85.879%
3103	GLANBIA PLC	0.007%	85.886%
3104	BRILLIANCE CHIN	0.007%	85.892%
3105	CLICLS GROUP	0.007%	85.899%
3106	ELECTRONICS	0.007%	85.906%
3107	CHINA CINDA ASS	0.007%	85.912%
3108	AGL ENERGY LTD	0.007%	85.919%
3109	HUTCHISON PORT	0.007%	85.926%
3110	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	85.932%
3111	SANWA SHUTTER C	0.007%	85.939%
3112	SHANGRI-LA ASIA	0.007%	85.946%
3113	CLEANAWAY WASTE	0.007%	85.952%
3114	CHEMOURS CO/THE COMMON STOCK	0.007%	85.959%
3115	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	85.966%
3116	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	85.972%
3117	SHIN KONG FINL	0.007%	85.979%
3118	T IS BANKASI	0.007%	85.986%
3119	SJM HOLDINGS LT	0.007%	85.992%
3120	VALIANT HOLDING	0.007%	85.999%
3121	ALTICE NV CLAS	0.007%	86.006%
3122	SIMS GROUP LTD	0.007%	86.012%
3123	BILFINGER BERGE	0.007%	86.019%
3124	CALFRAC WELL SE	0.007%	86.025%
3125	CALATLANTIC GRO	0.007%	86.032%
3126	GVC HOLDINGS PL	0.007%	86.039%
3127	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	86.045%
3128	PROSIEBENSAT.1	0.007%	86.052%
3129	ZEON CO	0.007%	86.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	HITACHI CHEMICA	0.007%	86.065%
3131	AZZ INC COMMON STOCK USD1.0	0.007%	86.072%
3132	BANK LEUMI LE-I	0.007%	86.078%
3133	SUNNY OPTICAL T	0.007%	86.085%
3134	SUN PHARMACEUTI	0.007%	86.092%
3135	TPK HOLDINGS CO	0.007%	86.098%
3136	DOWA HOLDING CO	0.007%	86.105%
3137	SCRIPPS(EW)CO(N	0.007%	86.111%
3138	ENDO INTERNATIO	0.007%	86.118%
3139	KURITA WATER IN	0.007%	86.124%
3140	KASIKORNBANK PL	0.007%	86.131%
3141	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	86.138%
3142	TECH MAHINDRA L	0.007%	86.144%
3143	RIGHTMOVE GROUP	0.007%	86.151%
3144	N B T BANCORP INC COMMON STOCK USD.01	0.007%	86.157%
3145	CAPITEC BANK HL	0.007%	86.164%
3146	PORTO SEGURO SA	0.007%	86.170%
3147	ALLEGIANT TRAVE	0.007%	86.177%
3148	MTR CORP	0.007%	86.184%
3149	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	86.190%
3150	SPX FLOW INC COMMON STOCK USD.01	0.007%	86.197%
3151	SCHOUW & CO	0.007%	86.203%
3152	PEBBLEBROOK HOT	0.007%	86.210%
3153	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	86.216%
3154	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	86.223%
3155	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	86.229%
3156	ADTRAN INC	0.007%	86.236%
3157	IJM CORP BERHAD	0.007%	86.242%
3158	NIPPON EXPRESS	0.006%	86.249%
3159	CHINA SHENHUA E	0.006%	86.255%
3160	BK OF KYOTO	0.006%	86.262%
3161	EXELON CORP SR UNSECURED 12/20 5.15	0.006%	86.268%
3162	RUMO SA	0.006%	86.275%
3163	SUZANO PAPEL E	0.006%	86.281%
3164	BROOKS AUTOMATI	0.006%	86.288%
3165	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	86.294%
3166	MCDERMOTT INTL	0.006%	86.301%
3167	METCASH LTD	0.006%	86.307%
3168	O'REILLY AUTOMO	0.006%	86.314%
3169	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.006%	86.320%
3170	SPROTT INC COMM	0.006%	86.326%
3171	YUANTA FINL HOL	0.006%	86.333%
3172	FAIRFAX MEDIA L	0.006%	86.339%
3173	PRA GROUP INC COMMON STOCK USD.01	0.006%	86.346%
3174	NINE DRAGONS PA	0.006%	86.352%
3175	FOSUN INTERNATI	0.006%	86.359%
3176	DAITO TRUST CON	0.006%	86.365%
3177	DSW INC CLASS A COMMON STOCK	0.006%	86.372%
3178	JUST ENERGY GROUP INC COMMON STOCK	0.006%	86.378%
3179	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	86.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	CORE LABORATORI	0.006%	86.391%
3181	LEONS FURNITURE	0.006%	86.397%
3182	YAMATO HOLDINGS	0.006%	86.404%
3183	MAPLETREE COMME	0.006%	86.410%
3184	ALFA LAVAL AB	0.006%	86.417%
3185	KANEKA CORP	0.006%	86.423%
3186	IDEMITSU KOSAN	0.006%	86.429%
3187	HK & CHINA GAS	0.006%	86.436%
3188	YTL CORP	0.006%	86.442%
3189	AT+T INC SR UNSECURED 02/21 4.6	0.006%	86.449%
3190	LANDSTAR SYSTEM	0.006%	86.455%
3191	FILA KOREA LTD	0.006%	86.461%
3192	WEBMD HEALTH CORP COMMON STOCK USD.01	0.006%	86.468%
3193	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	86.474%
3194	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	86.481%
3195	LIFE HEALTHCARE	0.006%	86.487%
3196	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.006%	86.493%
3197	EQT CORPORATION	0.006%	86.500%
3198	ISETAN MITSUKOS	0.006%	86.506%
3199	KAZAKHMYS PLC	0.006%	86.512%
3200	OZ MINERALS LTD	0.006%	86.519%
3201	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	86.525%
3202	ADMIRAL GROUP	0.006%	86.532%
3203	VICTREX PLC	0.006%	86.538%
3204	PROGRESS ENERGY	0.006%	86.544%
3205	YAMAGUCHI FINAN	0.006%	86.551%
3206	SCHOLASTIC CORP	0.006%	86.557%
3207	GEMALTO NV	0.006%	86.563%
3208	CHINA MEDICAL S	0.006%	86.570%
3209	BROCADE COMMUNI	0.006%	86.576%
3210	TAISEI CORP	0.006%	86.583%
3211	ITV PLC	0.006%	86.589%
3212	GRUPO AEROPORTU	0.006%	86.595%
3213	PRICESMART INC	0.006%	86.602%
3214	E-MART CO. LTD.	0.006%	86.608%
3215	IT HOLDINGS COR	0.006%	86.614%
3216	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	86.621%
3217	CHIBA BANK	0.006%	86.627%
3218	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	86.633%
3219	MUELLER INDS IN	0.006%	86.640%
3220	WGL HOLDINGS INC COMMON STOCK	0.006%	86.646%
3221	NIPPON KAYAKU C	0.006%	86.652%
3222	COCA-COLA BOTTL	0.006%	86.658%
3223	AIR WATER INC.	0.006%	86.665%
3224	REDROW	0.006%	86.671%
3225	CORE-MARK HLDG	0.006%	86.677%
3226	HYDRO ONE LTD	0.006%	86.684%
3227	BOVIS HOMES GRO	0.006%	86.690%
3228	ACUITY BRANDS INC COMMON STOCK USD.01	0.006%	86.696%
3229	JBS SA	0.006%	86.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	GS YUASA CORP	0.006%	86.709%
3231	HUANENG RENEWAB	0.006%	86.715%
3232	BRUKER CORP COMMON STOCK USD.01	0.006%	86.721%
3233	EUROFINS SCIENT	0.006%	86.728%
3234	SALZGITTER AG	0.006%	86.734%
3235	NEWMARKET CORP COMMON STOCK	0.006%	86.740%
3236	VERINT SYSTEMS	0.006%	86.747%
3237	EXELIXIS INC	0.006%	86.753%
3238	WACKER CHEMIE A	0.006%	86.759%
3239	ABB LTD SPON ADR ADR	0.006%	86.765%
3240	WIPRO	0.006%	86.772%
3241	HIROSHIMA BANK	0.006%	86.778%
3242	WEIS MARKETS IN	0.006%	86.784%
3243	CYRELA BRAZIL R	0.006%	86.790%
3244	KYUSHU FINANCIA	0.006%	86.797%
3245	COMFORT SYSTEMS	0.006%	86.803%
3246	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	86.809%
3247	DONALDSON CO IN	0.006%	86.815%
3248	HIGH LINER FOOD	0.006%	86.822%
3249	FORWARD AIR COR	0.006%	86.828%
3250	DAILY MAIL&GEN	0.006%	86.834%
3251	RUBIS	0.006%	86.840%
3252	VALENER INC	0.006%	86.846%
3253	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.853%
3254	AJINOMOTO CO IN	0.006%	86.859%
3255	NIPPON ELEC GLA	0.006%	86.865%
3256	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	86.871%
3257	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	86.878%
3258	OWENS-ILLINOIS	0.006%	86.884%
3259	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	86.890%
3260	NWS HOLDINGS LT	0.006%	86.896%
3261	VONTOBEL HLDGS	0.006%	86.902%
3262	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	86.909%
3263	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	86.915%
3264	DGB FINANCIAL G	0.006%	86.921%
3265	ALTRAN TECHNOLO	0.006%	86.927%
3266	SEI INVESTMENT	0.006%	86.933%
3267	JD SPORTS FASHI	0.006%	86.940%
3268	FRONTIER REIT	0.006%	86.946%
3269	AENA SA	0.006%	86.952%
3270	TRYGVESTA AS	0.006%	86.958%
3271	NETGEAR INC COMMON STOCK USD.001	0.006%	86.964%
3272	SUL AMERICA SA	0.006%	86.970%
3273	JAPAN LOGISTICS	0.006%	86.977%
3274	JAZZ PHARMACEUT	0.006%	86.983%
3275	CIPLA LTD	0.006%	86.989%
3276	DAIDO STEEL CO	0.006%	86.995%
3277	GAIL INDIA LTD	0.006%	87.001%
3278	L BRANDS INC COMMON STOCK USD.5	0.006%	87.007%
3279	NEOPOST	0.006%	87.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	ENI	0.006%	87.020%
3281	STEELCASE INC	0.006%	87.026%
3282	BIOVERATIV INC COMMON STOCK USD.001	0.006%	87.032%
3283	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.038%
3284	ATMOS ENERGY CO	0.006%	87.044%
3285	NEXANS	0.006%	87.050%
3286	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	87.057%
3287	BHARAT HEAVY EL	0.006%	87.063%
3288	CATTOLICA ASSIC	0.006%	87.069%
3289	GENTERA SAB DE	0.006%	87.075%
3290	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	87.081%
3291	RICHMONT MINES INC COMMON STOCK	0.006%	87.087%
3292	HACHIJUNI BANK	0.006%	87.093%
3293	AXEL SPRINGER A	0.006%	87.100%
3294	STAG INDUSTRIAL INC REIT USD.01	0.006%	87.106%
3295	GUNMA BANK	0.006%	87.112%
3296	SUMITOMO FOREST	0.006%	87.118%
3297	NAMCO BANDAI HO	0.006%	87.124%
3298	MITSUBISHI MOTO	0.006%	87.130%
3299	MORNINGSTAR INC COMMON STOCK	0.006%	87.136%
3300	ARGONAUT GOLD I	0.006%	87.142%
3301	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	87.148%
3302	MRV ENGENHARIA	0.006%	87.154%
3303	HANESBRANDS INC COMMON STOCK USD.01	0.006%	87.161%
3304	BELIMO HOLDING	0.006%	87.167%
3305	EUROCOMMERCIAL	0.006%	87.173%
3306	LARGAN PRECISIO	0.006%	87.179%
3307	SANKYU INC	0.006%	87.185%
3308	SUMCO CORPORATI	0.006%	87.191%
3309	EQUITABLE GROUP	0.006%	87.197%
3310	GREENCORE GROUP	0.006%	87.203%
3311	ALSEA SAB DE CV	0.006%	87.209%
3312	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	87.215%
3313	CHINA AGRI-INDU	0.006%	87.221%
3314	BIOMERIEUX	0.006%	87.227%
3315	SHENZHEN INVEST	0.006%	87.233%
3316	ROCKWOOL INTL	0.006%	87.239%
3317	NABTESCO CORP	0.006%	87.245%
3318	SUN TV NETWORK	0.006%	87.252%
3319	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	87.258%
3320	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	87.264%
3321	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	87.270%
3322	BNC BANCORP COMMON STOCK	0.006%	87.276%
3323	ZILLOW GROUP INC C COMMON STOCK	0.006%	87.282%
3324	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.288%
3325	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.006%	87.294%
3326	SCANA CORP COMMON STOCK	0.006%	87.300%
3327	NCC AB-B	0.006%	87.306%
3328	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	87.312%
3329	BPCE SA COMPANY GUAR 07/19 2.5	0.006%	87.318%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	MORI HILLS REIT	0.006%	87.324%
3331	CASIO COMPUTER	0.006%	87.330%
3332	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	87.336%
3333	STATOIL ASA SPON ADR ADR	0.006%	87.342%
3334	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	87.348%
3335	INFINERA CORP	0.006%	87.354%
3336	SHANGHAI INDL	0.006%	87.360%
3337	POWER ASSETS HO	0.006%	87.366%
3338	LAM RESEARCH CO	0.006%	87.372%
3339	POOL CORP COMMON STOCK USD.001	0.006%	87.378%
3340	SSAB SVENSKT ST	0.006%	87.384%
3341	TOYO TIRE & RUB	0.006%	87.390%
3342	LLOYD THOMPSON	0.006%	87.396%
3343	SERVICEMASTER G	0.006%	87.402%
3344	FAST RETAILING	0.006%	87.408%
3345	PSEG POWER	0.006%	87.414%
3346	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	87.420%
3347	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.006%	87.426%
3348	RLI CORP COMMON STOCK USD1.0	0.006%	87.432%
3349	IDACORP INC COMMON STOCK	0.006%	87.438%
3350	SNAM SPA	0.006%	87.444%
3351	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	87.450%
3352	TALANX AG	0.006%	87.456%
3353	INNOSPEC INC COMMON STOCK USD.01	0.006%	87.462%
3354	S-OIL CORPORATI	0.006%	87.468%
3355	SINO-OCEAN LAND	0.006%	87.474%
3356	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.480%
3357	AAR CORP	0.006%	87.486%
3358	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	87.492%
3359	AMEC FOSTER	0.006%	87.498%
3360	PENNON GROUP	0.006%	87.504%
3361	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	87.509%
3362	RELIANCE CAPITA	0.006%	87.515%
3363	AU OPTRONICS CO	0.006%	87.521%
3364	CAPELLA EDUCATI	0.006%	87.527%
3365	PETRONET LNG LT	0.006%	87.533%
3366	PARK NATIONAL CORP COMMON STOCK	0.006%	87.539%
3367	CIA BRASILEIRA	0.006%	87.545%
3368	HINO MOTORS	0.006%	87.551%
3369	TECHTRONIC INDU	0.006%	87.557%
3370	EMPRESA BRASILE	0.006%	87.563%
3371	INVESTA OFFICE	0.006%	87.569%
3372	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.575%
3373	BIRD CONSTRUCTI	0.006%	87.580%
3374	DUERR AG	0.006%	87.586%
3375	TORO CO	0.006%	87.592%
3376	DINEQUITY INC	0.006%	87.598%
3377	FORBO HLDG	0.006%	87.604%
3378	CENCOSUD SA	0.006%	87.610%
3379	COCHLEAR LTD	0.006%	87.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.622%
3381	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	87.628%
3382	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	87.633%
3383	OTP BANK PLC	0.006%	87.639%
3384	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.645%
3385	SINOPHARM GROUP	0.006%	87.651%
3386	NORDSON CORP COMMON STOCK	0.006%	87.657%
3387	BANCFIRST CORP	0.006%	87.663%
3388	LONDON STOCK EX	0.006%	87.669%
3389	TKH GROUP NV DU	0.006%	87.675%
3390	INTERCONTINENTAL HOTELS ADR ADR	0.006%	87.680%
3391	SYNTHOMER PLC	0.006%	87.686%
3392	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.692%
3393	MULTI COLOR CORP COMMON STOCK	0.006%	87.698%
3394	PETROFAC LTD	0.006%	87.704%
3395	MERITZ SECURITI	0.006%	87.710%
3396	TIME INC COMMON STOCK USD.01	0.006%	87.716%
3397	SAGE GROUP PLC/	0.006%	87.721%
3398	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	87.727%
3399	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	87.733%
3400	INTERFACE INC COMMON STOCK USD.1	0.006%	87.739%
3401	EASYJET	0.006%	87.745%
3402	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	87.751%
3403	FIVE PRIME THER	0.006%	87.756%
3404	JINDAL STEEL &	0.006%	87.762%
3405	UTD O/S LAND	0.006%	87.768%
3406	CSRA INC COMMON STOCK USD.001	0.006%	87.774%
3407	VALMET CORP	0.006%	87.780%
3408	COGNEX CORP	0.006%	87.785%
3409	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.791%
3410	CJ CHEILJEDANG	0.006%	87.797%
3411	MORINAGA MILK I	0.006%	87.803%
3412	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	87.809%
3413	ABN AMRO GROUP	0.006%	87.814%
3414	NOVATEK MICROEL	0.006%	87.820%
3415	LG INSURANCE CO	0.006%	87.826%
3416	BANK OF GEORGIA	0.006%	87.832%
3417	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	87.837%
3418	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.006%	87.843%
3419	DISTRIBUIDORA I	0.006%	87.849%
3420	BRF SA ADR ADR	0.006%	87.855%
3421	GCL-POLY ENERGY	0.006%	87.860%
3422	GLUSKIN SHEFF &	0.006%	87.866%
3423	KILLAM APART RE	0.006%	87.872%
3424	WACOAL CORP	0.006%	87.878%
3425	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.006%	87.883%
3426	KENEDIX REALTY	0.006%	87.889%
3427	BANCA MEDIOLANU	0.006%	87.895%
3428	CHUGOKU BANK	0.006%	87.901%
3429	MAKITA CORP	0.006%	87.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	HITACHI CAPITAL	0.006%	87.912%
3431	CHANG HWA COMME	0.006%	87.918%
3432	CALERES INC COMMON STOCK USD.01	0.006%	87.923%
3433	SONIC HEALTHCAR	0.006%	87.929%
3434	SELECT INCOME REIT REIT USD.01	0.006%	87.935%
3435	AUTO TRADER GRO	0.006%	87.941%
3436	ESCORTS LTD	0.006%	87.946%
3437	SPARTANNASH CO COMMON STOCK	0.006%	87.952%
3438	DAELIM INDUSTRI	0.006%	87.958%
3439	LG HOUSEHOLD HE	0.006%	87.963%
3440	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	87.969%
3441	CORBION NV	0.006%	87.975%
3442	FUCHS PETROLUB	0.006%	87.980%
3443	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.986%
3444	TSUMURA & CO	0.006%	87.992%
3445	77TH BANK	0.006%	87.997%
3446	LA Z BOY INC COMMON STOCK USD1.0	0.006%	88.003%
3447	UNITED UTILITIE	0.006%	88.009%
3448	ADVANTEST	0.006%	88.015%
3449	CRH (DUBLIN)	0.006%	88.020%
3450	DORMA+KABA HOLD	0.006%	88.026%
3451	VONAGE HLDGS CO	0.006%	88.032%
3452	NTT DOCOMO INC SPON ADR ADR	0.006%	88.037%
3453	PARAGON GROUP O	0.006%	88.043%
3454	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	88.049%
3455	POWERTECH TECHN	0.006%	88.054%
3456	WADDELL & REED	0.006%	88.060%
3457	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	88.066%
3458	SOPRA	0.006%	88.071%
3459	HOKUHOKU FINANC	0.006%	88.077%
3460	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	88.083%
3461	ANTA SPORTS PRO	0.006%	88.088%
3462	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	88.094%
3463	SOFTWARE AG DAR	0.006%	88.100%
3464	DIEBOLD INC	0.006%	88.105%
3465	CEAT LTD	0.006%	88.111%
3466	HOCHTIEF AG	0.006%	88.116%
3467	YY INC ADR ADR USD.00001	0.006%	88.122%
3468	KRATON CORP COMMON STOCK USD.01	0.006%	88.128%
3469	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	88.133%
3470	TAURON POLSKA E	0.006%	88.139%
3471	ENN ENERGY HOLD	0.006%	88.145%
3472	COMFORTDELGRO C	0.006%	88.150%
3473	NOF CORP	0.006%	88.156%
3474	EVOLUTION MININ	0.006%	88.161%
3475	VERISIGN	0.006%	88.167%
3476	PIZZA PIZZA ROY	0.006%	88.173%
3477	SWATCH GROUP AG	0.006%	88.178%
3478	JD.COM INC ADR ADR USD.00002	0.006%	88.184%
3479	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	88.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	88.195%
3481	ARGAN INC COMMON STOCK USD.15	0.006%	88.201%
3482	CABELA S INC COMMON STOCK USD.01	0.006%	88.206%
3483	FEDERAL BANK LT	0.006%	88.212%
3484	LIQUOR STORES N	0.006%	88.217%
3485	LANDWIRT RENTEN	0.006%	88.223%
3486	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.006%	88.229%
3487	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	88.234%
3488	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	88.240%
3489	SHENZHOU INT GR	0.006%	88.245%
3490	BUWOG AG	0.006%	88.251%
3491	BE SEMICONDUCTO	0.006%	88.256%
3492	WERELDHAVE NV	0.006%	88.262%
3493	LTC PROPERTIES	0.006%	88.268%
3494	TATA STEEL LIMI	0.006%	88.273%
3495	CHINA GAS HOLDI	0.006%	88.279%
3496	MBIA INC	0.006%	88.284%
3497	F5 NETWORKS INC COMMON STOCK	0.006%	88.290%
3498	MAGELLAN AEROSP	0.006%	88.295%
3499	CUBIC CORP COMMON STOCK	0.006%	88.301%
3500	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	88.307%
3501	INDUSTRIAL BANK	0.006%	88.312%
3502	KOREA INVESTMEN	0.006%	88.318%
3503	CNP ASSURANCES	0.006%	88.323%
3504	SARTORIUS AG-VO	0.006%	88.329%
3505	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	88.334%
3506	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	88.340%
3507	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	88.345%
3508	SABRA HEALTH CARE REIT INC REIT USD.01	0.006%	88.351%
3509	ASTEC INDUSTRIE	0.006%	88.356%
3510	CHINA DEVELOPME	0.006%	88.362%
3511	SKY CITY	0.006%	88.368%
3512	AES CORP COMMON STOCK USD.01	0.006%	88.373%
3513	TOKUYAMA CORP	0.006%	88.379%
3514	NHK SPRING CO	0.006%	88.384%
3515	KEIHAN ELECTRIC	0.006%	88.390%
3516	DIPLOMA (NEW)	0.006%	88.395%
3517	PRIMARY HEALTH	0.006%	88.401%
3518	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	88.406%
3519	China Mengniu D	0.006%	88.412%
3520	HYUNDAI HEAVY I	0.006%	88.417%
3521	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	88.423%
3522	TOYOBO CO	0.005%	88.428%
3523	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	88.434%
3524	ACCTON	0.005%	88.439%
3525	LOGITECH INTERN	0.005%	88.445%
3526	FIERA SCEPTRE I	0.005%	88.450%
3527	LANCASHIRE HLDG	0.005%	88.456%
3528	ONE GAS INC COMMON STOCK	0.005%	88.461%
3529	STAMPS.COM INC COMMON STOCK USD.001	0.005%	88.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.472%
3531	HENKEL KGAA-PRE	0.005%	88.478%
3532	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	88.483%
3533	NIFCO INC	0.005%	88.488%
3534	MASIMO CORP COMMON STOCK USD.001	0.005%	88.494%
3535	ANHUI CONCH CEM	0.005%	88.499%
3536	ESSENTRA PLC	0.005%	88.505%
3537	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.510%
3538	ALLETE INC	0.005%	88.516%
3539	K'S HOLDINGS	0.005%	88.521%
3540	SCHWEITZER-MAUD	0.005%	88.527%
3541	THOMAS COOK GRO	0.005%	88.532%
3542	ALLIANT ENERGY	0.005%	88.538%
3543	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	88.543%
3544	WALSIN TECHNOLO	0.005%	88.548%
3545	NIKON CORP	0.005%	88.554%
3546	NAN YA PLASTIC	0.005%	88.559%
3547	BANKIA SA	0.005%	88.565%
3548	KONECRANES O	0.005%	88.570%
3549	ADEKA CORPORATI	0.005%	88.575%
3550	SAIA INC COMMON STOCK USD.001	0.005%	88.581%
3551	CREST NICHOLSON	0.005%	88.586%
3552	NIDEC CORPORATI	0.005%	88.592%
3553	HFF INC CLASS A COMMON STOCK USD.01	0.005%	88.597%
3554	TESSENDERLO CHE	0.005%	88.603%
3555	BOB EVANS FARMS	0.005%	88.608%
3556	IYO BANK	0.005%	88.613%
3557	SABINA SILVER C	0.005%	88.619%
3558	ALLREAL HOLDING	0.005%	88.624%
3559	NEW ORIENTAL ED	0.005%	88.630%
3560	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	88.635%
3561	GREAT EAGLE HLD	0.005%	88.640%
3562	WOOLWORTHS HLDG	0.005%	88.646%
3563	HEICO CORP	0.005%	88.651%
3564	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.656%
3565	WEICHAJ POWER-H	0.005%	88.662%
3566	SCOTT'S MIRACLE GRO CO COMMON STOCK USD.01	0.005%	88.667%
3567	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.673%
3568	MTY FOOD GROUP	0.005%	88.678%
3569	LIBERTY GLOBAL	0.005%	88.683%
3570	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.689%
3571	KUBOTA CORP	0.005%	88.694%
3572	ENERGIAS DE POR	0.005%	88.699%
3573	KLOECKNER & CO	0.005%	88.705%
3574	JAMES RIVER GRO	0.005%	88.710%
3575	EMBRAER SA SPON ADR ADR	0.005%	88.716%
3576	PCCW LIMITED	0.005%	88.721%
3577	JIANGXI COPPER	0.005%	88.726%
3578	FISHER & PAYKEL	0.005%	88.732%
3579	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	88.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	SHIZUOKA BANK	0.005%	88.742%
3581	VISCOFAN SA	0.005%	88.748%
3582	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.753%
3583	HYUNDAI DS,NEW	0.005%	88.758%
3584	PLANTRONICS INC COMMON STOCK USD.01	0.005%	88.764%
3585	TAIWAN HON CHUA	0.005%	88.769%
3586	ALSTRIA OFFICE	0.005%	88.774%
3587	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.780%
3588	SANTEN PHARM CO	0.005%	88.785%
3589	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	88.790%
3590	BTG PLC	0.005%	88.796%
3591	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	88.801%
3592	FACTSET RESEARC	0.005%	88.806%
3593	RENGO CO	0.005%	88.812%
3594	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	88.817%
3595	BEIJING ENT WAT	0.005%	88.822%
3596	DELTA ELECTRONI	0.005%	88.828%
3597	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	88.833%
3598	PRIVATEBANCORP INC COMMON STOCK	0.005%	88.838%
3599	TRITON INTERNAT	0.005%	88.844%
3600	TOPCON CORPORAT	0.005%	88.849%
3601	INVENTEC CORP	0.005%	88.854%
3602	TOPDANMARK A/S	0.005%	88.859%
3603	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	88.865%
3604	SUN ART RETAIL	0.005%	88.870%
3605	MOBILE MINI INC COMMON STOCK USD.01	0.005%	88.875%
3606	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.005%	88.881%
3607	TINGYI(CAYMAN I	0.005%	88.886%
3608	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	88.891%
3609	HKT TRUST	0.005%	88.897%
3610	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	88.902%
3611	NTT DATA	0.005%	88.907%
3612	NEXT PLC	0.005%	88.912%
3613	KONINKLIJKE BAM	0.005%	88.918%
3614	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.923%
3615	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.928%
3616	TAIWAN COOPERAT	0.005%	88.934%
3617	FLEXIUM INTERCO	0.005%	88.939%
3618	HARSCO CORP	0.005%	88.944%
3619	HAITONG SECURIT	0.005%	88.949%
3620	ALLEGION PLC	0.005%	88.955%
3621	AYALA CORP	0.005%	88.960%
3622	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	88.965%
3623	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.970%
3624	IMAX CORP	0.005%	88.976%
3625	INTRUM JUSTITIA	0.005%	88.981%
3626	BOLLORE	0.005%	88.986%
3627	JSE LTD	0.005%	88.992%
3628	FIBRIA CELULOSE SA SPON ADR ADR	0.005%	88.997%
3629	H20 RETAILING C	0.005%	89.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	KEMIRA OY	0.005%	89.007%
3631	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.005%	89.013%
3632	CRANSWICK	0.005%	89.018%
3633	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.023%
3634	MICHAEL PAGE IN	0.005%	89.028%
3635	NISSHINBO IND I	0.005%	89.033%
3636	PEOPLE'S INSURA	0.005%	89.039%
3637	AMC NETWORKS INC A COMMON STOCK	0.005%	89.044%
3638	HUA NAN FINANCI	0.005%	89.049%
3639	HIGHWEALTH CONS	0.005%	89.054%
3640	AWA BANK	0.005%	89.060%
3641	SHERRITT INTERN	0.005%	89.065%
3642	PTT GLOBAL CHEM	0.005%	89.070%
3643	GRAFTON GROUP P	0.005%	89.075%
3644	WI-LAN INC	0.005%	89.081%
3645	FRANSHION PROPE	0.005%	89.086%
3646	WIN SEMICONDUCT	0.005%	89.091%
3647	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	89.096%
3648	KANSAI ELEC POW	0.005%	89.101%
3649	SOUTH32 ADR ADR	0.005%	89.107%
3650	ICA GRUPPEN AB	0.005%	89.112%
3651	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	89.117%
3652	WESTERN REFININ	0.005%	89.122%
3653	XINYI GLASS HOL	0.005%	89.127%
3654	CHARTER HALL GR	0.005%	89.132%
3655	DFDS A/S	0.005%	89.138%
3656	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.143%
3657	REALPAGE INC COMMON STOCK USD.001	0.005%	89.148%
3658	SEGA SAMMY HOLD	0.005%	89.153%
3659	BJ S RESTAURANTS INC COMMON STOCK	0.005%	89.158%
3660	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	89.163%
3661	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.169%
3662	CONTINENTAL GOL	0.005%	89.174%
3663	DA OFFICE INV C	0.005%	89.179%
3664	DRAX GROUP PLC	0.005%	89.184%
3665	AMERICA MOVIL S	0.005%	89.189%
3666	WOONGJIN COWAY	0.005%	89.194%
3667	CHUBU ELEC POWE	0.005%	89.200%
3668	APOLLO TYRES	0.005%	89.205%
3669	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.005%	89.210%
3670	Samsung Life In	0.005%	89.215%
3671	SAPURAKENCANA P	0.005%	89.220%
3672	SHIMIZU CORP	0.005%	89.225%
3673	SAMSUNG SECS CO	0.005%	89.230%
3674	WAREHOUSES DE P	0.005%	89.235%
3675	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.241%
3676	CHINA RAILWAY C	0.005%	89.246%
3677	D'IETEREN TRADI	0.005%	89.251%
3678	HEROUX DEVTEK	0.005%	89.256%
3679	CHART INDUSTRIE	0.005%	89.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	JAPAN AIRLINES	0.005%	89.266%
3681	TAIYO YUDEN CO	0.005%	89.271%
3682	PSP SWISS PROPE	0.005%	89.276%
3683	OLYMPUS OPTICAL	0.005%	89.282%
3684	FAR EAST HORIZO	0.005%	89.287%
3685	EMMI AG	0.005%	89.292%
3686	OSG CORP	0.005%	89.297%
3687	TOKYO GAS CO	0.005%	89.302%
3688	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	89.307%
3689	CENTURY TOKYO	0.005%	89.312%
3690	GLORY	0.005%	89.317%
3691	OMNICELL INC COMMON STOCK USD.001	0.005%	89.322%
3692	YUEXIU PROPERTY	0.005%	89.327%
3693	WOORI BANK	0.005%	89.333%
3694	SUPER GROUP	0.005%	89.338%
3695	LATAM AIRLINES	0.005%	89.343%
3696	PORTUCEL EMPRES	0.005%	89.348%
3697	QUBE HOLDINGS L	0.005%	89.353%
3698	FUJITSU GENERAL	0.005%	89.358%
3699	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.363%
3700	SEVEN BANK LTD.	0.005%	89.368%
3701	NIPPON ACCOMMOD	0.005%	89.373%
3702	NEUSTAR INC-CLA	0.005%	89.378%
3703	EBIX INC COMMON STOCK USD.1	0.005%	89.383%
3704	COMPUTERSHARE L	0.005%	89.388%
3705	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	89.393%
3706	BREWIN DOLPHIN	0.005%	89.398%
3707	PIONEER FOODS L	0.005%	89.404%
3708	AXIATA GROUP	0.005%	89.409%
3709	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.005%	89.414%
3710	BARCO(NEW)	0.005%	89.419%
3711	FIRM CAPITAL MO	0.005%	89.424%
3712	BANCA POPOLARE	0.005%	89.429%
3713	KOTAK MAHINDRA	0.005%	89.434%
3714	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	89.439%
3715	ORKLA ASA	0.005%	89.444%
3716	INVESTEC LIMITE	0.005%	89.449%
3717	ISRAEL DISCOUNT	0.005%	89.454%
3718	SOHO CHINA LTD	0.005%	89.459%
3719	ALS LTD	0.005%	89.464%
3720	BANCOLOMBIA SA	0.005%	89.469%
3721	SHENZHEN INTERN	0.005%	89.474%
3722	EXXARO	0.005%	89.479%
3723	KOITO MFG CO	0.005%	89.484%
3724	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	89.489%
3725	SHIGA BANK	0.005%	89.494%
3726	HAZAMA CORP(NEW)	0.005%	89.499%
3727	LOGAN PROPERTY	0.005%	89.504%
3728	ALEXANDERS INC	0.005%	89.509%
3729	LUK FOOK HOLDIN	0.005%	89.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	BOSSARD HOLDING	0.005%	89.519%
3731	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	89.524%
3732	COMPEQ MFG	0.005%	89.529%
3733	CBL & ASSOC PRO	0.005%	89.534%
3734	MIRACA HOLDIN	0.005%	89.539%
3735	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	89.544%
3736	TADANO	0.005%	89.549%
3737	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	89.554%
3738	OXFORD INDUSTRI	0.005%	89.559%
3739	CHINA STATE CON	0.005%	89.564%
3740	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.569%
3741	GOLDEN AGRI RES	0.005%	89.574%
3742	CABLE ONE INC COMMON STOCK USD.01	0.005%	89.579%
3743	ELIOR	0.005%	89.584%
3744	CST BRANDS INC COMMON STOCK USD.01	0.005%	89.589%
3745	ULTRA ELECTRONI	0.005%	89.594%
3746	B&M EUROPEAN VA	0.005%	89.599%
3747	ASSECO POLAND S	0.005%	89.604%
3748	CHINA HONGQIAO	0.005%	89.609%
3749	NISOURCE INC	0.005%	89.614%
3750	NORTH PACIFIC B	0.005%	89.619%
3751	HARVEY NORMAN H	0.005%	89.624%
3752	INTEGRATED DEVI	0.005%	89.629%
3753	AMEDISYS INC COMMON STOCK USD.001	0.005%	89.634%
3754	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	89.639%
3755	NAGOYA RAILROAD	0.005%	89.644%
3756	MEDIBANK PVT LT	0.005%	89.648%
3757	UNIT CORP	0.005%	89.653%
3758	GRAINCORP LTD	0.005%	89.658%
3759	NAGASE & CO	0.005%	89.663%
3760	ORIENT OVERSEAS	0.005%	89.668%
3761	TELEFONICA DEUT	0.005%	89.673%
3762	POWER INTEGRATI	0.005%	89.678%
3763	LEE & MAN PAPER	0.005%	89.683%
3764	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	89.688%
3765	ASIA CEMENT	0.005%	89.693%
3766	BENESSE CORP	0.005%	89.698%
3767	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.703%
3768	TAIYO NIPPON SA	0.005%	89.708%
3769	INDUS HOLDING A	0.005%	89.712%
3770	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	89.717%
3771	BANRISUL	0.005%	89.722%
3772	CFE	0.005%	89.727%
3773	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.732%
3774	ULTRAPAR PARTIC	0.005%	89.737%
3775	KUBOTA CORP	0.005%	89.742%
3776	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.747%
3777	JTEKT CORP.	0.005%	89.752%
3778	BOLSAS Y MERCAD	0.005%	89.757%
3779	BREMBO SPA	0.005%	89.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	GIANT MFG CO	0.005%	89.766%
3781	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	89.771%
3782	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	89.776%
3783	SHRIRAM TRANSP	0.005%	89.781%
3784	USHIO INC	0.005%	89.786%
3785	SANKYO CO LTD	0.005%	89.791%
3786	BELMOND LTD	0.005%	89.796%
3787	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	89.800%
3788	VEON LTD ADR	0.005%	89.805%
3789	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	89.810%
3790	NIPPON LIGHT ME	0.005%	89.815%
3791	NIPPON KONPO UN	0.005%	89.820%
3792	AOYAMA TRADING	0.005%	89.825%
3793	BDO UNIBANK INC	0.005%	89.829%
3794	JAPAN EXCHANGE	0.005%	89.834%
3795	SPAR GROUP LIMI	0.005%	89.839%
3796	FIRST PACIFIC C	0.005%	89.844%
3797	ARMSTRONG WORLD	0.005%	89.849%
3798	CONMED CORP COMMON STOCK USD.01	0.005%	89.854%
3799	QUALICORP SA	0.005%	89.858%
3800	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.863%
3801	HANWA CO	0.005%	89.868%
3802	NITORI CO LTD	0.005%	89.873%
3803	ARROW ELECTRONI	0.005%	89.878%
3804	MERRY ELECTRONI	0.005%	89.882%
3805	KAMIGUMI CO	0.005%	89.887%
3806	PENTA OCEAN CON	0.005%	89.892%
3807	MEDIATEK INC	0.005%	89.897%
3808	NEXTEER AUTOMOT	0.005%	89.902%
3809	NETWORK HEALTHC	0.005%	89.906%
3810	KRUNG THAI BNK	0.005%	89.911%
3811	DUNDEE PRECIOUS	0.005%	89.916%
3812	TRIUMPH GROUP I	0.005%	89.921%
3813	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.926%
3814	GPO CARSO SA DE	0.005%	89.930%
3815	TONGDA GROUP HL	0.005%	89.935%
3816	DHX MEDIA LTD	0.005%	89.940%
3817	BRASKEM SA	0.005%	89.945%
3818	RECORDATI SPA	0.005%	89.949%
3819	HORIBA	0.005%	89.954%
3820	SODEXHO ALLIANC	0.005%	89.959%
3821	GRAY TELEVISION INC COMMON STOCK	0.005%	89.964%
3822	EOH HOLDINGS LT	0.005%	89.968%
3823	NISHI-NIPPON FI	0.005%	89.973%
3824	SHOWA SHELL SEK	0.005%	89.978%
3825	REXFORD INDUSTR	0.005%	89.983%
3826	SUEZ ENVIRONMEN	0.005%	89.987%
3827	1ST SOURCE CORP COMMON STOCK	0.005%	89.992%
3828	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	89.997%
3829	RENISHAW	0.005%	90.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	JUBILANT LIFE S	0.005%	90.007%
3831	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	90.011%
3832	E L FINL CORP L	0.005%	90.016%
3833	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	90.021%
3834	JAPAN EXCELLENT	0.005%	90.025%
3835	MODERN TIMES GR	0.005%	90.030%
3836	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	90.035%
3837	GENTHERM INC COMMON STOCK	0.005%	90.040%
3838	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.005%	90.044%
3839	GPO FIN INBURSA	0.005%	90.049%
3840	RAMBUS INC	0.005%	90.054%
3841	TOKYU CORP	0.005%	90.059%
3842	ECONOCOM GROUP	0.005%	90.063%
3843	CRH MEDICAL COR	0.005%	90.068%
3844	ADVANCED MICRO	0.005%	90.073%
3845	HTC CORP COMMON	0.005%	90.077%
3846	NIPPON TEL&TEL	0.005%	90.082%
3847	SKYWORTH DIGITA	0.005%	90.087%
3848	ATLAS COPCO AB	0.005%	90.092%
3849	DASSAULT SYSTEM	0.005%	90.096%
3850	EXPONENT INC COMMON STOCK USD.001	0.005%	90.101%
3851	SHISEIDO CO	0.005%	90.106%
3852	SPIRE INC COMMON STOCK USD1.0	0.005%	90.110%
3853	ASHMORE GROUP	0.005%	90.115%
3854	HEXPOL AB	0.005%	90.120%
3855	DAEWOO SECURITI	0.005%	90.125%
3856	LATAM AIRLINES GROUP SP ADR ADR	0.005%	90.129%
3857	PUNJAB NATIONAL	0.005%	90.134%
3858	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	90.139%
3859	TENNANT CO	0.005%	90.143%
3860	PKO BANK POLSKI	0.005%	90.148%
3861	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	90.153%
3862	TRONOX LTD-CL A	0.005%	90.157%
3863	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	90.162%
3864	METSA BOARD	0.005%	90.167%
3865	NIPPON SHOKUBAI	0.005%	90.171%
3866	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	90.176%
3867	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	90.181%
3868	LG&E & KU ENERG	0.005%	90.186%
3869	KT & G	0.005%	90.190%
3870	EQUATORIAL ENER	0.005%	90.195%
3871	CLIFFS NATURAL	0.005%	90.200%
3872	ANDRITZ AG	0.005%	90.204%
3873	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	90.209%
3874	DAIICHI KOSHO C	0.005%	90.214%
3875	BOYD GAMING COR	0.005%	90.218%
3876	CASTELLUM AB NE	0.005%	90.223%
3877	TRIPOD TECHNOLO	0.005%	90.228%
3878	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	90.232%
3879	BHARTI INFRA TEL	0.005%	90.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	GALLIFORD TRY P	0.005%	90.242%
3881	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	90.246%
3882	MAPLETREE INDUS	0.005%	90.251%
3883	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	90.256%
3884	NIPPON SUISAN	0.005%	90.260%
3885	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	90.265%
3886	KITE REALTY GROUP TRUST REIT USD.01	0.005%	90.270%
3887	GUANGDONG INVES	0.005%	90.274%
3888	C & C GROUP PLC	0.005%	90.279%
3889	UTD INTERNET AG	0.005%	90.284%
3890	MAEDA ROAD CONS	0.005%	90.288%
3891	GLATFELTER(PH)C	0.005%	90.293%
3892	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	90.298%
3893	AG GROWTH INTER	0.005%	90.302%
3894	DAH SING FINANC	0.005%	90.307%
3895	SMC CORP	0.005%	90.312%
3896	MAIDEN HLDGS LT	0.005%	90.316%
3897	FANUC	0.005%	90.321%
3898	MARSTON'S PLC	0.005%	90.325%
3899	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	90.330%
3900	INDUSTRIAS PENO	0.005%	90.335%
3901	JAIN IRRIGATION	0.005%	90.339%
3902	YAMAHA CORP	0.005%	90.344%
3903	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	90.349%
3904	MEIJI HOLDINGS	0.005%	90.353%
3905	FABRINET	0.005%	90.358%
3906	SING AIRP TRM S	0.005%	90.363%
3907	ENERGY DEVELOP	0.005%	90.367%
3908	CJ CORP.	0.005%	90.372%
3909	ESTACIO PARTICI	0.005%	90.376%
3910	IMPLENIA AG	0.005%	90.381%
3911	TOHO HOLDINGS C	0.005%	90.386%
3912	ASM PACIFIC TEC	0.005%	90.390%
3913	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	90.395%
3914	BLACKPEARL RESO	0.005%	90.399%
3915	JAFCO CO LTD	0.005%	90.404%
3916	PT TAMBANG BATU	0.005%	90.409%
3917	TERANGA GOLD CO	0.005%	90.413%
3918	KONAMI CO	0.005%	90.418%
3919	mitsui eng&ship	0.005%	90.423%
3920	HERMES INTL	0.005%	90.427%
3921	FOXCONN TECHNOL	0.005%	90.432%
3922	WETHERSPOON (J.	0.005%	90.436%
3923	MAEDA CORP	0.005%	90.441%
3924	ARVIND LTD	0.005%	90.445%
3925	ITC LTD	0.005%	90.450%
3926	COM2US CORPORAT	0.005%	90.455%
3927	ROLLINS INC	0.005%	90.459%
3928	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	90.464%
3929	TRILOGY ENERGY	0.005%	90.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	EPLUS INC	0.005%	90.473%
3931	AEDIFICA	0.005%	90.477%
3932	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	90.482%
3933	KUEHNE & NAGEL	0.005%	90.487%
3934	SILICON LABORAT	0.005%	90.491%
3935	AECI	0.005%	90.496%
3936	APA GROUP	0.005%	90.500%
3937	IMCD GROUP NV	0.005%	90.505%
3938	AMBU A/S	0.005%	90.509%
3939	CAP SA	0.005%	90.514%
3940	KYUDENKO CORP	0.005%	90.519%
3941	SCRIPPS NETWORK	0.005%	90.523%
3942	MORI TRUST SOGO	0.005%	90.528%
3943	PIRAMAL ENTERPR	0.005%	90.532%
3944	HOKKOKU BANK	0.005%	90.537%
3945	KOREAN AIR LINE	0.005%	90.541%
3946	DIODES INC COMMON STOCK USD.667	0.005%	90.546%
3947	INTERPUMP GROUP	0.005%	90.550%
3948	ANDERSONS INC/THE COMMON STOCK	0.005%	90.555%
3949	AMERISAFE INC COMMON STOCK USD.01	0.005%	90.559%
3950	MARUHA NICHIRO	0.005%	90.564%
3951	RATOS AB-B SHS	0.005%	90.569%
3952	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	90.573%
3953	EMPRESAS CMPC S	0.005%	90.578%
3954	TOYO SEIKAN KAI	0.005%	90.582%
3955	AUTONEUM HOLDIN	0.005%	90.587%
3956	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	90.591%
3957	CIMB GROUP HOLD	0.005%	90.596%
3958	ENTERPRISE INNS	0.005%	90.600%
3959	Denison Mines C	0.005%	90.605%
3960	DLF LIMITED	0.005%	90.609%
3961	OCI	0.005%	90.614%
3962	CTS EVENTIM	0.005%	90.618%
3963	UTD DRUG	0.005%	90.623%
3964	TERUMO CORP	0.005%	90.627%
3965	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	90.632%
3966	DECHRA PHARMA	0.005%	90.636%
3967	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	90.641%
3968	EDP RENOVAVEIS	0.005%	90.646%
3969	BHP BILLITON LTD SPON ADR ADR	0.005%	90.650%
3970	NCSOFT CORPN	0.005%	90.655%
3971	ASSOCIATED BRIT	0.005%	90.659%
3972	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	90.664%
3973	THIRD POINT REI	0.005%	90.668%
3974	LULULEMON	0.005%	90.673%
3975	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	90.677%
3976	KNOLL INC COMMON STOCK USD.01	0.004%	90.682%
3977	CIFI HOLDINGS G	0.004%	90.686%
3978	HORIZON NORTH L	0.004%	90.691%
3979	OUTOTEC OYJ	0.004%	90.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	UNIBET GROUP PL	0.004%	90.700%
3981	CARILLION	0.004%	90.704%
3982	SENIOR PLC	0.004%	90.709%
3983	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	90.713%
3984	LUZERNER KTBK	0.004%	90.717%
3985	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	90.722%
3986	ACCELL GROUP	0.004%	90.726%
3987	CHINA PETROLEUM	0.004%	90.731%
3988	NUFARM	0.004%	90.735%
3989	CAVIUM INC COMMON STOCK USD.001	0.004%	90.740%
3990	DENA CO LTD	0.004%	90.744%
3991	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	90.749%
3992	CHINA EVERBRIGH	0.004%	90.753%
3993	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.758%
3994	CCR SA	0.004%	90.762%
3995	FAR EASTONE TEL	0.004%	90.767%
3996	ENEA SA	0.004%	90.771%
3997	LION CORP	0.004%	90.776%
3998	SIAM CEMENT PCL	0.004%	90.780%
3999	MORGAN ADVANCE	0.004%	90.784%
4000	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	90.789%
4001	MORINAGA & CO	0.004%	90.793%
4002	LIBERTY HLDGS	0.004%	90.798%
4003	SHINSEGAE DEPT	0.004%	90.802%
4004	OKUMA CORP	0.004%	90.807%
4005	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	90.811%
4006	MEDICLINIC INTE	0.004%	90.815%
4007	CHESAPEAKE LODG	0.004%	90.820%
4008	PAPA JOHN'S INT	0.004%	90.824%
4009	TRACTOR SUPPLY	0.004%	90.829%
4010	GRUPO FINANCIER	0.004%	90.833%
4011	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.838%
4012	MINERAL RESOURC	0.004%	90.842%
4013	SONAE, S.G.P.S.	0.004%	90.846%
4014	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.851%
4015	SCHWEITER TECH	0.004%	90.855%
4016	FAR EAST TEXTIL	0.004%	90.860%
4017	KB HOME COMMON STOCK USD1.0	0.004%	90.864%
4018	ZHONGSHENG GROU	0.004%	90.868%
4019	EXTERRAN CORP COMMON STOCK USD.01	0.004%	90.873%
4020	LCY CHEMICAL CO	0.004%	90.877%
4021	ACER INC	0.004%	90.882%
4022	DAISHI BANK	0.004%	90.886%
4023	SAVILLS PLC	0.004%	90.890%
4024	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	90.895%
4025	MAXLINEAR INC COMMON STOCK	0.004%	90.899%
4026	WH SMITH PLC	0.004%	90.904%
4027	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	90.908%
4028	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	90.912%
4029	OKI ELECTRIC IN	0.004%	90.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	LG INNOTEK CO	0.004%	90.921%
4031	SHOPPING CENTRE	0.004%	90.926%
4032	AF AB	0.004%	90.930%
4033	ACERINOX SA	0.004%	90.934%
4034	PNM RESOURCES I	0.004%	90.939%
4035	AARHUSKARLSHAMN	0.004%	90.943%
4036	GRIFFON CORP COMMON STOCK USD.25	0.004%	90.947%
4037	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.952%
4038	QUALITY CARE PROPERTIES REIT USD.01	0.004%	90.956%
4039	KIER GROUP	0.004%	90.961%
4040	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.965%
4041	NORTHAM PLATINU	0.004%	90.969%
4042	WALSIN LIHWA CO	0.004%	90.974%
4043	THAI OIL PCL-FR	0.004%	90.978%
4044	SHIRE PLC ADR	0.004%	90.982%
4045	BIG YELLOW GROU	0.004%	90.987%
4046	GAMUDA BERHAD	0.004%	90.991%
4047	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.004%	90.996%
4048	KEIYO BANK	0.004%	91.000%
4049	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.004%
4050	VIAD CORP	0.004%	91.009%
4051	CHASE CORP COMMON STOCK USD.1	0.004%	91.013%
4052	KAJIMA CORP	0.004%	91.017%
4053	ASIANA AIRLINES	0.004%	91.022%
4054	ALMACENES EXITO	0.004%	91.026%
4055	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.030%
4056	HAIER ELECTRONI	0.004%	91.035%
4057	INDIVIOR PLC	0.004%	91.039%
4058	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	91.043%
4059	EURONEXT NV	0.004%	91.048%
4060	COSMAX INC	0.004%	91.052%
4061	MASSMART HOLDIN	0.004%	91.056%
4062	TASEKO MINES LT	0.004%	91.061%
4063	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.065%
4064	NORMA GROUP AG	0.004%	91.069%
4065	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.074%
4066	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.078%
4067	NIPPON SEIKI CO	0.004%	91.082%
4068	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.087%
4069	TAIWAN UNION TE	0.004%	91.091%
4070	SOCIETE TELEVIS	0.004%	91.095%
4071	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.100%
4072	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.004%	91.104%
4073	STANLEY ELECTRI	0.004%	91.108%
4074	SIG	0.004%	91.113%
4075	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.117%
4076	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.121%
4077	NORTHWEST HEALT	0.004%	91.126%
4078	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.130%
4079	RAMSAY HEALTH C	0.004%	91.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	AEON FINANCIAL	0.004%	91.139%
4081	SHIMACHU CO	0.004%	91.143%
4082	TOTVS SA	0.004%	91.147%
4083	BYD ELECTRONIC	0.004%	91.151%
4084	FORMOSA PLASTIC	0.004%	91.156%
4085	FUJI OIL CO	0.004%	91.160%
4086	APOLLO HOSPITAL	0.004%	91.164%
4087	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.169%
4088	SHINSEI BANK	0.004%	91.173%
4089	KIMBERLY CLARK	0.004%	91.177%
4090	VIA VAREJO SA	0.004%	91.182%
4091	BIOCON	0.004%	91.186%
4092	K-REIT ASIA	0.004%	91.190%
4093	VALORA HOLDING	0.004%	91.194%
4094	CHINA RESOURCES	0.004%	91.199%
4095	GENESCO INC COMMON STOCK USD1.0	0.004%	91.203%
4096	HELLA KGAA HUEC	0.004%	91.207%
4097	WEST JAPAN RAIL	0.004%	91.212%
4098	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.216%
4099	INSPERITY INC	0.004%	91.220%
4100	TAIWAN PAIHO	0.004%	91.224%
4101	MR PRICE GROUP	0.004%	91.229%
4102	DR REDDYS LABS	0.004%	91.233%
4103	TS TECH CO.LTD	0.004%	91.237%
4104	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.241%
4105	SA DES CIMENTS	0.004%	91.246%
4106	NAVIGANT CONSUL	0.004%	91.250%
4107	MCGRATH RENTCORP COMMON STOCK	0.004%	91.254%
4108	SMILES SA	0.004%	91.259%
4109	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	91.263%
4110	GPO TELEVISA	0.004%	91.267%
4111	INDUSTRIAS CH S	0.004%	91.271%
4112	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.275%
4113	SHANGHAI PHARMA	0.004%	91.280%
4114	AMANO CORPORATI	0.004%	91.284%
4115	CUMMINS INDIA	0.004%	91.288%
4116	IIDA GROUP HOLD	0.004%	91.292%
4117	SWEDISH MATCH C	0.004%	91.297%
4118	CITY DEVELOPMEN	0.004%	91.301%
4119	CHENG SHIN RUBB	0.004%	91.305%
4120	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	91.309%
4121	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	91.313%
4122	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.318%
4123	FORTUNA SILVER MINES INC COMMON STOCK	0.004%	91.322%
4124	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.326%
4125	EXLSERVICE HLDG	0.004%	91.330%
4126	DET N O A	0.004%	91.334%
4127	TSUBAKIMOTO CHA	0.004%	91.339%
4128	NISSAN CHEMICAL	0.004%	91.343%
4129	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.351%
4131	BANCO SANTANDER	0.004%	91.355%
4132	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.360%
4133	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.364%
4134	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.368%
4135	WHITEHAVEN COAL	0.004%	91.372%
4136	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.376%
4137	KOREAN REINSURA	0.004%	91.381%
4138	IMPERIAL METALS	0.004%	91.385%
4139	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.389%
4140	KWG PROPERTY HL	0.004%	91.393%
4141	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.397%
4142	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.401%
4143	RYOSAN CO	0.004%	91.406%
4144	TELSTRA CORP	0.004%	91.410%
4145	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.414%
4146	NASPERS LIMITED	0.004%	91.418%
4147	CHINA RESOURCES	0.004%	91.422%
4148	SOUTH INDIA BAN	0.004%	91.426%
4149	PZ CUSSONS PLC	0.004%	91.431%
4150	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.435%
4151	TERRENO REALTY CORP REIT USD.01	0.004%	91.439%
4152	BRITVIC	0.004%	91.443%
4153	ALLIANCE FINANC	0.004%	91.447%
4154	SAN IN GODO BAN	0.004%	91.451%
4155	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.455%
4156	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.460%
4157	MEGACABLE HOLDI	0.004%	91.464%
4158	ILIAD	0.004%	91.468%
4159	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.472%
4160	MONEYSUPERMARKE	0.004%	91.476%
4161	OAO GAZPROM	0.004%	91.480%
4162	BRIGGS & STRATT	0.004%	91.484%
4163	SINOPEC ENGINEE	0.004%	91.489%
4164	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.493%
4165	EBRO FOODS SA	0.004%	91.497%
4166	NACHI-FUJIKOSHI	0.004%	91.501%
4167	WRIGHT MEDICAL	0.004%	91.505%
4168	CBIZ INC COMMON STOCK USD.01	0.004%	91.509%
4169	EMPRESAS COPEC	0.004%	91.513%
4170	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.517%
4171	LEOPALACE 21	0.004%	91.521%
4172	STEEL AUTHORITY	0.004%	91.526%
4173	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.530%
4174	NGK INSULATORS	0.004%	91.534%
4175	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.538%
4176	BUREAU VERITAS	0.004%	91.542%
4177	REALTEK SEMICON	0.004%	91.546%
4178	STEADFAST GROUP	0.004%	91.550%
4179	KERNEL HOLDING	0.004%	91.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	UTD ENGINEERS	0.004%	91.558%
4181	STROER OUT-OF-H	0.004%	91.562%
4182	GPO CATALANA OC	0.004%	91.566%
4183	KIYO BANK	0.004%	91.570%
4184	HEIWA CORP	0.004%	91.575%
4185	BOBST GROUP AG	0.004%	91.579%
4186	IWATANI INTL CO	0.004%	91.583%
4187	HAW PAR CORP LT	0.004%	91.587%
4188	MAPLETREE GREAT	0.004%	91.591%
4189	ESPRIT HOLDINGS	0.004%	91.595%
4190	ELECTA AB B SHS	0.004%	91.599%
4191	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.603%
4192	ALFRESA HOLDING	0.004%	91.607%
4193	TELEVISION BROA	0.004%	91.611%
4194	CHINA AIRLINES	0.004%	91.615%
4195	MITIE GROUP	0.004%	91.619%
4196	WORKSPACE GROUP	0.004%	91.623%
4197	LOTTE SHOPPING	0.004%	91.627%
4198	WESTPAC BANKING	0.004%	91.631%
4199	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.635%
4200	TOPRE CORPORATI	0.004%	91.640%
4201	TF ADNUBUSTRADO	0.004%	91.644%
4202	BANREGIO GRUPO	0.004%	91.648%
4203	ITAU CORPBANCA	0.004%	91.652%
4204	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.656%
4205	AVISTA CORP	0.004%	91.660%
4206	AKER ASA	0.004%	91.664%
4207	ROBINSONS LAND	0.004%	91.668%
4208	PLDT INC	0.004%	91.672%
4209	HYUNDAI DEVELOP	0.004%	91.676%
4210	ASICS CORP	0.004%	91.680%
4211	KORIAN	0.004%	91.684%
4212	SENSHU IKEDA HL	0.004%	91.688%
4213	MARFRIG GLOBAL	0.004%	91.692%
4214	SEINO TRANSPORT	0.004%	91.696%
4215	TSOGO SUN HOLDI	0.004%	91.700%
4216	SURUGA BANK	0.004%	91.704%
4217	HILL & SMITH HL	0.004%	91.708%
4218	UNIQA INSURANCE	0.004%	91.712%
4219	NCC LTD/INDIA	0.004%	91.716%
4220	HINDUSTAN PETRO	0.004%	91.720%
4221	CAPITAL & COUNT	0.004%	91.724%
4222	TVS MOTOR CO	0.004%	91.728%
4223	TATA GLOBAL	0.004%	91.732%
4224	SCANSOURCE INC COMMON STOCK	0.004%	91.736%
4225	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.740%
4226	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	91.744%
4227	KAYABA INDUSTRY	0.004%	91.748%
4228	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.752%
4229	LONDOMETRIC PR	0.004%	91.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	KOREA LIFE INSU	0.004%	91.760%
4231	ONWARD KASHIYAM	0.004%	91.764%
4232	NIPPON HODO CO	0.004%	91.768%
4233	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	91.772%
4234	ENEL CHILE SA ADR	0.004%	91.776%
4235	UNIMICRON TECHN	0.004%	91.780%
4236	HOKUETSU KISHU	0.004%	91.784%
4237	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.788%
4238	BANKRATE INC COMMON STOCK USD.01	0.004%	91.792%
4239	MALAYSIA AIRPOR	0.004%	91.796%
4240	BB SEGURIDADE P	0.004%	91.800%
4241	RINGKJOEBING LA	0.004%	91.804%
4242	KAP IND HLDG LT	0.004%	91.808%
4243	HERA	0.004%	91.812%
4244	HITACHI TRNSPT	0.004%	91.816%
4245	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.820%
4246	EICHER MOTORS	0.004%	91.824%
4247	TRUEBLUE INC COMMON STOCK	0.004%	91.828%
4248	KUMAGAI GUMI CO	0.004%	91.832%
4249	WELBILT INC COMMON STOCK USD.01	0.004%	91.836%
4250	NORTHGATE	0.004%	91.840%
4251	NEWS CORP CLASS B COMMON STOCK	0.004%	91.844%
4252	BAVARIAN NORDIC	0.004%	91.848%
4253	OSAKA GAS CO	0.004%	91.852%
4254	TENAGA NASIONL	0.004%	91.856%
4255	NOMURA RESEARCH	0.004%	91.860%
4256	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	91.864%
4257	STORNOWAY DIAMO	0.004%	91.868%
4258	TOTO	0.004%	91.872%
4259	WINBOND ELECTRO	0.004%	91.876%
4260	SAN MIGUEL CORP	0.004%	91.880%
4261	TELECOM ITALIA	0.004%	91.884%
4262	CITIC SECURITIE	0.004%	91.888%
4263	AIR CHINA LTD	0.004%	91.892%
4264	PFEIFFER VAC TE	0.004%	91.896%
4265	IPSOS	0.004%	91.900%
4266	HEIDELBERGER DR	0.004%	91.904%
4267	ILUKA RESOURCES	0.004%	91.908%
4268	MATERION CORP COMMON STOCK	0.004%	91.911%
4269	AOZORA BANK	0.004%	91.915%
4270	KUMBA IRON ORE	0.004%	91.919%
4271	SOHGO SECURITY	0.004%	91.923%
4272	ST MODWEN PROPS	0.004%	91.927%
4273	DAEWOO INTERNAT	0.004%	91.931%
4274	JUROKU BANK	0.004%	91.935%
4275	ONTEX GROUP NV	0.004%	91.939%
4276	FP CORP	0.004%	91.943%
4277	SHIMANO INC	0.004%	91.947%
4278	ANIMA HOLDING S	0.004%	91.951%
4279	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	LINTEC CORP	0.004%	91.959%
4281	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.963%
4282	SUMITOMO BAKELI	0.004%	91.967%
4283	FRESNILLO PLC	0.004%	91.970%
4284	MIRVAC GROUP RE	0.004%	91.974%
4285	CHINA LONGYUAN	0.004%	91.978%
4286	ODAKYU ELEC RLW	0.004%	91.982%
4287	DAH SING BANKIN	0.004%	91.986%
4288	JOHNSON ELECTRI	0.004%	91.990%
4289	MEDICINES COMPANY COMMON STOCK USD.001	0.004%	91.994%
4290	OCLARO INC COMMON STOCK USD.01	0.004%	91.998%
4291	AGREE REALTY CORP REIT USD.0001	0.004%	92.002%
4292	ST GALLER KTBK	0.004%	92.006%
4293	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	92.010%
4294	LYDALL INC COMMON STOCK USD.1	0.004%	92.013%
4295	TRADE ME LTD	0.004%	92.017%
4296	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	92.021%
4297	HYUNDAI WIA COR	0.004%	92.025%
4298	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.004%	92.029%
4299	ANGLOVAAL MININ	0.004%	92.033%
4300	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	92.037%
4301	YAMATAKE CORP Y	0.004%	92.041%
4302	EVERTZ TECHNOLO	0.004%	92.045%
4303	TONGAAT-HULETT	0.004%	92.048%
4304	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.052%
4305	FIDESA	0.004%	92.056%
4306	DOOSAN HEAVY IN	0.004%	92.060%
4307	TREND MICRO INC	0.004%	92.064%
4308	YAMATO KOGYO CO	0.004%	92.068%
4309	ORGANIZACI SORI	0.004%	92.072%
4310	CHURCHILL DOWNS INC COMMON STOCK	0.004%	92.076%
4311	HUNTING PLC	0.004%	92.080%
4312	GPE EUROTUNNEL	0.004%	92.083%
4313	MACRONIX INTERN	0.004%	92.087%
4314	DEWAN HOUSING F	0.004%	92.091%
4315	SANFILIPPO(JOHN	0.004%	92.095%
4316	BLACKBAUD INC	0.004%	92.099%
4317	CHIN-POON INDL	0.004%	92.103%
4318	LUPIN LTD	0.004%	92.107%
4319	SFS GROUP AG	0.004%	92.110%
4320	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	92.114%
4321	PETROCHINA COMP	0.004%	92.118%
4322	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	92.122%
4323	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	92.126%
4324	BOJANGLES INC COMMON STOCK USD.01	0.004%	92.130%
4325	KINGBOARD LAMIN	0.004%	92.134%
4326	DAETWYLER HOLDI	0.004%	92.137%
4327	EDION CORP	0.004%	92.141%
4328	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	92.145%
4329	UNITE GROUP PLC	0.004%	92.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	CALLAWAY GOLF C	0.004%	92.153%
4331	MRF LTD	0.004%	92.157%
4332	MIZRAHI TEFAHOT	0.004%	92.161%
4333	SHIMAMURA CO	0.004%	92.164%
4334	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.004%	92.168%
4335	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	92.172%
4336	H&E EQUIPMENT S	0.004%	92.176%
4337	TRANSUNION COMMON STOCK USD.01	0.004%	92.180%
4338	UNIPRES CORP.	0.004%	92.184%
4339	NOBIA AB NEW	0.004%	92.187%
4340	CHINA OILFIELD	0.004%	92.191%
4341	HITACHI ZOSEN C	0.004%	92.195%
4342	ACACIA MINING	0.004%	92.199%
4343	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	92.203%
4344	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.004%	92.207%
4345	TATA POWER CO L	0.004%	92.210%
4346	NIHON PARKERIZI	0.004%	92.214%
4347	POLY HONG KONG	0.004%	92.218%
4348	MAYORA INDAH	0.004%	92.222%
4349	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	92.226%
4350	DELPHI ENERGY C	0.004%	92.230%
4351	COCA-COLA AMATI	0.004%	92.233%
4352	JAPAN RENTAL HO	0.004%	92.237%
4353	SANDS CHINA LTD	0.004%	92.241%
4354	HYSAN DEVELOPME	0.004%	92.245%
4355	FIVE BELOW COMMON STOCK USD.01	0.004%	92.249%
4356	PORT OF TAURANG	0.004%	92.253%
4357	GREGGS PLC	0.004%	92.256%
4358	VALE SA SP ADR ADR	0.004%	92.260%
4359	SEOUL SEMICONDU	0.004%	92.264%
4360	TELENET GROUP H	0.004%	92.268%
4361	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	92.272%
4362	SINOTRANS LIMIT	0.004%	92.275%
4363	TURK SISE VE CA	0.004%	92.279%
4364	FED SIGNAL CORP	0.004%	92.283%
4365	EVA AIRWAYS	0.004%	92.287%
4366	HALFORDS GROUP	0.004%	92.291%
4367	HITACHI HIGH-TE	0.004%	92.294%
4368	BLUCORA INC COMMON STOCK USD.0001	0.004%	92.298%
4369	TESLA INC COMMON STOCK USD.001	0.004%	92.302%
4370	ORIENTAL LAND C	0.004%	92.306%
4371	DOOSAN INFRACOR	0.004%	92.310%
4372	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.004%	92.313%
4373	MARINE HARVEST	0.004%	92.317%
4374	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.321%
4375	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.325%
4376	INDEPENDENCE GR	0.004%	92.328%
4377	AZIMUT HOLDING	0.004%	92.332%
4378	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	92.336%
4379	DIASORIN SPA EU	0.004%	92.340%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.344%
4381	ARCADIS NV	0.004%	92.347%
4382	TUPRAS-TURKIYE	0.004%	92.351%
4383	AVON PRODUCTS I	0.004%	92.355%
4384	SPAR NORD BANK	0.004%	92.359%
4385	WOORI INVESTMEN	0.004%	92.362%
4386	NN INC COMMON STOCK USD.01	0.004%	92.366%
4387	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.370%
4388	SARAS SPA	0.004%	92.374%
4389	CAR INC	0.004%	92.378%
4390	GENTING MALAYSI	0.004%	92.381%
4391	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.385%
4392	EULER & HERMES	0.004%	92.389%
4393	TCC HONG KONG C	0.004%	92.393%
4394	DAIO PAPER CORP	0.004%	92.396%
4395	AICA KOGYO CO	0.004%	92.400%
4396	VALOR CO LTD	0.004%	92.404%
4397	HANSTEEN HOLDIN	0.004%	92.408%
4398	KELLY SERVICES	0.004%	92.411%
4399	TECAN AG	0.004%	92.415%
4400	TOYO SUISAN KAI	0.004%	92.419%
4401	RIO TINTO PLC	0.004%	92.423%
4402	KEYENCE CORP	0.004%	92.426%
4403	JB HI-FI	0.004%	92.430%
4404	BCO SANTANDER-C	0.004%	92.434%
4405	BANK OF INDIA C	0.004%	92.438%
4406	SSAB SVENSKT ST	0.004%	92.441%
4407	RATIONAL	0.004%	92.445%
4408	TOD'S SPA	0.004%	92.449%
4409	BELLATRIX EXPLORATION LTD COMMON STOCK	0.004%	92.452%
4410	TAIWAN FERTILIZ	0.004%	92.456%
4411	NOVANTA INC COMMON STOCK	0.004%	92.460%
4412	ADVANSIX INC COMMON STOCK USD.01	0.004%	92.464%
4413	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	92.467%
4414	SOCIETE BIC SA	0.004%	92.471%
4415	POSTNL	0.004%	92.475%
4416	SIXT SE PFD	0.004%	92.478%
4417	CALLIDUS CAPITA	0.004%	92.482%
4418	ALLIED GROUP LT	0.004%	92.486%
4419	EXIDE INDUSTRIE	0.004%	92.490%
4420	MEGMILK SNOW BR	0.004%	92.493%
4421	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.004%	92.497%
4422	ERG SPA	0.004%	92.501%
4423	FNFV GROUP TRACKING STK USD.0001	0.004%	92.504%
4424	COSAN SA INDUST	0.004%	92.508%
4425	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	92.512%
4426	YAGEO CORP	0.004%	92.516%
4427	BYD CO	0.004%	92.519%
4428	AK STEEL HOLDIN	0.004%	92.523%
4429	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	92.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	COLGATE-PALM (I	0.004%	92.530%
4431	COCA-COLA EUROP	0.004%	92.534%
4432	TOKAI RIKA CO	0.004%	92.538%
4433	DATATEC	0.004%	92.541%
4434	TODA CORP	0.004%	92.545%
4435	KONINKLIJKE WES	0.004%	92.549%
4436	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	92.552%
4437	KINTETSU CORP	0.004%	92.556%
4438	CHARTER HALL	0.004%	92.560%
4439	PAZ OIL CO LTD	0.004%	92.563%
4440	BONAVA AB - B S	0.004%	92.567%
4441	ST JOE CO/THE COMMON STOCK	0.004%	92.571%
4442	BR MALLS PARTIC	0.004%	92.574%
4443	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	92.578%
4444	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	92.582%
4445	MARSHALLS PLC	0.004%	92.585%
4446	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.589%
4447	OPHIR ENERGY PL	0.004%	92.593%
4448	MACQUARIE KOREA	0.004%	92.596%
4449	SIEGFRIED HOLDI	0.004%	92.600%
4450	SHINMAYWA INDS	0.004%	92.604%
4451	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	92.607%
4452	THAI MILITARY B	0.004%	92.611%
4453	ALAMO GROUP INC	0.004%	92.615%
4454	ROHTO PHARM	0.004%	92.618%
4455	DOMINOS PIZZA E	0.004%	92.622%
4456	DAVIDE CAMPARI-	0.004%	92.626%
4457	VOLTAS LTD	0.004%	92.629%
4458	ZTE CORP	0.004%	92.633%
4459	SIDERURGICA NAC	0.004%	92.637%
4460	DIAMOND OFFSHOR	0.004%	92.640%
4461	AMOREPACIFIC GR	0.004%	92.644%
4462	AU OPTRONICS CORP SPON ADR ADR	0.004%	92.647%
4463	HYAKUGO BANK(10	0.004%	92.651%
4464	KING YUAN ELECT	0.004%	92.655%
4465	WIENER STAEDTIS	0.004%	92.658%
4466	WACKER CONSTRUC	0.004%	92.662%
4467	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	92.666%
4468	NTHN STAR RES L	0.004%	92.669%
4469	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.673%
4470	KENDA RUBBER IN	0.004%	92.677%
4471	GT CAPITAL HOLD	0.004%	92.680%
4472	ORANGE SPON ADR ADR	0.004%	92.684%
4473	MERCER INTL INC	0.004%	92.687%
4474	AAON INC COMMON STOCK USD.004	0.004%	92.691%
4475	SABRE CORP COMMON STOCK USD.01	0.004%	92.695%
4476	PRESIDENT CHAIN	0.004%	92.698%
4477	SHIONOGI & CO	0.004%	92.702%
4478	ARCELORMITTAL-N	0.004%	92.705%
4479	HARMONY GOLD MN	0.004%	92.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	DAIRY CREST GRO	0.004%	92.713%
4481	ADITYA BIRLA NU	0.004%	92.716%
4482	INVINCIBLE INVE	0.004%	92.720%
4483	TRICO BANCSHARES COMMON STOCK	0.004%	92.723%
4484	DRILLISCH AG	0.004%	92.727%
4485	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.731%
4486	LG PHILIPS LCD	0.004%	92.734%
4487	BAIC MOTOR CORP	0.004%	92.738%
4488	INDO TAMBANGRAY	0.004%	92.741%
4489	SACYR SA	0.004%	92.745%
4490	PC CONNECTION	0.004%	92.749%
4491	TOAGOSEI CO LTD	0.004%	92.752%
4492	ANSALDO STS SPA	0.004%	92.756%
4493	GENUS PLC	0.004%	92.759%
4494	BAJAJ AUTO LTD	0.004%	92.763%
4495	MELCO INTERNATI	0.004%	92.767%
4496	MARUI CO	0.004%	92.770%
4497	KCC CORP	0.004%	92.774%
4498	COMFORIA RESIDE	0.004%	92.777%
4499	KRONES AG	0.004%	92.781%
4500	ASPEN PHARMACAR	0.004%	92.784%
4501	EMAMI LTD	0.004%	92.788%
4502	ATEA ASA	0.004%	92.792%
4503	SSP GROUP PLC	0.004%	92.795%
4504	REITMANS (CANADA) LTD A COMMON STOCK	0.004%	92.799%
4505	MONCLER SPA	0.004%	92.802%
4506	JG SUMMIT HLDGS	0.004%	92.806%
4507	ASHOK LEYLAND	0.004%	92.809%
4508	SIMPLO TECHNOLO	0.004%	92.813%
4509	SCORPIO TANKERS	0.004%	92.817%
4510	IPSEN	0.004%	92.820%
4511	UTD INTEGRATION	0.004%	92.824%
4512	GUARDIAN CAP GR	0.004%	92.827%
4513	CHINA ZHONGWANG	0.004%	92.831%
4514	MAKALOT INDUSTR	0.004%	92.834%
4515	KINPO ELECTRONI	0.004%	92.838%
4516	FIELMANN AG	0.004%	92.842%
4517	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.845%
4518	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.849%
4519	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.852%
4520	BANK DANAMON PT	0.004%	92.856%
4521	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	92.859%
4522	JENOPTIK AG	0.004%	92.863%
4523	ZHUZHOU CSR TIM	0.004%	92.866%
4524	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.870%
4525	CALTEX AUSTRALI	0.004%	92.873%
4526	SPX CORP COMMON STOCK USD.01	0.004%	92.877%
4527	EMEMORY TECHNOL	0.004%	92.881%
4528	MARCUS CORP	0.004%	92.884%
4529	U-MING MARINE	0.004%	92.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	SAF-HOLLAND SA	0.004%	92.891%
4531	SIME DARBY BHD	0.004%	92.895%
4532	CLOETTA AB B SH	0.004%	92.898%
4533	NATL HOUSE INDL	0.004%	92.902%
4534	NAGACORP LTD	0.004%	92.905%
4535	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	92.909%
4536	DAOU TECHNOLOGY	0.004%	92.912%
4537	OKASAN SECURITI	0.004%	92.916%
4538	IMERYS SA	0.004%	92.919%
4539	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	92.923%
4540	JAPAN STEEL WOR	0.004%	92.926%
4541	MUSASHINO BANK	0.004%	92.930%
4542	TOYOTA BOSHOKU	0.004%	92.933%
4543	CHOW SANG SANG	0.004%	92.937%
4544	CANWEL BUILDING	0.004%	92.941%
4545	PHOTRONICS INC COMMON STOCK USD.01	0.004%	92.944%
4546	RELIANCE ENERGY	0.004%	92.948%
4547	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	92.951%
4548	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	92.955%
4549	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	92.958%
4550	SHIP HEALTHCARE	0.004%	92.962%
4551	BORREGAARD ASA	0.004%	92.965%
4552	IRPC PUBLIC CO	0.004%	92.969%
4553	ARCBEST CORP COMMON STOCK USD.01	0.004%	92.972%
4554	KELLER GROUP	0.003%	92.976%
4555	SLIGRO FOOD GRO	0.003%	92.979%
4556	TISCO FINANCIAL	0.003%	92.983%
4557	ZCL COMPOSITES	0.003%	92.986%
4558	TOPCO SCIENTIFI	0.003%	92.990%
4559	TURKIYE HALK	0.003%	92.993%
4560	REUNERT	0.003%	92.996%
4561	JARDINE CYCLE	0.003%	93.000%
4562	MAHINDRA & MAHI	0.003%	93.003%
4563	HYPERMARCAS SA	0.003%	93.007%
4564	GRUPO ELEKTRA(N	0.003%	93.010%
4565	ALIOR BANK SA	0.003%	93.014%
4566	MEDIPAL HOLDING	0.003%	93.017%
4567	L&T FINANCE HOL	0.003%	93.021%
4568	FIBRIA CELULOSE	0.003%	93.024%
4569	INVESTMENT TECH	0.003%	93.028%
4570	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.031%
4571	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.035%
4572	AEROPORTS DE PA	0.003%	93.038%
4573	TOHOKU ELEC POW	0.003%	93.042%
4574	CIELO SA	0.003%	93.045%
4575	CANON MARKETING	0.003%	93.049%
4576	INTERCONTINENTA	0.003%	93.052%
4577	KYOWA EXEO CORP	0.003%	93.056%
4578	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.059%
4579	MANDO CORPORATI	0.003%	93.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	BAJAJ FINANCE L	0.003%	93.066%
4581	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.069%
4582	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.003%	93.073%
4583	BEACH PETROLEUM	0.003%	93.076%
4584	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.080%
4585	WEST CORP COMMON STOCK USD.001	0.003%	93.083%
4586	JERONIMO MARTIN	0.003%	93.087%
4587	BALFOUR BEATTY	0.003%	93.090%
4588	K12 INC COMMON STOCK USD.0001	0.003%	93.093%
4589	CHINA LESSO GRO	0.003%	93.097%
4590	KING'S TOWN BAN	0.003%	93.100%
4591	HAITIAN INTL HL	0.003%	93.104%
4592	MOBIMO HLDG AG	0.003%	93.107%
4593	ENDEAVOUR SILVE	0.003%	93.111%
4594	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.114%
4595	AUSNET SERVICES	0.003%	93.118%
4596	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.121%
4597	NICHIAS CORP	0.003%	93.124%
4598	TOKAI CARBON CO	0.003%	93.128%
4599	PANALPINA WELT	0.003%	93.131%
4600	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.135%
4601	MORGUARD REAL E	0.003%	93.138%
4602	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.142%
4603	GPO IND BIMBO	0.003%	93.145%
4604	DCM JAPAN HOLDI	0.003%	93.148%
4605	BUMI ARMADA BER	0.003%	93.152%
4606	DUSKIN CO LTD	0.003%	93.155%
4607	TAIWAN BUSINESS	0.003%	93.159%
4608	RPC INC COMMON STOCK USD.1	0.003%	93.162%
4609	GREENTOWN CHINA	0.003%	93.165%
4610	UNILEVER NV	0.003%	93.169%
4611	FUKUYAMA TRANSP	0.003%	93.172%
4612	LIPPO KARAWACI	0.003%	93.176%
4613	GIMV NV	0.003%	93.179%
4614	NOLATO AB	0.003%	93.182%
4615	TARKETT SA	0.003%	93.186%
4616	NIPPON GAS CO L	0.003%	93.189%
4617	BANK MILLENIUM	0.003%	93.193%
4618	GUESS? INC COMMON STOCK USD.01	0.003%	93.196%
4619	NAVISTAR INTL C	0.003%	93.199%
4620	BWP TRUST	0.003%	93.203%
4621	GRANITE OIL COR	0.003%	93.206%
4622	ADVANCED INFO S	0.003%	93.210%
4623	LEROY SEAFOOD G	0.003%	93.213%
4624	FORTUNE REIT	0.003%	93.216%
4625	TOKYU REIT INC	0.003%	93.220%
4626	SANOMA OYJ	0.003%	93.223%
4627	NANKAI ELEC RAI	0.003%	93.226%
4628	THAI UNION GROU	0.003%	93.230%
4629	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.003%	93.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	FABEGE AB	0.003%	93.237%
4631	WT MICROELECTRO	0.003%	93.240%
4632	NOS SGPS	0.003%	93.243%
4633	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.247%
4634	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.250%
4635	METROPOLITAN BA	0.003%	93.253%
4636	WONIK IPS CO LT	0.003%	93.257%
4637	PIGEON CORP	0.003%	93.260%
4638	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	93.263%
4639	PETRA DIAMONDS	0.003%	93.267%
4640	BALKRISHNA INDS	0.003%	93.270%
4641	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.274%
4642	CHINA RAILWAY G	0.003%	93.277%
4643	GANNETT CO INC COMMON STOCK	0.003%	93.280%
4644	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.284%
4645	TAKKT AG	0.003%	93.287%
4646	CARETRUST REIT INC REIT USD.01	0.003%	93.290%
4647	POLYPIPE GROUP	0.003%	93.294%
4648	HYUNDAI MIPO DO	0.003%	93.297%
4649	INDUSTRIAL & IN	0.003%	93.300%
4650	CHINA EVERBRIGH	0.003%	93.304%
4651	DEBENHAMS	0.003%	93.307%
4652	GRAND PACIF PET	0.003%	93.310%
4653	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	93.314%
4654	INVENSENSE INC COMMON STOCK USD.001	0.003%	93.317%
4655	OCI COMPANY LTD	0.003%	93.320%
4656	ALKERMES PLC	0.003%	93.324%
4657	AUROBINDO PHARM	0.003%	93.327%
4658	FAR EAST INTL B	0.003%	93.330%
4659	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.334%
4660	CHINA STHN AIRL	0.003%	93.337%
4661	HAVAS SA	0.003%	93.340%
4662	RELIANCE POWER	0.003%	93.344%
4663	ZAKLADY METALI	0.003%	93.347%
4664	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	93.350%
4665	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.354%
4666	SYDNEY AIRPORT	0.003%	93.357%
4667	UTD STATES CELL	0.003%	93.360%
4668	BANCO DE CHILE ADR ADR	0.003%	93.364%
4669	DURATEX SA	0.003%	93.367%
4670	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.370%
4671	DEUTZ AG	0.003%	93.374%
4672	MAPLETREE LOGIS	0.003%	93.377%
4673	A2A SPA	0.003%	93.380%
4674	LINDT & SPRUENG	0.003%	93.384%
4675	AEROVIRONMENT I	0.003%	93.387%
4676	TRANSAT AT INC	0.003%	93.390%
4677	FUGRO NV-CVA	0.003%	93.394%
4678	SINO LAND CO	0.003%	93.397%
4679	DOMINO'S PIZZA	0.003%	93.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.404%
4681	AFRICA OIL CORP	0.003%	93.407%
4682	SHIP FINANCE IN	0.003%	93.410%
4683	INVERSIONES AGU	0.003%	93.413%
4684	UNI-CHARM CORP	0.003%	93.417%
4685	SIXT AG	0.003%	93.420%
4686	AIR NEW ZEALAND	0.003%	93.423%
4687	MYRIAD GENETICS	0.003%	93.427%
4688	RELIANCE INDS-S	0.003%	93.430%
4689	COSMO ENERGY HO	0.003%	93.433%
4690	STARTS CORP INC	0.003%	93.437%
4691	FUYO GENERAL LE	0.003%	93.440%
4692	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.443%
4693	BANK OF BARODA	0.003%	93.446%
4694	HUBER & SUHNER	0.003%	93.450%
4695	SUPERGROUP PLC	0.003%	93.453%
4696	MAN WAH HOLDING	0.003%	93.456%
4697	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.460%
4698	CHINA GALAXY SE	0.003%	93.463%
4699	AVICHINA INDUST	0.003%	93.466%
4700	CHINA VANKE CO	0.003%	93.469%
4701	CHINA BLUECHEMI	0.003%	93.473%
4702	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.476%
4703	HOME PRODUCT CE	0.003%	93.479%
4704	NOBLE CORP PLC	0.003%	93.482%
4705	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.486%
4706	COLOPLAST AS	0.003%	93.489%
4707	QIAGEN NV	0.003%	93.492%
4708	NOBLE GROUP LTD	0.003%	93.495%
4709	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.499%
4710	TOWER SEMICONDU	0.003%	93.502%
4711	BRINKER INTL IN	0.003%	93.505%
4712	QAO ROSNEFT OIL	0.003%	93.509%
4713	ULTRATECH INC COMMON STOCK USD.001	0.003%	93.512%
4714	MINDTREE LTD	0.003%	93.515%
4715	PRIMARY HEALTH	0.003%	93.518%
4716	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.522%
4717	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.525%
4718	SCIENTIFIC GAME	0.003%	93.528%
4719	ELITE MATERIAL	0.003%	93.531%
4720	MACQUARIE MEXIC	0.003%	93.535%
4721	TOKIO MARINE HO	0.003%	93.538%
4722	KFORCE INC COMMON STOCK USD.01	0.003%	93.541%
4723	BRF SA	0.003%	93.544%
4724	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.547%
4725	TEC CORPORATION	0.003%	93.551%
4726	TELECOM PLUS	0.003%	93.554%
4727	CAIRN INDIA LTD	0.003%	93.557%
4728	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.560%
4729	NHN ENTERTAINME	0.003%	93.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	FORMFACTOR INC COMMON STOCK USD.001	0.003%	93.567%
4731	SAFESTORE HOLDI	0.003%	93.570%
4732	CARSALES.COM LT	0.003%	93.573%
4733	MERCIALYS	0.003%	93.577%
4734	ABERCROMBIE & F	0.003%	93.580%
4735	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.583%
4736	PZU GR	0.003%	93.586%
4737	FELCOR LODGING	0.003%	93.589%
4738	KRUK SA	0.003%	93.593%
4739	HARGREAVES LANS	0.003%	93.596%
4740	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.599%
4741	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.602%
4742	OPEN HOUSE CO L	0.003%	93.605%
4743	ITOHAM YONEKYU	0.003%	93.609%
4744	CHINA CONCH VEN	0.003%	93.612%
4745	JC DECAUX SA	0.003%	93.615%
4746	ABIOMED INC COMMON STOCK USD.01	0.003%	93.618%
4747	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	93.622%
4748	OM ASSET MANAGE	0.003%	93.625%
4749	AIRPORTS OF THA	0.003%	93.628%
4750	HYAKUJUSHI BANK	0.003%	93.631%
4751	HANNSTAR DISPLA	0.003%	93.634%
4752	SAUL CENTERS INC REIT USD.01	0.003%	93.637%
4753	KOMORI CORPORAT	0.003%	93.641%
4754	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.644%
4755	CENTRAL GLASS C	0.003%	93.647%
4756	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.650%
4757	SEVERSTAL GDR REG S GDR	0.003%	93.653%
4758	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.657%
4759	BEFIMMO SCA	0.003%	93.660%
4760	DIGI.COM BHD	0.003%	93.663%
4761	HOTA INDUSTRIAL	0.003%	93.666%
4762	TIANNENG POWER	0.003%	93.669%
4763	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.673%
4764	PHH CORP COMMON STOCK USD.01	0.003%	93.676%
4765	LONG CHEN PAPER	0.003%	93.679%
4766	CHINA PACIFIC I	0.003%	93.682%
4767	AGFA GEVAERT NV	0.003%	93.685%
4768	BAJAJ AUTO	0.003%	93.688%
4769	SEKISUI HOUSE R	0.003%	93.691%
4770	ZHAOJIN MINING	0.003%	93.695%
4771	ITO EN	0.003%	93.698%
4772	TURK HAVA YOLLA	0.003%	93.701%
4773	KOMERI CO	0.003%	93.704%
4774	VERITIV CORP COMMON STOCK USD.01	0.003%	93.707%
4775	TOKYO SEIMITSU	0.003%	93.710%
4776	TUNG HO STEEL E	0.003%	93.714%
4777	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.717%
4778	ALM. BRAND	0.003%	93.720%
4779	JAPAN DISPLAY I	0.003%	93.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	KOLON INDUSTRIE	0.003%	93.726%
4781	NANTO BANK	0.003%	93.729%
4782	AEGION CORP COMMON STOCK USD.01	0.003%	93.732%
4783	VTECH HLDGS	0.003%	93.736%
4784	KYUSHU ELEC POW	0.003%	93.739%
4785	ENGIE BRASIL SA	0.003%	93.742%
4786	SIBANYE GOLD SPON ADR ADR	0.003%	93.745%
4787	MAKINO MILLING	0.003%	93.748%
4788	ALUMINA LTD-SPO	0.003%	93.751%
4789	KUMHO TIRE CO	0.003%	93.754%
4790	FUKUOKA REIT CO	0.003%	93.758%
4791	CHINA DONGXIANG	0.003%	93.761%
4792	TOHO GAS CO	0.003%	93.764%
4793	K WAH INTL HLDG	0.003%	93.767%
4794	CIPUTRA DEVELOP	0.003%	93.770%
4795	SYSMEX CORP	0.003%	93.773%
4796	ITEQ CORP	0.003%	93.776%
4797	OTSUKA HLDGS CO	0.003%	93.779%
4798	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.783%
4799	OGAKI KYORITSU	0.003%	93.786%
4800	EXEDY CORP	0.003%	93.789%
4801	ENQUEST PLC	0.003%	93.792%
4802	BANGKOK LAND PC	0.003%	93.795%
4803	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.798%
4804	PACIFIC BASIN S	0.003%	93.801%
4805	RHONE-KLINIKUM	0.003%	93.804%
4806	COMSYS HOLDINGS	0.003%	93.807%
4807	CHINA GEN PLAST	0.003%	93.811%
4808	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.814%
4809	MELEXIS	0.003%	93.817%
4810	FIRST BANCORP/NC COMMON STOCK	0.003%	93.820%
4811	LADBROKES PLC	0.003%	93.823%
4812	LAIRD PLC	0.003%	93.826%
4813	SERIA CO LTD	0.003%	93.829%
4814	HAP SENG CONSOL	0.003%	93.832%
4815	PARMALAT S.P.A	0.003%	93.835%
4816	EXPRESS INC COMMON STOCK	0.003%	93.838%
4817	AUTOMOTIVE HOLD	0.003%	93.842%
4818	SIGMA PHARMACEU	0.003%	93.845%
4819	AIRBOSS OF AMER	0.003%	93.848%
4820	MODINE MFG CO	0.003%	93.851%
4821	STONERIDGE INC COMMON STOCK	0.003%	93.854%
4822	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.857%
4823	SYNTEL INC COMMON STOCK	0.003%	93.860%
4824	IMMOFINANZ IMMO	0.003%	93.863%
4825	KANEMATSU CORP	0.003%	93.866%
4826	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.869%
4827	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	93.872%
4828	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.876%
4829	GLAXOSMITHKLINE	0.003%	93.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	DE'LONGHI SPA	0.003%	93.882%
4831	BROOKFIELD OFFI	0.003%	93.885%
4832	FUTURE LAND DEV	0.003%	93.888%
4833	INDUTRADE AB	0.003%	93.891%
4834	MILLENNIUM&COPT	0.003%	93.894%
4835	H.I.S.CO	0.003%	93.897%
4836	ABAXIS INC COMMON STOCK	0.003%	93.900%
4837	INFICON HOLDING	0.003%	93.903%
4838	IMP DEL DES Y E	0.003%	93.906%
4839	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.909%
4840	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.912%
4841	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.916%
4842	TOKYO ELEC POWE	0.003%	93.919%
4843	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.922%
4844	IOI PROPERTIES	0.003%	93.925%
4845	TELECOM ITALIA	0.003%	93.928%
4846	MANHATTAN ASSOC	0.003%	93.931%
4847	MAGELLAN FINANC	0.003%	93.934%
4848	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.937%
4849	NATIXIS	0.003%	93.940%
4850	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.943%
4851	JIANGSU EXPRESS	0.003%	93.946%
4852	CHINA MOTOR CO	0.003%	93.949%
4853	YELLOW PAGES LT	0.003%	93.952%
4854	CORETRONICS COR	0.003%	93.955%
4855	ASCOM HOLDING A	0.003%	93.958%
4856	CONZZETA AG	0.003%	93.961%
4857	ANDREW PELLER-A	0.003%	93.965%
4858	GS ENGINEERING	0.003%	93.968%
4859	EFG INTERNATION	0.003%	93.971%
4860	RITEK INC	0.003%	93.974%
4861	ORION CORP	0.003%	93.977%
4862	ALK-ABELLO A/S	0.003%	93.980%
4863	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	93.983%
4864	MUTHOOT FINANCE	0.003%	93.986%
4865	OKUMURA CORP	0.003%	93.989%
4866	KISSEI PHARM CO	0.003%	93.992%
4867	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.995%
4868	MARUICHI STL TU	0.003%	93.998%
4869	DUZONBIZON CO L	0.003%	94.001%
4870	FENG TAY ENTRPR	0.003%	94.004%
4871	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.007%
4872	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.010%
4873	PETKIM	0.003%	94.013%
4874	TOMTOM NV	0.003%	94.016%
4875	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.019%
4876	FCC CO LTD	0.003%	94.022%
4877	SAMSUNG ELECTRO	0.003%	94.025%
4878	IDBI BANK LTD	0.003%	94.028%
4879	MULTIPLAN EMPRE	0.003%	94.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	SERCOMM CORP	0.003%	94.034%
4881	SUMITOMO WAREHO	0.003%	94.037%
4882	AIRASIA BHD	0.003%	94.040%
4883	ANALOGIC CORP	0.003%	94.043%
4884	MONMOUTH REAL E	0.003%	94.046%
4885	CHIPOTLE MEXICA	0.003%	94.049%
4886	PHARMERICA CORP COMMON STOCK USD.01	0.003%	94.052%
4887	KOREA ELEC POWE	0.003%	94.055%
4888	SECURITY BANK C	0.003%	94.058%
4889	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.061%
4890	PARADE TECHNOLO	0.003%	94.064%
4891	ASATSU INC	0.003%	94.067%
4892	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.070%
4893	SINGAPORE TECH	0.003%	94.073%
4894	SINGAPORE POST	0.003%	94.076%
4895	SEMEN GRESIK	0.003%	94.079%
4896	GLENMARK PHARM	0.003%	94.082%
4897	SIAS SPA	0.003%	94.085%
4898	HOMESTREET INC COMMON STOCK	0.003%	94.088%
4899	CHINA TRAVEL IN	0.003%	94.091%
4900	TASSAL GROUP	0.003%	94.094%
4901	XINYI SOLAR HOL	0.003%	94.097%
4902	PREMIER INVESTM	0.003%	94.100%
4903	CHARGEURS SA	0.003%	94.103%
4904	CAHYA MATA SARA	0.003%	94.106%
4905	EZ TEC EMPREEND	0.003%	94.109%
4906	KANDENKO CO	0.003%	94.112%
4907	Ayala Land Inc	0.003%	94.115%
4908	RAMCO-GERSHENSO	0.003%	94.118%
4909	CHENG LOONG	0.003%	94.121%
4910	TOBU RAILWAY CO	0.003%	94.124%
4911	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	94.127%
4912	NISHIMATSU CONS	0.003%	94.130%
4913	PROSEGUR CIA DE	0.003%	94.133%
4914	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.136%
4915	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	94.139%
4916	LUXOTTICA GROUP	0.003%	94.142%
4917	INTERRENT REAL	0.003%	94.145%
4918	KOKUYO CO	0.003%	94.148%
4919	TOKYO TY FINANC	0.003%	94.151%
4920	SENKO CO	0.003%	94.154%
4921	DEUTSCHE EUROSH	0.003%	94.157%
4922	CORONATION FUND	0.003%	94.160%
4923	CIA SANEAMENTO	0.003%	94.163%
4924	FINISH LINE INC	0.003%	94.165%
4925	MITSUBA CORP	0.003%	94.168%
4926	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	94.171%
4927	LUKOIL PJSC- SP	0.003%	94.174%
4928	CIECH SA	0.003%	94.177%
4929	MINMETALS RES	0.003%	94.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	94.183%
4931	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.186%
4932	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	94.189%
4933	TOMY CO LTD	0.003%	94.192%
4934	HEALTH EQUITY INC COMMON STOCK USD.0001	0.003%	94.195%
4935	ENGINEERS INDIA	0.003%	94.198%
4936	INDIA INFOLINE	0.003%	94.201%
4937	GUOTAI JUNAN IN	0.003%	94.204%
4938	KIWOOM SECURITI	0.003%	94.207%
4939	FUJI MACHINE MF	0.003%	94.210%
4940	TOWER INTL INC	0.003%	94.213%
4941	AUTODESK INC	0.003%	94.216%
4942	KEIO CORP	0.003%	94.218%
4943	FRUTAROM	0.003%	94.221%
4944	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.224%
4945	ITOCHU TECHNO S	0.003%	94.227%
4946	REGIS RESOURCES	0.003%	94.230%
4947	TRAVELPORT WORL	0.003%	94.233%
4948	ADVANCED	0.003%	94.236%
4949	TRUE CORP PCL	0.003%	94.239%
4950	MYER HOLDINGS L	0.003%	94.242%
4951	RIETER HLDGS AG	0.003%	94.245%
4952	PERLIS PLANTATI	0.003%	94.248%
4953	SINO-AMERICAN S	0.003%	94.251%
4954	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.254%
4955	SHANDONG WEIGAO	0.003%	94.256%
4956	EURONAV SA	0.003%	94.259%
4957	FLIGHT CENTRE L	0.003%	94.262%
4958	HAITONG INTL SE	0.003%	94.265%
4959	TONG YANG INDUS	0.003%	94.268%
4960	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	94.271%
4961	CRAMO OYJ B SHS	0.003%	94.274%
4962	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.277%
4963	AKER SOLUTIONS	0.003%	94.280%
4964	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.283%
4965	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.286%
4966	RAKUTEN INC	0.003%	94.289%
4967	POLSKIE GORNICT	0.003%	94.291%
4968	PERPETUAL TST A	0.003%	94.294%
4969	NIHON M&A CENTE	0.003%	94.297%
4970	USS CO. LTD.	0.003%	94.300%
4971	CHORUS LIMITED	0.003%	94.303%
4972	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.306%
4973	TXC CORPN	0.003%	94.309%
4974	PAN OCEAN CO	0.003%	94.312%
4975	GLOBE TELECOM I	0.003%	94.315%
4976	TRAVELSKY TECHN	0.003%	94.318%
4977	MARICO LTD	0.003%	94.320%
4978	SLATE RETAIL RE	0.003%	94.323%
4979	INDUSIND BANK	0.003%	94.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	TSRC CORP	0.003%	94.329%
4981	RYOHIN KEIKAKU	0.003%	94.332%
4982	KINAXIS INC	0.003%	94.335%
4983	AMBEV SA ADR ADR	0.003%	94.338%
4984	BERNER KTBK	0.003%	94.341%
4985	LINDAB INTL AB	0.003%	94.344%
4986	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	94.346%
4987	FENNER	0.003%	94.349%
4988	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.352%
4989	OBARA CORP	0.003%	94.355%
4990	MITSUBISHI TANA	0.003%	94.358%
4991	HAMBORNER AG	0.003%	94.361%
4992	DULUXGROUP LTD	0.003%	94.364%
4993	TOOTSIE ROLL IN	0.003%	94.367%
4994	ANRITSU CORP	0.003%	94.369%
4995	PETROLEUM GEO-S	0.003%	94.372%
4996	MATSUMOTOKIYOSH	0.003%	94.375%
4997	BETSSON AB	0.003%	94.378%
4998	BHARAT PETROL C	0.003%	94.381%
4999	KYORITSU MAINTA	0.003%	94.384%
5000	NIPPON STEEL	0.003%	94.387%
5001	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.390%
5002	KIWI PROPERTY G	0.003%	94.392%
5003	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.395%
5004	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.398%
5005	NISSIN ELECTRIC	0.003%	94.401%
5006	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.404%
5007	HEXAGON AB	0.003%	94.407%
5008	BLUEBIRD BIO IN	0.003%	94.410%
5009	CIMPRESS NV	0.003%	94.412%
5010	HINDUSTAN LEVER	0.003%	94.415%
5011	VIDRALA S.A.	0.003%	94.418%
5012	TOKYO DOME CORP	0.003%	94.421%
5013	HANSSEM CO	0.003%	94.424%
5014	TAIWAN STYRENE	0.003%	94.427%
5015	ACC LIMITED	0.003%	94.430%
5016	RATHBONE BROTHE	0.003%	94.432%
5017	OPUS BANK	0.003%	94.435%
5018	SHIMADZU CORP	0.003%	94.438%
5019	ETERNAL CHEMICA	0.003%	94.441%
5020	CHICONY ELECTRO	0.003%	94.444%
5021	IRESS MARKET TE	0.003%	94.447%
5022	MANAPPURAM FINA	0.003%	94.450%
5023	AEON REIT INVES	0.003%	94.452%
5024	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.455%
5025	SOMFY SA	0.003%	94.458%
5026	DIGNITY PLC	0.003%	94.461%
5027	NICHI-KO PHARM	0.003%	94.464%
5028	DYNEGY INC COMMON STOCK USD.01	0.003%	94.467%
5029	BARITO PAC TBK	0.003%	94.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	HUFVUDSTADEN AB	0.003%	94.472%
5031	WPT INDUSTRIAL	0.003%	94.475%
5032	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.478%
5033	CIA HERING	0.003%	94.481%
5034	VAKRANGEE LTD	0.003%	94.484%
5035	U-BLOX AG	0.003%	94.486%
5036	METROPOLE TV-(M	0.003%	94.489%
5037	LONKING HOLDING	0.003%	94.492%
5038	INDIA CEMENTS	0.003%	94.495%
5039	AEON MALL CO LT	0.003%	94.498%
5040	PGT INC	0.003%	94.501%
5041	NIHON UNISYS	0.003%	94.503%
5042	MITAC HOLDINGS	0.003%	94.506%
5043	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.509%
5044	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.512%
5045	STRIDES ARCOLAB	0.003%	94.515%
5046	IREN SPA	0.003%	94.518%
5047	INWIDO AB	0.003%	94.520%
5048	MAINFREIGHT LTD	0.003%	94.523%
5049	CROMWELL PROPER	0.003%	94.526%
5050	KAKEN PHARM	0.003%	94.529%
5051	ASAHI INTECC CO	0.003%	94.532%
5052	EZAKI GLICO CO	0.003%	94.534%
5053	ALUMINIUM CORP	0.003%	94.537%
5054	SUNTORY BEVERAG	0.003%	94.540%
5055	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	94.543%
5056	MYCRONIC AB	0.003%	94.546%
5057	CEBU AIR INC	0.003%	94.548%
5058	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.551%
5059	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.554%
5060	HCI GROUP INC COMMON STOCK	0.003%	94.557%
5061	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.560%
5062	BANCA IFIS	0.003%	94.562%
5063	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.565%
5064	EI TOWERS SPA	0.003%	94.568%
5065	AIA ENGINEERING	0.003%	94.571%
5066	CORBY SPIRIT AN	0.003%	94.574%
5067	ACTUA CORP COMMON STOCK USD.001	0.003%	94.576%
5068	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.579%
5069	SPEEDWAY MOTORS	0.003%	94.582%
5070	EDELWEISS FIN S	0.003%	94.585%
5071	ASSURA PLC	0.003%	94.588%
5072	TRIGANO	0.003%	94.590%
5073	THE NISSHIN OIL	0.003%	94.593%
5074	CHAROEN PKPD-FG	0.003%	94.596%
5075	BONDUELLE SCA	0.003%	94.599%
5076	DRAEGERWERK AG	0.003%	94.601%
5077	NINTENDO CO	0.003%	94.604%
5078	AVEVA GROUP PLC	0.003%	94.607%
5079	BARR(A.G.)	0.003%	94.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	SEIREN CO	0.003%	94.613%
5081	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.615%
5082	MISUMI CORPORAT	0.003%	94.618%
5083	KOA CORPORATION	0.003%	94.621%
5084	KOMAX HOLDING A	0.003%	94.624%
5085	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	94.626%
5086	JUMBO SA	0.003%	94.629%
5087	TAICHUNG	0.003%	94.632%
5088	GREE INC	0.003%	94.635%
5089	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.638%
5090	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.640%
5091	STELLA INTERNAT	0.003%	94.643%
5092	SUMITOMO MITSUI	0.003%	94.646%
5093	TOMRA SYSTEMS A	0.003%	94.649%
5094	SKY PERFECT JSA	0.003%	94.651%
5095	MATAHARI DEPART	0.003%	94.654%
5096	POWER GRID CORP	0.003%	94.657%
5097	CHINA TRADITION	0.003%	94.660%
5098	AUTOGRILL SPA	0.003%	94.662%
5099	MINITUBISHI LOGI	0.003%	94.665%
5100	JM FINANCIAL	0.003%	94.668%
5101	GETAC TECHNOLOG	0.003%	94.671%
5102	RHB Capital	0.003%	94.673%
5103	SHIMA SEIKI MFG	0.003%	94.676%
5104	BAYWA AG (BAYER	0.003%	94.679%
5105	CAPCOM CO	0.003%	94.682%
5106	AMERICAN RAILCA	0.003%	94.684%
5107	RPX CORP COMMON STOCK USD.0001	0.003%	94.687%
5108	UNI-PRESIDENT C	0.003%	94.690%
5109	GENTING INTERNA	0.003%	94.693%
5110	TONG REN TANG T	0.003%	94.695%
5111	AMBUJA CEMENTS	0.003%	94.698%
5112	CIE AUTOMOTIVE	0.003%	94.701%
5113	SHIKOKU ELEC PO	0.003%	94.704%
5114	FULLSHARE HOLDI	0.003%	94.706%
5115	KEIHIN CORP	0.003%	94.709%
5116	CALIFORNIA WATE	0.003%	94.712%
5117	CALGON CARBON C	0.003%	94.715%
5118	CAPITAL SECURIT	0.003%	94.717%
5119	EVERLIGHT ELECT	0.003%	94.720%
5120	SANYO SPEC STEE	0.003%	94.723%
5121	SINGAPORE EXCHA	0.003%	94.726%
5122	TV18 BROADCAST	0.003%	94.728%
5123	KEIHIN ELEC EXP	0.003%	94.731%
5124	BIC CAMERA INC.	0.003%	94.734%
5125	AVANGRID INC COMMON STOCK USD.01	0.003%	94.737%
5126	GUDANG GARAM(PE	0.003%	94.739%
5127	SA CORP REAL ES	0.003%	94.742%
5128	DENBURY RESOURC	0.003%	94.745%
5129	SHANGHAI ELECTR	0.003%	94.747%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	JAPAN AVIATN EL	0.003%	94.750%
5131	NEWALTA INC	0.003%	94.753%
5132	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.756%
5133	FUJITEC CO	0.003%	94.758%
5134	NATURA COSMETIC	0.003%	94.761%
5135	EMS-CHEMIE HLDG	0.003%	94.764%
5136	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.766%
5137	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.769%
5138	PRIMAX ELECTRON	0.003%	94.772%
5139	TAG TEGERNSEE I	0.003%	94.775%
5140	SINGAPORE PRESS	0.003%	94.777%
5141	NIPPON SODA CO	0.003%	94.780%
5142	BCO BILBAO VIZC	0.003%	94.783%
5143	TAIWAN SEMICOND	0.003%	94.785%
5144	CJ E&M CORPORAT	0.003%	94.788%
5145	AIRTAC INTERNAT	0.003%	94.791%
5146	PIONEER CORP JP	0.003%	94.794%
5147	F E CONSORTM IN	0.003%	94.796%
5148	AUSTEVOLL SEAFO	0.003%	94.799%
5149	UNIPETROL	0.003%	94.802%
5150	BEZEQ ISRAEL TE	0.003%	94.804%
5151	LISI	0.003%	94.807%
5152	C.P. ALL PCL-FG	0.003%	94.810%
5153	MITCHELLS & BUT	0.003%	94.813%
5154	BBMG CORPORATIO	0.003%	94.815%
5155	E INK HOLDINGS	0.003%	94.818%
5156	GRAMMER AG	0.003%	94.821%
5157	KADANT INC COMMON STOCK USD.01	0.003%	94.823%
5158	BCO ABC BRASIL	0.003%	94.826%
5159	MORGUARD CORP	0.003%	94.829%
5160	NIHON KOHDEN CO	0.003%	94.831%
5161	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.834%
5162	SKC CO	0.003%	94.837%
5163	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.840%
5164	BANCA GENERALI	0.003%	94.842%
5165	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.845%
5166	OVS SPA	0.003%	94.848%
5167	SEABRIDGE GOLD	0.003%	94.850%
5168	SUMMERSET GROUP	0.003%	94.853%
5169	NANOMETRICS	0.003%	94.856%
5170	TOHO BANK	0.003%	94.858%
5171	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	94.861%
5172	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.864%
5173	KYORIN CO LTD.	0.003%	94.866%
5174	INMOBILIARIA CO	0.003%	94.869%
5175	RESTAURANT GROU	0.003%	94.872%
5176	SKY NETWORK TEL	0.003%	94.874%
5177	MY EG SERVICES	0.003%	94.877%
5178	LG HAUSYS LTD	0.003%	94.880%
5179	KANGWON LAND IN	0.003%	94.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	GRENDENE SA	0.003%	94.885%
5181	APPLUS SERVICES	0.003%	94.888%
5182	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.891%
5183	YAMAGATA BANK	0.003%	94.893%
5184	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.896%
5185	ACADIAN TIMBER	0.003%	94.899%
5186	MEIDENSHA CORP	0.003%	94.901%
5187	AFG ARBONIA-FOR	0.003%	94.904%
5188	HOPSON DEVELOPM	0.003%	94.907%
5189	TELEFONICA BRASIL ADR ADR	0.003%	94.909%
5190	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.912%
5191	JAPFA COMFEED I	0.003%	94.915%
5192	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.917%
5193	ZENSHO CO LTD	0.003%	94.920%
5194	COHU INC COMMON STOCK USD1.0	0.003%	94.923%
5195	ZARDOYA-OTIS	0.003%	94.925%
5196	DREAM INDUSTRIA	0.003%	94.928%
5197	POWERLONG REAL	0.003%	94.931%
5198	KOREA ZINC	0.003%	94.933%
5199	D/S NORDEN	0.003%	94.936%
5200	TAL EDUCATION GROUP ADR ADR	0.003%	94.938%
5201	VOCUS COMMUN LT	0.003%	94.941%
5202	ATLANTICA YIELD	0.003%	94.944%
5203	CHOW TAI FOOK J	0.003%	94.946%
5204	CROMPTON GREAVE	0.003%	94.949%
5205	INDRA SISTEMAS	0.003%	94.952%
5206	CU BANCORP COMMON STOCK	0.003%	94.954%
5207	SALVATORE FERRA	0.003%	94.957%
5208	ARCADYAN TECHNO	0.003%	94.960%
5209	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.962%
5210	ZEE ENTERTAIN E	0.003%	94.965%
5211	HEALTHSTREAM INC COMMON STOCK	0.003%	94.968%
5212	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.970%
5213	TRUSCO NAKAYAMA	0.003%	94.973%
5214	GPO DE INVERSIO	0.003%	94.976%
5215	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.978%
5216	PARKWAY INC REIT USD.001	0.003%	94.981%
5217	TOMONY HOLDINGS	0.003%	94.983%
5218	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.986%
5219	YUZHOU PROPERTI	0.003%	94.989%
5220	RYOBI	0.003%	94.991%
5221	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.994%
5222	ORTHOFIX INTL N	0.003%	94.997%
5223	TEXWINCA HLDGS	0.003%	94.999%
5224	TIM PARTICIPA	0.003%	95.002%
5225	KOENIG & BAUER	0.003%	95.004%
5226	AMOREPACIFIC-NE	0.003%	95.007%
5227	UNITIKA	0.003%	95.010%
5228	JB FINANCIAL GR	0.003%	95.012%
5229	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	95.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	IWATE(BANK OF)	0.003%	95.018%
5231	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	95.020%
5232	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	95.023%
5233	Rocky Mountain	0.003%	95.025%
5234	VASTNED RETAIL	0.003%	95.028%
5235	FASTIGHETS AB B	0.003%	95.031%
5236	CPFL ENERGIA SA	0.003%	95.033%
5237	CyberAgent, Inc	0.003%	95.036%
5238	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	95.039%
5239	DIGITAL CHINA H	0.003%	95.041%
5240	INDS BACHOCO SA	0.003%	95.044%
5241	YUEN FOONG YU M	0.003%	95.046%
5242	COCOKARA FINE H	0.003%	95.049%
5243	FLEURY SA	0.003%	95.052%
5244	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	95.054%
5245	CJ CGV	0.003%	95.057%
5246	CHINA POWER INT	0.003%	95.059%
5247	ROCHE HOLDING A	0.003%	95.062%
5248	SEIKO CORPORATI	0.003%	95.065%
5249	HSN INC COMMON STOCK USD.01	0.003%	95.067%
5250	OBRASCON HUAR L	0.003%	95.070%
5251	FISHER (JAMES)	0.003%	95.073%
5252	UNITED ARROWS L	0.003%	95.075%
5253	JGC CORP	0.003%	95.078%
5254	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	95.080%
5255	SHINKO ELEC IND	0.003%	95.083%
5256	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	95.086%
5257	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	95.088%
5258	BANGKOK AIRWAYS	0.003%	95.091%
5259	AIR FRANCE-KLM	0.003%	95.093%
5260	WD 40 CO COMMON STOCK USD.001	0.003%	95.096%
5261	KANAMOTO CO LTD	0.003%	95.099%
5262	GLOBAL NET LEASE INC REIT USD.01	0.003%	95.101%
5263	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	95.104%
5264	NIB HOLDINGS LT	0.003%	95.106%
5265	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	95.109%
5266	RELO HOLDINGS I	0.003%	95.111%
5267	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	95.114%
5268	DON QUIJOTE	0.003%	95.117%
5269	Mobistar SA	0.003%	95.119%
5270	TIMKENSTEEL CORP COMMON STOCK	0.003%	95.122%
5271	FIRST NATIONAL	0.003%	95.124%
5272	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	95.127%
5273	OFG BANCORP COMMON STOCK USD1.0	0.003%	95.130%
5274	DONGBU HITEK CO	0.003%	95.132%
5275	HEMFOSA FASTIGH	0.003%	95.135%
5276	H. LUNDBECK A/S	0.003%	95.137%
5277	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	95.140%
5278	UNDER ARMOUR IN	0.003%	95.143%
5279	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	95.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	KINDEN CORPORAT	0.003%	95.148%
5281	OMNIA HOLDINGS	0.003%	95.150%
5282	AUSTRALIAN PHAR	0.003%	95.153%
5283	BANG & OLUFSEN	0.003%	95.155%
5284	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	95.158%
5285	EMP NAC ELECTRI	0.003%	95.161%
5286	METALL ZUG AG	0.003%	95.163%
5287	CHINA SCE PROPE	0.003%	95.166%
5288	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.168%
5289	PTC INC COMMON STOCK USD.01	0.003%	95.171%
5290	GROUPE FNAC	0.003%	95.173%
5291	IOOF HOLDINGS L	0.003%	95.176%
5292	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	95.179%
5293	TOYO INK MFG CO	0.003%	95.181%
5294	MERITOR INC COMMON STOCK USD1.0	0.003%	95.184%
5295	SEVEN GROUP HLD	0.003%	95.186%
5296	GLOVIS	0.003%	95.189%
5297	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	95.191%
5298	THANACHART CAPI	0.003%	95.194%
5299	TALK TALK TELEC	0.003%	95.196%
5300	SINBON ELECTRON	0.003%	95.199%
5301	INTERROLL HOLDI	0.003%	95.202%
5302	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	95.204%
5303	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	95.207%
5304	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	95.209%
5305	ITAU UNIBANCO H	0.003%	95.212%
5306	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	95.214%
5307	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	95.217%
5308	SWIRE PACIFIC	0.003%	95.219%
5309	CHINA OVERASEA	0.003%	95.222%
5310	TELEFONICA DE E	0.003%	95.225%
5311	VECTURA GROUP	0.003%	95.227%
5312	CASTROL INDIA L	0.003%	95.230%
5313	TAKARA STANDARD	0.003%	95.232%
5314	CSR CORP	0.003%	95.235%
5315	JACCS CO	0.003%	95.237%
5316	SEIBU HOLDINGS	0.003%	95.240%
5317	NITTO BOSEKI CO	0.003%	95.242%
5318	IS DONGSEO CO L	0.003%	95.245%
5319	MARINEMAX INC COMMON STOCK USD.001	0.003%	95.248%
5320	NS SOLUTIONS CO	0.003%	95.250%
5321	TAKEUCHI MANUFA	0.003%	95.253%
5322	YAMANASHI CHUO	0.003%	95.255%
5323	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	95.258%
5324	FORTUNE R/EST I	0.003%	95.260%
5325	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.003%	95.263%
5326	SHOWA CORP	0.003%	95.265%
5327	GORMAN-RUPP CO	0.003%	95.268%
5328	LIBERBANK SA	0.003%	95.270%
5329	NAMPAK LTD.	0.003%	95.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	RESORTTRUST INC	0.003%	95.275%
5331	JINRO LTD	0.003%	95.278%
5332	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	95.281%
5333	ARCELIK AS	0.003%	95.283%
5334	SANFIRE RESOURC	0.003%	95.286%
5335	CHAMPION REAL E	0.003%	95.288%
5336	SAMSUNG TECHWIN	0.003%	95.291%
5337	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	95.293%
5338	NAN YA PRINTED	0.003%	95.296%
5339	UPC TECHNOLOGY	0.003%	95.298%
5340	TEAM INC	0.003%	95.301%
5341	BANCO COMERCIAL	0.003%	95.303%
5342	SAMSUNG HEAVY	0.003%	95.306%
5343	BIZLINK HOLDING	0.003%	95.308%
5344	KCE ELECTRONICS	0.003%	95.311%
5345	PUBLICIS GROUPE	0.003%	95.313%
5346	SK CHEMICALS	0.003%	95.316%
5347	SEVEN WEST MEDI	0.003%	95.318%
5348	HITACHI MAXELL	0.003%	95.321%
5349	SHUI ON LAND LT	0.003%	95.323%
5350	ULTIMATE	0.003%	95.326%
5351	MERCANTILE BANK CORP COMMON STOCK	0.003%	95.328%
5352	KITZ CORPORATIO	0.003%	95.331%
5353	UACJ CORP	0.003%	95.333%
5354	SWISS LIFE HLDG	0.003%	95.336%
5355	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	95.338%
5356	OKINAWA BANK	0.003%	95.341%
5357	FENG HSIN IRON&	0.003%	95.343%
5358	VTB BANK(JSC)	0.003%	95.346%
5359	ITE GROUP	0.002%	95.348%
5360	CELLTRION INC K	0.002%	95.351%
5361	IMA(IND MACC AU	0.002%	95.353%
5362	FUTABA CORP	0.002%	95.356%
5363	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.358%
5364	JSW ENERGY LTD	0.002%	95.361%
5365	HUAKU DEVELOPME	0.002%	95.363%
5366	YAMAZAKI BAKING	0.002%	95.366%
5367	RALLYE	0.002%	95.368%
5368	SONY FINANCIAL	0.002%	95.371%
5369	JAPAN SECS FINA	0.002%	95.373%
5370	GIORDANO INTL L	0.002%	95.376%
5371	SCHNITZER STEEL	0.002%	95.378%
5372	CHINA SYNTH RUB	0.002%	95.381%
5373	TOKYU CONST	0.002%	95.383%
5374	HEALTHCARE SERV	0.002%	95.386%
5375	SPAREBANK 1 SR	0.002%	95.388%
5376	THERATECHNOLOGI	0.002%	95.391%
5377	GREAT WALL ENTE	0.002%	95.393%
5378	CIR-COMPAGNIE I	0.002%	95.396%
5379	BIOSTIME INTERN	0.002%	95.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	INDIAN OIL CORP	0.002%	95.401%
5381	CHUNGHWA TELECO	0.002%	95.403%
5382	RYMAN HEALTHCAR	0.002%	95.406%
5383	KEMET CORP	0.002%	95.408%
5384	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.410%
5385	CANCOM SE	0.002%	95.413%
5386	ROUND ONE CORP	0.002%	95.415%
5387	POONGSAN CORP(N	0.002%	95.418%
5388	STONEGATE BANK COMMON STOCK USD.01	0.002%	95.420%
5389	CHENG UEI PRECI	0.002%	95.423%
5390	BANGCHAK CORP P	0.002%	95.425%
5391	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.428%
5392	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.430%
5393	YODOGAWA STEEL	0.002%	95.433%
5394	KERRY LOGISTICS	0.002%	95.435%
5395	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	95.438%
5396	LAZARD LTD CL A COMMON STOCK USD.01	0.002%	95.440%
5397	KABU.COM SECURI	0.002%	95.443%
5398	PEREGRINE HLDGS	0.002%	95.445%
5399	CJ O SHOPPING C	0.002%	95.447%
5400	WING TAI HOLDIN	0.002%	95.450%
5401	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.452%
5402	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	95.455%
5403	MID REIT INC	0.002%	95.457%
5404	IBJ LEASING CO	0.002%	95.460%
5405	PACIFICIndustr	0.002%	95.462%
5406	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.465%
5407	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.467%
5408	TATA CHEMICALS	0.002%	95.470%
5409	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	95.472%
5410	SAWAI PHARM CO	0.002%	95.475%
5411	CTS CORP COMMON STOCK	0.002%	95.477%
5412	SAGAMI RAILWAY	0.002%	95.479%
5413	COM HEM HLDG AB	0.002%	95.482%
5414	VEDANTA RESOURC	0.002%	95.484%
5415	ALPINE ELECTRON	0.002%	95.487%
5416	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.489%
5417	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.492%
5418	CAPITARETAIL CH	0.002%	95.494%
5419	FELDA GLOBAL VE	0.002%	95.497%
5420	PT ANEKA TAMBAN	0.002%	95.499%
5421	XENCOR INC COMMON STOCK USD.01	0.002%	95.501%
5422	HUATAI SECURITI	0.002%	95.504%
5423	FINECOBANK BANC	0.002%	95.506%
5424	FRESENIUS MEDIC	0.002%	95.509%
5425	CREDITO VALTELL	0.002%	95.511%
5426	MAANSHAN IRON &	0.002%	95.514%
5427	HERO HONDA	0.002%	95.516%
5428	AXFOOD AB	0.002%	95.519%
5429	FOXCONN INTERNA	0.002%	95.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	TOSHIBA PLANT K	0.002%	95.523%
5431	LIVANOVA PLC	0.002%	95.526%
5432	KADOKAWA DWANGO	0.002%	95.528%
5433	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.531%
5434	FRANK'S INTERNA	0.002%	95.533%
5435	NIPPON SIGNAL C	0.002%	95.536%
5436	CONSORT MEDICAL	0.002%	95.538%
5437	MENZIES(JOHN)	0.002%	95.540%
5438	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.543%
5439	GF SECURITIES C	0.002%	95.545%
5440	GUNZE	0.002%	95.548%
5441	FTD COS INC COMMON STOCK USD.0001	0.002%	95.550%
5442	1ST PHILIPPINE	0.002%	95.553%
5443	PREMIER INVESTM	0.002%	95.555%
5444	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.557%
5445	BRICKWORKS	0.002%	95.560%
5446	NISSIN KOGYO	0.002%	95.562%
5447	PP LONDON SUMAT	0.002%	95.565%
5448	CITIC RESOURCES	0.002%	95.567%
5449	SONDA S.A.	0.002%	95.570%
5450	INTERCONEXION E	0.002%	95.572%
5451	AOMORI BANK	0.002%	95.574%
5452	AOKI INTL	0.002%	95.577%
5453	ACEA SPA	0.002%	95.579%
5454	NICE SYSTEMS	0.002%	95.582%
5455	ZUGER KANTONALB	0.002%	95.584%
5456	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.586%
5457	GOLDEN EAGLE RE	0.002%	95.589%
5458	JUST EAT PLC	0.002%	95.591%
5459	ACORDA THERAPEU	0.002%	95.594%
5460	TAIWAN TEA CORP	0.002%	95.596%
5461	BARNES & NOBLE	0.002%	95.598%
5462	HARMONIC INC	0.002%	95.601%
5463	INDUSTRL FIN(IF	0.002%	95.603%
5464	ELRINGKLINGER	0.002%	95.606%
5465	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	95.608%
5466	PARAMOUNT BED H	0.002%	95.610%
5467	SHUN TAK HLDGS	0.002%	95.613%
5468	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	95.615%
5469	KANSAI PAINT CO	0.002%	95.618%
5470	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.620%
5471	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.622%
5472	BCO CREDITO INV	0.002%	95.625%
5473	UNIFI INC	0.002%	95.627%
5474	XCERRA CORP COMMON STOCK USD.05	0.002%	95.630%
5475	MISC BERHAD	0.002%	95.632%
5476	BURE INVESTMENT	0.002%	95.634%
5477	EMBOTELLA ANDIN	0.002%	95.637%
5478	HANJIN KAL CORP	0.002%	95.639%
5479	PARKWAY LIFE RE	0.002%	95.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.644%
5481	PARK 24 CO	0.002%	95.646%
5482	ABACUS PROPERTY	0.002%	95.649%
5483	GENOMMA LAB INT	0.002%	95.651%
5484	SQUARE ENIX HOL	0.002%	95.654%
5485	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.656%
5486	ATHENAHEALTH IN	0.002%	95.658%
5487	IINO KAIUN KAIS	0.002%	95.661%
5488	PETRONAS CHEMIC	0.002%	95.663%
5489	SHOWA SANGYO CO	0.002%	95.665%
5490	DE LA RUE	0.002%	95.668%
5491	SONIC CORP	0.002%	95.670%
5492	ALL NIPPON AIRW	0.002%	95.673%
5493	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.675%
5494	HINDUSTAN CONST	0.002%	95.677%
5495	FIRST INTER BK	0.002%	95.680%
5496	ENNIS INC COMMON STOCK USD2.5	0.002%	95.682%
5497	HOSIDEN CORP	0.002%	95.684%
5498	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	95.687%
5499	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.689%
5500	CHATHAM LODGING	0.002%	95.692%
5501	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.694%
5502	DELTA ELECTRONI	0.002%	95.696%
5503	GETTY PETROLEUM	0.002%	95.699%
5504	BECHTLE AG	0.002%	95.701%
5505	BOLSA MEXICANA	0.002%	95.703%
5506	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.706%
5507	NEW WAVE GROUP	0.002%	95.708%
5508	SOUTHERN CROSS	0.002%	95.710%
5509	TIER REIT INC REIT USD.0001	0.002%	95.713%
5510	TESARO INC	0.002%	95.715%
5511	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	95.718%
5512	TEMP HOLDINGS C	0.002%	95.720%
5513	TOKAI TOKYO SEC	0.002%	95.722%
5514	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.725%
5515	WEG SA	0.002%	95.727%
5516	CITIC 1616 HLDG	0.002%	95.729%
5517	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.732%
5518	CHINA SHIPPING	0.002%	95.734%
5519	TACHI-S CO	0.002%	95.736%
5520	TRULY INTL HLDG	0.002%	95.739%
5521	TOKYO STEEL MFG	0.002%	95.741%
5522	VERBUND AG	0.002%	95.743%
5523	ANGANG NEW STEE	0.002%	95.746%
5524	ESSENDANT INC COMMON STOCK USD.1	0.002%	95.748%
5525	BLUE LABEL TELE	0.002%	95.750%
5526	BLACK DIAMOND G	0.002%	95.753%
5527	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	95.755%
5528	INTERNET INITIA	0.002%	95.757%
5529	CONTAINER CORP	0.002%	95.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	95.762%
5531	HENKEL KGAA-BEA	0.002%	95.764%
5532	FRED'S INC	0.002%	95.767%
5533	MORGUARD NORTH	0.002%	95.769%
5534	ORIOR AG	0.002%	95.771%
5535	HAREL INSURANCE	0.002%	95.774%
5536	KYOWA HAKKO KIR	0.002%	95.776%
5537	MPHISIS LTD	0.002%	95.778%
5538	CHIPBOND TECHNO	0.002%	95.781%
5539	GLOBAL INDEMNIT	0.002%	95.783%
5540	SOL MELIA SA	0.002%	95.785%
5541	YIT OYJ	0.002%	95.788%
5542	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.790%
5543	BURCKHARDT COMP	0.002%	95.792%
5544	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.795%
5545	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.797%
5546	VITASOY INTL	0.002%	95.799%
5547	REGIS CORP COMMON STOCK USD.05	0.002%	95.802%
5548	MOTECH INDUSTRI	0.002%	95.804%
5549	YAHOO JAPAN COR	0.002%	95.806%
5550	CD PROJEKT SA	0.002%	95.809%
5551	GLOBAL BRANDS G	0.002%	95.811%
5552	GRAINGER TRUST	0.002%	95.813%
5553	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.816%
5554	HAYNES INTL INC	0.002%	95.818%
5555	Meritz Fire & M	0.002%	95.820%
5556	HOKURIKU ELEC P	0.002%	95.823%
5557	EXAR CORP COMMON STOCK USD.0001	0.002%	95.825%
5558	LASSILA & TIKAN	0.002%	95.827%
5559	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.830%
5560	SYNNEX TECH INT	0.002%	95.832%
5561	IRB INFRASTRUCT	0.002%	95.834%
5562	TOPPAN FORMS	0.002%	95.836%
5563	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.839%
5564	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.841%
5565	IZUMI CO	0.002%	95.843%
5566	ASCOTT RESIDENC	0.002%	95.846%
5567	EVENT HOSPITALI	0.002%	95.848%
5568	GRANGES AB	0.002%	95.850%
5569	HONG LEONG CRED	0.002%	95.853%
5570	SUMMARECON AGUN	0.002%	95.855%
5571	ARCS CO LTD	0.002%	95.857%
5572	KUDELSKI S.A.	0.002%	95.859%
5573	WISTRON NEWEB C	0.002%	95.862%
5574	RETAILMENOT INC COMMON STOCK USD.001	0.002%	95.864%
5575	TAIWAN MOBILE	0.002%	95.866%
5576	HOUSING DEVELOP	0.002%	95.869%
5577	MONOTARO CO.LTD	0.002%	95.871%
5578	CEWE COLOR HLDG	0.002%	95.873%
5579	SIAM CITY CEMEN	0.002%	95.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	SUPER RETAIL GR	0.002%	95.878%
5581	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.880%
5582	OUTFRONT MEDIA INC REIT USD.01	0.002%	95.882%
5583	HEIWA REAL ESTA	0.002%	95.885%
5584	UNISEM (M) BHD	0.002%	95.887%
5585	HONG KONG LAND	0.002%	95.889%
5586	AMTRAN TECHNOLO	0.002%	95.892%
5587	OKAMOTO INDUSTR	0.002%	95.894%
5588	DERICHEBOURG	0.002%	95.896%
5589	NORDEX AG	0.002%	95.898%
5590	KEWPIE CORP	0.002%	95.901%
5591	NIC INC COMMON STOCK	0.002%	95.903%
5592	HALLA HOLDINGS	0.002%	95.905%
5593	BELLUNA CO.LTD	0.002%	95.907%
5594	ZHEJIANG EXPRES	0.002%	95.910%
5595	COMPUTACENTER P	0.002%	95.912%
5596	NISSHA PRINTING	0.002%	95.914%
5597	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	95.917%
5598	SITRONIX TECHNO	0.002%	95.919%
5599	TRANSPORT INTL	0.002%	95.921%
5600	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.923%
5601	MELCO RESORTS + ENTERT ADR ADR USD.01	0.002%	95.926%
5602	ADASTRIA HOLDI	0.002%	95.928%
5603	WOWPRIME CORP	0.002%	95.930%
5604	NIPPON CHEMI-CO	0.002%	95.933%
5605	KUNGSLEDEN AB N	0.002%	95.935%
5606	NET ONE SYSTEMS	0.002%	95.937%
5607	BIM BIRLESIK MA	0.002%	95.939%
5608	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	95.942%
5609	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.944%
5610	SEMAPA SOC INVE	0.002%	95.946%
5611	HEIWADO CO LTD	0.002%	95.948%
5612	CHUDENKO CORP	0.002%	95.951%
5613	CP POKPHAND CO	0.002%	95.953%
5614	NISSAN SHATAI C	0.002%	95.955%
5615	ZZZPRIMA MEAT P	0.002%	95.957%
5616	NATIONAL THERMA	0.002%	95.960%
5617	JOLLIBEE FOODS	0.002%	95.962%
5618	J TRUST CO. LTD	0.002%	95.964%
5619	AIN PHARMACIEZ	0.002%	95.966%
5620	O/SEAS UNION EN	0.002%	95.969%
5621	MEDIA NUSANTARA	0.002%	95.971%
5622	MIGDAL INSURAN	0.002%	95.973%
5623	NANYA TECHNOLOG	0.002%	95.976%
5624	CRAY INC COMMON STOCK USD.01	0.002%	95.978%
5625	CAPITAL ONE BAN	0.002%	95.980%
5626	NIPPON SHEET GL	0.002%	95.982%
5627	AXCELIS TECHNOL	0.002%	95.985%
5628	KENEDIX RESIDEN	0.002%	95.987%
5629	G8 EDUCATION LT	0.002%	95.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	COCA-COLA FEMSA	0.002%	95.991%
5631	NAUTILUS GROUP	0.002%	95.994%
5632	SWIRE PROPERTIE	0.002%	95.996%
5633	SAMSUNG FINE CH	0.002%	95.998%
5634	LIBERTY GLOBAL	0.002%	96.000%
5635	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.002%
5636	ANADOLU EFES BI	0.002%	96.005%
5637	EVRAZ PLC	0.002%	96.007%
5638	UNITED PHOTOVOL	0.002%	96.009%
5639	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.011%
5640	TRANSM ALIANCA	0.002%	96.014%
5641	FUYAO GLASS IND	0.002%	96.016%
5642	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.018%
5643	CONSTRUCCIONES	0.002%	96.020%
5644	HOSHIZAKI ELECT	0.002%	96.023%
5645	AUCKLAND INTERN	0.002%	96.025%
5646	HEADLAM GROUP	0.002%	96.027%
5647	OESTERREICHISCH	0.002%	96.029%
5648	SODA SANAYII	0.002%	96.032%
5649	SUPALAI PUBLIC	0.002%	96.034%
5650	ESSO (THAILAND)	0.002%	96.036%
5651	JOEL-JERUSALEM	0.002%	96.038%
5652	QUALYS INC COMMON STOCK USD.001	0.002%	96.040%
5653	CHINA BILLS FIN	0.002%	96.043%
5654	TLG IMMOBILIEN	0.002%	96.045%
5655	SRF LTD	0.002%	96.047%
5656	PRESS METAL	0.002%	96.049%
5657	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.052%
5658	BUNKA SHUTTER C	0.002%	96.054%
5659	KIATNAKIN FIN&S	0.002%	96.056%
5660	DOOSAN CORP	0.002%	96.058%
5661	HAKUHODO DY HLD	0.002%	96.060%
5662	MBANK	0.002%	96.063%
5663	CKD CORP	0.002%	96.065%
5664	AUTOBACS SEVEN	0.002%	96.067%
5665	KEISEI ELEC RY	0.002%	96.069%
5666	ADVANTECH CO LT	0.002%	96.072%
5667	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.074%
5668	YUNG TAY ENGINE	0.002%	96.076%
5669	RIB SOFTWARE AG	0.002%	96.078%
5670	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.080%
5671	EPSILON ENERGY	0.002%	96.083%
5672	SHIKUN & BINUI	0.002%	96.085%
5673	SMARTONE TELECO	0.002%	96.087%
5674	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.089%
5675	C C LAND HOLDIN	0.002%	96.092%
5676	OKINAWA ELEC PO	0.002%	96.094%
5677	GUNGHO ONLINE E	0.002%	96.096%
5678	KEPPEL DC REIT	0.002%	96.098%
5679	SIIX CORPORATIO	0.002%	96.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	ABSOLUTE SOFTWA	0.002%	96.103%
5681	JOY CITY PROPER	0.002%	96.105%
5682	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.107%
5683	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.109%
5684	LIEN HWA INDL	0.002%	96.111%
5685	ITALMOBILIARE	0.002%	96.114%
5686	CHIYODA CORP	0.002%	96.116%
5687	DXP ENTERPRISES	0.002%	96.118%
5688	NEXON CO LTD	0.002%	96.120%
5689	KINGSTON COMM(H	0.002%	96.122%
5690	TTY BIPHARM CO	0.002%	96.125%
5691	CONCENTRIC AB	0.002%	96.127%
5692	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.129%
5693	VANGUARD INTL S	0.002%	96.131%
5694	NISHI NIPPON RR	0.002%	96.133%
5695	INPHI CORP COMMON STOCK	0.002%	96.136%
5696	FIRST RESOURCES	0.002%	96.138%
5697	BRIGHTOIL PETRO	0.002%	96.140%
5698	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	96.142%
5699	BEIJING CAP LAN	0.002%	96.144%
5700	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.147%
5701	888 HOLDINGS	0.002%	96.149%
5702	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.151%
5703	VISUAL PHOTONIC	0.002%	96.153%
5704	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.155%
5705	ASSORE	0.002%	96.157%
5706	LG INDL SYSTEMS	0.002%	96.160%
5707	DONGKUK STEEL M	0.002%	96.162%
5708	RAMIRENT OYJ	0.002%	96.164%
5709	UNITED SUPER MA	0.002%	96.166%
5710	MYTILINEOS	0.002%	96.168%
5711	GIGABYTE TECHNO	0.002%	96.171%
5712	MIRAIT HLDG COR	0.002%	96.173%
5713	KOREA PETROCHEM	0.002%	96.175%
5714	B&B TOOLS AB	0.002%	96.177%
5715	CHEUNG KONG INF	0.002%	96.179%
5716	SK NETWORKS CO	0.002%	96.181%
5717	SEKISUI HOUSE	0.002%	96.184%
5718	NICHICON CORP	0.002%	96.186%
5719	WALLENSTAM AB	0.002%	96.188%
5720	KOREA LINE CORP	0.002%	96.190%
5721	CHINA SOUTH CIT	0.002%	96.192%
5722	NEXTDC LTD	0.002%	96.195%
5723	GUJARAT STATE P	0.002%	96.197%
5724	IDFC BANK LTD	0.002%	96.199%
5725	LUXOFT HOLDING	0.002%	96.201%
5726	SUNDRUG CO LTD	0.002%	96.203%
5727	GMP CAPITAL COR	0.002%	96.205%
5728	FUFENG GROUP LT	0.002%	96.208%
5729	ORION CORP	0.002%	96.210%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.212%
5731	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.214%
5732	VOSSLOH AG	0.002%	96.216%
5733	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.218%
5734	STARHILL GLOBAL	0.002%	96.221%
5735	FUCHS PETRO AG	0.002%	96.223%
5736	ENTERTAINMENT O	0.002%	96.225%
5737	WOCKHARDT LIMIT	0.002%	96.227%
5738	NIPPON REIT INV	0.002%	96.229%
5739	TOKYO OHKA KOGY	0.002%	96.231%
5740	ABOITIZ EQUITY	0.002%	96.233%
5741	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.236%
5742	SK GAS	0.002%	96.238%
5743	METRO HOLDINGS	0.002%	96.240%
5744	RICOH LEASING	0.002%	96.242%
5745	PI INDUSTRIES L	0.002%	96.244%
5746	VSE CORP COMMON STOCK USD.05	0.002%	96.246%
5747	SEMBCORP MARINE	0.002%	96.249%
5748	CARGOJET INC.	0.002%	96.251%
5749	PT BUMI SERPONG	0.002%	96.253%
5750	NATIONAL ALUMIN	0.002%	96.255%
5751	SYNCMOLD ENTERP	0.002%	96.257%
5752	KATO SANGYO CO	0.002%	96.259%
5753	MEITEC CORPORAT	0.002%	96.261%
5754	INDORAMA VENTUR	0.002%	96.264%
5755	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.266%
5756	KOREA KUMHO PET	0.002%	96.268%
5757	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.270%
5758	CITYCON OYJ	0.002%	96.272%
5759	CRYOLIFE INC	0.002%	96.274%
5760	ZENKOKU HOSHO C	0.002%	96.276%
5761	ORIFLAME HOLDIN	0.002%	96.279%
5762	JUBLIANT FOODWO	0.002%	96.281%
5763	FRASERS CENTREP	0.002%	96.283%
5764	SOSEI GROUP COR	0.002%	96.285%
5765	PCHOME ONLINE I	0.002%	96.287%
5766	LOOKERS PLC	0.002%	96.289%
5767	DAIKYO INC	0.002%	96.291%
5768	FAMOUS BRANDS L	0.002%	96.294%
5769	VEIDEKKE ASA	0.002%	96.296%
5770	TENARIS S.A.	0.002%	96.298%
5771	RICARDO	0.002%	96.300%
5772	TRINITY MIRROR	0.002%	96.302%
5773	TECHNICOLOR	0.002%	96.304%
5774	NH HOTELES	0.002%	96.306%
5775	IOI CORPORATION	0.002%	96.308%
5776	RAMCO CEMENTS	0.002%	96.311%
5777	PAO DE ACUCAR C	0.002%	96.313%
5778	TRANSCEND INFOR	0.002%	96.315%
5779	FOCALTECH SYSTE	0.002%	96.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	BANK TABUNGAN N	0.002%	96.319%
5781	TOSHIBA MACHINE	0.002%	96.321%
5782	INVACARE CORP	0.002%	96.323%
5783	REDEFINE INTERN	0.002%	96.325%
5784	SPAREBANK 1 SMN	0.002%	96.328%
5785	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.330%
5786	ADVANCED WIRELE	0.002%	96.332%
5787	ALIBABA PICTURE	0.002%	96.334%
5788	PLAZA RETAIL RE	0.002%	96.336%
5789	MONEX GROUP INC	0.002%	96.338%
5790	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.340%
5791	ENERGIAS DO BRA	0.002%	96.342%
5792	HUTCHISON TEL-H	0.002%	96.344%
5793	ALMIRALL SA	0.002%	96.347%
5794	HOUSE FOODS COR	0.002%	96.349%
5795	SCHINDLER-HDLG	0.002%	96.351%
5796	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.353%
5797	DIALOG GROUP BH	0.002%	96.355%
5798	CHANGSHA ZOOMLI	0.002%	96.357%
5799	K-BRO LINEN INC	0.002%	96.359%
5800	YULON MOTOR	0.002%	96.361%
5801	BERTRANDT AG	0.002%	96.363%
5802	REED ELSEVIER P	0.002%	96.366%
5803	ZHEN DING TECHN	0.002%	96.368%
5804	GOODMAN PROPERT	0.002%	96.370%
5805	LG HOME SHOPPIN	0.002%	96.372%
5806	RPS GROUP PLC	0.002%	96.374%
5807	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.376%
5808	OCADO GROUP PLC	0.002%	96.378%
5809	CWT LTD	0.002%	96.380%
5810	GINKO INTERNATI	0.002%	96.382%
5811	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.384%
5812	SPIRENT COMMUNI	0.002%	96.386%
5813	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.389%
5814	DAIWABO CO LTD	0.002%	96.391%
5815	SEMICONDUCTOR M	0.002%	96.393%
5816	SAIZERIYA COMPA	0.002%	96.395%
5817	KUREHA CHEM IND	0.002%	96.397%
5818	GRUPO HERDEZ SA	0.002%	96.399%
5819	SRI TRANG AGRO	0.002%	96.401%
5820	BILIA AB	0.002%	96.403%
5821	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.405%
5822	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.407%
5823	PUREGOLD PRICE	0.002%	96.409%
5824	PALTAC CORP	0.002%	96.411%
5825	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.414%
5826	P/F BAKKAFROST	0.002%	96.416%
5827	REALESTATE.COM.	0.002%	96.418%
5828	BT INVESTMENT M	0.002%	96.420%
5829	FUKUI BANK	0.002%	96.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	CDL HOSPITALITY	0.002%	96.424%
5831	KT CORPORATION	0.002%	96.426%
5832	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.428%
5833	HISAMITSU PHARM	0.002%	96.430%
5834	WEST CHINA CEME	0.002%	96.432%
5835	AK HOLDINGS INC	0.002%	96.434%
5836	COMPUGROUP HOLD	0.002%	96.436%
5837	OCI MATERIALS C	0.002%	96.438%
5838	NORWEGIAN AIR S	0.002%	96.440%
5839	FUSHAN INTL ENE	0.002%	96.442%
5840	GRINDROD LIMITE	0.002%	96.445%
5841	INABATA & CO	0.002%	96.447%
5842	HANSON INTL TBK	0.002%	96.449%
5843	RECHI PRECISION	0.002%	96.451%
5844	GINTECH ENERGY	0.002%	96.453%
5845	SANYO DENKI CO	0.002%	96.455%
5846	STRABAG SE	0.002%	96.457%
5847	TEXTAINER GROUP	0.002%	96.459%
5848	FISKARS OYJ	0.002%	96.461%
5849	GUERBET	0.002%	96.463%
5850	TEIKOKU PISTON	0.002%	96.465%
5851	KENEDIX RETAIL	0.002%	96.467%
5852	OSAKI ELECTRIC	0.002%	96.469%
5853	PUMA AG	0.002%	96.471%
5854	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.473%
5855	EPISTAR CORP	0.002%	96.475%
5856	CARNIVAL PLC	0.002%	96.477%
5857	GOLD FIELDS LTD	0.002%	96.479%
5858	HANIL CEMENT MF	0.002%	96.482%
5859	BK ZACHODNI WBK	0.002%	96.484%
5860	MACNICA FUJI EL	0.002%	96.486%
5861	KUNG LONG BATTE	0.002%	96.488%
5862	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.490%
5863	GENWORTH MORTGA	0.002%	96.492%
5864	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.494%
5865	NEMETSCHKE AG	0.002%	96.496%
5866	SANKEN ELECTRIC	0.002%	96.498%
5867	HANKYU REIT INC	0.002%	96.500%
5868	EXACTECH INC COMMON STOCK USD.01	0.002%	96.502%
5869	UPONOR OYJ	0.002%	96.504%
5870	PROMOTORA Y OPE	0.002%	96.506%
5871	INFRASTRUCTURE	0.002%	96.508%
5872	MARR SPA	0.002%	96.510%
5873	CHINA EASTERN A	0.002%	96.512%
5874	JOWA HLDGS CO L	0.002%	96.514%
5875	KURABO INDUSTRI	0.002%	96.516%
5876	KINSUS INTERCON	0.002%	96.518%
5877	WATERLAND FIN H	0.002%	96.520%
5878	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.522%
5879	ASIAN PAINTS LT	0.002%	96.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	KINTETSU WORLD	0.002%	96.526%
5881	GEMTEK TECHNOLO	0.002%	96.528%
5882	CROWN LTD.	0.002%	96.530%
5883	ZUMIEZ INC COMMON STOCK	0.002%	96.532%
5884	FORMOSA TAFFETA	0.002%	96.534%
5885	CHINA MACHINERY	0.002%	96.536%
5886	CENTRAL GARDEN&	0.002%	96.539%
5887	CIMIC GROUP LTD	0.002%	96.541%
5888	TAINAN SPINNING	0.002%	96.543%
5889	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.545%
5890	LOTTE CHILSUNG	0.002%	96.547%
5891	COOLPAD GROUP L	0.002%	96.549%
5892	GAZTRANSPORT ET	0.002%	96.551%
5893	WELSPUN INDIA L	0.002%	96.553%
5894	SSY GROUP LTD	0.002%	96.555%
5895	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.557%
5896	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.559%
5897	CLAL INSURANCE	0.002%	96.561%
5898	FUJI SEAL INC	0.002%	96.563%
5899	YOOX NET-A-PORT	0.002%	96.565%
5900	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	96.567%
5901	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.569%
5902	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.571%
5903	BRITISH AMERICA	0.002%	96.573%
5904	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.575%
5905	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.577%
5906	MELCOR DEVS LTD	0.002%	96.579%
5907	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.581%
5908	AICHI BANK	0.002%	96.583%
5909	SARACEN MINERAL	0.002%	96.585%
5910	OLAM INTERNATIO	0.002%	96.587%
5911	PACIFIC TEXTILE	0.002%	96.589%
5912	START TODAY CO	0.002%	96.591%
5913	INTL METAL SERV	0.002%	96.593%
5914	KOSE	0.002%	96.595%
5915	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.597%
5916	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.599%
5917	MLP AG	0.002%	96.601%
5918	DOSHISHA CO	0.002%	96.603%
5919	YOKOHAMA REITO	0.002%	96.605%
5920	SUGI HOLDINGS C	0.002%	96.607%
5921	LIECHTENSTEIN L	0.002%	96.609%
5922	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.002%	96.611%
5923	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.613%
5924	NONG SHIM CO	0.002%	96.615%
5925	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.617%
5926	SANYO CHEMICAL	0.002%	96.619%
5927	SAMSUNG SDS CO	0.002%	96.621%
5928	HEALTHSCOPE LTD	0.002%	96.623%
5929	URSTADT BIDDLE	0.002%	96.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	ALSO HOLDING-RE	0.002%	96.626%
5931	SAMYANG HOLDING	0.002%	96.628%
5932	HOSHINO RESORTS	0.002%	96.630%
5933	WORLDPAY GRP PL	0.002%	96.632%
5934	CHESSWOOD GROUP	0.002%	96.634%
5935	RENHE COMMERCIA	0.002%	96.636%
5936	NIKKISO CO	0.002%	96.638%
5937	ELITE ADVANCED	0.002%	96.640%
5938	FUJI SOFT ABC	0.002%	96.642%
5939	ELETROBRAS PREF	0.002%	96.644%
5940	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.646%
5941	MIZUHO FINL GP	0.002%	96.648%
5942	TAKATA CORP	0.002%	96.650%
5943	GRUPO SIMEC S.A	0.002%	96.652%
5944	LOTTE CONFECT	0.002%	96.654%
5945	INVOCARE LTD	0.002%	96.656%
5946	GLOBAL ONE REAL	0.002%	96.658%
5947	VUKILE PROPERTY	0.002%	96.660%
5948	SKISTAR AB	0.002%	96.662%
5949	RESOLUTE MINING	0.002%	96.664%
5950	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.666%
5951	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.668%
5952	CHUGOKU ELEC PO	0.002%	96.670%
5953	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.672%
5954	GP STRATEGIES C	0.002%	96.674%
5955	DENNY S CORP COMMON STOCK USD.01	0.002%	96.676%
5956	MUSASHI SEIMITS	0.002%	96.678%
5957	ARC LAND SAKAMO	0.002%	96.680%
5958	NICHIHA CORP	0.002%	96.681%
5959	MAX INDIA	0.002%	96.683%
5960	ADITYA BIRLA FA	0.002%	96.685%
5961	TOHO CO	0.002%	96.687%
5962	ZZZMITSUI SUGAR	0.002%	96.689%
5963	SILTRONIC AG	0.002%	96.691%
5964	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.693%
5965	TON YI CORP	0.002%	96.695%
5966	CHEIL WORLDWIDE	0.002%	96.697%
5967	DELTIC TIMBER	0.002%	96.699%
5968	AVEX GROUP HOLD	0.002%	96.701%
5969	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.703%
5970	MIZUNO CORP	0.002%	96.705%
5971	HOGY MEDICAL CO	0.002%	96.707%
5972	PARADISE CO	0.002%	96.709%
5973	DAINICHISEIKA C	0.002%	96.711%
5974	FRONTLINE LTD/B	0.002%	96.713%
5975	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.715%
5976	HELICAL BAR PLC	0.002%	96.716%
5977	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.718%
5978	RTL GROUP SA	0.002%	96.720%
5979	KRUNGTHAI CARD	0.002%	96.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.724%
5981	KYOKUTO KAIHATS	0.002%	96.726%
5982	CENTRAL CHINA S	0.002%	96.728%
5983	TOKAI HOLDINGS	0.002%	96.730%
5984	ICICI BANK	0.002%	96.732%
5985	AVEO GROUP	0.002%	96.734%
5986	EIZO NANAO CORP	0.002%	96.736%
5987	RADIAN GROUP	0.002%	96.738%
5988	CHINASOFT INTER	0.002%	96.740%
5989	TEMBEC INC	0.002%	96.742%
5990	AEON DELIGHT	0.002%	96.744%
5991	UNION BNK OF IN	0.002%	96.745%
5992	MOTOR OIL SA	0.002%	96.747%
5993	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.749%
5994	SUPREMEIndustr	0.002%	96.751%
5995	FAES FARMA SA	0.002%	96.753%
5996	ACANDO AB	0.002%	96.755%
5997	PRECINT PRO	0.002%	96.757%
5998	NEW CHINA LIFE	0.002%	96.759%
5999	HOKUETSU BANK	0.002%	96.761%
6000	RESOLUTE FOREST	0.002%	96.763%
6001	MAGYAR TELEKOM	0.002%	96.765%
6002	NSD CO LTD	0.002%	96.767%
6003	TORRENT PHARM	0.002%	96.769%
6004	GLOBAL LOGISTIC	0.002%	96.770%
6005	COLOPL INC	0.002%	96.772%
6006	CHINA HUARONG A	0.002%	96.774%
6007	KUALA LUMPUR KE	0.002%	96.776%
6008	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.778%
6009	SITC INTERNATIO	0.002%	96.780%
6010	IBASE TECHNOLOG	0.002%	96.782%
6011	FUJI MEDIA HOLD	0.002%	96.784%
6012	CONTACT ENERGY	0.002%	96.786%
6013	TECNICAS REUNID	0.002%	96.788%
6014	TELEKOM AUSTRIA	0.002%	96.790%
6015	ADVA AG	0.002%	96.791%
6016	INDIABULL REAL	0.002%	96.793%
6017	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.795%
6018	ZOJIRUSHI CORP	0.002%	96.797%
6019	COPPER MTN MNG	0.002%	96.799%
6020	CHINA ZHEGTONG	0.002%	96.801%
6021	OTSUKA CORP	0.002%	96.803%
6022	HU LANE ASSOCIA	0.002%	96.805%
6023	GOLDEN RESORTS	0.002%	96.807%
6024	TPI POLENE PCL	0.002%	96.809%
6025	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.810%
6026	WESTERN ENERGY	0.002%	96.812%
6027	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.814%
6028	KENEDIX INC	0.002%	96.816%
6029	MERIDA INDUSTRY	0.002%	96.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.820%
6031	CACHE LOGISTICS	0.002%	96.822%
6032	BORUSSIA DORTMU	0.002%	96.824%
6033	ITALIAN-THAI DE	0.002%	96.826%
6034	DAIHEN CORP	0.002%	96.827%
6035	MARUDAI FOOD CO	0.002%	96.829%
6036	DAKTRONICS INC COMMON STOCK	0.002%	96.831%
6037	CHINA FOOD LTD	0.002%	96.833%
6038	EVOTEC OAI AG	0.002%	96.835%
6039	TAKARA SHUZO CO	0.002%	96.837%
6040	SHINKONG SYNTHE	0.002%	96.839%
6041	SCHMOLZ+BICKENB	0.002%	96.841%
6042	SAO PAU ALPARGA	0.002%	96.843%
6043	USI CORPORATION	0.002%	96.844%
6044	SJW GROUP COMMON STOCK USD.001	0.002%	96.846%
6045	EPIZYME INC COMMON STOCK USD.0001	0.002%	96.848%
6046	EBOS GROUP LTD	0.002%	96.850%
6047	ACETO CORP COMMON STOCK USD.01	0.002%	96.852%
6048	ASAHI HOLDINGS	0.002%	96.854%
6049	GOLDEN STAR RES	0.002%	96.856%
6050	WAN HAI LINES	0.002%	96.858%
6051	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.859%
6052	SCHROEDERS(NEW)	0.002%	96.861%
6053	HAVELLS INDIA L	0.002%	96.863%
6054	SPORTS DIRECT I	0.002%	96.865%
6055	BQE NATL BELGIQ	0.002%	96.867%
6056	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.869%
6057	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.871%
6058	TAIWAN GLASS	0.002%	96.873%
6059	ASTRAL FOODS	0.002%	96.874%
6060	SKYLARK CO LTD	0.002%	96.876%
6061	CULP INC COMMON STOCK USD.05	0.002%	96.878%
6062	IOCHPE-MAXION	0.002%	96.880%
6063	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	96.882%
6064	PER AARSLEFF A/	0.002%	96.884%
6065	KARDEX	0.002%	96.886%
6066	UTD COMMUNITY F	0.002%	96.887%
6067	RELIANCE COMMUN	0.002%	96.889%
6068	YANLORD LAND GR	0.002%	96.891%
6069	TAISHO PHARMACE	0.002%	96.893%
6070	ORIENT CORP	0.002%	96.895%
6071	SWISS PRIME SIT	0.002%	96.897%
6072	RUENTEX DEVELOP	0.002%	96.899%
6073	TAKUMA CO	0.002%	96.900%
6074	YANZHOU COAL MI	0.002%	96.902%
6075	Alliance Global	0.002%	96.904%
6076	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.906%
6077	IPCA LABORATORI	0.002%	96.908%
6078	TELENAV INC COMMON STOCK USD.001	0.002%	96.910%
6079	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	SIBANYE GOLD LT	0.002%	96.913%
6081	TIANJIN PORT DE	0.002%	96.915%
6082	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.917%
6083	NORITZ CORP	0.002%	96.919%
6084	SANTAM	0.002%	96.921%
6085	SM PRIME HLDGS	0.002%	96.923%
6086	SUPREME ELECTRO	0.002%	96.925%
6087	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.926%
6088	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.928%
6089	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.930%
6090	TECO ELEC&MACHI	0.002%	96.932%
6091	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.934%
6092	SHANGHAI PETROC	0.002%	96.936%
6093	MAJOR CINEPLEX	0.002%	96.937%
6094	SAN-A CO LTD	0.002%	96.939%
6095	AUSTRALIAN AGRI	0.002%	96.941%
6096	MAYNE PHARMA GR	0.002%	96.943%
6097	INDOCEMENT TUNG	0.002%	96.945%
6098	AKITA BANK	0.002%	96.947%
6099	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.949%
6100	GASLOG LTD	0.002%	96.950%
6101	CASCADE BANCORP COMMON STOCK	0.002%	96.952%
6102	DAISHIN SECURIT	0.002%	96.954%
6103	FU SHOU YUAN IN	0.002%	96.956%
6104	A2 MILK CO LTD	0.002%	96.958%
6105	ARAKAWA CHEMICA	0.002%	96.960%
6106	GREENLAND HONG	0.002%	96.961%
6107	MANDALAY RESOUR	0.002%	96.963%
6108	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.965%
6109	MIGHTY RIVER PO	0.002%	96.967%
6110	DYDO DRINCO INC	0.002%	96.969%
6111	HEXAWARE TECHNO	0.002%	96.970%
6112	BK OF RYUKYUS	0.002%	96.972%
6113	HOKKAIDO ELEC P	0.002%	96.974%
6114	INTL CONTAINER	0.002%	96.976%
6115	KANTO DENKA KOG	0.002%	96.978%
6116	HAWKINS INC COMMON STOCK USD.05	0.002%	96.980%
6117	DIGI INTL INC	0.002%	96.981%
6118	ECHO GLOBAL LOG	0.002%	96.983%
6119	TOPY INDUSTRIES	0.002%	96.985%
6120	LANDEC CORP	0.002%	96.987%
6121	BK OF NAGOYA	0.002%	96.989%
6122	SALINI IMPREGIL	0.002%	96.991%
6123	CAPITA GROUP PL	0.002%	96.992%
6124	JVC KENWOOD HLD	0.002%	96.994%
6125	TRAKYA CAM SANA	0.002%	96.996%
6126	HAKDEX AB	0.002%	96.998%
6127	SANOFI INDIA LT	0.002%	97.000%
6128	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	97.002%
6129	NEXEN TIRE CORP	0.002%	97.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	97.005%
6131	NEO SOLAR POWER	0.002%	97.007%
6132	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.009%
6133	COMMERCIAL INTE	0.002%	97.011%
6134	PAX GLOBAL TECH	0.002%	97.012%
6135	ORIENTAL UNION	0.002%	97.014%
6136	PERUSAHAAN GAS	0.002%	97.016%
6137	SINTEX INDUSTRI	0.002%	97.018%
6138	WILSON BAYLY HO	0.002%	97.020%
6139	CVR ENERGY INC	0.002%	97.021%
6140	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.023%
6141	ECLAT TEXTILE C	0.002%	97.025%
6142	PERFICIENT INC COMMON STOCK USD.001	0.002%	97.027%
6143	TAIKISHA	0.002%	97.029%
6144	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	97.030%
6145	CHUGOKU MAR PAI	0.002%	97.032%
6146	DAH-CHI KOGYO	0.002%	97.034%
6147	NAVITAS LTD	0.002%	97.036%
6148	ENTERCOM COMMUN	0.002%	97.038%
6149	TKC CORPORATION	0.002%	97.039%
6150	TREDEGAR CORP COMMON STOCK	0.002%	97.041%
6151	PRADA SPA	0.002%	97.043%
6152	SAINT MARC HLDG	0.002%	97.045%
6153	DHT HOLDINGS IN	0.002%	97.047%
6154	REDINGTON INDIA	0.002%	97.048%
6155	DIAGEO PLC	0.002%	97.050%
6156	JUKI CORP	0.002%	97.052%
6157	PT TIMAH TBK	0.002%	97.054%
6158	CONTROLADORA VUELA CIA ADR ADR	0.002%	97.056%
6159	YAOKO CO	0.002%	97.057%
6160	DAISEKI CO LTD	0.002%	97.059%
6161	SPARKASSEN IMMO	0.002%	97.061%
6162	ELITE SEMICONDU	0.002%	97.063%
6163	CLARION CO	0.002%	97.065%
6164	MATSUYA FOODS C	0.002%	97.066%
6165	PRINCE HOUSING	0.002%	97.068%
6166	INTILAND DEVPT	0.002%	97.070%
6167	AICHI STEEL WOR	0.002%	97.072%
6168	BEML LTD	0.002%	97.073%
6169	ITALGAS SPA	0.002%	97.075%
6170	MATAS AS	0.002%	97.077%
6171	SWECO AB	0.002%	97.079%
6172	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.081%
6173	CREDITO EMILIAN	0.002%	97.082%
6174	DAINIPPON PHARM	0.002%	97.084%
6175	CHINA HARMONY N	0.002%	97.086%
6176	CLAS OHLSON AB	0.002%	97.088%
6177	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	97.090%
6178	WIHLBORGS FASTI	0.002%	97.091%
6179	PREMIER OIL	0.002%	97.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	HIWIN TECH CORP	0.002%	97.095%
6181	INDIAN HOTELS	0.002%	97.097%
6182	CAWACHI LTD	0.002%	97.098%
6183	RAMAYANA LESTAR	0.002%	97.100%
6184	TIGA PILAR SEJA	0.002%	97.102%
6185	TEJON RANCH CO	0.002%	97.104%
6186	CLEANAWAY CO LT	0.002%	97.105%
6187	ELETRORBRAS COMM	0.002%	97.107%
6188	CONTROLADORA VU	0.002%	97.109%
6189	YOUNGWON CORP	0.002%	97.111%
6190	LIFESTYLE INTER	0.002%	97.113%
6191	SINOPEC SHANGHA	0.002%	97.114%
6192	TRC COS INC COMMON STOCK USD.1	0.002%	97.116%
6193	CADILA HEALTHCA	0.002%	97.118%
6194	IRISH RESIDENTI	0.002%	97.120%
6195	SPLUNK INC COMMON STOCK USD.001	0.002%	97.121%
6196	TIKKURILA OY	0.002%	97.123%
6197	INVESCO OFFICE	0.002%	97.125%
6198	DMCI HLDGS INC	0.002%	97.127%
6199	BML INC	0.002%	97.128%
6200	ESURE GROUP PLC	0.002%	97.130%
6201	CANON INC SPONS ADR ADR	0.002%	97.132%
6202	WISDOM MARINE L	0.002%	97.134%
6203	NATIONAL GRID	0.002%	97.136%
6204	HIKARI TSUSHIN	0.002%	97.137%
6205	AURICO METALS INC COMMON STOCK	0.002%	97.139%
6206	NIPPON FLOUR MI	0.002%	97.141%
6207	Goldcrest Co.,	0.002%	97.143%
6208	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	97.144%
6209	TALGO SA	0.002%	97.146%
6210	ATWOOD OCEANICS	0.002%	97.148%
6211	PLANET FITNESS INC CL A COMMON STOCK	0.002%	97.150%
6212	VEDANTA LTD ADR ADR	0.002%	97.151%
6213	METRO PACIFIC I	0.002%	97.153%
6214	CALIFORNIA AMPL	0.002%	97.155%
6215	ARN MONDADORI E	0.002%	97.157%
6216	G-RESOURCES GP	0.002%	97.158%
6217	SOULBRAIN CO LT	0.002%	97.160%
6218	EMPEROR INTL HL	0.002%	97.162%
6219	TSINGTAO BREWER	0.002%	97.164%
6220	ALTAMIR AMBOISE	0.002%	97.165%
6221	SKS MICROFINANC	0.002%	97.167%
6222	MEIKO ELECTRONI	0.002%	97.169%
6223	SHIN-ETSU POLYM	0.002%	97.171%
6224	CT ENVIRONMENTA	0.002%	97.172%
6225	OIL & NATURAL G	0.002%	97.174%
6226	PRESS KOGYO CO	0.002%	97.176%
6227	HK ELECTRIC INV	0.002%	97.178%
6228	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.179%
6229	TONG YANG INV B	0.002%	97.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	ARISAWA MFG CO	0.002%	97.183%
6231	NITTO ELECTRIC	0.002%	97.184%
6232	HUISHANG BANK C	0.002%	97.186%
6233	V TECHNOLOGY	0.002%	97.188%
6234	BANCOLOMBIA SA	0.002%	97.190%
6235	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.191%
6236	WILMAR INTERL L	0.002%	97.193%
6237	SIERRA BANCORP COMMON STOCK	0.002%	97.195%
6238	VST HLDGS	0.002%	97.197%
6239	VISTA LAND & LI	0.002%	97.198%
6240	FAR EAST DEPT	0.002%	97.200%
6241	MARCO POLO DEV	0.002%	97.202%
6242	CASHBUILD LTD	0.002%	97.204%
6243	MEKONOMEN AB	0.002%	97.205%
6244	TV ASAHI CORP	0.002%	97.207%
6245	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	97.209%
6246	MITRA ADIPERKAS	0.002%	97.210%
6247	GROWTHPOINT PRO	0.002%	97.212%
6248	STAGECOACH GROU	0.002%	97.214%
6249	DAIBIRU CORP	0.002%	97.216%
6250	SINOPEC KANTONS	0.002%	97.217%
6251	SHIKOKU BANK	0.002%	97.219%
6252	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	97.221%
6253	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.223%
6254	ZERIA PHARMACEU	0.002%	97.224%
6255	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.226%
6256	SUPERVALU INC	0.002%	97.228%
6257	SAO MARTINHO SA	0.002%	97.229%
6258	VODACOM GP-PRPT	0.002%	97.231%
6259	TITAN INDUSTRIE	0.002%	97.233%
6260	GPO DE INVERSIO	0.002%	97.235%
6261	S.A.C.I. FALABE	0.002%	97.236%
6262	PREMIER FOODS	0.002%	97.238%
6263	KARNATAKA BANK	0.002%	97.240%
6264	CONEXIO CORP	0.002%	97.241%
6265	TOKEN CORP	0.002%	97.243%
6266	VIVOTEK INC	0.002%	97.245%
6267	ATEN INTERNATIO	0.002%	97.247%
6268	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.248%
6269	LONMIN PLC	0.002%	97.250%
6270	YANG MING MARIN	0.002%	97.252%
6271	GJENSIDIGE FORS	0.002%	97.253%
6272	TORSTAR CORP CL	0.002%	97.255%
6273	MICHINOKU BANK	0.002%	97.257%
6274	SUN HUNG KAI CO	0.002%	97.259%
6275	ADLER REAL ESTA	0.002%	97.260%
6276	TOKYO BROADCAST	0.002%	97.262%
6277	S&T MOTIV CO LT	0.002%	97.264%
6278	TORII PHARM CO	0.002%	97.265%
6279	ASIA OPTICAL CO	0.002%	97.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	OSSTEM IMPLANT	0.002%	97.269%
6281	OHL MEXICO SAB	0.002%	97.270%
6282	AJANTA PHARMA	0.002%	97.272%
6283	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.274%
6284	VILLEROY & BOCH	0.002%	97.276%
6285	TSI HOLDINGS CO	0.002%	97.277%
6286	MUHIBBAH ENGINE	0.002%	97.279%
6287	GEA GROUP AG	0.002%	97.281%
6288	GLADSTONE COMME	0.002%	97.282%
6289	TITAN CEMENT CO	0.002%	97.284%
6290	ORIOLA-KD CORP	0.002%	97.286%
6291	OKAMURA CORP	0.002%	97.287%
6292	CERVED INFORMAT	0.002%	97.289%
6293	J-OIL MILLS INC	0.002%	97.291%
6294	CHAUN-CHOUNG TE	0.002%	97.292%
6295	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.294%
6296	TATSUTA ELEC WI	0.002%	97.296%
6297	MASTERLINK SECS	0.002%	97.298%
6298	NEXITY	0.002%	97.299%
6299	MITSUBISHI STEE	0.002%	97.301%
6300	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.303%
6301	PRUKSA HOLDING	0.002%	97.304%
6302	ALPEK SAB	0.002%	97.306%
6303	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.308%
6304	UNITED LABORATO	0.002%	97.309%
6305	LG FASHION CORP	0.002%	97.311%
6306	LEYOU TECHNOLOG	0.002%	97.313%
6307	GROUP COMERCIAL	0.002%	97.314%
6308	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.316%
6309	VT HOLDINGS CO	0.002%	97.318%
6310	SODICK CO	0.002%	97.319%
6311	BANK OF PHILIPP	0.002%	97.321%
6312	XEBIO CO	0.002%	97.323%
6313	GRUMA SA DE CV	0.002%	97.324%
6314	AMPLIFON SPA NE	0.002%	97.326%
6315	MESA LABORATORIES INC COMMON STOCK	0.002%	97.328%
6316	EHIME BANK	0.002%	97.330%
6317	MONADELPHOUS GR	0.002%	97.331%
6318	HI-LEX CORP	0.002%	97.333%
6319	DEVELOPMENT CRE	0.002%	97.335%
6320	HUA HONG SEMICO	0.002%	97.336%
6321	TSURUHA HOLDING	0.002%	97.338%
6322	DAESANG CORP	0.002%	97.340%
6323	CORP MOCTEZUMA	0.002%	97.341%
6324	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.343%
6325	LIMELIGHT NETW	0.002%	97.345%
6326	AI HOLDINGS COR	0.002%	97.346%
6327	MCJ CO LTD	0.002%	97.348%
6328	SIIC ENVIRONMEN	0.002%	97.350%
6329	JCU CORP	0.002%	97.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	SEMIRARA MINING	0.002%	97.353%
6331	COGOBUY GROUP	0.002%	97.355%
6332	ONEREIT	0.002%	97.356%
6333	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.358%
6334	FUKUSHIMA IND C	0.002%	97.360%
6335	ERCROS SA	0.002%	97.361%
6336	SYSTEX CORPORAT	0.002%	97.363%
6337	FORMOSA PETROCH	0.002%	97.365%
6338	PETRON CORP	0.002%	97.366%
6339	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.368%
6340	QUALITY HOUSES	0.002%	97.370%
6341	OIL REFINERIES	0.002%	97.371%
6342	COAL INDIA LTD	0.002%	97.373%
6343	LE NOBLE AGE	0.002%	97.374%
6344	HANA TOUR SERVI	0.002%	97.376%
6345	SAVENCIA SA	0.002%	97.378%
6346	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.379%
6347	ELEC POWER DEV	0.002%	97.381%
6348	NEO-CHINA GROUP	0.002%	97.383%
6349	CLARKSON(HORACE	0.002%	97.384%
6350	INDIAN BANK	0.002%	97.386%
6351	PHISON ELECTRON	0.002%	97.388%
6352	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.389%
6353	ALTAREA SCA	0.002%	97.391%
6354	TAIYO INK MFG C	0.002%	97.393%
6355	FUJI CO(TOKYO)	0.002%	97.394%
6356	TOWA PHARM CO L	0.002%	97.396%
6357	NISSEI BUILD KO	0.002%	97.398%
6358	GLOW ENERGY	0.002%	97.399%
6359	BW OFFSHORE LTD	0.002%	97.401%
6360	SUNLIGHT REAL E	0.002%	97.403%
6361	SEAH STEEL	0.002%	97.404%
6362	TAV HAVALIMANLA	0.002%	97.406%
6363	FINCANTIERI SPA	0.002%	97.408%
6364	FAGRON	0.002%	97.409%
6365	CARBONITE INC COMMON STOCK USD.01	0.002%	97.411%
6366	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.412%
6367	BANGKOK EXPRESS	0.002%	97.414%
6368	DEL FRISCOS RES	0.002%	97.416%
6369	ASIA AVIATION P	0.002%	97.417%
6370	BANK OF CHONGQI	0.002%	97.419%
6371	PAZ CORP SA	0.002%	97.421%
6372	EIGHTEENTH BANK	0.002%	97.422%
6373	DAH CHONG HONG	0.002%	97.424%
6374	SANKI ENGINEERI	0.002%	97.426%
6375	MULTIPLUS SA	0.002%	97.427%
6376	TENARIS S.A.	0.002%	97.429%
6377	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.431%
6378	GURUNAVI INC	0.002%	97.432%
6379	INFRATIL LTD	0.002%	97.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	CHINA SINGYES S	0.002%	97.435%
6381	AMCOR LTD-SP AD	0.002%	97.437%
6382	JAPAN WOOL TEXT	0.002%	97.439%
6383	GEO CO LTD	0.002%	97.440%
6384	AVANZA BANK HOL	0.002%	97.442%
6385	TAKASAGO INTL C	0.002%	97.444%
6386	EVERGREEN MARIN	0.002%	97.445%
6387	ZALANDO SE	0.002%	97.447%
6388	DORIAN LPG LTD	0.002%	97.448%
6389	KINEPOLIS GROUP	0.002%	97.450%
6390	CHOFU SEISAKUSH	0.002%	97.452%
6391	HONG LEONG BANK	0.002%	97.453%
6392	NEC NETWK & SYS	0.002%	97.455%
6393	YIEH PHUI ENTS	0.002%	97.457%
6394	ISEKI & CO	0.002%	97.458%
6395	CHROMA ATE INC	0.002%	97.460%
6396	EVA PRECISION I	0.002%	97.461%
6397	MAYR-MELNHOF KA	0.002%	97.463%
6398	NOVAE GROUP PLC	0.002%	97.465%
6399	ETSY INC COMMON STOCK USD.001	0.002%	97.466%
6400	CHINA AOYUAN PR	0.002%	97.468%
6401	XO GROUP INC COMMON STOCK USD.01	0.002%	97.469%
6402	CGN POWER CO LT	0.002%	97.471%
6403	COCA-COLA FEMSA	0.002%	97.473%
6404	CANON ELECTRONI	0.002%	97.474%
6405	STUART OLSON IN	0.002%	97.476%
6406	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.477%
6407	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.479%
6408	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.481%
6409	DONGFANG ELECT	0.002%	97.482%
6410	TANSEISHA CO	0.002%	97.484%
6411	GLOBANT SA	0.002%	97.485%
6412	KENKO MAYONNAIS	0.002%	97.487%
6413	CIMC ENRIC HOLD	0.002%	97.489%
6414	NSI NC	0.002%	97.490%
6415	KINDOM CONSTRUC	0.002%	97.492%
6416	THORESEN THAI A	0.002%	97.493%
6417	SHIN ZU SHING C	0.002%	97.495%
6418	DANIELI & CO CO	0.002%	97.497%
6419	BURSA MALAYSIA	0.002%	97.498%
6420	SHANGHAI JIN JI	0.002%	97.500%
6421	KAKAKU.COM INC	0.002%	97.501%
6422	GMO INTERNET IN	0.002%	97.503%
6423	NIPPON DENKO CO	0.002%	97.505%
6424	CHINA METAL PRO	0.002%	97.506%
6425	TONGYANG LIFE I	0.002%	97.508%
6426	AMADA HOLDINGS	0.002%	97.509%
6427	LG INTL CORP	0.002%	97.511%
6428	DAEWOO ENGINEER	0.002%	97.513%
6429	VITAL HEALTHCAR	0.002%	97.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	USIMINAS USI SD	0.002%	97.516%
6431	FORTINET INC	0.002%	97.517%
6432	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.519%
6433	QUIMICA Y MINER	0.002%	97.520%
6434	TUBE INV OF IND	0.002%	97.522%
6435	DALMIA BHARAT L	0.002%	97.524%
6436	CHINA COAL ENER	0.002%	97.525%
6437	ONEBEACON INSUR	0.002%	97.527%
6438	FRASERS COMMERC	0.002%	97.528%
6439	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.530%
6440	HOCHDORF HOLDIN	0.002%	97.532%
6441	ZZZSAN-AI OIL C	0.002%	97.533%
6442	HEIWA REAL ESTA	0.002%	97.535%
6443	STARHUB LIMITED	0.002%	97.536%
6444	AGELLAN COMMERC	0.002%	97.538%
6445	TAIWAN ACCEPTAN	0.002%	97.539%
6446	SOILBUILD BUSIN	0.002%	97.541%
6447	KOREA AEROSPACE	0.002%	97.543%
6448	ST SHINE OPTICA	0.002%	97.544%
6449	LENZING AG	0.002%	97.546%
6450	ROCK FIELD CO	0.002%	97.547%
6451	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	97.549%
6452	RAITO KOGYO CO	0.002%	97.550%
6453	KENDRION NV	0.002%	97.552%
6454	DAIDO METAL CO	0.002%	97.554%
6455	INTERNATIONAL P	0.002%	97.555%
6456	NAKANISHI INC	0.002%	97.557%
6457	CAFE DE CORAL H	0.002%	97.558%
6458	CENTRL PLAZA HO	0.002%	97.560%
6459	NIHON NOHYAKU	0.002%	97.561%
6460	DEXCOM INC COMMON STOCK USD.001	0.002%	97.563%
6461	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.565%
6462	MAH SING GROUP	0.002%	97.566%
6463	IRISO ELECTRONI	0.002%	97.568%
6464	IGUATEMI EMP SH	0.002%	97.569%
6465	EMIRA PROPERTY	0.002%	97.571%
6466	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.572%
6467	NOVELION THERAP	0.002%	97.574%
6468	SINARMAS LAND	0.002%	97.576%
6469	STELLA CHEMIFA	0.002%	97.577%
6470	B2W-CIA GLOBAL	0.002%	97.579%
6471	SAVANNA ENERGY	0.002%	97.580%
6472	BOIRON	0.002%	97.582%
6473	TOKAI RUBBER IN	0.002%	97.583%
6474	COLOWIDE CO LTD	0.002%	97.585%
6475	CA IMMOBILIEN A	0.002%	97.586%
6476	MGM CHINA HLDGS	0.002%	97.588%
6477	DIGITAL GARAGE	0.002%	97.590%
6478	EZION HOLDINGS	0.002%	97.591%
6479	PHOTO-ME INTERN	0.002%	97.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	LANDAUER INC COMMON STOCK USD.1	0.002%	97.594%
6481	MIYAZAKI BANK	0.002%	97.596%
6482	BEC WORLD PUBLI	0.002%	97.597%
6483	RUTH'S HOSPITAL	0.002%	97.599%
6484	FANTASIA HOLDIN	0.002%	97.601%
6485	MOTHERSON SUMI	0.002%	97.602%
6486	SANDEN CORP	0.002%	97.604%
6487	HANSOL PAPER CO	0.002%	97.605%
6488	GO-AHEAD GROUP	0.002%	97.607%
6489	COSTAIN GROUP P	0.002%	97.608%
6490	ANGLOGOLD LTD	0.002%	97.610%
6491	CMK CORP	0.002%	97.611%
6492	PRIMERO MINING CORP COMMON STOCK	0.002%	97.613%
6493	INTL NICKEL IND	0.002%	97.614%
6494	JIN CO.LTD	0.002%	97.616%
6495	PHILIPPINE NATL	0.002%	97.618%
6496	BROWN (N) GROUP	0.002%	97.619%
6497	M3 INC	0.002%	97.621%
6498	ASAHI DIAMOND I	0.002%	97.622%
6499	ARGOSY PROPERTY	0.002%	97.624%
6500	ASSOCD INTL HOT	0.002%	97.625%
6501	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	97.627%
6502	KAPPAHL HOLDING	0.002%	97.628%
6503	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	97.630%
6504	HEADWATERS INC COMMON STOCK USD.001	0.002%	97.631%
6505	SUMITOMO REAL E	0.002%	97.633%
6506	JU TENG INTERNA	0.002%	97.635%
6507	INOGEN INC COMMON STOCK USD.001	0.002%	97.636%
6508	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.638%
6509	VTG AG	0.002%	97.639%
6510	DESCENTE LTD.	0.002%	97.641%
6511	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.642%
6512	ELBIT SYSTEMS L	0.002%	97.644%
6513	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.645%
6514	ONESAVINGS BANK	0.002%	97.647%
6515	MOCHIDA PHARM C	0.002%	97.648%
6516	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.650%
6517	SLATE OFFICE RE	0.002%	97.651%
6518	SANRIO CO	0.002%	97.653%
6519	KOREA EXPRESS C	0.002%	97.654%
6520	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.656%
6521	HARBIN POWER EQ	0.002%	97.657%
6522	CLEVO	0.002%	97.659%
6523	KWS SAAT AG	0.002%	97.661%
6524	YAPI VE KREDI B	0.002%	97.662%
6525	ICHIGO REAL EST	0.002%	97.664%
6526	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.665%
6527	HUNG SHENG CONS	0.002%	97.667%
6528	VALID SOLUCOES	0.002%	97.668%
6529	ADANI POWER LTD	0.002%	97.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	HIRATA TECHNICA	0.002%	97.671%
6531	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.673%
6532	RICHTER GEDEON	0.002%	97.674%
6533	FISERV INC SR UNSECURED 06/20 2.7	0.002%	97.676%
6534	T.HASEGAWA CO	0.002%	97.677%
6535	CIA DE DIST INT	0.002%	97.679%
6536	NOVOLIPET STEEL	0.002%	97.680%
6537	SINOTRUK HONG K	0.002%	97.682%
6538	WAKITA & CO	0.002%	97.683%
6539	OTE(HELLENIC TL	0.002%	97.685%
6540	ASSYSTEM	0.002%	97.686%
6541	METLIFECARE LTD	0.002%	97.688%
6542	ODONTOPREV SA	0.002%	97.689%
6543	ASTALDI	0.002%	97.691%
6544	JIANGNAN GROUP	0.002%	97.692%
6545	HAMAMATSU PHOTO	0.002%	97.694%
6546	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.695%
6547	BIOGAIA AB	0.002%	97.697%
6548	HKR INTL LTD	0.002%	97.698%
6549	KURODA ELECTRIC	0.002%	97.700%
6550	CHAROEN POK PHA	0.002%	97.701%
6551	SRA HOLDINGS IN	0.002%	97.703%
6552	CALIX INC COMMON STOCK	0.002%	97.704%
6553	MALAYSIA BUILD	0.002%	97.706%
6554	SINTOKOGIO	0.002%	97.707%
6555	AIMS AMP CAPITA	0.002%	97.709%
6556	VZ HOLDING AG	0.001%	97.710%
6557	ANGLO AMERICAN	0.001%	97.712%
6558	ICL-ISRAEL CHEM	0.001%	97.713%
6559	DAIKYONISHIKAWA	0.001%	97.715%
6560	TESCO CORP	0.001%	97.716%
6561	KONOIKE TRANSPO	0.001%	97.718%
6562	GREEN REIT PLC	0.001%	97.719%
6563	BRODRENE HARTMA	0.001%	97.721%
6564	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.722%
6565	PILOT CORP (NEW	0.001%	97.724%
6566	ERAMET	0.001%	97.725%
6567	EL AL ISRAEL AI	0.001%	97.727%
6568	KINGDEE INTERNA	0.001%	97.728%
6569	L'OCCITANE INTE	0.001%	97.730%
6570	QAD INC A COMMON STOCK	0.001%	97.731%
6571	CHESNARA PLC	0.001%	97.733%
6572	TOHO ZINC CO LT	0.001%	97.734%
6573	HAMBURGER HAFEN	0.001%	97.736%
6574	SHANKS GROUP PL	0.001%	97.737%
6575	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.739%
6576	TAIWAN COGENERA	0.001%	97.740%
6577	KUMIAI CHEM IND	0.001%	97.742%
6578	EASY BIO INC	0.001%	97.743%
6579	RAFFLES MEDICAL	0.001%	97.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	SCSK CORPORATIO	0.001%	97.746%
6581	CTCI CORP	0.001%	97.748%
6582	AMERICAN PUBLIC	0.001%	97.749%
6583	CHINA WATER AFF	0.001%	97.751%
6584	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	97.752%
6585	CHINA HUIYUAN J	0.001%	97.754%
6586	JAPAN LIFELINE	0.001%	97.755%
6587	GRAPE KING INC	0.001%	97.757%
6588	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	97.758%
6589	MERSEN SA	0.001%	97.759%
6590	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.761%
6591	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.762%
6592	MGI COUTIER	0.001%	97.764%
6593	VIRGIN MONEY HL	0.001%	97.765%
6594	NISHIO RENT ALL	0.001%	97.767%
6595	OPTO TECH CORPN	0.001%	97.768%
6596	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	97.770%
6597	FUTABA INDUSTRI	0.001%	97.771%
6598	H&R WASAG AG	0.001%	97.773%
6599	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.774%
6600	NORTHERN BLIZZA	0.001%	97.776%
6601	YUEXIU REAL ES	0.001%	97.777%
6602	FORMULA SYST(19	0.001%	97.779%
6603	TPG TELECOM	0.001%	97.780%
6604	BACHEM HLD AG-B	0.001%	97.781%
6605	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.783%
6606	MAX CO	0.001%	97.784%
6607	WEIQIAO TEXTILE	0.001%	97.786%
6608	IGG INC	0.001%	97.787%
6609	LENDINGTREE INC COMMON STOCK USD.01	0.001%	97.789%
6610	BW LPG LTD	0.001%	97.790%
6611	GPO AEROPORTUAR	0.001%	97.792%
6612	FUKUDA DENSHI C	0.001%	97.793%
6613	ALBIOMA	0.001%	97.795%
6614	UNID CO LTD	0.001%	97.796%
6615	OCEAN YIELD ASA	0.001%	97.797%
6616	HOKUTO CORP	0.001%	97.799%
6617	JAIPRAKASH ASSO	0.001%	97.800%
6618	HULIC CO LTD	0.001%	97.802%
6619	BK OF SAGA	0.001%	97.803%
6620	FINGERPRINT CAR	0.001%	97.805%
6621	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	97.806%
6622	TV TOKYO HLDG C	0.001%	97.808%
6623	HOCHSCHILD MINI	0.001%	97.809%
6624	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.811%
6625	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.812%
6626	MCBRIDE PLC	0.001%	97.813%
6627	KOLON CORPORATI	0.001%	97.815%
6628	KALBE FARMA	0.001%	97.816%
6629	CHINA AEROSPACE	0.001%	97.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	PATRIZIA IMMO A	0.001%	97.819%
6631	SP SETIA	0.001%	97.821%
6632	HOLY STONE ENTE	0.001%	97.822%
6633	INFIGEN ENERGY	0.001%	97.824%
6634	CHAROEN POKPHAN	0.001%	97.825%
6635	ITOCHU FUEL COR	0.001%	97.826%
6636	RAISIO YHTYMA O	0.001%	97.828%
6637	FARGLORY LAND D	0.001%	97.829%
6638	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.831%
6639	CHANGYOU.COM LTD ADR ADR	0.001%	97.832%
6640	ROLAND DG CORP	0.001%	97.834%
6641	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	97.835%
6642	ADHI KARYA PERS	0.001%	97.837%
6643	LASERTEC CORP	0.001%	97.838%
6644	TAIHEI DENGYO	0.001%	97.839%
6645	BRUNEL INTL	0.001%	97.841%
6646	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.842%
6647	NISSHIN STEEL H	0.001%	97.844%
6648	TURKIYE SINAI K	0.001%	97.845%
6649	CALIAN GROUP LT	0.001%	97.847%
6650	FURUKAWA CO	0.001%	97.848%
6651	OITA BANK	0.001%	97.849%
6652	ALGOMA CENTRAL	0.001%	97.851%
6653	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.852%
6654	KOC HOLDING AS	0.001%	97.854%
6655	THAI VEGETABLE	0.001%	97.855%
6656	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.857%
6657	BEIERSDORF AG	0.001%	97.858%
6658	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.860%
6659	ENERCHINA HOLDI	0.001%	97.861%
6660	VS INDUSTRY BHD	0.001%	97.862%
6661	KOMERCNI BANKA	0.001%	97.864%
6662	PETRONAS DAGANG	0.001%	97.865%
6663	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.001%	97.867%
6664	MINOR INTERNATI	0.001%	97.868%
6665	SATO CORP	0.001%	97.870%
6666	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.871%
6667	CIA TRANSM ENER	0.001%	97.872%
6668	CHINA WATER IND	0.001%	97.874%
6669	BLOOMBERRY RESO	0.001%	97.875%
6670	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.877%
6671	UMS HLDGS LTD	0.001%	97.878%
6672	WASHTEC AG	0.001%	97.880%
6673	ALPHA & OMEGA S	0.001%	97.881%
6674	FLYTECH TECHNOL	0.001%	97.882%
6675	FOSTER ELECTRIC	0.001%	97.884%
6676	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.885%
6677	POLYTEC HOLDING	0.001%	97.887%
6678	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.888%
6679	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	97.891%
6681	FIRST REIT	0.001%	97.892%
6682	CIA SANEAMENTO	0.001%	97.894%
6683	ATUL LTD	0.001%	97.895%
6684	VETROPACK HOLDI	0.001%	97.897%
6685	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.898%
6686	VAREX IMAGING CORP COMMON STOCK	0.001%	97.899%
6687	TAMURA CORP	0.001%	97.901%
6688	XINGDA INTERNAT	0.001%	97.902%
6689	AFFICHAGE HOLDI	0.001%	97.904%
6690	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.905%
6691	KOWLOON DEVMT	0.001%	97.906%
6692	TECHNOLOGY ONE	0.001%	97.908%
6693	PIOLAX CO	0.001%	97.909%
6694	UTD INDUSTRIAL	0.001%	97.911%
6695	VITTORIA ASSICU	0.001%	97.912%
6696	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.913%
6697	CALBEE INC	0.001%	97.915%
6698	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.916%
6699	WAFER WORKS COR	0.001%	97.918%
6700	ISHIHARA SANGYO	0.001%	97.919%
6701	YAMABIKO CORP	0.001%	97.921%
6702	TOYO ENG CORP	0.001%	97.922%
6703	HARASHIN CO LTD	0.001%	97.923%
6704	VERBIO VEREINIG	0.001%	97.925%
6705	BOMBARDIER INC	0.001%	97.926%
6706	NAMURA SHIPBUIL	0.001%	97.928%
6707	SHIZUOKAGAS CO	0.001%	97.929%
6708	TIME DOTCOM BHD	0.001%	97.930%
6709	ADVTECH LTD	0.001%	97.932%
6710	CITIZENS INC COMMON STOCK	0.001%	97.933%
6711	JOSHIN DENKI CO	0.001%	97.935%
6712	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.936%
6713	XL AXIATA TBK P	0.001%	97.937%
6714	ARDENTEC CORP	0.001%	97.939%
6715	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	97.940%
6716	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.942%
6717	COLBUN S.A.	0.001%	97.943%
6718	BEIJER ALMA AB	0.001%	97.944%
6719	HO BEE INVESTME	0.001%	97.946%
6720	BENETEAU	0.001%	97.947%
6721	YELLOW HAT LTD.	0.001%	97.948%
6722	FLEXIGROUP LIMI	0.001%	97.950%
6723	ANDHRA BANK	0.001%	97.951%
6724	SUNGWOO HITECH	0.001%	97.953%
6725	SINFONIA TECHNO	0.001%	97.954%
6726	MACATAWA BANK CORP COMMON STOCK	0.001%	97.955%
6727	SUMITOMO DENSET	0.001%	97.957%
6728	DAUM COMMUNICAT	0.001%	97.958%
6729	DAIFUKU CO	0.001%	97.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	ALAM SUTERA REA	0.001%	97.961%
6731	YANZHOU COAL MI	0.001%	97.962%
6732	NESTLE INDIA	0.001%	97.964%
6733	D.A. CONSORTIUM	0.001%	97.965%
6734	SALMAR ASA	0.001%	97.967%
6735	GRUPO AEROPORTU	0.001%	97.968%
6736	DEUTSCHE BETEI	0.001%	97.969%
6737	SAIBU GAS CO	0.001%	97.971%
6738	TOA CORP	0.001%	97.972%
6739	LOTTE FOOD CO	0.001%	97.974%
6740	US Wire Order	0.001%	97.975%
6741	UKC HOLDINGS CO	0.001%	97.976%
6742	PRESSANCE CORPO	0.001%	97.978%
6743	PAGE INDUSTRIES	0.001%	97.979%
6744	SUNWAY BHD	0.001%	97.980%
6745	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.982%
6746	GREEN CROSS HLD	0.001%	97.983%
6747	QOL CO LTD	0.001%	97.985%
6748	NVE CORP	0.001%	97.986%
6749	YUASA TRADING C	0.001%	97.987%
6750	KOREA GAS CORP	0.001%	97.989%
6751	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.990%
6752	GREAT EASTERN S	0.001%	97.991%
6753	GIGA SOLAR MAT	0.001%	97.993%
6754	LIPPO MALLS IN	0.001%	97.994%
6755	WINCANTON	0.001%	97.996%
6756	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.997%
6757	ASTRA AGRO LEST	0.001%	97.998%
6758	TRONC INC COMMON STOCK USD.01	0.001%	98.000%
6759	DIRTT ENVIRONME	0.001%	98.001%
6760	LIFE CORPORATIO	0.001%	98.003%
6761	BANK PEKAO	0.001%	98.004%
6762	NINE ENTERTAINM	0.001%	98.005%
6763	BENI STABILI IT	0.001%	98.007%
6764	THAI AIRWAYS IN	0.001%	98.008%
6765	TOWA BANK	0.001%	98.009%
6766	ALIANSCOE SHOPPI	0.001%	98.011%
6767	XIAMEN INTL POR	0.001%	98.012%
6768	VECTRUS INC COMMON STOCK USD.01	0.001%	98.014%
6769	AUSDRILL LIMITE	0.001%	98.015%
6770	HENGDELI HOLDIN	0.001%	98.016%
6771	MENICON CO LTD	0.001%	98.018%
6772	KOREA KOLMAR CO	0.001%	98.019%
6773	MOBILEONE LTD.	0.001%	98.020%
6774	INDAH KIAT PULP	0.001%	98.022%
6775	PARTRON CO LTD	0.001%	98.023%
6776	REZIDOR HOTEL G	0.001%	98.025%
6777	CONN S INC COMMON STOCK USD.01	0.001%	98.026%
6778	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.027%
6779	RISO KAGAKU COR	0.001%	98.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	CAPITAL® PRO	0.001%	98.030%
6781	MAINSTREET EQUI	0.001%	98.031%
6782	BELC CO LTD	0.001%	98.033%
6783	UNIVERSAL MEDIC	0.001%	98.034%
6784	WEST BANCORPORATION COMMON STOCK	0.001%	98.035%
6785	PLATINUM ASSET	0.001%	98.037%
6786	KESKO OYJ	0.001%	98.038%
6787	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.040%
6788	TUBOS REUNIDOS	0.001%	98.041%
6789	NITTA CORP	0.001%	98.042%
6790	KOSSAN RUBBER I	0.001%	98.044%
6791	SUN FRONTIER FU	0.001%	98.045%
6792	FIRST GEN CORPO	0.001%	98.046%
6793	HUNTER DOUGLAS	0.001%	98.048%
6794	DATA COMMUNICAT	0.001%	98.049%
6795	NUTRACEUTICAL I	0.001%	98.050%
6796	LEXTAR ELECTRON	0.001%	98.052%
6797	POS MALAYSIA	0.001%	98.053%
6798	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.054%
6799	GURIT HOLDING A	0.001%	98.056%
6800	CHINA SHENGMU O	0.001%	98.057%
6801	DEXERIALS CORP	0.001%	98.059%
6802	ULTRA TECH CEMC	0.001%	98.060%
6803	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.061%
6804	JAPAN PULP & PA	0.001%	98.063%
6805	UNILEVER INDONE	0.001%	98.064%
6806	BYGGMAX GROUP A	0.001%	98.065%
6807	COVENANT TRANSP	0.001%	98.067%
6808	SHIBUYA KOGYO C	0.001%	98.068%
6809	QINGDAO PORT IN	0.001%	98.069%
6810	ENCE ENERGIA	0.001%	98.071%
6811	NEUROCRINE BIOS	0.001%	98.072%
6812	BANGKOK DUSIT M	0.001%	98.073%
6813	BANDO CHEMICAL	0.001%	98.075%
6814	KIKUCHI CO LTD	0.001%	98.076%
6815	TOKYOTOKEIBA CO	0.001%	98.077%
6816	AUSTAL LTD	0.001%	98.079%
6817	RIKEN CORP	0.001%	98.080%
6818	SINGAPORE FINAN	0.001%	98.081%
6819	GWA GROUP LTD	0.001%	98.083%
6820	DAIHO CONSTRUCT	0.001%	98.084%
6821	MITSUBISHI PENC	0.001%	98.086%
6822	UOA DEVELOPMENT	0.001%	98.087%
6823	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.088%
6824	SAMSUNG C&T COR	0.001%	98.090%
6825	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.001%	98.091%
6826	TOWA CORP	0.001%	98.092%
6827	SINOTRANS SHIPP	0.001%	98.094%
6828	TOWNGAS CHINA C	0.001%	98.095%
6829	EAGLE INDUSTRY	0.001%	98.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	DEVOTEAM SA	0.001%	98.098%
6831	UCB	0.001%	98.099%
6832	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.100%
6833	SOLOR A/S	0.001%	98.102%
6834	CARD FACTORY PL	0.001%	98.103%
6835	MITSUBOSHI BELT	0.001%	98.104%
6836	GREAT LAKES DRE	0.001%	98.106%
6837	UNIBAIL-RODAMCO	0.001%	98.107%
6838	NIPPON PAINT CO	0.001%	98.108%
6839	CHINA SHIPPING	0.001%	98.110%
6840	I.T LIMITED	0.001%	98.111%
6841	SOGEFI	0.001%	98.112%
6842	CORFICOLOMBIANA	0.001%	98.114%
6843	WEBJET LTD	0.001%	98.115%
6844	LIU CHONG HING	0.001%	98.116%
6845	CHINA MAPLE LEA	0.001%	98.118%
6846	OUTSOURCING INC	0.001%	98.119%
6847	DONGJIANG ENVIR	0.001%	98.120%
6848	DUNI AB	0.001%	98.122%
6849	PRESTIGE INTERN	0.001%	98.123%
6850	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.124%
6851	XEROX CORP 4.07	0.001%	98.126%
6852	MALAYSIAN RES C	0.001%	98.127%
6853	BANCO DAVIVIEND	0.001%	98.128%
6854	ALTICE NV	0.001%	98.130%
6855	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.131%
6856	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.132%
6857	CEMEX LATAM HLD	0.001%	98.134%
6858	PIERRE & VACANC	0.001%	98.135%
6859	RMP ENERGY INC	0.001%	98.136%
6860	OPAP SA	0.001%	98.138%
6861	INTERTAIN GROUP	0.001%	98.139%
6862	HUADIAN POWER I	0.001%	98.140%
6863	TATA COMMUNICAT	0.001%	98.142%
6864	Sponda Oyj	0.001%	98.143%
6865	BLOOMAGE BIOTEC	0.001%	98.144%
6866	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.146%
6867	HANDSOME CORP	0.001%	98.147%
6868	RANDON SA IMPL	0.001%	98.148%
6869	BREVILLE GROUP	0.001%	98.150%
6870	GENESIS ENERGY	0.001%	98.151%
6871	PEARSON STK	0.001%	98.152%
6872	NAMCHOW CHEMICA	0.001%	98.153%
6873	YAMAICHI ELECTR	0.001%	98.155%
6874	COBHAM PLC RTS	0.001%	98.156%
6875	HIBERNIA REIT P	0.001%	98.157%
6876	STOBART GROUP L	0.001%	98.159%
6877	KINIK CO	0.001%	98.160%
6878	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.161%
6879	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.164%
6881	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.165%
6882	BANK NEGARA IND	0.001%	98.167%
6883	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.168%
6884	LUYE PHARMA GRO	0.001%	98.169%
6885	SDL PLC	0.001%	98.171%
6886	TAIWAN SECOM	0.001%	98.172%
6887	CHOICE PROPERTI	0.001%	98.173%
6888	SELECT HARVESTS	0.001%	98.175%
6889	CONSUN PHARMACE	0.001%	98.176%
6890	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.177%
6891	WEYCO GROUP INC	0.001%	98.178%
6892	LATECOERE	0.001%	98.180%
6893	MIDAS HLDGS	0.001%	98.181%
6894	GREATVIEW ASEPT	0.001%	98.182%
6895	PPC LTD	0.001%	98.184%
6896	GODREJ CONSUMER	0.001%	98.185%
6897	COLTENE HOLDI	0.001%	98.186%
6898	mitsui soko co	0.001%	98.188%
6899	MANITOU	0.001%	98.189%
6900	SAMYANG CORP	0.001%	98.190%
6901	YOSHINOYA D&C C	0.001%	98.192%
6902	BURKHALTER HOLD	0.001%	98.193%
6903	YANGARRA RESOUR	0.001%	98.194%
6904	PIAGGIO	0.001%	98.195%
6905	CERVECERIAS UNI	0.001%	98.197%
6906	JASA MARGA	0.001%	98.198%
6907	VITAL KSK HOLDI	0.001%	98.199%
6908	MOUNT GIBSON IR	0.001%	98.201%
6909	SHORETEL INC COMMON STOCK USD.001	0.001%	98.202%
6910	VAUDOISE ASSURA	0.001%	98.203%
6911	AGRANA BETEILIG	0.001%	98.205%
6912	SIGURD MICROELE	0.001%	98.206%
6913	SHIKOKU CHEMICA	0.001%	98.207%
6914	ALE PROPERTY TR	0.001%	98.208%
6915	MERCURIES LIFE	0.001%	98.210%
6916	GCL NEW ENERGY	0.001%	98.211%
6917	ROBINSONS RETAI	0.001%	98.212%
6918	NIEN HSING TEXT	0.001%	98.214%
6919	KYOEI STEEL LTD	0.001%	98.215%
6920	AIDA ENGINEERIN	0.001%	98.216%
6921	GEMDALE PROPERT	0.001%	98.217%
6922	DEVRO	0.001%	98.219%
6923	HUANENG POWER I	0.001%	98.220%
6924	CAREER TECHNOLO	0.001%	98.221%
6925	OBIC	0.001%	98.223%
6926	MIURA CO	0.001%	98.224%
6927	KAJARIA CERAMIC	0.001%	98.225%
6928	WINMARK CORP COMMON STOCK	0.001%	98.226%
6929	NISHIMATSUYA CH	0.001%	98.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	CLEARWATER SEAF	0.001%	98.229%
6931	XTEP INTERNATIO	0.001%	98.230%
6932	DAIICHI KIGENSO	0.001%	98.232%
6933	CT REAL ESTATE	0.001%	98.233%
6934	HANNSTOUCH SOLU	0.001%	98.234%
6935	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.235%
6936	COSMOS PHARMACE	0.001%	98.237%
6937	ESPEC CORP	0.001%	98.238%
6938	FUSO CHEMICAL C	0.001%	98.239%
6939	SPH REIT	0.001%	98.241%
6940	SUMITOMO SEIKA	0.001%	98.242%
6941	SUPER-SOL	0.001%	98.243%
6942	AKEBONO BRAKE I	0.001%	98.244%
6943	UMH PROP INC	0.001%	98.246%
6944	MURRAY & ROBERT	0.001%	98.247%
6945	TOP GLOVE CORP	0.001%	98.248%
6946	LEWIS GROUP LTD	0.001%	98.249%
6947	SIRTEX MEDICAL	0.001%	98.251%
6948	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.252%
6949	ATRIUM LJUNGBER	0.001%	98.253%
6950	KATAKURA INDS	0.001%	98.255%
6951	FERREXPO PLC	0.001%	98.256%
6952	EPS CO LTD	0.001%	98.257%
6953	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.258%
6954	MIQUEL Y COSTAS	0.001%	98.260%
6955	SFA ENGINEERING	0.001%	98.261%
6956	BINCK NV	0.001%	98.262%
6957	TECHTARGET COMMON STOCK USD.001	0.001%	98.263%
6958	GREIF INC CL B COMMON STOCK	0.001%	98.265%
6959	NIPPON CARBON C	0.001%	98.266%
6960	HOTAI MOTOR CO	0.001%	98.267%
6961	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.268%
6962	REPLY SPA	0.001%	98.270%
6963	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.271%
6964	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.272%
6965	MODEC INC	0.001%	98.274%
6966	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.275%
6967	UNITIL CORP COMMON STOCK	0.001%	98.276%
6968	NTT URBAN DEVEL	0.001%	98.277%
6969	FBD HLDGS	0.001%	98.279%
6970	DONG-A SOCIO	0.001%	98.280%
6971	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.281%
6972	BLACKMORES LTD	0.001%	98.282%
6973	KARUR VYSYA BAN	0.001%	98.284%
6974	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.285%
6975	OTONOMY INC COMMON STOCK USD.001	0.001%	98.286%
6976	OBERBANK AG	0.001%	98.287%
6977	PROSPERITY REIT	0.001%	98.289%
6978	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.290%
6979	AP THAILAND PCL	0.001%	98.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	PLENUS CO	0.001%	98.292%
6981	FUJI KYUKO CO L	0.001%	98.294%
6982	PETS AT HOME GR	0.001%	98.295%
6983	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.296%
6984	ACHILLES CORP	0.001%	98.297%
6985	BIOTEST AG	0.001%	98.299%
6986	LPKF LASER & EL	0.001%	98.300%
6987	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.301%
6988	DAIICHI JITSUGY	0.001%	98.302%
6989	NETENT AB	0.001%	98.304%
6990	ELIS SA	0.001%	98.305%
6991	KASAI KOGYO CO	0.001%	98.306%
6992	Z ENERGY LTD	0.001%	98.307%
6993	D-LINK	0.001%	98.308%
6994	ECORODOVIAS INF	0.001%	98.310%
6995	CONCENTRADORA	0.001%	98.311%
6996	DAI-DAN CO	0.001%	98.312%
6997	LT GROUP INC	0.001%	98.313%
6998	SEAH BESTEEL CO	0.001%	98.315%
6999	FINOLEX CABLES	0.001%	98.316%
7000	HORNBACK BAUMAR	0.001%	98.317%
7001	TED BAKER PLC	0.001%	98.318%
7002	FREEMAN FINANCI	0.001%	98.320%
7003	MACQUARIE LEISU	0.001%	98.321%
7004	KRBL LTD	0.001%	98.322%
7005	XXENTRIA TECHNO	0.001%	98.323%
7006	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.325%
7007	BULTEN AB	0.001%	98.326%
7008	TRENCOR	0.001%	98.327%
7009	SANYANGIndustr	0.001%	98.328%
7010	SPOTLESS GROUP	0.001%	98.329%
7011	RAJESH EXPORTS	0.001%	98.331%
7012	PACIFIC METALS	0.001%	98.332%
7013	EMPEROR CAPITAL	0.001%	98.333%
7014	COFACE SA	0.001%	98.334%
7015	LINX SA	0.001%	98.336%
7016	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.337%
7017	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.338%
7018	GOLDSUN DEV/CON	0.001%	98.339%
7019	PROGRAMMED MAIN	0.001%	98.341%
7020	TENMA CORPORATI	0.001%	98.342%
7021	YPSOMED HOLDING	0.001%	98.343%
7022	REGAL HOTELS IN	0.001%	98.344%
7023	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.345%
7024	CHINA MANMADE F	0.001%	98.347%
7025	BELL AG - REG	0.001%	98.348%
7026	TAMRON CO LTD	0.001%	98.349%
7027	AISAN INDUSTRY	0.001%	98.350%
7028	GOEASY LTD	0.001%	98.352%
7029	VAISALA	0.001%	98.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	STOLT-NIELSEN L	0.001%	98.354%
7031	CHAOWEI POWER H	0.001%	98.355%
7032	KONAI CO LTD	0.001%	98.356%
7033	VILMORIN CLAUSE	0.001%	98.358%
7034	GMR INFRASTRUCT	0.001%	98.359%
7035	AICHI CORPORATI	0.001%	98.360%
7036	CENT PATTANA PU	0.001%	98.361%
7037	AES TIETE ENERG	0.001%	98.363%
7038	CEMENTIR S.p.A.	0.001%	98.364%
7039	S.M. ENTERTAINM	0.001%	98.365%
7040	CAVERION CORP	0.001%	98.366%
7041	EVEN CONSTRUCTO	0.001%	98.367%
7042	FEDERAL CORP	0.001%	98.369%
7043	LAWSON	0.001%	98.370%
7044	INABA DENKISANG	0.001%	98.371%
7045	AKKA TECHNOLOGI	0.001%	98.372%
7046	ZENRIN CO LTD	0.001%	98.374%
7047	POLA ORBIS HLDG	0.001%	98.375%
7048	LAI SUN DEVELOP	0.001%	98.376%
7049	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.377%
7050	CHOLAMANDALAM I	0.001%	98.378%
7051	TAKARA LEBEN CO	0.001%	98.380%
7052	SUPER GROUP LTD	0.001%	98.381%
7053	TSUKISHIMA KIKA	0.001%	98.382%
7054	PKP CARGO SA	0.001%	98.383%
7055	BTB REAL ESTATE	0.001%	98.384%
7056	PENDRAGON PLC	0.001%	98.386%
7057	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.387%
7058	POU SHENG INTL	0.001%	98.388%
7059	SBS HOLDINGS IN	0.001%	98.389%
7060	HEINEKEN MALAYS	0.001%	98.390%
7061	JOYFUL HONDA CO	0.001%	98.392%
7062	NITTETSU MINING	0.001%	98.393%
7063	BOSCH LTD	0.001%	98.394%
7064	YOKOGAWA BRIDGE	0.001%	98.395%
7065	KVAERNER ASA	0.001%	98.396%
7066	MINATO BANK	0.001%	98.398%
7067	RECRUIT HOLDING	0.001%	98.399%
7068	WCT HOLDINGS BH	0.001%	98.400%
7069	TOLI CORP	0.001%	98.401%
7070	TOYO CONSTRUCTI	0.001%	98.402%
7071	PARK ELECTROCHE	0.001%	98.404%
7072	INTERSERVE PLC	0.001%	98.405%
7073	PHOENIX HLDGS L	0.001%	98.406%
7074	COMDIRECT BANK	0.001%	98.407%
7075	RUSHYDRO PJSC ADR ADR	0.001%	98.408%
7076	UNITED INTL ENT	0.001%	98.410%
7077	NICE HOLDINGS C	0.001%	98.411%
7078	ANANDA DEVELOPM	0.001%	98.412%
7079	MCMILLAN SHAKES	0.001%	98.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	CHEMRING GROUP	0.001%	98.414%
7081	SSANGYONG CEMEN	0.001%	98.416%
7082	CSI PROPERTIES	0.001%	98.417%
7083	S FOODS INC	0.001%	98.418%
7084	DSP GROUP INC	0.001%	98.419%
7085	RIKEN VITAMIN C	0.001%	98.420%
7086	PCM INC COMMON STOCK USD.001	0.001%	98.422%
7087	NIPPON ROAD CO	0.001%	98.423%
7088	XING AG	0.001%	98.424%
7089	SANKYO TATEYAMA	0.001%	98.425%
7090	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.426%
7091	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.428%
7092	ONE LIBERTY PRO	0.001%	98.429%
7093	ST BARBARA MINE	0.001%	98.430%
7094	YAMAZEN CORPORA	0.001%	98.431%
7095	GLORIA MATERIAL	0.001%	98.432%
7096	FIDEA HOLDINGS	0.001%	98.434%
7097	MELISRON LTD	0.001%	98.435%
7098	PC DEPOT CORP	0.001%	98.436%
7099	NISSHIN SEIFUN	0.001%	98.437%
7100	KOHNAN SHOJI	0.001%	98.438%
7101	LIGHT S.A.	0.001%	98.439%
7102	GUANGDONG NAN Y	0.001%	98.441%
7103	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.442%
7104	DOUTOR NICHIRE	0.001%	98.443%
7105	MANILA ELECTRIC	0.001%	98.444%
7106	CHINA SHINEWAY	0.001%	98.445%
7107	METAWATER CO LT	0.001%	98.447%
7108	TOCHIGI BANK	0.001%	98.448%
7109	GLORIOUS PROPER	0.001%	98.449%
7110	FOLKESTONE EDU	0.001%	98.450%
7111	SIAM COMMERCIAL	0.001%	98.451%
7112	STAR MICRONICS	0.001%	98.452%
7113	RECTICEL	0.001%	98.454%
7114	SILICONWARE PRE	0.001%	98.455%
7115	THULE GROUP AB/	0.001%	98.456%
7116	TT ELECTRONICS	0.001%	98.457%
7117	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.458%
7118	SEA HOLDINGS LT	0.001%	98.460%
7119	PICK'N PAY STOR	0.001%	98.461%
7120	PACT GROUP HOLD	0.001%	98.462%
7121	MALAYSIA MINING	0.001%	98.463%
7122	AKASTOR ASA	0.001%	98.464%
7123	CORPORATE TRAVE	0.001%	98.465%
7124	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.467%
7125	VERA BRADLEY INC COMMON STOCK	0.001%	98.468%
7126	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.469%
7127	TONG HSING ELEC	0.001%	98.470%
7128	FUJIMORI KOGYO	0.001%	98.471%
7129	ROYAL CO	0.001%	98.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.474%
7131	NATIONAL STORAG	0.001%	98.475%
7132	NEWOCEAN ENERGY	0.001%	98.476%
7133	GEOX S.P.A.	0.001%	98.477%
7134	NIPPON PISTON R	0.001%	98.478%
7135	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.479%
7136	GUOCOLAND LTD	0.001%	98.481%
7137	AA PLC	0.001%	98.482%
7138	IGB REAL ESTATE	0.001%	98.483%
7139	PROTECTOR FORSI	0.001%	98.484%
7140	PETRONAS GAS	0.001%	98.485%
7141	CHINA NATIONAL	0.001%	98.486%
7142	SHANGHAI FOSUN	0.001%	98.488%
7143	DISCO CORPORATI	0.001%	98.489%
7144	KAGA ELECTRONIC	0.001%	98.490%
7145	HYUNDAI ELEVATO	0.001%	98.491%
7146	AKR CORPORINDO	0.001%	98.492%
7147	RENEWABLE ENERG	0.001%	98.493%
7148	CESC	0.001%	98.494%
7149	UNIVERSAL ROBIN	0.001%	98.496%
7150	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.497%
7151	RIGNET INC COMMON STOCK USD.001	0.001%	98.498%
7152	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.499%
7153	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.500%
7154	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.501%
7155	BES ENGINEERING	0.001%	98.503%
7156	REDES ENERGETIC	0.001%	98.504%
7157	TOSEI CORP	0.001%	98.505%
7158	CHINESE ESTATES	0.001%	98.506%
7159	WILH. WILHELMSE	0.001%	98.507%
7160	CHINA RESOURCES	0.001%	98.508%
7161	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.509%
7162	RANK GROUP PLC	0.001%	98.511%
7163	BRUNELLO CUCINE	0.001%	98.512%
7164	IRISH CONTINENT	0.001%	98.513%
7165	ORACLE FIN SERV	0.001%	98.514%
7166	EIS ECZACIBASI	0.001%	98.515%
7167	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.516%
7168	ENERGA SA	0.001%	98.517%
7169	PHOENIX MECANO	0.001%	98.519%
7170	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.520%
7171	OKABE CO	0.001%	98.521%
7172	GLOBERIDE INC	0.001%	98.522%
7173	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.523%
7174	NOJIMA CORP	0.001%	98.524%
7175	SINOFERT HOLDIN	0.001%	98.525%
7176	HAMAKYOREX CO L	0.001%	98.527%
7177	SHIMIZU BANK	0.001%	98.528%
7178	SANSHIN ELECTRO	0.001%	98.529%
7179	JIH SUN FINANCI	0.001%	98.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	FUJIBO HOLDINGS	0.001%	98.531%
7181	SREI INFRASTRUC	0.001%	98.532%
7182	SINO THAI EN,FG	0.001%	98.533%
7183	ELIA SYS OPERAT	0.001%	98.535%
7184	PALFINGER AG	0.001%	98.536%
7185	361 DEGREES INT	0.001%	98.537%
7186	BGF RETAIL CO L	0.001%	98.538%
7187	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.539%
7188	LOJAS AMERICANA	0.001%	98.540%
7189	MACAU LEGEND DE	0.001%	98.541%
7190	TONG YANG CEMEN	0.001%	98.543%
7191	COPEL PARANA EN	0.001%	98.544%
7192	MERUS LABS INTE	0.001%	98.545%
7193	RIPLEY CORP SA	0.001%	98.546%
7194	LIVZON PHARMACE	0.001%	98.547%
7195	JAMCO COPORATIN	0.001%	98.548%
7196	TURKIYE VAKIFLA	0.001%	98.549%
7197	NAN KANG RUBB T	0.001%	98.550%
7198	OBEROI REALTY L	0.001%	98.552%
7199	KIKKOMAN CORP	0.001%	98.553%
7200	ZEHNDER GROUP A	0.001%	98.554%
7201	KONGSBERG AUTOM	0.001%	98.555%
7202	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.556%
7203	BANK COOP AG	0.001%	98.557%
7204	CITY OFFICE REI	0.001%	98.558%
7205	CAMBRIDGE INDUS	0.001%	98.559%
7206	WYNN MACAU LTD	0.001%	98.561%
7207	TOKAI CORP/GIFU	0.001%	98.562%
7208	ANTENA 3 DE TEL	0.001%	98.563%
7209	TIPP24 SE	0.001%	98.564%
7210	SK TELECOM ADR	0.001%	98.565%
7211	HAPPINET CORP	0.001%	98.566%
7212	DAEDUCK GDS	0.001%	98.567%
7213	HEUNG-A SHIPPIN	0.001%	98.568%
7214	MOTA ENGIL SGPS	0.001%	98.570%
7215	BUKIT SEMBAWNG	0.001%	98.571%
7216	GRUPO AEROMEXIC	0.001%	98.572%
7217	DR REDDYS LABS	0.001%	98.573%
7218	ACCORDIA GOLF T	0.001%	98.574%
7219	AMOTECH CO LTD	0.001%	98.575%
7220	SAGA PLC	0.001%	98.576%
7221	SUNDARAM FINANC	0.001%	98.577%
7222	MEC COMPANY LTD	0.001%	98.579%
7223	ABC-MART INC	0.001%	98.580%
7224	SUMMIT INDUSTRI	0.001%	98.581%
7225	KT SKYLIFE CO L	0.001%	98.582%
7226	SCHOELLER BLECK	0.001%	98.583%
7227	SMS CO LTD	0.001%	98.584%
7228	DELEK GROUP	0.001%	98.585%
7229	HYUNDAI HOME SH	0.001%	98.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	SUZLON ENERGY L	0.001%	98.588%
7231	JUST DIAL LTD	0.001%	98.589%
7232	HIMART CO LTD	0.001%	98.590%
7233	PARTNER COMMUNI	0.001%	98.591%
7234	GERDAU SA	0.001%	98.592%
7235	YEONG GUAN ENER	0.001%	98.593%
7236	EMLAK KONUT GYO	0.001%	98.594%
7237	JEOL	0.001%	98.595%
7238	GREATEK ELECTRO	0.001%	98.596%
7239	KEPPEL INFRASTR	0.001%	98.598%
7240	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.599%
7241	ACE HARDWARE IN	0.001%	98.600%
7242	NOVA MEASURING	0.001%	98.601%
7243	MEDY-TOX INC	0.001%	98.602%
7244	ATRIUM EUROPEAN	0.001%	98.603%
7245	YANGTZE OPT FIB	0.001%	98.604%
7246	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.605%
7247	GUJARAT STATE F	0.001%	98.606%
7248	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.608%
7249	ENPLAS CORP	0.001%	98.609%
7250	WELCIA HOLDINGS	0.001%	98.610%
7251	DAIKI ALUMINIUM	0.001%	98.611%
7252	BORYSZEW SA	0.001%	98.612%
7253	ALTERRA POWER C	0.001%	98.613%
7254	LIBBEY INC COMMON STOCK USD.01	0.001%	98.614%
7255	RVH INC	0.001%	98.615%
7256	HURCO COMPANIES INC COMMON STOCK	0.001%	98.616%
7257	TEIKOKU SEN-I C	0.001%	98.617%
7258	EVS BROADCAST E	0.001%	98.619%
7259	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.620%
7260	HOSOKAWA MICRON	0.001%	98.621%
7261	KANSAI URBAN BA	0.001%	98.622%
7262	INFOMART CORP	0.001%	98.623%
7263	YURTEC CORPORAT	0.001%	98.624%
7264	CHONG HONG CONS	0.001%	98.625%
7265	ALTRI SGPS S.A.	0.001%	98.626%
7266	ONE HOSPITALITY	0.001%	98.627%
7267	FERROTEC CORP	0.001%	98.628%
7268	CATHAY CONST	0.001%	98.630%
7269	NIDEC CORPORATI	0.001%	98.631%
7270	EASTERN & ORIEN	0.001%	98.632%
7271	MERIDIAN ENERGY	0.001%	98.633%
7272	VINA CONCHA Y T	0.001%	98.634%
7273	DRAEGERWERK KGA	0.001%	98.635%
7274	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.636%
7275	SPCG	0.001%	98.637%
7276	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.638%
7277	DEPO AUTO PARTS	0.001%	98.639%
7278	PTT PUBLIC COMP	0.001%	98.640%
7279	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	CAPE	0.001%	98.643%
7281	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.644%
7282	VIRTUS HEALTH L	0.001%	98.645%
7283	TUNG THIH ELECT	0.001%	98.646%
7284	NIPPON BEET SUG	0.001%	98.647%
7285	GPO FIN INTERAC	0.001%	98.648%
7286	ROBERT WALTERS	0.001%	98.649%
7287	TOBISHIMA CORP	0.001%	98.650%
7288	OLYMPIC STEEL I	0.001%	98.651%
7289	CHINA GREENLAND	0.001%	98.652%
7290	ARROW GLOBAL GR	0.001%	98.654%
7291	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.655%
7292	M DIAS BRANCO S	0.001%	98.656%
7293	FORTIS HLTH (IN	0.001%	98.657%
7294	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.658%
7295	FORD OTOSAN	0.001%	98.659%
7296	PROCTOR&GAMBLE	0.001%	98.660%
7297	SURTECO SE	0.001%	98.661%
7298	INTOPS CO	0.001%	98.662%
7299	MENORA MIVTACHI	0.001%	98.663%
7300	EUROMONEY INST	0.001%	98.664%
7301	DIP CORPORATION	0.001%	98.665%
7302	HANON SYSTEMS	0.001%	98.667%
7303	FUDO CONSTRUCTI	0.001%	98.668%
7304	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.669%
7305	STEF-TFE NEW	0.001%	98.670%
7306	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.671%
7307	STOCKMANN OYJ A	0.001%	98.672%
7308	ELECOM CO LTD	0.001%	98.673%
7309	MASISA SA	0.001%	98.674%
7310	CHUBU SHIRYO CO	0.001%	98.675%
7311	HARMONIC DRIVE	0.001%	98.676%
7312	SUN INTL LTD	0.001%	98.677%
7313	HANMI PHARM CO	0.001%	98.678%
7314	GRIEG SEAFOOD A	0.001%	98.679%
7315	TAYCA CORP	0.001%	98.680%
7316	MAGNITOGORS-SPO	0.001%	98.682%
7317	ESSENTIAL ENERG	0.001%	98.683%
7318	MITANI CORP	0.001%	98.684%
7319	S1 CORP	0.001%	98.685%
7320	KLAB INC	0.001%	98.686%
7321	AUSTRIA TECHNOL	0.001%	98.687%
7322	VALSPAR CORP	0.001%	98.688%
7323	LOPEZ HOLDINGS	0.001%	98.689%
7324	DR.CI:LABO CO L	0.001%	98.690%
7325	DAISO CO	0.001%	98.691%
7326	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.692%
7327	TAKASAGO THML E	0.001%	98.693%
7328	JAHWA ELECTRONI	0.001%	98.694%
7329	ALPIQ HOLDING A	0.001%	98.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.696%
7331	PSK INC	0.001%	98.697%
7332	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.699%
7333	AOI ELECTRONICS	0.001%	98.700%
7334	SONG WON IND	0.001%	98.701%
7335	GENTING PLANTA	0.001%	98.702%
7336	HYUNDAI ROTEM C	0.001%	98.703%
7337	NETIA SA	0.001%	98.704%
7338	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.705%
7339	CORP COMERCI SA	0.001%	98.706%
7340	ALBIS CO LTD	0.001%	98.707%
7341	CMC MAGNETICS C	0.001%	98.708%
7342	OPERA SOFTWARE	0.001%	98.709%
7343	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.710%
7344	STARZEN CO LTD	0.001%	98.711%
7345	TIBET WATER RES	0.001%	98.712%
7346	TEXHONG TEXTILE	0.001%	98.713%
7347	RTX TELECOM	0.001%	98.714%
7348	KAWADA TECHNOLO	0.001%	98.715%
7349	MAGNUM BERHAD	0.001%	98.717%
7350	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.718%
7351	HYUNDAI DS,OLD	0.001%	98.719%
7352	ASCENDAS HOSPIT	0.001%	98.720%
7353	ALLIED PROPERTI	0.001%	98.721%
7354	SOLARTECH INTL	0.001%	98.722%
7355	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.723%
7356	G&L BEIJER AB B	0.001%	98.724%
7357	NICE INFORMATIO	0.001%	98.725%
7358	K.C. TECH	0.001%	98.726%
7359	ETALON GROUP-GD	0.001%	98.727%
7360	ALPEN CO LTD	0.001%	98.728%
7361	FINANCIAL PRODU	0.001%	98.729%
7362	SEIKITOKYU KOGY	0.001%	98.730%
7363	GUJARAT GAS LTD	0.001%	98.731%
7364	SMI HOLDINGS GR	0.001%	98.732%
7365	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.733%
7366	NORTH MINING SH	0.001%	98.734%
7367	ALTEK CORP	0.001%	98.735%
7368	DAI NIPPON TORY	0.001%	98.736%
7369	YAKULT HONSHA C	0.001%	98.738%
7370	IMMOBILIARE GRA	0.001%	98.739%
7371	ASSET MANAGERS	0.001%	98.740%
7372	SHINSHO CORP	0.001%	98.741%
7373	HEY SONG	0.001%	98.742%
7374	13 HOLDINGS LTD	0.001%	98.743%
7375	TOYO KANETSU KK	0.001%	98.744%
7376	MPACT LIMITED	0.001%	98.745%
7377	GOLD CIRCUIT EL	0.001%	98.746%
7378	NOVATEK OAO	0.001%	98.747%
7379	ORIENTAL HLDGS	0.001%	98.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	AFFIN HLDGS BHD	0.001%	98.749%
7381	BOUSTEAD HLDGS	0.001%	98.750%
7382	QSC AG	0.001%	98.751%
7383	OKURA INDUSTRIA	0.001%	98.752%
7384	TOKUSHU TOKAI H	0.001%	98.753%
7385	KOTOBUKI SPIRIT	0.001%	98.754%
7386	TSUKUI CORP	0.001%	98.755%
7387	PARCO CO	0.001%	98.756%
7388	CPMC HLDGS LTD	0.001%	98.757%
7389	LINK ADMINISTRA	0.001%	98.758%
7390	HARIM CO LTD	0.001%	98.759%
7391	TOCALO CO LTD	0.001%	98.760%
7392	TAI CHEUNG HLDG	0.001%	98.761%
7393	NORDIC SEMICOND	0.001%	98.762%
7394	EUROPAC PAPELES	0.001%	98.763%
7395	ARB CORP LTD	0.001%	98.765%
7396	HANSOL LCD INC	0.001%	98.766%
7397	AYGAZ	0.001%	98.767%
7398	CROMPTON GREAVE	0.001%	98.768%
7399	JSP CORP	0.001%	98.769%
7400	SPIRE HEALTHCAR	0.001%	98.770%
7401	SHINNIHON CORP	0.001%	98.771%
7402	ZIX CORP COMMON STOCK USD.01	0.001%	98.772%
7403	SILVER LAKE RES	0.001%	98.773%
7404	MARCOPOLO SA	0.001%	98.774%
7405	VILLAGE SUPERMA	0.001%	98.775%
7406	BEIJING NORTH S	0.001%	98.776%
7407	HNZ GROUP INC	0.001%	98.777%
7408	SSANGYONG MOTOR	0.001%	98.778%
7409	SPEEDY HIRE PLC	0.001%	98.779%
7410	GIGASTORAGE COR	0.001%	98.780%
7411	T-GAIA CORP	0.001%	98.781%
7412	SHANDONG CHENMI	0.001%	98.782%
7413	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.783%
7414	FILINVEST LAND	0.001%	98.784%
7415	DASSAULT AVIATI	0.001%	98.785%
7416	KENTUCKY FRIED	0.001%	98.786%
7417	SUESS MICRO TEC	0.001%	98.787%
7418	SHINDENGEN ELEC	0.001%	98.788%
7419	SWORD GROUP	0.001%	98.789%
7420	BOYAA INTERACTI	0.001%	98.790%
7421	ANGLO PACIFIC G	0.001%	98.791%
7422	TAIFLEX SCIENTI	0.001%	98.792%
7423	NORITSU KOKI CO	0.001%	98.793%
7424	BERJAYA CORPORA	0.001%	98.794%
7425	AMER SOFTWARE I	0.001%	98.795%
7426	CK LIFE SCIENCE	0.001%	98.796%
7427	HONGKONG&SHANG	0.001%	98.797%
7428	OBAYASHI ROAD C	0.001%	98.798%
7429	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	DEA CAPITAL SPA	0.001%	98.800%
7431	STABILUS SA	0.001%	98.801%
7432	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.802%
7433	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.804%
7434	RAYMOND LTD	0.001%	98.805%
7435	SAFILO GROUP SP	0.001%	98.806%
7436	NICHIDEN CORP	0.001%	98.807%
7437	MEARS GROUP PLC	0.001%	98.808%
7438	RADIUM LIFE TEC	0.001%	98.809%
7439	GREAT EASTERN H	0.001%	98.810%
7440	INGENIA COMMUNI	0.001%	98.811%
7441	KEPCO PLANT SER	0.001%	98.812%
7442	SL CORP	0.001%	98.813%
7443	UEM SUNRISE BHD	0.001%	98.814%
7444	SPIN MASTER COR	0.001%	98.815%
7445	STRIDE STAPLED	0.001%	98.816%
7446	DAWNRAYS PHARMS	0.001%	98.817%
7447	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.818%
7448	WARABEYA NICHIIY	0.001%	98.819%
7449	IMAX CHINA HOLD	0.001%	98.820%
7450	CHINA STEEL CHE	0.001%	98.821%
7451	NORITAKE CO	0.001%	98.822%
7452	HIQ INTERNATIONAL	0.001%	98.823%
7453	WOWOW INC	0.001%	98.824%
7454	SKF AB	0.001%	98.825%
7455	SPIE SA	0.001%	98.826%
7456	PHX ENERGY SERV	0.001%	98.827%
7457	KARDEMIR KARABU	0.001%	98.828%
7458	RAYSEARCH LABOR	0.001%	98.829%
7459	AJISEN CHINA HO	0.001%	98.830%
7460	CELSIA SA ESP	0.001%	98.831%
7461	BEST PACIFIC IN	0.001%	98.832%
7462	ELECTRA	0.001%	98.833%
7463	PANDOX AB	0.001%	98.834%
7464	SHINKO PLANTECH	0.001%	98.835%
7465	PARIS ORLEANS S	0.001%	98.836%
7466	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.837%
7467	SHRIRAM CITY UN	0.001%	98.838%
7468	ADDTECH AB B SH	0.001%	98.839%
7469	SEKISUI JUSHI C	0.001%	98.840%
7470	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.841%
7471	GUANGSHEN RAILW	0.001%	98.842%
7472	SKYWAY SECURITI	0.001%	98.843%
7473	TIAN AN CHINA I	0.001%	98.844%
7474	BKW ENERGIE AG	0.001%	98.845%
7475	FINNAIR	0.001%	98.846%
7476	GOL LINHAS AERE	0.001%	98.847%
7477	SINGAMAS CONTAI	0.001%	98.848%
7478	BASSO INDUSTRY	0.001%	98.849%
7479	ASIA VITAL COMP	0.001%	98.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	INTERVEST OFFIC	0.001%	98.851%
7481	SYNERGIE	0.001%	98.852%
7482	QL RESOURCES BH	0.001%	98.853%
7483	COMBA TELECOM S	0.001%	98.854%
7484	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	98.855%
7485	CORP INMOBILIAR	0.001%	98.856%
7486	HONGHUA GROUP L	0.001%	98.857%
7487	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.858%
7488	TAKAMATSU CONS	0.001%	98.859%
7489	INTERSHOP HOLDI	0.001%	98.860%
7490	ARROWHEAD PROR	0.001%	98.861%
7491	MINISTOP CO	0.001%	98.862%
7492	TELSTRA CORP-AD	0.001%	98.863%
7493	CRAFT BREWERS A	0.001%	98.864%
7494	LIANHUA SUPERMA	0.001%	98.865%
7495	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.866%
7496	DASSAULT SYSTEM	0.001%	98.867%
7497	JAPAN DRILLING	0.001%	98.867%
7498	FORHOUSE CORP	0.001%	98.868%
7499	AHRESTY CORP	0.001%	98.869%
7500	SURMODICS INC COMMON STOCK USD.05	0.001%	98.870%
7501	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.871%
7502	NICHII GAKKAN C	0.001%	98.872%
7503	WILLDAN GROUP I	0.001%	98.873%
7504	MERCURIES & ASS	0.001%	98.874%
7505	AEON FANTASY CO	0.001%	98.875%
7506	WHITESTONE REIT REIT USD.001	0.001%	98.876%
7507	YOUNGONE CORP	0.001%	98.877%
7508	SAGAX AB	0.001%	98.878%
7509	MK ELECTRON	0.001%	98.879%
7510	FORMOSA LABORAT	0.001%	98.880%
7511	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.881%
7512	FAR EAST HOSPIT	0.001%	98.882%
7513	PEGASUS SEWING	0.001%	98.883%
7514	MIRAMAR HTEL &	0.001%	98.884%
7515	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.885%
7516	REGAL REIT	0.001%	98.886%
7517	BATA INDIA LTD	0.001%	98.887%
7518	TAIWAN SURFACE	0.001%	98.888%
7519	UNIZYX HOLDING	0.001%	98.889%
7520	AMARA RAJA BATT	0.001%	98.890%
7521	DARFON ELECTRON	0.001%	98.891%
7522	SAKAI CHEMICAL	0.001%	98.892%
7523	ACOM CO	0.001%	98.893%
7524	DAIWA INDUSTRIE	0.001%	98.894%
7525	GREENCROSS LTD	0.001%	98.895%
7526	SHENG SIONG GRO	0.001%	98.896%
7527	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.897%
7528	KAMEI CORP	0.001%	98.898%
7529	MANILA WATER CO	0.001%	98.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.900%
7531	SIPEF(PLANT FIN	0.001%	98.901%
7532	RETAIL ESTATES	0.001%	98.902%
7533	KONGSBERG GRUPP	0.001%	98.903%
7534	MUNKSJO OYJ	0.001%	98.904%
7535	HAN JIN TRANSP	0.001%	98.905%
7536	ORDINA NV	0.001%	98.906%
7537	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.906%
7538	ISELECT LTD	0.001%	98.907%
7539	ESPRINET SPA	0.001%	98.908%
7540	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.909%
7541	EISAI CO	0.001%	98.910%
7542	COSCO INTERNATI	0.001%	98.911%
7543	SAKAI HEAVY IND	0.001%	98.912%
7544	SANSIRI PUBLIC	0.001%	98.913%
7545	CONSORCIO ARA S	0.001%	98.914%
7546	FUNAI ELECTRIC	0.001%	98.915%
7547	KOBAYASHI PHARM	0.001%	98.916%
7548	LING SEN PRECIS	0.001%	98.917%
7549	SHW AG	0.001%	98.918%
7550	NIPPON THOMPSON	0.001%	98.919%
7551	INTERNATIONAL M	0.001%	98.920%
7552	TOENEC CORP	0.001%	98.921%
7553	KONTRON AG	0.001%	98.922%
7554	TUPY SA	0.001%	98.923%
7555	CHINA LILANG LT	0.001%	98.924%
7556	BEIJING ENT MED	0.001%	98.925%
7557	JASMINE INTERNA	0.001%	98.926%
7558	CHINA OCEANWIDE	0.001%	98.927%
7559	ALPHA NETWORKS	0.001%	98.928%
7560	KITA-NIPPON BAN	0.001%	98.929%
7561	INFOCOM CORP	0.001%	98.930%
7562	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.930%
7563	DYNAPACK INTL T	0.001%	98.931%
7564	LOCK&LOCK CO LT	0.001%	98.932%
7565	LUXOTTICA GROUP	0.001%	98.933%
7566	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	98.934%
7567	APT SATELLITE	0.001%	98.935%
7568	SIA REIT INC	0.001%	98.936%
7569	ORIENT SEMICOND	0.001%	98.937%
7570	TEKFEN HOLDING	0.001%	98.938%
7571	RYOYO ELECTRO C	0.001%	98.939%
7572	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.940%
7573	SHANGHAI DASHEN	0.001%	98.941%
7574	KAVERI SEED CO	0.001%	98.942%
7575	CERVUS EQUIPMEN	0.001%	98.943%
7576	KPIT TECHNOLOGI	0.001%	98.944%
7577	ORACLE CORP JAP	0.001%	98.945%
7578	MAIRE TECNIMONT	0.001%	98.946%
7579	CHINA OIL & GAS	0.001%	98.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	GOODBABY INTERN	0.001%	98.948%
7581	SRI REJEKI ISMA	0.001%	98.949%
7582	KONISHI CO LTD	0.001%	98.949%
7583	SCHAEFFLER AG P	0.001%	98.950%
7584	VALVOLINE INC W/I COMMON STOCK USD.01	0.001%	98.951%
7585	FOXTONS GROUP P	0.001%	98.952%
7586	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.953%
7587	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.954%
7588	EREGLI DEMIR CE	0.001%	98.955%
7589	GULLIVER INTERN	0.001%	98.956%
7590	ARATA CORP	0.001%	98.957%
7591	NIPPON DENSETSU	0.001%	98.958%
7592	CUTERA INC COMMON STOCK USD.001	0.001%	98.959%
7593	GRO-BELS CO LTD	0.001%	98.960%
7594	TIM PARTICIPACOES SA ADR ADR	0.001%	98.961%
7595	ASCOPIAVE SPA	0.001%	98.962%
7596	DEVELOPMENT SEC	0.001%	98.963%
7597	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.964%
7598	ECO WORLD DEVL	0.001%	98.965%
7599	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.966%
7600	GFT TECHNOLOGY	0.001%	98.966%
7601	ZOPLA PROPERTY	0.001%	98.967%
7602	DUNELM GROUP PL	0.001%	98.968%
7603	INTL GAME SYSTE	0.001%	98.969%
7604	XINJIANG GOLDWI	0.001%	98.970%
7605	PRESIDENT SECS	0.001%	98.971%
7606	COSCO CAPITAL I	0.001%	98.972%
7607	GLAXOSMITHKLINE	0.001%	98.973%
7608	UOB-KAY HIAN HO	0.001%	98.974%
7609	CELLCOM ISRAEL	0.001%	98.975%
7610	TORIDOLL CORPOR	0.001%	98.976%
7611	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.977%
7612	QINGLING MOTORS	0.001%	98.978%
7613	HUADIAN FUXIN E	0.001%	98.979%
7614	QUINTIS LTD	0.001%	98.980%
7615	HUONS CO LTD	0.001%	98.981%
7616	INVESTEC PROP F	0.001%	98.981%
7617	TSUBAKI NAKASHI	0.001%	98.982%
7618	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.983%
7619	SHREE CEMENT LT	0.001%	98.984%
7620	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	98.985%
7621	GDI PROPERTY GR	0.001%	98.986%
7622	CHINA REINSURAN	0.001%	98.987%
7623	PICO FAR EAST H	0.001%	98.988%
7624	ORIENTAL BK OF	0.001%	98.989%
7625	NETUREN CO	0.001%	98.990%
7626	ASAHI CO LTD	0.001%	98.991%
7627	AIRPORT CITY LT	0.001%	98.992%
7628	BANK JABAR BANT	0.001%	98.993%
7629	DAIRY FARM INTL	0.001%	98.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	TIMMINS GOLD CO	0.001%	98.995%
7631	SOL SPA	0.001%	98.995%
7632	CALIDA HLDG	0.001%	98.996%
7633	BENEFIT ONE INC	0.001%	98.997%
7634	GRASIM INDUSTRI	0.001%	98.998%
7635	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.999%
7636	SEOHEE CONSTRUC	0.001%	99.000%
7637	DENKI KOGYO CO	0.001%	99.001%
7638	IDI INSURANCE C	0.001%	99.002%
7639	DABUR INDIA LTD	0.001%	99.003%
7640	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.004%
7641	SRE GROUP LTD	0.001%	99.005%
7642	RICH DEVELOPMEN	0.001%	99.006%
7643	TCL MULTIMEDIA	0.001%	99.007%
7644	ZAGG INC COMMON STOCK USD.001	0.001%	99.007%
7645	COROMANDEL INTL	0.001%	99.008%
7646	EXMAR	0.001%	99.009%
7647	TSURUMI MFG CO	0.001%	99.010%
7648	FUKUSHIMA BANK	0.001%	99.011%
7649	METAIR INVESTME	0.001%	99.012%
7650	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.013%
7651	STRAUSS GROUP L	0.001%	99.014%
7652	HOEGH LNG HOLDI	0.001%	99.015%
7653	AGABANG&COMPANY	0.001%	99.016%
7654	NISSIN SUGAR HO	0.001%	99.017%
7655	PAYPOINT	0.001%	99.018%
7656	TELEKOM MALAYSI	0.001%	99.018%
7657	SMK CORP	0.001%	99.019%
7658	SHOEI CO LTD	0.001%	99.020%
7659	GLOBAL MEDIACOM	0.001%	99.021%
7660	Minerva SA	0.001%	99.022%
7661	SIAM GLOBAL HOU	0.001%	99.023%
7662	MEDIVIR	0.001%	99.024%
7663	DNO INTERNATION	0.001%	99.025%
7664	UNIVERSAL CEMEN	0.001%	99.026%
7665	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.027%
7666	RIDLEY CORP LTD	0.001%	99.028%
7667	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.029%
7668	YUEXIU TRANSPOR	0.001%	99.029%
7669	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	99.030%
7670	YOROZU CORP	0.001%	99.031%
7671	TRANCOM CO, LTD	0.001%	99.032%
7672	ZINWELL CORP	0.001%	99.033%
7673	DIVI'S LABORATO	0.001%	99.034%
7674	NUFLARE TECHNOL	0.001%	99.035%
7675	VANACHAI GROUP	0.001%	99.036%
7676	STS SEMICONDUCT	0.001%	99.037%
7677	NATUREX	0.001%	99.038%
7678	MACQUARIE ATLAS	0.001%	99.039%
7679	SUPERMAX CORPOR	0.001%	99.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	SUNWAY REAL EST	0.001%	99.040%
7681	CGN MEIYA POWER	0.001%	99.041%
7682	VARDHMAN TEXTIL	0.001%	99.042%
7683	FUJITSU KIDEN	0.001%	99.043%
7684	PULSE SEISMIC	0.001%	99.044%
7685	AKSA AKRILIK KI	0.001%	99.045%
7686	CHUNG HSIN ELEC	0.001%	99.046%
7687	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.047%
7688	LI PENG ENTERPR	0.001%	99.048%
7689	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.048%
7690	TA CHEN STAINLE	0.001%	99.049%
7691	OTOKAR OTOMOTIV	0.001%	99.050%
7692	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.051%
7693	TAIWAN LAND DEV	0.001%	99.052%
7694	LPN DEVELOPMENT	0.001%	99.053%
7695	ANICOM HOLDINGS	0.001%	99.054%
7696	SKY PLC SPN ADR ADR	0.001%	99.055%
7697	WIZZ AIR HOLDIN	0.001%	99.056%
7698	UNITECH LIMITED	0.001%	99.057%
7699	SAKATA INX CORP	0.001%	99.057%
7700	POLYPLEX THAILA	0.001%	99.058%
7701	CONCORD NEW ENE	0.001%	99.059%
7702	AXT INC COMMON STOCK USD.001	0.001%	99.060%
7703	SUNNINGDALE TEC	0.001%	99.061%
7704	W-SCOPE CO	0.001%	99.062%
7705	MEGA WORLD PROP	0.001%	99.063%
7706	HELLENIC EXCH H	0.001%	99.064%
7707	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.065%
7708	MORITA HOLDINGS	0.001%	99.065%
7709	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.066%
7710	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.067%
7711	FUKUDA CORP	0.001%	99.068%
7712	ATSUGI NYLON IN	0.001%	99.069%
7713	ZENG HSING INDL	0.001%	99.070%
7714	SIEMENS INDIA L	0.001%	99.071%
7715	GAMEHOST INC	0.001%	99.072%
7716	KOPIN CORP COMMON STOCK USD.01	0.001%	99.072%
7717	HEARTLAND NEW Z	0.001%	99.073%
7718	INTAGE INC	0.001%	99.074%
7719	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.075%
7720	RENAISSANCE INC	0.001%	99.076%
7721	IMF (AUSTRALIA)	0.001%	99.077%
7722	CROCS INC COMMON STOCK USD.001	0.001%	99.078%
7723	CABCHARGE AUSTR	0.001%	99.079%
7724	DAISAN BANK	0.001%	99.080%
7725	PROBI AB	0.001%	99.080%
7726	KUSURI NO AOKI	0.001%	99.081%
7727	TIMBERCREEK FIN	0.001%	99.082%
7728	MATRIX	0.001%	99.083%
7729	AKITA DRILLING	0.001%	99.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	UNILEVER PLC	0.001%	99.085%
7731	HOTEL SHILLA	0.001%	99.086%
7732	TAMEDIA AG	0.001%	99.086%
7733	BELLE CORPORATI	0.001%	99.087%
7734	BEIJING URBAN C	0.001%	99.088%
7735	SENEX ENERGY LT	0.001%	99.089%
7736	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.090%
7737	BALRAMPUR CHINI	0.001%	99.091%
7738	BLACK BOX CORP	0.001%	99.092%
7739	HI SUN TECH CHI	0.001%	99.093%
7740	TOYO WHARF & W	0.001%	99.093%
7741	DAE DUCK ELECTR	0.001%	99.094%
7742	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.095%
7743	PHIBRO ANIMAL H	0.001%	99.096%
7744	EVERLIGHT CHEMI	0.001%	99.097%
7745	GL EVENTS	0.001%	99.098%
7746	GATEWAY DISTRIIP	0.001%	99.099%
7747	WPP AUNZ LTD	0.001%	99.100%
7748	CHIBA KOGYO BAN	0.001%	99.100%
7749	YAT SING HOLDIN	0.001%	99.101%
7750	GAFISA SA	0.001%	99.102%
7751	DAITO PHARM	0.001%	99.103%
7752	MEDICLINIC INTE	0.001%	99.104%
7753	CHUNG HUNG STEE	0.001%	99.105%
7754	KURA CORPORATIO	0.001%	99.106%
7755	DOGAN HOLDINGS	0.001%	99.106%
7756	KYOKUTO SECURIT	0.001%	99.107%
7757	CHAIN STORE OKU	0.001%	99.108%
7758	STHREE	0.001%	99.109%
7759	SUNG KWANG BEND	0.001%	99.110%
7760	ZUMTOBEL AG	0.001%	99.111%
7761	OPUS GROUP AB	0.001%	99.112%
7762	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.112%
7763	SHINOKEN GROUP	0.001%	99.113%
7764	ARDMORE SHIPPIN	0.001%	99.114%
7765	REGIS HEALTHCAR	0.001%	99.115%
7766	RYOSHOKU LTD	0.001%	99.116%
7767	TEKKEN CORP	0.001%	99.117%
7768	WASION METERS G	0.001%	99.118%
7769	RINNAI CORP	0.001%	99.118%
7770	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.119%
7771	HANWHA NON-LIFE	0.001%	99.120%
7772	INOVALIS REAL E	0.001%	99.121%
7773	KYODO PRINTING	0.001%	99.122%
7774	BELLEVUE GROUP	0.001%	99.123%
7775	SILVER GRANT IN	0.001%	99.124%
7776	PACK CORP	0.001%	99.124%
7777	PERSISTENT SYST	0.001%	99.125%
7778	HANSOL CHEMICAL	0.001%	99.126%
7779	FREIGHTCAR AMER	0.001%	99.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	FACC AG	0.001%	99.128%
7781	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.129%
7782	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.130%
7783	COSCO CORPORATI	0.001%	99.130%
7784	SYMPHONY HLDGS	0.001%	99.131%
7785	SEIKA CORP	0.001%	99.132%
7786	VESTEL ELECTRON	0.001%	99.133%
7787	TOPBI INTERNATI	0.001%	99.134%
7788	GLOBAL YATIRIM	0.001%	99.135%
7789	TOTETSU KOGYO C	0.001%	99.135%
7790	T & K TOKA CO L	0.001%	99.136%
7791	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.137%
7792	NAUTILUS MINERA	0.001%	99.138%
7793	YAHAGI CONST CO	0.001%	99.139%
7794	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.140%
7795	ICHIYOSHI SECS	0.001%	99.141%
7796	BERJAYA SPORTS	0.001%	99.141%
7797	XTREME DRILLING	0.001%	99.142%
7798	AMSTERDAM COMMO	0.001%	99.143%
7799	PANIN FINANCIAL	0.001%	99.144%
7800	ACTRON TECHNOLO	0.001%	99.145%
7801	GUOLIAN SECURIT	0.001%	99.146%
7802	BYUCKSAN CORP	0.001%	99.146%
7803	CARDINAL ENERGY	0.001%	99.147%
7804	ZIJIN MINING GR	0.001%	99.148%
7805	OILES CORPORATI	0.001%	99.149%
7806	AEKYUNG PETROCH	0.001%	99.150%
7807	AJ RENT CAR	0.001%	99.151%
7808	NISSIN CORP	0.001%	99.151%
7809	XAAR	0.001%	99.152%
7810	SWISSQUOTE GP H	0.001%	99.153%
7811	PT PAKUWON JATI	0.001%	99.154%
7812	FIAT CHRYSLER A	0.001%	99.155%
7813	CRH PLC	0.001%	99.156%
7814	BRIGHT SMART SE	0.001%	99.156%
7815	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.157%
7816	KAROON GAS AUST	0.001%	99.158%
7817	AIRASIA X BHD	0.001%	99.159%
7818	TAIWAN PCB TECH	0.001%	99.160%
7819	OMAXE LTD	0.001%	99.161%
7820	SA SA INTL HLDG	0.001%	99.161%
7821	GLOBE TRADE CEN	0.001%	99.162%
7822	XINJIANG XINXIN	0.001%	99.163%
7823	TIANJIN DEVMT H	0.001%	99.164%
7824	GENESIS ENERGY	0.001%	99.165%
7825	FURUKAWA BATTER	0.001%	99.166%
7826	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.166%
7827	CHINA MERCHANTS	0.001%	99.167%
7828	MASTER GLORY GR	0.001%	99.168%
7829	ALPHA CORP	0.001%	99.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	YINSON HOLDINGS	0.001%	99.170%
7831	ASAHI KOGYOSHA	0.001%	99.171%
7832	LECTRA SYSTEMES	0.001%	99.171%
7833	HUSQVARNA AB	0.001%	99.172%
7834	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.173%
7835	SHN EXPRESSWAY	0.001%	99.174%
7836	PROPERTY FOR IN	0.001%	99.175%
7837	BPOST SA	0.001%	99.175%
7838	WAH LEEIndustr	0.001%	99.176%
7839	LAOX CO	0.001%	99.177%
7840	DELTA-GALIL IND	0.001%	99.178%
7841	CHINA SUNTIEN G	0.001%	99.179%
7842	HIDAY HIDAKA CO	0.001%	99.180%
7843	SOLIUM CAPITAL	0.001%	99.180%
7844	WILH WILHELMOSEN	0.001%	99.181%
7845	SUNDRAM FASTNER	0.001%	99.182%
7846	NICE-SYSTEMS LT	0.001%	99.183%
7847	HOCHIKI CORPORA	0.001%	99.184%
7848	WONIK IPS CO LT	0.001%	99.184%
7849	SUMIDA ELECTRIC	0.001%	99.185%
7850	AIPHONE CO	0.001%	99.186%
7851	PSG GROUP LTD	0.001%	99.187%
7852	LEASINVEST REAL	0.001%	99.188%
7853	TAIWAN SOGO SHI	0.001%	99.188%
7854	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.189%
7855	CHUETSU PULP&PA	0.001%	99.190%
7856	GIKEN LTD	0.001%	99.191%
7857	BIJOU BRIGITTE	0.001%	99.192%
7858	NAPHTHA ISRAEL	0.001%	99.193%
7859	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.193%
7860	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.194%
7861	VIRBAC	0.001%	99.195%
7862	YASUNAGA CORP	0.001%	99.196%
7863	GUANGSHEN RAILW	0.001%	99.197%
7864	LITE-ON SEMICON	0.001%	99.197%
7865	GMO PAYMENT GAT	0.001%	99.198%
7866	MULTI PACKAGING	0.001%	99.199%
7867	BIESSE	0.001%	99.200%
7868	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.201%
7869	CORONA CORP	0.001%	99.201%
7870	K&O ENERGY GROU	0.001%	99.202%
7871	OSAKA STEEL CO	0.001%	99.203%
7872	PARQUE ARAUCO S	0.001%	99.204%
7873	VALUETRONICS HL	0.001%	99.205%
7874	NAGATANIEN CO L	0.001%	99.205%
7875	AGRITRADE RESOU	0.001%	99.206%
7876	INARI AMERTRON	0.001%	99.207%
7877	MIE BANK LTD/TH	0.001%	99.208%
7878	SCHALTBAU HOLDI	0.001%	99.209%
7879	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	HUNG POO CONSTR	0.001%	99.210%
7881	EDREAMS ODIGEO	0.001%	99.211%
7882	KIRKLAND S INC COMMON STOCK	0.001%	99.212%
7883	MESOBLAST LTD	0.001%	99.213%
7884	BROADLEAF CO LT	0.001%	99.213%
7885	PARKSON RETAIL	0.001%	99.214%
7886	INTERPARK CORP	0.001%	99.215%
7887	SAMTY CO.LTD.	0.001%	99.216%
7888	BAUER AG	0.001%	99.217%
7889	SK TELECOM	0.001%	99.217%
7890	JIMOTO HLDGS IN	0.001%	99.218%
7891	VIJAYA BANK	0.001%	99.219%
7892	ROAD KING INFRA	0.001%	99.220%
7893	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.220%
7894	SAS AB	0.001%	99.221%
7895	HONG KONG AIRCR	0.001%	99.222%
7896	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.223%
7897	MATSUDA SANGYO	0.001%	99.224%
7898	KNM GROUP BERHA	0.001%	99.224%
7899	MONTEA SCA	0.001%	99.225%
7900	MITSUBISHI PAPE	0.001%	99.226%
7901	IMASEN ELEC IND	0.001%	99.227%
7902	ALLAHABAD BANK	0.001%	99.228%
7903	ASIA PACIFIC TE	0.001%	99.228%
7904	STANDARD FOODS	0.001%	99.229%
7905	BOSIDENG INTL H	0.001%	99.230%
7906	HANSEN TECHNOLO	0.001%	99.231%
7907	PURE TECHNOLOGI	0.001%	99.231%
7908	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.232%
7909	METKA SA	0.001%	99.233%
7910	SEMPERIT AG HOL	0.001%	99.234%
7911	IP GROUP	0.001%	99.235%
7912	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.235%
7913	MOSHIMOSHI HOTL	0.001%	99.236%
7914	TOHO TITANIUM C	0.001%	99.237%
7915	CTT-CORREIOS DE	0.001%	99.238%
7916	STUDIO ALICE CO	0.001%	99.238%
7917	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.239%
7918	CHINA SANJIANG	0.001%	99.240%
7919	REDCO PROPRTIE	0.001%	99.241%
7920	AMUSE INC	0.001%	99.242%
7921	KANTO TSUKUBA B	0.001%	99.242%
7922	PERSEUS MINING	0.001%	99.243%
7923	PTC INDIA LTD	0.001%	99.244%
7924	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.245%
7925	TOKYO ROPE MFG	0.001%	99.245%
7926	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.246%
7927	SEED CO LTD/TOK	0.001%	99.247%
7928	STP & I PCL-FOR	0.001%	99.248%
7929	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.249%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	TYC BROTHER IND	0.001%	99.249%
7931	CHINA SILVER GR	0.001%	99.250%
7932	POYA CO LTD	0.001%	99.251%
7933	UNITECH PRINTED	0.001%	99.252%
7934	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.252%
7935	LAND & HOUSE PU	0.001%	99.253%
7936	HANA MICROELECT	0.001%	99.254%
7937	ENVESTNET INC COMMON STOCK	0.001%	99.255%
7938	DELEK AUTOMOTIV	0.001%	99.255%
7939	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.256%
7940	MALAYSIAN PACIF	0.001%	99.257%
7941	FONTERRA SHAREH	0.001%	99.258%
7942	PLAYMATES TOYS	0.001%	99.259%
7943	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.259%
7944	NIHON CHOUZAI C	0.001%	99.260%
7945	JAPAN AIRPORT T	0.001%	99.261%
7946	WALLISER KANTON	0.001%	99.262%
7947	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.262%
7948	FORMOSAN RUBBER	0.001%	99.263%
7949	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.264%
7950	IWAICOSMO HLDGS	0.001%	99.265%
7951	ONOKEN CO LTD	0.001%	99.265%
7952	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.266%
7953	ASANUMA CORP	0.001%	99.267%
7954	51JOB INC ADR ADR USD.0001	0.001%	99.268%
7955	HYFLUX LTD	0.001%	99.268%
7956	HAGIHARA INDUST	0.001%	99.269%
7957	L&K ENGINEERING	0.001%	99.270%
7958	NIPPON YUSOKI C	0.001%	99.271%
7959	BING-GRAE	0.001%	99.271%
7960	SOGO MEDICAL CO	0.001%	99.272%
7961	BITTIUM OYJ	0.001%	99.273%
7962	DATANG INTL POW	0.001%	99.274%
7963	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.274%
7964	CHINA STRATEGIC	0.001%	99.275%
7965	FRASERS CENTREP	0.001%	99.276%
7966	SLC AGRICOLA SA	0.001%	99.277%
7967	INFO SVS INTL	0.001%	99.277%
7968	SVENSKA CELLULO	0.001%	99.278%
7969	VP BANK AG	0.001%	99.279%
7970	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.280%
7971	CHU KONG SHIPPI	0.001%	99.280%
7972	MITSUMI + CO LTD SPONS ADR ADR	0.001%	99.281%
7973	DYNAGREEN ENVIR	0.001%	99.282%
7974	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.283%
7975	OLAV THON EIEND	0.001%	99.283%
7976	FINOLEXIndustr	0.001%	99.284%
7977	MAN SE	0.001%	99.285%
7978	ITOKI CORP	0.001%	99.286%
7979	TELESITES SAB D	0.001%	99.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	TAEKWANG IND CO	0.001%	99.287%
7981	GESCO AG	0.001%	99.288%
7982	SHINKONG INSURA	0.001%	99.289%
7983	SVENSKA HANDELS	0.001%	99.289%
7984	NORTHWEST PIPE	0.001%	99.290%
7985	SDI CORP	0.001%	99.291%
7986	FORUS S.A.	0.001%	99.292%
7987	HOLTEK SEMICOND	0.001%	99.292%
7988	CSE GLOBAL LIMI	0.001%	99.293%
7989	LIFETECH SCIENT	0.001%	99.294%
7990	SCHIBSTED ASA	0.001%	99.295%
7991	OHSO FOOD SERV	0.001%	99.295%
7992	PT PAN INDONESIA	0.001%	99.296%
7993	BOLSA DE VALOR	0.001%	99.297%
7994	MIYAJI ENGINEER	0.001%	99.298%
7995	FENIX OUTDOOR I	0.001%	99.298%
7996	MARUWA CO LTD	0.001%	99.299%
7997	SHANGHAI FUDAN-	0.001%	99.300%
7998	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.301%
7999	ZUIKO CORP	0.001%	99.301%
8000	NIPPON SEISEN C	0.001%	99.302%
8001	PVR LTD	0.001%	99.303%
8002	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.304%
8003	SOUNDWILL HOLDI	0.001%	99.304%
8004	BATU KAWAN BHD	0.001%	99.305%
8005	TOSHIBA CORP	0.001%	99.306%
8006	MILBON CO	0.001%	99.307%
8007	AIXTRON SE	0.001%	99.307%
8008	CARL ZEISS MEDI	0.001%	99.308%
8009	MEDCO ENERGI IN	0.001%	99.309%
8010	DAIKEN CORP	0.001%	99.310%
8011	TREVI FINANZIAR	0.001%	99.310%
8012	CHINA INTL MARI	0.001%	99.311%
8013	SCANDI STANDARD	0.001%	99.312%
8014	AMERICAS SILVER	0.001%	99.312%
8015	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.313%
8016	EN-JAPAN INC.	0.001%	99.314%
8017	TAIHO KOGYO	0.001%	99.315%
8018	OXFORD INSTRUME	0.001%	99.315%
8019	LAMPRELL PLC	0.001%	99.316%
8020	NYRSTAR NV	0.001%	99.317%
8021	CRAWFORD & CO	0.001%	99.318%
8022	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.318%
8023	DAIKOKU DENKI C	0.001%	99.319%
8024	CHUKYO BANK	0.001%	99.320%
8025	CDI CORP COMMON STOCK USD.1	0.001%	99.320%
8026	HOPEWELL HIGHWA	0.001%	99.321%
8027	MITSUUROKO CO L	0.001%	99.322%
8028	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.323%
8029	NIIT TECHNOLOGI	0.001%	99.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	GS RETAIL CO LT	0.001%	99.324%
8031	ESSO(FRANCAISE)	0.001%	99.325%
8032	GIANPLUS TECHN	0.001%	99.326%
8033	F-TECH INC	0.001%	99.326%
8034	VALUE PARTNERS	0.001%	99.327%
8035	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.328%
8036	BASLER KTBK	0.001%	99.328%
8037	TA ENTERPRISE B	0.001%	99.329%
8038	PELION SA	0.001%	99.330%
8039	TAUNG GOLD INTE	0.001%	99.331%
8040	CHIYODA INTEGRE	0.001%	99.331%
8041	NEC CAPITAL SOL	0.001%	99.332%
8042	IMAGINATION TEC	0.001%	99.333%
8043	UCHIDA YOKO CO	0.001%	99.334%
8044	HANNSTAR BOARD	0.001%	99.334%
8045	FREIGHTWAYS LTD	0.001%	99.335%
8046	RADNET INC COMMON STOCK USD.0001	0.001%	99.336%
8047	DISH TV INDIA L	0.001%	99.336%
8048	PW MEDTECH GROU	0.001%	99.337%
8049	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.338%
8050	SILICONWARE PRE	0.001%	99.339%
8051	SUNPLUS TECHNOL	0.001%	99.339%
8052	MINOR INTL	0.001%	99.340%
8053	ALEXANDER FORBE	0.001%	99.341%
8054	SANOH INDUSTRIA	0.001%	99.342%
8055	WATAMI FOOD SER	0.001%	99.342%
8056	GROUPE CRIT	0.001%	99.343%
8057	LANDING INTL DE	0.001%	99.344%
8058	ASTRO JAPAN PR	0.001%	99.344%
8059	WHAN IN PHARMAC	0.001%	99.345%
8060	DAI-ICHI SEIKO	0.001%	99.346%
8061	MEISEI INDUSTRI	0.001%	99.347%
8062	JUSTSYSTEM	0.001%	99.347%
8063	NITTO KOHKI CO	0.001%	99.348%
8064	OKINAWA CELLULA	0.001%	99.349%
8065	E.I.D.-PARRY(IN	0.001%	99.349%
8066	SAES GETTERS	0.001%	99.350%
8067	FURUSATO INDUST	0.001%	99.351%
8068	FUJI PHARM CO L	0.001%	99.352%
8069	KURIMOTO	0.001%	99.352%
8070	TOA CORP	0.001%	99.353%
8071	FEINTOOL INTERN	0.001%	99.354%
8072	SIGDO KOPPERS S	0.001%	99.354%
8073	TAKACHIHO ELECT	0.001%	99.355%
8074	EUGENE CORP	0.001%	99.356%
8075	GET NICE HOLDIN	0.001%	99.357%
8076	WESTGOLD RESOUR	0.001%	99.357%
8077	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.358%
8078	CHIP ENG SENG C	0.001%	99.359%
8079	HIGASHI NIHON H	0.001%	99.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	CMIC HOLDINGS C	0.001%	99.360%
8081	SEKERBANK	0.001%	99.361%
8082	MATSUI CONST CO	0.001%	99.362%
8083	VITROLIFE AB	0.001%	99.362%
8084	STAR CRUISES LT	0.001%	99.363%
8085	EUROCASH SA	0.001%	99.364%
8086	CEMENTOS ARGOS	0.001%	99.364%
8087	MOBILEPHONE TEL	0.001%	99.365%
8088	NIPPON PILLAR P	0.001%	99.366%
8089	ZHENGZHOU COAL	0.001%	99.367%
8090	ADCOCK INGRAM H	0.001%	99.367%
8091	EAST CAPITAL EX	0.001%	99.368%
8092	PACIFIC HOSPITA	0.001%	99.369%
8093	NEXT CO LTD	0.001%	99.369%
8094	CENTRAL SPORTS	0.001%	99.370%
8095	CREDITO REAL SA	0.001%	99.371%
8096	FUJIMI INC	0.001%	99.371%
8097	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.372%
8098	COSMO LADY CHIN	0.001%	99.373%
8099	LOTES CO LTD	0.001%	99.374%
8100	CHUNG HWA PULP	0.001%	99.374%
8101	LAYNE CHRISTENS	0.001%	99.375%
8102	TENWOW INTL HLD	0.001%	99.376%
8103	CASETEK HOLDING	0.001%	99.376%
8104	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.377%
8105	MORGAN SINDALL	0.001%	99.378%
8106	SANYO ELEC RAIL	0.001%	99.379%
8107	DORO AB	0.001%	99.379%
8108	JALUX INC	0.001%	99.380%
8109	CREATE SD HOLDI	0.001%	99.381%
8110	ALICO INC COMMON STOCK USD1.0	0.001%	99.381%
8111	SHINKO SHOJI CO	0.001%	99.382%
8112	GUJARAT FLUOROC	0.001%	99.383%
8113	TATUNG	0.001%	99.383%
8114	HAICHANG HOLDIN	0.001%	99.384%
8115	LH FINANCIAL GR	0.001%	99.385%
8116	PRONEXUS INC	0.001%	99.386%
8117	UNITED ENERGY G	0.001%	99.386%
8118	REBOSIS PROPERT	0.001%	99.387%
8119	WIRECARD AG	0.001%	99.388%
8120	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.388%
8121	TRUE NORTH COMM	0.001%	99.389%
8122	TOYO SECURITIES	0.001%	99.390%
8123	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.390%
8124	CENIT AG SYSTEM	0.001%	99.391%
8125	SINCERE NAVIGAT	0.001%	99.392%
8126	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.393%
8127	TOKYO THEATRES	0.001%	99.393%
8128	FRASERS HOSPITA	0.001%	99.394%
8129	SOBHA LIMITED	0.001%	99.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	WAKACHIKU CONST	0.001%	99.395%
8131	SEKONIX CO LTD	0.001%	99.396%
8132	MIMASU SEMICOND	0.001%	99.397%
8133	MEIKO NETWORK J	0.001%	99.397%
8134	NOKIA CORP ADR	0.001%	99.398%
8135	TUBACEX SA	0.001%	99.399%
8136	MANDOM CORP	0.001%	99.399%
8137	KANAGAWA CHUO K	0.001%	99.400%
8138	FUSION PARTNERS	0.001%	99.401%
8139	TOYO CORPORATIO	0.001%	99.402%
8140	SHENYIN WANGUO(0.001%	99.402%
8141	OPPENHEIMER HLD	0.001%	99.403%
8142	MEDIGENE AG	0.001%	99.404%
8143	YEUN CHYANG IND	0.001%	99.404%
8144	TOYO TANSO CO L	0.001%	99.405%
8145	TOWER SEMICONDU	0.001%	99.406%
8146	TOX FREE SOLUTI	0.001%	99.406%
8147	SERCO GROUP	0.001%	99.407%
8148	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.408%
8149	SINKO INDUSTRIE	0.001%	99.408%
8150	RELIGARE HEALTH	0.001%	99.409%
8151	CONNECT GROUP	0.001%	99.410%
8152	SALA CORPORATIO	0.001%	99.410%
8153	CIVEO CORP	0.001%	99.411%
8154	GUJARAT NARM	0.001%	99.412%
8155	JUNGFRAUBAHN HL	0.001%	99.413%
8156	HARBOUR CENTRE	0.001%	99.413%
8157	MALAYAN CEMENT	0.001%	99.414%
8158	KEIYO CO	0.001%	99.415%
8159	MAXIS BHD	0.001%	99.415%
8160	RYODEN TRADING	0.001%	99.416%
8161	RH COMMON STOCK USD.0001	0.001%	99.417%
8162	TOMOKU CO	0.001%	99.417%
8163	NHPC LTD	0.001%	99.418%
8164	ICHINEN CO LTD	0.001%	99.419%
8165	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.419%
8166	OSJB HOLDINGS C	0.001%	99.420%
8167	ICOM INCORPORAT	0.001%	99.421%
8168	CONVOY FINANCIA	0.001%	99.421%
8169	ACTIA GROUP	0.001%	99.422%
8170	HEIJMANS	0.001%	99.423%
8171	GERRY WEBER INT	0.001%	99.423%
8172	GUNNEBO AB	0.001%	99.424%
8173	ITC PROPERTIES	0.001%	99.425%
8174	HISAKA WORKS LT	0.001%	99.425%
8175	AUSTBROKERS HLD	0.001%	99.426%
8176	ALCONIX CORPORA	0.001%	99.427%
8177	YASUDA WAREHOUS	0.001%	99.428%
8178	BANCO BTG PACTU	0.001%	99.428%
8179	SINOLINK WORLDW	0.001%	99.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	LUNDIN GOLD INC	0.001%	99.430%
8181	NOHMI BOSAI	0.001%	99.430%
8182	COMMUNISIS PLC	0.001%	99.431%
8183	FJ NEXT CO LTD	0.001%	99.432%
8184	SCHIBSTED ASA	0.001%	99.432%
8185	PEMBANGUNAN P	0.001%	99.433%
8186	LA DORIA SPA	0.001%	99.434%
8187	CIA SANEAMENTO	0.001%	99.434%
8188	ASAHI ORGANIC C	0.001%	99.435%
8189	REXLOT HOLDINGS	0.001%	99.436%
8190	AUBAY	0.001%	99.436%
8191	SYRAH RESOURCES	0.001%	99.437%
8192	MANTRA GROUP LT	0.001%	99.438%
8193	NETMIND FINANCI	0.001%	99.438%
8194	MARVELOUS AQL I	0.001%	99.439%
8195	KAWAI MUSICAL I	0.001%	99.440%
8196	EMCORE CORP COMMON STOCK	0.001%	99.440%
8197	QAF LTD	0.001%	99.441%
8198	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.442%
8199	BIRLA CORP LTD	0.001%	99.442%
8200	MEDIA PRIMA BHD	0.001%	99.443%
8201	STARTEK INC	0.001%	99.444%
8202	HOTEL PROPERTY	0.001%	99.444%
8203	SINOSOFT TECHNO	0.001%	99.445%
8204	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.446%
8205	SC ASSET CORPOR	0.001%	99.446%
8206	XERO LIMITED	0.001%	99.447%
8207	GOCOMPARE.COM G	0.001%	99.448%
8208	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.448%
8209	FRANCE BED HOLD	0.001%	99.449%
8210	YOMIURI LAND CO	0.001%	99.450%
8211	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.450%
8212	NICHIREKI CO LT	0.001%	99.451%
8213	ITOCHU SHOKUJIN	0.001%	99.452%
8214	SAKAI MOVING SE	0.001%	99.452%
8215	UNIVERSAL ENTER	0.001%	99.453%
8216	MATSUI SECURITI	0.001%	99.454%
8217	CHINA EVERBRIGH	0.001%	99.454%
8218	FREUND CORP	0.001%	99.455%
8219	5N PLUS INC.	0.001%	99.456%
8220	NITTOKU ENG CO	0.001%	99.456%
8221	KAWASAN INDS JA	0.001%	99.457%
8222	GENESIS LAND DE	0.001%	99.457%
8223	HILTON FOOD GRO	0.001%	99.458%
8224	HIBIYA ENGINEER	0.001%	99.459%
8225	CITY LODGE HOTE	0.001%	99.459%
8226	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.460%
8227	JANOME SEWING M	0.001%	99.461%
8228	NISSEI PLSTIC I	0.001%	99.461%
8229	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.001%	99.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	BLUE DART EXPRE	0.001%	99.463%
8231	F&A AQUA HOLDIN	0.001%	99.463%
8232	ICHIA TECHNOLOG	0.001%	99.464%
8233	KOMATSU SEIREN	0.001%	99.465%
8234	NEWRIVER REIT P	0.001%	99.465%
8235	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.466%
8236	OYO CORPORATION	0.001%	99.467%
8237	HARIMA CHEMICAL	0.001%	99.467%
8238	WESTAR ENERGY I	0.001%	99.468%
8239	SERVCORP	0.001%	99.469%
8240	OCTODEC	0.001%	99.469%
8241	INAGEYA CO LTD	0.001%	99.470%
8242	ASKA PHARMACEU	0.001%	99.471%
8243	NL INDUSTRIES	0.001%	99.471%
8244	TECHNOPRO HLDGS	0.001%	99.472%
8245	ABOITIZ POWER C	0.001%	99.472%
8246	HODOGAYA CHEMIC	0.001%	99.473%
8247	TOKYO ENERGY&SY	0.001%	99.474%
8248	MARUZEN SHOWA U	0.001%	99.474%
8249	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.475%
8250	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.476%
8251	NISSUI PHARM CO	0.001%	99.476%
8252	GRUPO AVAL ACCI	0.001%	99.477%
8253	GUJARAT MINERAL	0.001%	99.478%
8254	HAPAG-LLOYD AG	0.001%	99.478%
8255	PRESTIGE ESTATE	0.001%	99.479%
8256	UMW HLDGS BERHA	0.001%	99.480%
8257	KPJ HEALTHCARE	0.001%	99.480%
8258	ALBANY MOLECULA	0.001%	99.481%
8259	GLOBAL&YUASA BA	0.001%	99.481%
8260	NAMYANG DAIRY P	0.001%	99.482%
8261	DONG AH TIRE&RU	0.001%	99.483%
8262	F-SECURE OYJ	0.001%	99.483%
8263	LEALEA ENTERPRI	0.001%	99.484%
8264	KAISA GROUP HLD	0.001%	99.485%
8265	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.485%
8266	XP POWER LTD	0.001%	99.486%
8267	ACBEL POLYTECH	0.001%	99.487%
8268	STARTS PROCEED	0.001%	99.487%
8269	G.U.D. HOLDINGS	0.001%	99.488%
8270	ISRA VISION AG	0.001%	99.488%
8271	AMOT INVESTMENT	0.001%	99.489%
8272	IMDEX LTD	0.001%	99.490%
8273	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.490%
8274	AGUAS ANDINAS S	0.001%	99.491%
8275	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.492%
8276	VILLAGE ROADSHO	0.001%	99.492%
8277	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.493%
8278	NISSHIN FUDOSAN	0.001%	99.493%
8279	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	NIPPON FINE CHE	0.001%	99.495%
8281	KNOW IT AB	0.001%	99.495%
8282	PRECIOUS SHIPPI	0.001%	99.496%
8283	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.497%
8284	SUMMIT R/EST HL	0.001%	99.497%
8285	ATLAS FINANCIAL	0.001%	99.498%
8286	SAMPO CORP	0.001%	99.498%
8287	DREAM UNLIMIITE	0.001%	99.499%
8288	TAIKO BANK	0.001%	99.500%
8289	CIA ENERGETICA	0.001%	99.500%
8290	VA TECH WABAG L	0.001%	99.501%
8291	KINGSOFT CORP L	0.001%	99.502%
8292	KISWIRE LTD	0.001%	99.502%
8293	BIOTEST AG	0.001%	99.503%
8294	ARDELYX INC COMMON STOCK USD.000001	0.001%	99.503%
8295	GODREJ INDUSTRI	0.001%	99.504%
8296	UNION BANK OF P	0.001%	99.505%
8297	SANY HEAVY EQUI	0.001%	99.505%
8298	MISAWA HOMES HO	0.001%	99.506%
8299	RAMELIUS RESOUR	0.001%	99.507%
8300	TOHO CO LTD	0.001%	99.507%
8301	JAPAN PILE CORP	0.001%	99.508%
8302	KH VATEC	0.001%	99.508%
8303	YUGANG INTL	0.001%	99.509%
8304	UCO BANK	0.001%	99.510%
8305	KANADEN CORP	0.001%	99.510%
8306	BANPU PUBLIC CO	0.001%	99.511%
8307	PLASTIVALOIRE	0.001%	99.512%
8308	TONAMI HOLDINGS	0.001%	99.512%
8309	KINGSWAY FINANC	0.001%	99.513%
8310	DIOS FASTIGHETE	0.001%	99.513%
8311	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.514%
8312	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.515%
8313	SARTORIUS STEDI	0.001%	99.515%
8314	WOORI BANK SPON ADR ADR	0.001%	99.516%
8315	MERITZ FINANCIA	0.001%	99.517%
8316	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.517%
8317	JUST RETIREMENT	0.001%	99.518%
8318	ASCENDAS INDIA	0.001%	99.518%
8319	NATORI CO LTD	0.001%	99.519%
8320	NET INSIGHT	0.001%	99.520%
8321	KOREA ELEC TERM	0.001%	99.520%
8322	AOC HOLDINGS IN	0.001%	99.521%
8323	PASONA GROUP IN	0.001%	99.521%
8324	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.522%
8325	PAN INTL INDL	0.001%	99.523%
8326	AKER AMERICAN S	0.001%	99.523%
8327	YOUYUAN INTERNA	0.001%	99.524%
8328	ANHUI EXPRESSWA	0.001%	99.525%
8329	LATTICE SEMICON	0.001%	99.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	LUMENS CO LTD	0.001%	99.526%
8331	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.526%
8332	SCIENTEX BERHAD	0.001%	99.527%
8333	POSCO ICT CO LT	0.001%	99.528%
8334	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.528%
8335	BIMB HLDGS BERH	0.001%	99.529%
8336	TIANGONG INTERN	0.001%	99.529%
8337	CHIMEI MATERIAL	0.001%	99.530%
8338	CHORI CO LTD	0.001%	99.531%
8339	SABANA SHARIAH	0.001%	99.531%
8340	NIPPON CARBIDE	0.001%	99.532%
8341	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.532%
8342	U-SHIN	0.001%	99.533%
8343	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.534%
8344	SUPALAI PCL-NVD	0.001%	99.534%
8345	LOTUS BAKERIES	0.001%	99.535%
8346	TOURISM HOLDING	0.001%	99.535%
8347	ABG SUNDAL COLL	0.001%	99.536%
8348	SWCC SHOWA HOLD	0.001%	99.537%
8349	BESALCO SA	0.001%	99.537%
8350	IWASAKI ELECTRI	0.001%	99.538%
8351	VICTORY CITY IN	0.001%	99.538%
8352	MUHAK CO LTD	0.001%	99.539%
8353	RIKEN KEIKI CO	0.001%	99.540%
8354	MABUCHI MOTOR C	0.001%	99.540%
8355	UMW OIL & GAS C	0.001%	99.541%
8356	TUAN SING HLDGS	0.001%	99.541%
8357	LEIFHEIT AG	0.001%	99.542%
8358	S&T DYNAMICS CO	0.001%	99.543%
8359	SEKISUI PLASTIC	0.001%	99.543%
8360	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.544%
8361	TRANS COSMOS	0.001%	99.544%
8362	CHIYODA CO	0.001%	99.545%
8363	KEC INTERNATIONAL	0.001%	99.546%
8364	ARES ALLERGY HO	0.001%	99.546%
8365	GRAPHITE INDIA	0.001%	99.547%
8366	SAMART CORP PCL	0.001%	99.547%
8367	FIRST TRACTOR C	0.001%	99.548%
8368	WESTERN AREAS N	0.001%	99.549%
8369	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.549%
8370	ASUNARO AOKI CO	0.001%	99.550%
8371	EUGENE INVS&SEC	0.001%	99.550%
8372	MOTHERCARE	0.001%	99.551%
8373	SMA SOLAR TECHN	0.001%	99.552%
8374	YOMEISHU SEIZO	0.001%	99.552%
8375	TOWER BERSAMA I	0.001%	99.553%
8376	SANYO SHOKAI	0.001%	99.553%
8377	YORK WATER CO COMMON STOCK	0.001%	99.554%
8378	SUGIMOTO & CO L	0.001%	99.554%
8379	PROACT IT GROUP	0.001%	99.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.556%
8381	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.556%
8382	NAKAMURAYA CO L	0.001%	99.557%
8383	WUS PRINTD CIRC	0.001%	99.557%
8384	LAI SUN GARMENT	0.001%	99.558%
8385	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.559%
8386	CENTROTEC SUSTA	0.001%	99.559%
8387	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.560%
8388	STO AG-PREFERRE	0.001%	99.560%
8389	ARTNATURE INC	0.001%	99.561%
8390	PAL CO LTD	0.001%	99.561%
8391	MONASH IVF GRP	0.001%	99.562%
8392	NIPPON VALQUA I	0.001%	99.563%
8393	PRIMO WATER CORP COMMON STOCK	0.001%	99.563%
8394	SENSHUKAI CO	0.001%	99.564%
8395	KAMEDA SEIKA CO	0.001%	99.564%
8396	MAHLE METAL LEV	0.001%	99.565%
8397	COMPAGNIE DES A	0.001%	99.566%
8398	CENTURIA INDUST	0.001%	99.566%
8399	KROSAKI CORP	0.001%	99.567%
8400	CHINA LNG GROUP	0.001%	99.567%
8401	FALCK RENEWABLE	0.001%	99.568%
8402	ARIAKE JAPAN CO	0.001%	99.568%
8403	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.569%
8404	QINHUANGDAO POR	0.001%	99.570%
8405	QUESTERRE ENERG	0.001%	99.570%
8406	CREATE RESTAURA	0.001%	99.571%
8407	SHINWA KAIUN	0.001%	99.571%
8408	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.572%
8409	SANEI ARCHITECT	0.001%	99.573%
8410	BANCO SANTANDER CHILE ADR ADR	0.001%	99.573%
8411	ROMANDE ENERGIE	0.001%	99.574%
8412	CHUANGS CONS IN	0.001%	99.574%
8413	KT CORP SP ADR ADR	0.001%	99.575%
8414	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.575%
8415	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.576%
8416	DALRADIAN RESOU	0.001%	99.577%
8417	HONEYS CO LTD	0.001%	99.577%
8418	SEASPAN CORP	0.001%	99.578%
8419	TOKYO ELECTRON	0.001%	99.578%
8420	ORBITE TECHNOLO	0.001%	99.579%
8421	mitsui HIGH TEC	0.001%	99.579%
8422	TECK RESOURCES	0.001%	99.580%
8423	CENTRAL CHINA R	0.001%	99.581%
8424	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.581%
8425	FURUNO ELECTRIC	0.001%	99.582%
8426	AIZAWA SECURITI	0.001%	99.582%
8427	STAMFORD LAND	0.001%	99.583%
8428	KEIHANSHIN RL	0.001%	99.583%
8429	CITYCHAMP WATCH	0.001%	99.584%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	MOBILEZONE HOLD	0.001%	99.585%
8431	TAEYOUNG ENGINE	0.001%	99.585%
8432	SHIBAURA ELECTR	0.001%	99.586%
8433	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.586%
8434	HONG FOK CORP	0.001%	99.587%
8435	TOKYO KEIKI INC	0.001%	99.587%
8436	CARLSBERG BREWE	0.001%	99.588%
8437	RAIN INDUSTRIES	0.001%	99.589%
8438	mitsui matsushi	0.001%	99.589%
8439	GL LTD	0.001%	99.590%
8440	HNA HLDGS GP CO	0.001%	99.590%
8441	C UYEMURA & CO	0.001%	99.591%
8442	HO TUNG CHEMICA	0.001%	99.591%
8443	H+H INTERNATION	0.001%	99.592%
8444	GUJARAT PIPAVAV	0.001%	99.593%
8445	PLATINUM GROUP	0.001%	99.593%
8446	DIVERS RES BHD	0.001%	99.594%
8447	SONGA OFFSHORE	0.001%	99.594%
8448	SICHUAN EXPRESS	0.001%	99.595%
8449	BETER BED HOLD	0.001%	99.595%
8450	CNQC INTERNATIO	0.001%	99.596%
8451	HIROSE ELECTRIC	0.001%	99.596%
8452	ABC ARBITRAGE	0.001%	99.597%
8453	KYOKUYO CO LTD	0.001%	99.598%
8454	DONGWONIndustr	0.001%	99.598%
8455	TACHIBANA ELETE	0.001%	99.599%
8456	SIRTEC INTERNAT	0.001%	99.599%
8457	REIS INC COMMON STOCK USD.01	0.001%	99.600%
8458	PRICER AB	0.001%	99.600%
8459	HAKUTO CO	0.001%	99.601%
8460	KOATSU GAS KOGY	0.001%	99.601%
8461	FARADAY TECHNOL	0.001%	99.602%
8462	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.603%
8463	BAOYE GROUP CO	0.001%	99.603%
8464	MICROBIO CO LTD	0.001%	99.604%
8465	TYMAN PLC	0.001%	99.604%
8466	SCATEC SOLAR AS	0.001%	99.605%
8467	CANVEST ENVIRON	0.001%	99.605%
8468	PFIZER LTD	0.001%	99.606%
8469	PAN JIT INTERNA	0.001%	99.606%
8470	OSAKA ORGANIC C	0.001%	99.607%
8471	MITANI SEKISAN	0.001%	99.608%
8472	PNE WIND AG	0.001%	99.608%
8473	FLEURY MICHON	0.001%	99.609%
8474	BANCO POPULAR E	0.001%	99.609%
8475	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.610%
8476	ENERGY FUELS INC COMMON STOCK	0.001%	99.610%
8477	SAMSUNG CARD	0.001%	99.611%
8478	FERRARI NV	0.001%	99.611%
8479	HUCHEMS FINE CH	0.001%	99.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	WELLING HOLD LT	0.001%	99.613%
8481	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.613%
8482	SAMSUNG ENGINEE	0.001%	99.614%
8483	MUCKLOW(A&J) GR	0.001%	99.614%
8484	GRAND KOREA LEI	0.001%	99.615%
8485	V1 GROUP LTD	0.001%	99.615%
8486	NIHON TOKUSHU T	0.001%	99.616%
8487	KAS BANK	0.001%	99.616%
8488	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.617%
8489	ALTISOURCE PORT	0.001%	99.617%
8490	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.618%
8491	BOER POWER HOLD	0.001%	99.619%
8492	FUJICCO CO	0.001%	99.619%
8493	EMPEROR WATCH A	0.001%	99.620%
8494	DEOLEO SA	0.001%	99.620%
8495	POCKET CARD CO	0.001%	99.621%
8496	I-NET CORP	0.001%	99.621%
8497	PALIBURG HOLDIN	0.001%	99.622%
8498	CHAMPION TECHNO	0.001%	99.622%
8499	RIGHT-ON CO	0.001%	99.623%
8500	KENON HLDGS LTD	0.001%	99.623%
8501	CMMB VISION HOL	0.001%	99.624%
8502	mitsui home co	0.001%	99.625%
8503	SYNDICATE BANK	0.001%	99.625%
8504	F@N COMMUNICATI	0.001%	99.626%
8505	CLEANUP CORP	0.001%	99.626%
8506	THAICOM PUBLIC	0.001%	99.627%
8507	REPCO HOME FINA	0.001%	99.627%
8508	DAIKOKUTENBUSSA	0.001%	99.628%
8509	RAUBEX GROUP LT	0.001%	99.628%
8510	TAKAOKA TOKO HL	0.001%	99.629%
8511	CITY TELECOM (H	0.001%	99.629%
8512	NITTOC CONST CO	0.001%	99.630%
8513	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.630%
8514	TOYO RADIATOR C	0.001%	99.631%
8515	HMC INVESTMENT	0.001%	99.632%
8516	DATALOGIC SPA	0.001%	99.632%
8517	STEIN MART INC COMMON STOCK USD.01	0.001%	99.633%
8518	MORITO CO	0.001%	99.633%
8519	GUN EI CHEM IND	0.001%	99.634%
8520	BASTIDE LE CONF	0.001%	99.634%
8521	ELBIT SYSTEMS L	0.001%	99.635%
8522	JHSF PARTICIPAC	0.001%	99.635%
8523	JAPAN TRANSCITY	0.001%	99.636%
8524	CYFROWY POLSAT	0.001%	99.636%
8525	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.637%
8526	TAN CHONG MOTOR	0.001%	99.637%
8527	WONDERFUL SKY F	0.001%	99.638%
8528	VEDANTA LTD	0.001%	99.639%
8529	YTL POWER INTL	0.001%	99.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.640%
8531	HELLENIC PETROL	0.001%	99.640%
8532	SHIN NIPPON AIR	0.001%	99.641%
8533	CIMSA	0.001%	99.641%
8534	PLAZZA AG REG A	0.001%	99.642%
8535	MAEZAWA KASEI I	0.001%	99.642%
8536	ELEC DE STRASBO	0.001%	99.643%
8537	SEPTENI CO LTD	0.001%	99.643%
8538	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.644%
8539	CLEAR CHANNEL O	0.001%	99.644%
8540	AMVIG HOLDINGS	0.001%	99.645%
8541	EXEL INDUSTRIES	0.001%	99.645%
8542	BANGKOK LIFE AS	0.001%	99.646%
8543	SHINAGAWA FUEL	0.001%	99.646%
8544	IJT TECHNOLOGY	0.001%	99.647%
8545	HOUSTON WIRE &	0.001%	99.647%
8546	ECLERX SERVICES	0.001%	99.648%
8547	HSIN KUANG STEE	0.001%	99.649%
8548	AVANCE GAS HOLD	0.001%	99.649%
8549	DENYO CO	0.001%	99.650%
8550	COSAN LOGISTICA	0.001%	99.650%
8551	GUANGZHOU PHARM	0.001%	99.651%
8552	CREDIT CORP GRO	0.001%	99.651%
8553	COOKPAD INC	0.001%	99.652%
8554	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.652%
8555	ING BANK SLASKI	0.001%	99.653%
8556	BANK BUKOPIN PT	0.001%	99.653%
8557	URTHECAST CORP	0.001%	99.654%
8558	MANZ AUTOMATION	0.001%	99.654%
8559	NIPPON YAKIN KO	0.001%	99.655%
8560	TOP FRONTIER IN	0.001%	99.655%
8561	COSEL CO	0.001%	99.656%
8562	GODO STEEL	0.001%	99.656%
8563	ACNB CORP COMMON STOCK USD2.5	0.001%	99.657%
8564	ATOM CORPORATIO	0.001%	99.657%
8565	TOA OIL CO LTD	0.001%	99.658%
8566	KEE TAI PROPERT	0.001%	99.658%
8567	JAPAN MEDICAL D	0.001%	99.659%
8568	KITAGAWA IRON W	0.001%	99.659%
8569	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.660%
8570	KITO CORP	0.001%	99.661%
8571	STRATASYS LTD	0.001%	99.661%
8572	KYOSAN ELECTRIC	0.001%	99.662%
8573	ELNUSA TBK	0.001%	99.662%
8574	GENMAB A/S	0.001%	99.663%
8575	YUME INC COMMON STOCK USD.001	0.001%	99.663%
8576	TAIWAN FU HSING	0.001%	99.664%
8577	CLS HOLDINGS PL	0.001%	99.664%
8578	CIRCASSIA PHARM	0.001%	99.665%
8579	GUANGZHOU AUTOM	0.001%	99.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	FLOW TRADERS	0.001%	99.666%
8581	LI NING CO. LTD	0.001%	99.666%
8582	OP FINANCIAL IN	0.001%	99.667%
8583	SK SECURITIES C	0.001%	99.667%
8584	MATSUYA CO (TOK	0.001%	99.668%
8585	RADEX-HERAKLITH	0.001%	99.668%
8586	TOSHO PRINTING	0.001%	99.669%
8587	PINGUELY-HAULOT	0.001%	99.669%
8588	SPACE CO LTD	0.001%	99.670%
8589	TEST RESEARCH I	0.001%	99.670%
8590	EL.EN. SPA	0.001%	99.671%
8591	SAWADA HOLDINGS	0.001%	99.671%
8592	SCHAFFNER HOLDI	0.001%	99.672%
8593	COSLIGHT TECH I	0.001%	99.672%
8594	YOULCHON CHEMIC	0.001%	99.673%
8595	ISTYLE INC	0.001%	99.673%
8596	CYBEROPTICS CORP COMMON STOCK	0.001%	99.674%
8597	DEUTSCHE BANK M	0.001%	99.674%
8598	HUDACO INDUSTRI	0.001%	99.675%
8599	ALMA MEDIA CORP	0.001%	99.675%
8600	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.676%
8601	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.676%
8602	LUMAX INTERNATI	0.001%	99.677%
8603	BEST DENKI CO	0.001%	99.677%
8604	CEGEDIM	0.001%	99.678%
8605	BUDIMEX	0.000%	99.678%
8606	HILONG HOLDING	0.000%	99.679%
8607	ATRIA GROUP PLC	0.000%	99.679%
8608	NZX LTD	0.000%	99.680%
8609	CHINA NEW TOWN	0.000%	99.680%
8610	RM PLC	0.000%	99.681%
8611	KITANO CONST CO	0.000%	99.681%
8612	AXWAY SOFTWARE	0.000%	99.682%
8613	DAEJAN HOLDINGS	0.000%	99.682%
8614	QUANTA STORAGE	0.000%	99.683%
8615	RCR TOMLINSON L	0.000%	99.683%
8616	SHANGHAI FUDAN	0.000%	99.684%
8617	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.684%
8618	MAEZAWA KYUSO I	0.000%	99.685%
8619	ROCKY BRANDS INC COMMON STOCK	0.000%	99.685%
8620	ENERNOC INC	0.000%	99.686%
8621	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.686%
8622	TOTAL ACCESS CO	0.000%	99.687%
8623	FUJI KIKO CO LT	0.000%	99.687%
8624	EIDAI CO.LTD.	0.000%	99.688%
8625	MAXVALU TOKAI C	0.000%	99.688%
8626	ORGANO	0.000%	99.689%
8627	BANGKOK BANK	0.000%	99.689%
8628	MONOGATARI CORP	0.000%	99.690%
8629	IC COMPANYYS	0.000%	99.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	AMADEUS FIRE AG	0.000%	99.691%
8631	EHEALTH INC COMMON STOCK USD.001	0.000%	99.691%
8632	B2W COMP	0.000%	99.692%
8633	GREAT PANTHER S	0.000%	99.692%
8634	INDOSAT TBK PT	0.000%	99.693%
8635	CARE PROPERTY I	0.000%	99.693%
8636	SAC'S BAR HOLDI	0.000%	99.694%
8637	NOEVIR HOLDINGS	0.000%	99.694%
8638	TIVOLI A/S	0.000%	99.695%
8639	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.695%
8640	DAOU DATA CORP	0.000%	99.696%
8641	TIPTREE INC COMMON STOCK USD.001	0.000%	99.696%
8642	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.697%
8643	TELEFONICA CZEC	0.000%	99.697%
8644	MARS ENGINEERIN	0.000%	99.698%
8645	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.698%
8646	ARGAN SA	0.000%	99.699%
8647	FUJIKURA KASEI	0.000%	99.699%
8648	SAFEWAY INC	0.000%	99.700%
8649	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.700%
8650	TOA DORO KOGYO	0.000%	99.701%
8651	EMPRESA NACIONA	0.000%	99.701%
8652	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.701%
8653	SPEEDCAST INTL	0.000%	99.702%
8654	JMS CO	0.000%	99.702%
8655	AIRPORT FACILIT	0.000%	99.703%
8656	DAE-IL CORP	0.000%	99.703%
8657	TOKYO RAKUTENCH	0.000%	99.704%
8658	YUSHIRO CHEMICA	0.000%	99.704%
8659	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.705%
8660	EVEREST TEXTILE	0.000%	99.705%
8661	LOTTE NON-LIFE	0.000%	99.706%
8662	SPRING REAL EST	0.000%	99.706%
8663	JAPFA LTD	0.000%	99.707%
8664	ENTRA ASA	0.000%	99.707%
8665	GILLETTE INDIA	0.000%	99.708%
8666	TAKIRON CO	0.000%	99.708%
8667	ENKA INSAAT VE	0.000%	99.709%
8668	JAPAN MATERIAL	0.000%	99.709%
8669	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.710%
8670	ARENA REIT	0.000%	99.710%
8671	CJ HELLOVISION	0.000%	99.711%
8672	INUI GLOBAL LOG	0.000%	99.711%
8673	AUST WORLDWIDE	0.000%	99.712%
8674	KOMATSU WALL IN	0.000%	99.712%
8675	TAKEEI CORPORAT	0.000%	99.713%
8676	DO & CO AG	0.000%	99.713%
8677	TORISHIMA PUMP	0.000%	99.714%
8678	TSUTSUMI JEWELR	0.000%	99.714%
8679	NEW ZEALAND OIL	0.000%	99.714%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	CAL-COMP ELECTR	0.000%	99.715%
8681	JAPAN BUSINESS	0.000%	99.715%
8682	PHOENIX SATELLI	0.000%	99.716%
8683	LANDS END INC COMMON STOCK USD.01	0.000%	99.716%
8684	PUBLIC FINANCIA	0.000%	99.717%
8685	MANI INC	0.000%	99.717%
8686	GRUH FINANCE	0.000%	99.718%
8687	MERAFE RESOURCE	0.000%	99.718%
8688	CELLNEX TELECOM	0.000%	99.719%
8689	UNION BANK OF I	0.000%	99.719%
8690	THORN GROUP LTD	0.000%	99.720%
8691	EVERGREEN INTL	0.000%	99.720%
8692	FIELDS CORP	0.000%	99.721%
8693	NIHON KAGAKU SA	0.000%	99.721%
8694	MARUWA UNYU	0.000%	99.722%
8695	MAX INDIA LTD/N	0.000%	99.722%
8696	FUJITA KANKO IN	0.000%	99.723%
8697	FUJI CORP LTD/O	0.000%	99.723%
8698	OSTASIATISKE KO	0.000%	99.723%
8699	PROLOGIS PROPER	0.000%	99.724%
8700	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.724%
8701	VAN LANSCHOT NV	0.000%	99.725%
8702	DIC ASSET AG	0.000%	99.725%
8703	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.726%
8704	FANCL CORP	0.000%	99.726%
8705	ASCENDIS HEALTH	0.000%	99.727%
8706	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.727%
8707	RINGER HUT CO L	0.000%	99.728%
8708	ICHIKOH INDUSTR	0.000%	99.728%
8709	AMATA CORP PUBL	0.000%	99.729%
8710	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.729%
8711	BANQUE CANTONAL	0.000%	99.730%
8712	CLEAR MEDIA	0.000%	99.730%
8713	SLEEP COUNTRY C	0.000%	99.730%
8714	BELLAMY'S AUSTR	0.000%	99.731%
8715	NCC GROUP LTD.	0.000%	99.731%
8716	BUMRUNGRAD HOPT	0.000%	99.732%
8717	GEK GROUP OF CO	0.000%	99.732%
8718	KSL HLDGS BERHA	0.000%	99.733%
8719	SHINAGAWA REFRA	0.000%	99.733%
8720	ATTACQ LTD	0.000%	99.734%
8721	SPROTT RESOURCE	0.000%	99.734%
8722	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.735%
8723	ACCURAY INC COMMON STOCK USD.001	0.000%	99.735%
8724	PETROPAVLOVSK	0.000%	99.736%
8725	PLAYMATES TOY H	0.000%	99.736%
8726	COLABOR GROUP I	0.000%	99.736%
8727	INBODY CO LTD	0.000%	99.737%
8728	EKORNES ASA	0.000%	99.737%
8729	COPEL PARANA EN	0.000%	99.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	HARDINGE INC	0.000%	99.738%
8731	TOYO KOHAN CO	0.000%	99.739%
8732	ROSENBAUER INTE	0.000%	99.739%
8733	CROPENERGIES AG	0.000%	99.740%
8734	SANGETSU CO	0.000%	99.740%
8735	COLOUR LIFE SER	0.000%	99.741%
8736	CHINA ALL ACCES	0.000%	99.741%
8737	LOW & BONAR PLC	0.000%	99.742%
8738	QGEP PARTICIPAC	0.000%	99.742%
8739	CARLO CAVAZZI H	0.000%	99.742%
8740	INDOFOOD AGRI R	0.000%	99.743%
8741	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.743%
8742	PYEONG HWA AUTO	0.000%	99.744%
8743	GODFREY PHILLIP	0.000%	99.744%
8744	ELDERS LTD	0.000%	99.745%
8745	TAMBURI INVESTM	0.000%	99.745%
8746	ALPS LOGISTICS	0.000%	99.746%
8747	WERELDHAVE BELG	0.000%	99.746%
8748	BOUSTEAD SINGAP	0.000%	99.747%
8749	SHIBUSAWA W'HOU	0.000%	99.747%
8750	RIKEN TECHNOS C	0.000%	99.747%
8751	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.748%
8752	VIRGIN AUSTRALI	0.000%	99.748%
8753	CYBERTAN TECHNO	0.000%	99.749%
8754	EAGLE NICE INTE	0.000%	99.749%
8755	LAGERCRAINTZ GRO	0.000%	99.750%
8756	BHAKTI INVESTAM	0.000%	99.750%
8757	COLLINS FOOD LT	0.000%	99.751%
8758	TODA KOGYO CORP	0.000%	99.751%
8759	BANK OF KAOHSIU	0.000%	99.752%
8760	BONHEUR ASA	0.000%	99.752%
8761	IDEC CORPORATIO	0.000%	99.752%
8762	ELMOS SEMICONDU	0.000%	99.753%
8763	VIEL ET COMPAGN	0.000%	99.753%
8764	FEED ONE CO LTD	0.000%	99.754%
8765	QLIRO GROUP AB	0.000%	99.754%
8766	DALI FOODS GROU	0.000%	99.755%
8767	KWANG DONG PHAR	0.000%	99.755%
8768	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.756%
8769	MICRONICS JAPAN	0.000%	99.756%
8770	FUSO PHARM	0.000%	99.756%
8771	NITTO SEIKO CO	0.000%	99.757%
8772	RESTAURANT BRAN	0.000%	99.757%
8773	HANMI PHARM CO	0.000%	99.758%
8774	MAXIM POWER COR	0.000%	99.758%
8775	EQT HOLDINGS LT	0.000%	99.759%
8776	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	99.759%
8777	TONG-TAI MACHIN	0.000%	99.760%
8778	NATIONAL AGRICU	0.000%	99.760%
8779	DUSTIN GROUP AB	0.000%	99.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	P S CORPORATION	0.000%	99.761%
8781	RHYTHM WATCH CO	0.000%	99.761%
8782	EGUARANTEE INC.	0.000%	99.762%
8783	MIKUNI CORP	0.000%	99.762%
8784	ELAN MICROELECT	0.000%	99.763%
8785	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.763%
8786	SIOEN INDUSTRIE	0.000%	99.764%
8787	SAM KWANG GLASS	0.000%	99.764%
8788	KRS CORPORATION	0.000%	99.764%
8789	MANGALORE REF &	0.000%	99.765%
8790	NIPPON DENWA SH	0.000%	99.765%
8791	ORBIS	0.000%	99.766%
8792	SPRINGLAND INTE	0.000%	99.766%
8793	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.767%
8794	HIRAMATSU INC	0.000%	99.767%
8795	NIPPON CONCRETE	0.000%	99.768%
8796	VANTAGE INTERNA	0.000%	99.768%
8797	EMPERIA HOLDING	0.000%	99.768%
8798	DALIAN PORT (PD	0.000%	99.769%
8799	POONGSAN HOLDIN	0.000%	99.769%
8800	SHIPPING CP IND	0.000%	99.770%
8801	DONGWON DEVELOP	0.000%	99.770%
8802	UNITED UTILITIE	0.000%	99.771%
8803	GRUPO CEMENTOS	0.000%	99.771%
8804	CYIENT LIMITED	0.000%	99.771%
8805	WEST HOLDINGS C	0.000%	99.772%
8806	MICROPORT SCIEN	0.000%	99.772%
8807	E CL SA	0.000%	99.773%
8808	MAGNESITA REFRA	0.000%	99.773%
8809	ION BEAM APPLIC	0.000%	99.774%
8810	PLANET PAYMENT	0.000%	99.774%
8811	IWATSUKA CONFEC	0.000%	99.774%
8812	MITO SECURITIES	0.000%	99.775%
8813	ASX LTD	0.000%	99.775%
8814	SESODA CORP	0.000%	99.776%
8815	LE BELIER	0.000%	99.776%
8816	SOC BAINS DE ME	0.000%	99.777%
8817	VAN DE VELDE	0.000%	99.777%
8818	OIL INDIA LTD	0.000%	99.777%
8819	COMMUNITY HEALT	0.000%	99.778%
8820	CENTRAL SEC PAT	0.000%	99.778%
8821	NICHIBAN CO	0.000%	99.779%
8822	UNION TOOL CO	0.000%	99.779%
8823	MORY INDUSTRIES	0.000%	99.780%
8824	KALPATARU POWER	0.000%	99.780%
8825	HANNOVER RUECKV	0.000%	99.780%
8826	MAOYE INTL HOLD	0.000%	99.781%
8827	BMTC GROUP INC	0.000%	99.781%
8828	NICOX	0.000%	99.782%
8829	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	KINKI NIPPON TO	0.000%	99.783%
8831	COMTECH TELE CO	0.000%	99.783%
8832	NIPPON CHEMIPHA	0.000%	99.783%
8833	CHINA ANIMATION	0.000%	99.784%
8834	SHUNFENG INTL C	0.000%	99.784%
8835	DOTTIKON ES HOL	0.000%	99.785%
8836	MIDLAND REALTY	0.000%	99.785%
8837	KOZA ANADOLU ME	0.000%	99.786%
8838	PINE CLIFF ENER	0.000%	99.786%
8839	CONSTRUTORA TEN	0.000%	99.786%
8840	JAPAN RADIO CO	0.000%	99.787%
8841	INABA SEISAKUSH	0.000%	99.787%
8842	TMAC RESOURCES	0.000%	99.788%
8843	COLLECTION HOUS	0.000%	99.788%
8844	CHUO SPRING CO	0.000%	99.788%
8845	SANKYO SEIKO CO	0.000%	99.789%
8846	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.789%
8847	CSBC CORPORATIO	0.000%	99.790%
8848	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.790%
8849	CHINA SHANSHUI	0.000%	99.791%
8850	SUDAMERICANA VA	0.000%	99.791%
8851	FUJIJURA RUBBER	0.000%	99.791%
8852	MINMETALS LAND	0.000%	99.792%
8853	EMPRESA DE ENER	0.000%	99.792%
8854	ELITEGROUP COMP	0.000%	99.793%
8855	ICHIKEN CO LTD	0.000%	99.793%
8856	KONAKA CO LTD	0.000%	99.793%
8857	ADANI ENTERPRIS	0.000%	99.794%
8858	BEGA CHEESE LTD	0.000%	99.794%
8859	BANK HANDLOWY W	0.000%	99.795%
8860	VARITRONIX INTL	0.000%	99.795%
8861	ODELIC CO LTD	0.000%	99.796%
8862	FIBRA SHOP PORT	0.000%	99.796%
8863	1ST SHANGHAI IN	0.000%	99.796%
8864	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.797%
8865	WOORI FINANCIAL	0.000%	99.797%
8866	FOLLI FOLLIE GP	0.000%	99.798%
8867	CHINA YURUN FOO	0.000%	99.798%
8868	AVON RUBBER	0.000%	99.798%
8869	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.799%
8870	NIHON DEMPA KOG	0.000%	99.799%
8871	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.800%
8872	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.800%
8873	CIE FINANCIER T	0.000%	99.800%
8874	TOM TAILOR HOLD	0.000%	99.801%
8875	SHANGHAI PRIME	0.000%	99.801%
8876	CAC CORPORATION	0.000%	99.802%
8877	HIGHLIGHT COMMU	0.000%	99.802%
8878	KAWASHO GECOSS	0.000%	99.803%
8879	TAMURA TAIKO HL	0.000%	99.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.803%
8881	MODERNLAND REAL	0.000%	99.804%
8882	MYOB GROUP LTD	0.000%	99.804%
8883	SINCERE WATCH H	0.000%	99.805%
8884	CHUN YUAN STEEL	0.000%	99.805%
8885	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.805%
8886	DELTA DUNIA PET	0.000%	99.806%
8887	EM-TECH CO LTD	0.000%	99.806%
8888	SHOFU INC	0.000%	99.807%
8889	RED STAR MACALL	0.000%	99.807%
8890	TOMOE ENGINEERI	0.000%	99.807%
8891	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.808%
8892	HADERA PAPER LT	0.000%	99.808%
8893	KOBE BUSSAN CO	0.000%	99.809%
8894	HIRAKAWA HEWTEC	0.000%	99.809%
8895	CIA ENERGETICA	0.000%	99.809%
8896	LIFESTYLE CHINA	0.000%	99.810%
8897	YAMAMURA GLASS	0.000%	99.810%
8898	FISSION URANIUM	0.000%	99.811%
8899	HANSOL PAPER CO	0.000%	99.811%
8900	S&T AG	0.000%	99.811%
8901	FINDEL	0.000%	99.812%
8902	SCHRODER REAL E	0.000%	99.812%
8903	NIPPON HUME PIP	0.000%	99.813%
8904	DIRECT INSURANC	0.000%	99.813%
8905	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.813%
8906	OROCOBRE LTD	0.000%	99.814%
8907	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.814%
8908	ELANDERS AB	0.000%	99.815%
8909	KINGS TOWN CONS	0.000%	99.815%
8910	NITTO FC CO	0.000%	99.815%
8911	DEL MONTE PACIF	0.000%	99.816%
8912	EARTH CHEMICAL	0.000%	99.816%
8913	MBK PCL	0.000%	99.817%
8914	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.817%
8915	NIHON ESLEAD CO	0.000%	99.817%
8916	SHINKAWA	0.000%	99.818%
8917	KSB AG	0.000%	99.818%
8918	ENERGIEDIENST H	0.000%	99.819%
8919	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.819%
8920	KEY COFFEE INC	0.000%	99.819%
8921	NIPPON KOEI CO	0.000%	99.820%
8922	TAO HEUNG HOLDI	0.000%	99.820%
8923	BK OF GREECE	0.000%	99.821%
8924	HAP SENG PLANTA	0.000%	99.821%
8925	SAMYUNG TRA	0.000%	99.821%
8926	SYNTHOS SA	0.000%	99.822%
8927	KORADIOR HOLDIN	0.000%	99.822%
8928	INDS BACHOCO SA	0.000%	99.823%
8929	MAEDA KOSEN CO.	0.000%	99.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	YUSEN LOGISTICS	0.000%	99.823%
8931	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.824%
8932	PLDT INC SPON ADR ADR	0.000%	99.824%
8933	LUBY'S INC.	0.000%	99.824%
8934	AP EAGERS LTD	0.000%	99.825%
8935	GUANGDONG LAND	0.000%	99.825%
8936	WING ON CO INT	0.000%	99.826%
8937	BEIJING JINGNEN	0.000%	99.826%
8938	SECHE ENVIRONNE	0.000%	99.826%
8939	LIPPO CHINA RES	0.000%	99.827%
8940	ALINCO INC	0.000%	99.827%
8941	ISU CHEMICAL	0.000%	99.828%
8942	CSS INDUSTRIES	0.000%	99.828%
8943	MARUBUN CORP	0.000%	99.828%
8944	ASIA POLYMER	0.000%	99.829%
8945	LAURENT-PERRIER	0.000%	99.829%
8946	MIE KOTSU GP HL	0.000%	99.830%
8947	CARA OPERATIONS	0.000%	99.830%
8948	CHINA RAILWAY S	0.000%	99.830%
8949	NISHIKAWA RUBBE	0.000%	99.831%
8950	NOMURA CO LTD	0.000%	99.831%
8951	ELECNOR SA	0.000%	99.831%
8952	DAISYO CORP	0.000%	99.832%
8953	EXFO INC	0.000%	99.832%
8954	HONGKONG CHINES	0.000%	99.833%
8955	FOURLIS S.A.	0.000%	99.833%
8956	TAKIHYO CO LTD	0.000%	99.833%
8957	NAGAWA CO LTD	0.000%	99.834%
8958	OLVI	0.000%	99.834%
8959	MASON FINANCIAL	0.000%	99.835%
8960	HONWORLD GROUP	0.000%	99.835%
8961	HSIN CHONG CONS	0.000%	99.835%
8962	YASHILI INTL HL	0.000%	99.836%
8963	CHINA POWER NEW	0.000%	99.836%
8964	THAI STANLEY EL	0.000%	99.836%
8965	GADANG HOLDINGS	0.000%	99.837%
8966	ODFJELL DRILLIN	0.000%	99.837%
8967	CHUGAI RO CO LT	0.000%	99.838%
8968	BANCO DE BOGOTA	0.000%	99.838%
8969	JAMMU & KASHMIR	0.000%	99.838%
8970	INFRAESTRUCTURA	0.000%	99.839%
8971	TARSUS GROUP PL	0.000%	99.839%
8972	INFORMATION SVC	0.000%	99.839%
8973	FALCO BIOSYSTEM	0.000%	99.840%
8974	JAPAN PETROLEUM	0.000%	99.840%
8975	THERMADOR GROUP	0.000%	99.841%
8976	VINDA INTERNATI	0.000%	99.841%
8977	REALIA BUSINESS	0.000%	99.841%
8978	HKBN LTD	0.000%	99.842%
8979	NICHIRIN CO LTD	0.000%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	MR MAX CORP	0.000%	99.842%
8981	LIAN BENG GROUP	0.000%	99.843%
8982	MARUSAN SECUR	0.000%	99.843%
8983	GENKY STORES IN	0.000%	99.844%
8984	ASHIMORI INDUST	0.000%	99.844%
8985	HANJIN HEAVY IN	0.000%	99.844%
8986	YOKOWO CO LTD	0.000%	99.845%
8987	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.845%
8988	BEIJINGWEST IND	0.000%	99.845%
8989	BOURBON SA	0.000%	99.846%
8990	CHINA CHEM&PHAR	0.000%	99.846%
8991	ITAB SHOP CONCE	0.000%	99.847%
8992	NICHIEI CO	0.000%	99.847%
8993	VOLT INFO SCIEN	0.000%	99.847%
8994	TER BEKE SA	0.000%	99.848%
8995	AROTECH CORP COMMON STOCK USD.01	0.000%	99.848%
8996	COOPER ENERGY L	0.000%	99.848%
8997	OHASHI TECHNICA	0.000%	99.849%
8998	ELECTRA CONSUME	0.000%	99.849%
8999	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.850%
9000	DONGWHA PHARM.C	0.000%	99.850%
9001	CURRO HOLDINGS	0.000%	99.850%
9002	CHINA XLX FERTI	0.000%	99.851%
9003	SINDO RICOH	0.000%	99.851%
9004	BUND CENTER INV	0.000%	99.851%
9005	SPARX ASSET MAN	0.000%	99.852%
9006	SINYI REALTY IN	0.000%	99.852%
9007	ASIA STD INTL G	0.000%	99.852%
9008	NORDJYSKE BANK	0.000%	99.853%
9009	SENTUL CITY TBK	0.000%	99.853%
9010	LINEDATA SERVIC	0.000%	99.854%
9011	DAEKYO	0.000%	99.854%
9012	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.854%
9013	BEADELL RESOURC	0.000%	99.855%
9014	MIRATI THERAPEU	0.000%	99.855%
9015	RASA INDUSTRIES	0.000%	99.855%
9016	JOBAN KOSAN CO	0.000%	99.856%
9017	mitsui mining c	0.000%	99.856%
9018	RESILUX	0.000%	99.856%
9019	TOWER LTD	0.000%	99.857%
9020	SEMCON AB	0.000%	99.857%
9021	LONG BON INTERN	0.000%	99.858%
9022	GUJARAT ALKALIE	0.000%	99.858%
9023	HILAN LTD	0.000%	99.858%
9024	HIMATSINGKA SEI	0.000%	99.859%
9025	VECTOR	0.000%	99.859%
9026	HYUNDAI ENGINEE	0.000%	99.859%
9027	PROTO CORP	0.000%	99.860%
9028	YAMATANE CORP N	0.000%	99.860%
9029	SOCO INTERNATIO	0.000%	99.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	AKCANSA CIMENTO	0.000%	99.861%
9031	KJB FINANCIAL G	0.000%	99.861%
9032	ASPO OYJ	0.000%	99.861%
9033	CHINOOK ENERGY	0.000%	99.862%
9034	GAKKEN CO	0.000%	99.862%
9035	CTI ENGINEERING	0.000%	99.863%
9036	RECRM RESEARCH	0.000%	99.863%
9037	ESCALADE INC COMMON STOCK	0.000%	99.863%
9038	SOCOVEDSA SA	0.000%	99.864%
9039	PROMOTORA DE IN	0.000%	99.864%
9040	STRATTEC SECURI	0.000%	99.864%
9041	GEM DIAMONDS	0.000%	99.865%
9042	ANGLO-EASTN PLA	0.000%	99.865%
9043	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.865%
9044	HANWHA SECS	0.000%	99.866%
9045	RADISYS CORP COMMON STOCK	0.000%	99.866%
9046	ROSTELECOM OJSC	0.000%	99.866%
9047	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.867%
9048	WILMINGTON GROU	0.000%	99.867%
9049	TNPL	0.000%	99.867%
9050	LUNG YEN LIFE S	0.000%	99.868%
9051	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.868%
9052	GLACIER MEDIA I	0.000%	99.868%
9053	UNISYS CORP	0.000%	99.869%
9054	MATRIX CONCEPTS	0.000%	99.869%
9055	NEO-NEON HOLDIN	0.000%	99.870%
9056	ID LOGISTICS GR	0.000%	99.870%
9057	ENDO LIGHTING C	0.000%	99.870%
9058	KATO WORKS CO	0.000%	99.871%
9059	ALARKO HOLDINGS	0.000%	99.871%
9060	WANG ON GROUP	0.000%	99.871%
9061	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.872%
9062	XXL ASA	0.000%	99.872%
9063	RAMI LEVI CHAIN	0.000%	99.872%
9064	AMBASSADOR HOTE	0.000%	99.873%
9065	YIZHENG CHEM FI	0.000%	99.873%
9066	PACIFIC CENTURY	0.000%	99.873%
9067	AINSWORTH GAME	0.000%	99.874%
9068	CROOZ INC	0.000%	99.874%
9069	CARLIT HOLDINGS	0.000%	99.874%
9070	CIA ENERGET CEA	0.000%	99.875%
9071	EASTERN WATER R	0.000%	99.875%
9072	ANTON OILFIELD	0.000%	99.875%
9073	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.876%
9074	BAY ENERGY LTD	0.000%	99.876%
9075	PFSWEB INC COMMON STOCK USD.001	0.000%	99.876%
9076	GRUPPO MUTUIONL	0.000%	99.877%
9077	SOFT-WORLD INTL	0.000%	99.877%
9078	IHH HEALTHCARE	0.000%	99.877%
9079	TAISEI LAMICK C	0.000%	99.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	ABILITY ENTERPR	0.000%	99.878%
9081	ANADOLU SIGORTA	0.000%	99.878%
9082	SMS MANAGEMENT	0.000%	99.879%
9083	BELL SYSTEM24 H	0.000%	99.879%
9084	SARKUYSAN ELEKT	0.000%	99.879%
9085	3M INDIA LTD	0.000%	99.880%
9086	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.880%
9087	ZEALAND PHARMA	0.000%	99.880%
9088	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.881%
9089	POLARIS INFRAST	0.000%	99.881%
9090	ISENTIA GROUP L	0.000%	99.881%
9091	KYOBO SECURITIE	0.000%	99.882%
9092	HANKUK CARBON C	0.000%	99.882%
9093	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.882%
9094	GRUPO SECURITY	0.000%	99.883%
9095	MACA LIMITED	0.000%	99.883%
9096	VITEC GROUP	0.000%	99.883%
9097	ADDLIFE AB	0.000%	99.884%
9098	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.884%
9099	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.884%
9100	NCI INC A COMMON STOCK USD.019	0.000%	99.885%
9101	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.885%
9102	KECK SENG(MAL)B	0.000%	99.885%
9103	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.886%
9104	STILLWATER MINI	0.000%	99.886%
9105	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.886%
9106	EL PUERTO DE LI	0.000%	99.887%
9107	CCC SA	0.000%	99.887%
9108	VECIMA NETWORKS	0.000%	99.887%
9109	TECHNOVATOR INT	0.000%	99.888%
9110	BCO DESIO E BRI	0.000%	99.888%
9111	TAEWOONG CO	0.000%	99.888%
9112	OKK CORP	0.000%	99.888%
9113	STANDARD LIFE I	0.000%	99.889%
9114	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.889%
9115	CENTRAL AUTO	0.000%	99.889%
9116	ABTERRA LTD	0.000%	99.890%
9117	POLETOWIN PITCR	0.000%	99.890%
9118	ICHIBANYA CO LT	0.000%	99.890%
9119	FAITH INC	0.000%	99.891%
9120	TOTTORI BANK	0.000%	99.891%
9121	TTW PUBLIC COMP	0.000%	99.891%
9122	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.892%
9123	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.892%
9124	ALI CORP	0.000%	99.892%
9125	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.893%
9126	AVENG	0.000%	99.893%
9127	TOEI CO	0.000%	99.893%
9128	CAIRO COMMUNICA	0.000%	99.894%
9129	SEACHANGE INTL	0.000%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	REJECT SHOP LTD	0.000%	99.894%
9131	WAREHOUSE GROUP	0.000%	99.895%
9132	NZ REFINING CO	0.000%	99.895%
9133	NISSIN FOOD HOL	0.000%	99.895%
9134	SAM JIN PHARM	0.000%	99.895%
9135	FLYBE GROUP PLC	0.000%	99.896%
9136	YUSHIN PRECISIO	0.000%	99.896%
9137	KOBE ELECTRIC R	0.000%	99.896%
9138	TECHNO RYOWA LT	0.000%	99.897%
9139	MQ HOLDING AB	0.000%	99.897%
9140	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.897%
9141	CLERE AG	0.000%	99.898%
9142	KINGMAKER FOOTW	0.000%	99.898%
9143	ENERGY RESOURCE	0.000%	99.898%
9144	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.899%
9145	CELLCOM ISRAEL	0.000%	99.899%
9146	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.899%
9147	CROWN CONFECTIO	0.000%	99.900%
9148	PARIS MIKI INC	0.000%	99.900%
9149	MELCO HOLDINGS	0.000%	99.900%
9150	MEYER BURGER TE	0.000%	99.900%
9151	HOOSIERS HOLDIN	0.000%	99.901%
9152	TPV TECHNOLOGY	0.000%	99.901%
9153	VP PLC	0.000%	99.901%
9154	EVN AG	0.000%	99.902%
9155	EMPEROR ENTERTA	0.000%	99.902%
9156	DIALIGHT PLC	0.000%	99.902%
9157	HALCYON AGRI CO	0.000%	99.903%
9158	YC CO LTD	0.000%	99.903%
9159	SHINYOUNG SECS	0.000%	99.903%
9160	COMP ENG & CONS	0.000%	99.904%
9161	SUMITOMO PRECIS	0.000%	99.904%
9162	MAINSTREET HEAL	0.000%	99.904%
9163	VINY THAI	0.000%	99.905%
9164	KEY TRONIC CORP COMMON STOCK	0.000%	99.905%
9165	WEATHERNEWS INC	0.000%	99.905%
9166	BIG SHOPPING CE	0.000%	99.905%
9167	ROLLS-ROYCE HOL	0.000%	99.906%
9168	BRAEMAR SHIPPIN	0.000%	99.906%
9169	CHEUK NANG HLDG	0.000%	99.906%
9170	AWARE INC	0.000%	99.907%
9171	G-7 HOLDINGS IN	0.000%	99.907%
9172	AEON CO. (M) BH	0.000%	99.907%
9173	PRG-SCHULTZ INT	0.000%	99.908%
9174	TOEI ANIMATION	0.000%	99.908%
9175	YANCHANG PETROL	0.000%	99.908%
9176	PC TEL INC COMMON STOCK USD.001	0.000%	99.908%
9177	GCA SAVVIAN COR	0.000%	99.909%
9178	BURWILL HOLDING	0.000%	99.909%
9179	BAYSIDE LAND CO	0.000%	99.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.910%
9181	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.910%
9182	BASWARE OYJ	0.000%	99.910%
9183	APN NEWS & MEDI	0.000%	99.911%
9184	TAMA HOME CO LT	0.000%	99.911%
9185	MEGAWIDE CONS C	0.000%	99.911%
9186	BGP HOLDINGS (P	0.000%	99.912%
9187	PETRA FOODS LTD	0.000%	99.912%
9188	TRADELINK ELECT	0.000%	99.912%
9189	SUMINOE TEXTILE	0.000%	99.912%
9190	WMIH CORP COMMON STOCK USD.00001	0.000%	99.913%
9191	TAKISAWA MACHIN	0.000%	99.913%
9192	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.913%
9193	OENON HOLDINGS	0.000%	99.914%
9194	EXCEL CO LTD	0.000%	99.914%
9195	LIPPO CIKARANG	0.000%	99.914%
9196	ELLAKTOR SA	0.000%	99.914%
9197	SAMCHULLY	0.000%	99.915%
9198	ATENOR	0.000%	99.915%
9199	ADANI TRANSMISS	0.000%	99.915%
9200	GREEN CROSS COR	0.000%	99.916%
9201	METRO KAJANG HL	0.000%	99.916%
9202	ASIA CEMENT CHI	0.000%	99.916%
9203	INVICTA HOLDING	0.000%	99.917%
9204	TREASURE ASA	0.000%	99.917%
9205	CARPETRIGHT	0.000%	99.917%
9206	QUALITAS CONTROL	0.000%	99.917%
9207	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.918%
9208	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.918%
9209	GROUP FIVE	0.000%	99.918%
9210	DCM SHRIRAM LTD	0.000%	99.919%
9211	TRAKCJA SA	0.000%	99.919%
9212	ZIGNAGO VETRO S	0.000%	99.919%
9213	AUDIOCODES	0.000%	99.919%
9214	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.920%
9215	YUKEN KOGYO	0.000%	99.920%
9216	MITSUBISHI RESE	0.000%	99.920%
9217	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.921%
9218	SHOEI FOODS COR	0.000%	99.921%
9219	ARGO GRAPHICS I	0.000%	99.921%
9220	BROOKFIELD REAL	0.000%	99.922%
9221	GRANULES INDIA	0.000%	99.922%
9222	VIDEOCON INDUST	0.000%	99.922%
9223	THROMBOGENICS N	0.000%	99.922%
9224	HUONS CO LTD	0.000%	99.923%
9225	WORLDLINE	0.000%	99.923%
9226	HUMAX CO LTD	0.000%	99.923%
9227	QUABIT INMOBILI	0.000%	99.924%
9228	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.924%
9229	ASESOR DE ACTIV	0.000%	99.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.924%
9231	CHINA DYNAMICS	0.000%	99.925%
9232	RUENTEX INDUSTR	0.000%	99.925%
9233	SILICON WORKS	0.000%	99.925%
9234	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.926%
9235	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.926%
9236	CHONGQING MACHI	0.000%	99.926%
9237	SABATE DIOSOS	0.000%	99.926%
9238	AVIC INTERNATIO	0.000%	99.927%
9239	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.927%
9240	MOROZOFF LIMITE	0.000%	99.927%
9241	ALPHA SYSTEMS I	0.000%	99.928%
9242	MONGOLIAN MININ	0.000%	99.928%
9243	MUNSUN CAPITAL	0.000%	99.928%
9244	RCF	0.000%	99.928%
9245	FOX WIZEL LTD	0.000%	99.929%
9246	HIRANO TECSEED	0.000%	99.929%
9247	NISSEI ASB MACH	0.000%	99.929%
9248	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.930%
9249	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.930%
9250	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.930%
9251	SCOPE METALS GR	0.000%	99.930%
9252	KYERYONG CONST	0.000%	99.931%
9253	KINKI SHARYO CO	0.000%	99.931%
9254	BANGKOK AVIAT F	0.000%	99.931%
9255	HUA HAN BIO-PHA	0.000%	99.931%
9256	HY LOK	0.000%	99.932%
9257	SAPIENS INTERNA	0.000%	99.932%
9258	TOKYO TEKKO CO	0.000%	99.932%
9259	ALROV PROPERTIE	0.000%	99.933%
9260	DAIDO KOGYO CO	0.000%	99.933%
9261	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.933%
9262	ROYAL BAFOKENG	0.000%	99.933%
9263	SECOM JOSHINETS	0.000%	99.934%
9264	SEVERFIELD-ROWE	0.000%	99.934%
9265	CLARK INC COMMO	0.000%	99.934%
9266	ASIA FINANCIAL	0.000%	99.935%
9267	MIVTACH SHAMIR	0.000%	99.935%
9268	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.935%
9269	NAGANO BANK	0.000%	99.935%
9270	COSCO HOLDINGS	0.000%	99.936%
9271	SUNLAND GROUP L	0.000%	99.936%
9272	POLYMET MINING	0.000%	99.936%
9273	AMIYAKI TEI CO	0.000%	99.936%
9274	TOMATO BANK LTD	0.000%	99.937%
9275	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.937%
9276	NIKKO CO	0.000%	99.937%
9277	ANEST IWATA COR	0.000%	99.938%
9278	DAIICHI KENSETS	0.000%	99.938%
9279	COX & KINGS LTD	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	NAKAYAMA STEEL	0.000%	99.938%
9281	LUBELSKI WEGIEL	0.000%	99.939%
9282	KOZA ALTIN ISLE	0.000%	99.939%
9283	PIPAVAV DEFENCE	0.000%	99.939%
9284	FURSYS	0.000%	99.939%
9285	RION CO LTD	0.000%	99.940%
9286	ENERGY EQUITY C	0.000%	99.940%
9287	SOLAR APPLIED M	0.000%	99.940%
9288	FAR LTD	0.000%	99.941%
9289	ES-CON JAPAN LT	0.000%	99.941%
9290	CODAN LTD	0.000%	99.941%
9291	NS SHOPPING CO	0.000%	99.941%
9292	UNITY OPTO TECH	0.000%	99.942%
9293	HWA SHIN CO	0.000%	99.942%
9294	AKSIGORTA AS	0.000%	99.942%
9295	PARTNERS REAL E	0.000%	99.942%
9296	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.943%
9297	INTL PAPER	0.000%	99.943%
9298	BRACK CAPITAL P	0.000%	99.943%
9299	POLYTEC ASSET H	0.000%	99.943%
9300	DAIDOH	0.000%	99.944%
9301	HANKUK PAPER MF	0.000%	99.944%
9302	AFRICA ISRAEL P	0.000%	99.944%
9303	KAORI HEAT TREA	0.000%	99.945%
9304	ROBINSON DEPT S	0.000%	99.945%
9305	TMK PAO GDR REG S GDR	0.000%	99.945%
9306	VICTORIA PARK A	0.000%	99.945%
9307	INTER PARFUMS	0.000%	99.946%
9308	PEET LIMITED	0.000%	99.946%
9309	ZENITAKA CORP	0.000%	99.946%
9310	HONG LEONG ASIA	0.000%	99.946%
9311	AES GENER SA	0.000%	99.947%
9312	KESORAM INDUSTR	0.000%	99.947%
9313	FUJI CORP/MIYAG	0.000%	99.947%
9314	ZUKEN INC	0.000%	99.947%
9315	MK RESTAURANT G	0.000%	99.948%
9316	BasicNet S.p.A.	0.000%	99.948%
9317	NIPPON CHEM IND	0.000%	99.948%
9318	TRANSACTION CAP	0.000%	99.949%
9319	RATCHABURI ELEC	0.000%	99.949%
9320	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.949%
9321	CHINA FIBER OPT	0.000%	99.949%
9322	SUNGCHANG ENTER	0.000%	99.950%
9323	ACAL	0.000%	99.950%
9324	INNOTECH CORP	0.000%	99.950%
9325	ESSEL PROP	0.000%	99.950%
9326	HATHWAY CABLE	0.000%	99.951%
9327	SERVICE STREAM	0.000%	99.951%
9328	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.951%
9329	GHCL LTD	0.000%	99.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	HAGIWARA ELECTR	0.000%	99.952%
9331	SAFETY GODOWN C	0.000%	99.952%
9332	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.952%
9333	PHARMA MAR SA	0.000%	99.952%
9334	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.953%
9335	SKF INDIA LTD	0.000%	99.953%
9336	WHA CORP PCL	0.000%	99.953%
9337	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.953%
9338	KRAKATAU STEEL	0.000%	99.954%
9339	PMP COMMUNICATI	0.000%	99.954%
9340	GR ED L'ESPRESS	0.000%	99.954%
9341	CHINA FINANCIAL	0.000%	99.954%
9342	OPTEX COMPANY	0.000%	99.955%
9343	NEW HOPE CORP	0.000%	99.955%
9344	BLUE SQUARE REA	0.000%	99.955%
9345	UNITED SPIRITS	0.000%	99.955%
9346	ABLYNX NV	0.000%	99.956%
9347	KASEN INTERNATI	0.000%	99.956%
9348	EIKEN CHEMICAL	0.000%	99.956%
9349	CORP BANK	0.000%	99.956%
9350	SINO GRANDNESS	0.000%	99.957%
9351	KANGDA INTERNAT	0.000%	99.957%
9352	INDUSTRIAL BLDG	0.000%	99.957%
9353	CAN DO CO LTD	0.000%	99.957%
9354	CW GROUP HLDGS	0.000%	99.958%
9355	TOYO ELECTRIC	0.000%	99.958%
9356	COMPANHIA DE GA	0.000%	99.958%
9357	AEON CREDIT SER	0.000%	99.958%
9358	ITFOR INC	0.000%	99.959%
9359	OVERSEAS CHINES	0.000%	99.959%
9360	PACIFIC ONLINE	0.000%	99.959%
9361	NIHON PLAST CO	0.000%	99.959%
9362	KYOWA LEATHER	0.000%	99.960%
9363	OTSUKA KAGU	0.000%	99.960%
9364	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.960%
9365	KURIYAMA HOLDIN	0.000%	99.960%
9366	TOMOE CORP	0.000%	99.961%
9367	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.961%
9368	MUGEN ESTATE CO	0.000%	99.961%
9369	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.961%
9370	KAWASUMI LABS I	0.000%	99.962%
9371	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.962%
9372	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.962%
9373	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.962%
9374	UNICHEM LABS	0.000%	99.963%
9375	YUANSHENGTAI DA	0.000%	99.963%
9376	YAIZU SUISANKAG	0.000%	99.963%
9377	IMPERIAL HOTEL	0.000%	99.963%
9378	TAINAN ENTERPRI	0.000%	99.964%
9379	SHIMOJIMA CO LT	0.000%	99.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	MORTGAGE CHOICE	0.000%	99.964%
9381	FUTURE SYSTEMS	0.000%	99.964%
9382	AARTI INDS	0.000%	99.965%
9383	SATORI ELECTRIC	0.000%	99.965%
9384	CGN MINING CO L	0.000%	99.965%
9385	CHINA AVIATION	0.000%	99.965%
9386	TECHNIPFMC PLC	0.000%	99.966%
9387	UTD PLANTATION	0.000%	99.966%
9388	CHUNGHWA PICTUR	0.000%	99.966%
9389	ORANGE POLSKA	0.000%	99.966%
9390	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.967%
9391	YELP INC COMMON STOCK USD.000001	0.000%	99.967%
9392	DAPHNE INTERNA	0.000%	99.967%
9393	TOBU STORE CO L	0.000%	99.967%
9394	SHENGJING BANK	0.000%	99.967%
9395	ECHELON FINANCI	0.000%	99.968%
9396	FAG BEARINGS IN	0.000%	99.968%
9397	DAIHATSU DIESEL	0.000%	99.968%
9398	TOPPS TILES	0.000%	99.968%
9399	TOSHO CO LTD	0.000%	99.969%
9400	GILAT SATELLITE	0.000%	99.969%
9401	ADCORP HLDGS	0.000%	99.969%
9402	CHEVALIER INTL	0.000%	99.969%
9403	EXETER RESOURCE	0.000%	99.970%
9404	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.970%
9405	REGIONAL CONT L	0.000%	99.970%
9406	CROWN CONFECTIO	0.000%	99.970%
9407	AXACTOR AB	0.000%	99.971%
9408	AREZZO INDUSTRI	0.000%	99.971%
9409	SFP DINING	0.000%	99.971%
9410	PERENNIAL REAL	0.000%	99.971%
9411	EASTERN PLATINU	0.000%	99.971%
9412	ZUG ESTATES HLD	0.000%	99.972%
9413	ELECTRICITY GEN	0.000%	99.972%
9414	CRAWFORD & CO	0.000%	99.972%
9415	KEPPEL TELECOM&	0.000%	99.972%
9416	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.973%
9417	DY CORP	0.000%	99.973%
9418	HALOWS CO LTD	0.000%	99.973%
9419	EIH LTD	0.000%	99.973%
9420	SAKAI OVEX CO L	0.000%	99.974%
9421	TUNAS BARU LAMP	0.000%	99.974%
9422	SOLOCAL GROUP	0.000%	99.974%
9423	SRV GROUP OYJ	0.000%	99.974%
9424	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.974%
9425	CERAGON NETWORK	0.000%	99.975%
9426	BANK INTERNASIO	0.000%	99.975%
9427	KHON KAEN SUGAR	0.000%	99.975%
9428	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.975%
9429	ANF IMMOBILIER	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.976%
9431	COCA-COLA ICECE	0.000%	99.976%
9432	WOONGJIN THINKB	0.000%	99.976%
9433	INDUSTRIA REIT	0.000%	99.977%
9434	ZHUHAI HLDGS IN	0.000%	99.977%
9435	MANDARIN ORIENT	0.000%	99.977%
9436	MYSTATE LTD	0.000%	99.977%
9437	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.977%
9438	CASTINGS	0.000%	99.978%
9439	MCLEOD RUSSEL I	0.000%	99.978%
9440	ECKERT & ZIEGLE	0.000%	99.978%
9441	SNAI SPA	0.000%	99.978%
9442	SALEM COMM CORP	0.000%	99.979%
9443	NSL LTD	0.000%	99.979%
9444	FUJISHOJI CO.LT	0.000%	99.979%
9445	YAC CO LTD	0.000%	99.979%
9446	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.979%
9447	GULF MARINE SER	0.000%	99.980%
9448	CARDNO LIMITED	0.000%	99.980%
9449	AVIC INTL HOLD	0.000%	99.980%
9450	IMPEXMETAL	0.000%	99.980%
9451	SHIHLIN ELEC &	0.000%	99.981%
9452	TAT HONG HOLDIN	0.000%	99.981%
9453	SRI SPORTS LIMU	0.000%	99.981%
9454	SESA SPA	0.000%	99.981%
9455	JOHN LAING GROU	0.000%	99.981%
9456	MJ GLEESON PLC	0.000%	99.982%
9457	AEROPORTO VENEZ	0.000%	99.982%
9458	SALIM IVOMAS	0.000%	99.982%
9459	FAR EAST ORCH	0.000%	99.982%
9460	TOHOKU BANK	0.000%	99.983%
9461	GOOD RESOURCES	0.000%	99.983%
9462	HANEDA ZENITH H	0.000%	99.983%
9463	HSIL LTD	0.000%	99.983%
9464	KOREA TECH BANK	0.000%	99.983%
9465	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.984%
9466	HOTELES CITY EX	0.000%	99.984%
9467	WIJAYA KARYA	0.000%	99.984%
9468	SURYA CITRA MED	0.000%	99.984%
9469	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.984%
9470	KAPSCH TRAFFICC	0.000%	99.985%
9471	SEADRILL LTD	0.000%	99.985%
9472	CHORUS LTD ADR ADR	0.000%	99.985%
9473	CGG SA	0.000%	99.985%
9474	KONDOTEC INC	0.000%	99.986%
9475	IMMOBEL	0.000%	99.986%
9476	MUTOW CO LTD	0.000%	99.986%
9477	GFOOT CO LTD	0.000%	99.986%
9478	FIRST STEAMSHIP	0.000%	99.986%
9479	LAKSHMI VILAS B	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	JAGRAN PRAKASHA	0.000%	99.987%
9481	ADVAN CO LTD	0.000%	99.987%
9482	DAEWOO SHIPBUIL	0.000%	99.987%
9483	DEPOMED INC COMMON STOCK	0.000%	99.987%
9484	NICHIA STEEL WO	0.000%	99.988%
9485	SAMSE SA	0.000%	99.988%
9486	DAEHAN STEEL CO	0.000%	99.988%
9487	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.988%
9488	KYUNGBANG LTD	0.000%	99.988%
9489	REFRESCO GROUP	0.000%	99.989%
9490	POLY CULTURE GR	0.000%	99.989%
9491	DRDGOLD LTD	0.000%	99.989%
9492	ASKUL	0.000%	99.989%
9493	TSC GROUP HOLDI	0.000%	99.989%
9494	THURGAUER KANTO	0.000%	99.990%
9495	NRW HOLDINGS LT	0.000%	99.990%
9496	KG CHEMICAL COR	0.000%	99.990%
9497	GUARARAPES CONF	0.000%	99.990%
9498	DELTA PROPERTY	0.000%	99.991%
9499	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.991%
9500	CARBORUNDUM	0.000%	99.991%
9501	GENERATION HEAL	0.000%	99.991%
9502	YUNNAN WATER IN	0.000%	99.991%
9503	HFA HOLDINGS LI	0.000%	99.992%
9504	KUANGCHI SCIENC	0.000%	99.992%
9505	FLUIDRA SA	0.000%	99.992%
9506	TECHNOTRANS AG	0.000%	99.992%
9507	DECMIL GROUP LT	0.000%	99.992%
9508	AKTIA BANK OYJ	0.000%	99.993%
9509	VIOHALCO SA	0.000%	99.993%
9510	CALEDONIA MININ	0.000%	99.993%
9511	NATURAL ALTERNT	0.000%	99.993%
9512	SELCUK ECZA DEP	0.000%	99.993%
9513	AGV PRODUCTS	0.000%	99.994%
9514	ASIA SATELLITE	0.000%	99.994%
9515	IFG GROUP PLC	0.000%	99.994%
9516	MEDUSA MINING L	0.000%	99.994%
9517	MAHARASHTRA SEA	0.000%	99.994%
9518	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.995%
9519	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.995%
9520	MELBOURNE IT	0.000%	99.995%
9521	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.995%
9522	RENTIAN TECHNOL	0.000%	99.995%
9523	INVESTORE PROP	0.000%	99.996%
9524	COCO'S JAPAN CO	0.000%	99.996%
9525	TWIN DISC INC COMMON STOCK	0.000%	99.996%
9526	MINEROS S.A.	0.000%	99.996%
9527	FULLER SMITH &	0.000%	99.996%
9528	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.997%
9529	OSK HOLDINGS BH	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	NORCROS PLC	0.000%	99.997%
9531	TK DEVELOPMENT	0.000%	99.997%
9532	FDC LTD/INDIA	0.000%	99.997%
9533	INTEVAC INC	0.000%	99.998%
9534	HOME INVEST BEL	0.000%	99.998%
9535	CHINA OVERSEAS	0.000%	99.998%
9536	BILLABONG INTER	0.000%	99.998%
9537	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.998%
9538	EUROTECH SPA	0.000%	99.999%
9539	OCEAN-LAND GROU	0.000%	99.999%
9540	DAISHINKU CORP	0.000%	99.999%
9541	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.999%
9542	MAHINDRA CIE AU	0.000%	99.999%
9543	CEDAR WOODS PRO	0.000%	99.999%
9544	SOCAM DEVELOPME	0.000%	100.000%
9545	APPROACH RESOUR	0.000%	100.000%
9546	TA ANN HOLDINGS	0.000%	100.000%
9547	ALMADEN MINERAL	0.000%	100.000%
9548	FDM GROUP PLC	0.000%	100.000%
9549	VETOQUINOL SA	0.000%	100.001%
9550	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.001%
9551	SELVAAG BOLIG A	0.000%	100.001%
9552	PT MULTIPLOAR C	0.000%	100.001%
9553	R.E.A. HOLDINGS	0.000%	100.001%
9554	RATTANINDIA	0.000%	100.002%
9555	SURYA SEMESTA I	0.000%	100.002%
9556	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.002%
9557	SEJONG INDUSTRI	0.000%	100.002%
9558	CIA ENERGETICA	0.000%	100.002%
9559	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.003%
9560	WIN HANVERKY HO	0.000%	100.003%
9561	HOGG ROBINSON G	0.000%	100.003%
9562	AGORA	0.000%	100.003%
9563	HONG KONG FERRY	0.000%	100.003%
9564	ALKANE RESOURCE	0.000%	100.003%
9565	TOFAS TURK OTOM	0.000%	100.004%
9566	TRIFAST PLC	0.000%	100.004%
9567	SITTOY GROUP HLD	0.000%	100.004%
9568	VILLA WORLD LTD	0.000%	100.004%
9569	GRANDVISION BV	0.000%	100.004%
9570	VIVA INDUSTRIAL	0.000%	100.005%
9571	ASHTROM PROPERT	0.000%	100.005%
9572	COVISINT CORP COMMON STOCK	0.000%	100.005%
9573	BIOAMBER INC COMMON STOCK USD.01	0.000%	100.005%
9574	ITC CORP	0.000%	100.005%
9575	VINA CONCHA Y T	0.000%	100.005%
9576	OXLEY HOLDINGS	0.000%	100.006%
9577	IMAGI INTERNATI	0.000%	100.006%
9578	AMERIGO RESOURC	0.000%	100.006%
9579	HKSCAN OYJ	0.000%	100.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	DISTELL GROUP L	0.000%	100.006%
9581	INVESTORS TITLE CO COMMON STOCK	0.000%	100.007%
9582	AICHI TOKEI DEN	0.000%	100.007%
9583	KERRY TJ LOGIST	0.000%	100.007%
9584	SUNCALL CORP	0.000%	100.007%
9585	DECEUNINCK	0.000%	100.007%
9586	LAURA ASHLEY HO	0.000%	100.007%
9587	NVC LIGHTING HO	0.000%	100.008%
9588	FREQUENCY ELEC	0.000%	100.008%
9589	STREET CAPITAL	0.000%	100.008%
9590	PALADIN ENERGY	0.000%	100.008%
9591	IRC LIMITED	0.000%	100.008%
9592	BARON DE LEY	0.000%	100.008%
9593	GEAR ENERGY LTD	0.000%	100.009%
9594	EUSKALTEL SA	0.000%	100.009%
9595	CHAMBAL FER	0.000%	100.009%
9596	TSUI WAH HOLDIN	0.000%	100.009%
9597	HULIC REIT INC	0.000%	100.009%
9598	KINTETSU DPT ST	0.000%	100.009%
9599	SADBHAV ENGINEE	0.000%	100.010%
9600	NATURES SUNSHIN	0.000%	100.010%
9601	NORWEGIAN PROPE	0.000%	100.010%
9602	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.010%
9603	HIROSHIMA ELEC	0.000%	100.010%
9604	KLOVERN AB B SH	0.000%	100.011%
9605	BIO PAPPEL SAB	0.000%	100.011%
9606	SANYO TRADING C	0.000%	100.011%
9607	INFOMEDIA	0.000%	100.011%
9608	KOHSOKU CORP	0.000%	100.011%
9609	TAKE AND GIVE	0.000%	100.011%
9610	IBI GROUP INC.	0.000%	100.012%
9611	ENEA AB	0.000%	100.012%
9612	HEIDELBERGCEMEN	0.000%	100.012%
9613	BANYAN TREE HOL	0.000%	100.012%
9614	HOKKAI CAN CO	0.000%	100.012%
9615	KATHMANDU HOLDI	0.000%	100.012%
9616	YONDENKO CORP	0.000%	100.013%
9617	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.013%
9618	TRINITY LTD	0.000%	100.013%
9619	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.013%
9620	CEQUENCE ENERGY	0.000%	100.013%
9621	REAL INDUSTRY I	0.000%	100.013%
9622	LINK NET TBK PT	0.000%	100.014%
9623	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.014%
9624	NONG SHIM HOLDI	0.000%	100.014%
9625	OHB SE	0.000%	100.014%
9626	TBK Co., Ltd.	0.000%	100.014%
9627	FAR EAST HOLDIN	0.000%	100.014%
9628	BSL CORPORATION	0.000%	100.015%
9629	DICKSON CONCEPT	0.000%	100.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	BEST BRIDAL INC	0.000%	100.015%
9631	METALS X LTD	0.000%	100.015%
9632	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	100.015%
9633	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.015%
9634	HOKUETSU INDS C	0.000%	100.016%
9635	GLAXO SMITHKLIN	0.000%	100.016%
9636	HAGOROMO FOODS	0.000%	100.016%
9637	D'AMICO INTERNA	0.000%	100.016%
9638	THERMAX LTD	0.000%	100.016%
9639	TRIVENI TURBINE	0.000%	100.016%
9640	KPX CHEMICAL	0.000%	100.016%
9641	EASTERN MEDIA	0.000%	100.017%
9642	HESKA CORP	0.000%	100.017%
9643	PADDY POWER BET	0.000%	100.017%
9644	KOMEHYO	0.000%	100.017%
9645	TOW CO LTD	0.000%	100.017%
9646	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.017%
9647	ORIGIN ELECTRIC	0.000%	100.018%
9648	GATEWAY LIFESTY	0.000%	100.018%
9649	HEG LIMITED	0.000%	100.018%
9650	EQUITAL	0.000%	100.018%
9651	TAIKO PHARMACEU	0.000%	100.018%
9652	PFENEX INC COMMON STOCK USD.001	0.000%	100.018%
9653	HUA ENG WIRE&CA	0.000%	100.018%
9654	DONGBU SECURITI	0.000%	100.019%
9655	CRISIL LTD	0.000%	100.019%
9656	SILICON INTEG S	0.000%	100.019%
9657	CENTURIA METROP	0.000%	100.019%
9658	TILT RENEWABLES	0.000%	100.019%
9659	SANYO HOUSING N	0.000%	100.019%
9660	ORIENTAL WATCH	0.000%	100.020%
9661	MEITO SANGYO CO	0.000%	100.020%
9662	ZHONG AN REAL E	0.000%	100.020%
9663	WATAHAN & CO LT	0.000%	100.020%
9664	RIZAL COMML BAN	0.000%	100.020%
9665	CONTINENTAL HLD	0.000%	100.020%
9666	LOW KENG HUAT(S	0.000%	100.020%
9667	SHIDAX CORP	0.000%	100.021%
9668	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.021%
9669	IPE GROUP LTD	0.000%	100.021%
9670	GRUPO ARGOS SA	0.000%	100.021%
9671	CHINA GREAT STA	0.000%	100.021%
9672	K1 VENTURES LTD	0.000%	100.021%
9673	DONGYUE GROUP	0.000%	100.021%
9674	FUJISASH CO LTD	0.000%	100.022%
9675	WARTECK INVEST	0.000%	100.022%
9676	UNITED MICROELECTRON SP ADR ADR	0.000%	100.022%
9677	VOLUTION GROUP	0.000%	100.022%
9678	CONSTANTIN MEDI	0.000%	100.022%
9679	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	100.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	ALVIVA HOLDINGS	0.000%	100.022%
9681	EASTMAIN RES IN	0.000%	100.023%
9682	ELRON ELECTRONI	0.000%	100.023%
9683	BCB BANCORP INC COMMON STOCK	0.000%	100.023%
9684	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.023%
9685	SHENGUAN HOLDIN	0.000%	100.023%
9686	BORYUNG PHARM	0.000%	100.023%
9687	BALMER LAWRIE	0.000%	100.023%
9688	PILOT GOLD INC	0.000%	100.024%
9689	WHIRLPOOL OF IN	0.000%	100.024%
9690	WEE HUR HOLDING	0.000%	100.024%
9691	RECKON LTD	0.000%	100.024%
9692	HANMI SEMICONDU	0.000%	100.024%
9693	BOOT(HENRY) & S	0.000%	100.024%
9694	KIAN JOO CAN FC	0.000%	100.024%
9695	APN OUTDOOR GRO	0.000%	100.024%
9696	ERICSSON LM-A S	0.000%	100.025%
9697	CROCODILE GARME	0.000%	100.025%
9698	CHINA LOTSYNERG	0.000%	100.025%
9699	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	100.025%
9700	OZFOREX GROUP L	0.000%	100.025%
9701	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.025%
9702	BSQUARE CORP COMMON STOCK	0.000%	100.025%
9703	Tessi S.A.	0.000%	100.026%
9704	USA TECHNOLOGIES INC COMMON STOCK	0.000%	100.026%
9705	COXON PRECISE I	0.000%	100.026%
9706	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.026%
9707	CHINA ENERGY DE	0.000%	100.026%
9708	TAKASHIMA & CO	0.000%	100.026%
9709	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.026%
9710	CB INDUSTRIAL P	0.000%	100.026%
9711	MACMAHON HOLDIN	0.000%	100.027%
9712	SAMSON HOLDING	0.000%	100.027%
9713	CSG LIMITED	0.000%	100.027%
9714	MINERA FRISCO S	0.000%	100.027%
9715	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.027%
9716	GETIN HOLDING S	0.000%	100.027%
9717	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.027%
9718	GUANGNAN(HLDGS)	0.000%	100.027%
9719	ROULARTA MEDIA	0.000%	100.028%
9720	INTRALOT SA - I	0.000%	100.028%
9721	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.028%
9722	KIMOTO CO LTD	0.000%	100.028%
9723	WESTPORT INNOVA	0.000%	100.028%
9724	GAJAH TUNGGAL	0.000%	100.028%
9725	QAD INC B COMMON STOCK USD.001	0.000%	100.028%
9726	ASCENCIO	0.000%	100.028%
9727	WAH SEONG	0.000%	100.029%
9728	SEARS CANADA INC COMMON STOCK NPV	0.000%	100.029%
9729	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.029%
9731	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.029%
9732	FORTRESS PAPER	0.000%	100.029%
9733	THE BASIC HOUSE	0.000%	100.029%
9734	EUROZ LTD	0.000%	100.029%
9735	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.029%
9736	HI-P INTERNATIO	0.000%	100.030%
9737	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.030%
9738	MARUYAMA MFG CO	0.000%	100.030%
9739	LEMMINKAINEN OY	0.000%	100.030%
9740	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.030%
9741	CHINA ELEC OPTI	0.000%	100.030%
9742	PARADISE ENTERT	0.000%	100.030%
9743	AVIANCA HOLDING	0.000%	100.030%
9744	ATHENS WATER SU	0.000%	100.031%
9745	VGI GLOBAL MEDI	0.000%	100.031%
9746	IMMSI SPA	0.000%	100.031%
9747	SHELL REFINING(0.000%	100.031%
9748	ARCELORMITTAL S	0.000%	100.031%
9749	MIYOSHI OIL & F	0.000%	100.031%
9750	STARK TECHNOLOG	0.000%	100.031%
9751	NEW YORK & CO I	0.000%	100.031%
9752	ISE CHEMICAL CO	0.000%	100.031%
9753	SUGIH ENERGY TB	0.000%	100.032%
9754	MODUSLINK GLOBA	0.000%	100.032%
9755	SHIKIBO LTD	0.000%	100.032%
9756	TOMEN DEVICES C	0.000%	100.032%
9757	O LUXE HOLDINGS	0.000%	100.032%
9758	VOCENTO	0.000%	100.032%
9759	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.032%
9760	STRONG PETROCHE	0.000%	100.032%
9761	EQUITY FIN HOLD	0.000%	100.032%
9762	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.033%
9763	TOP SPRING INTL	0.000%	100.033%
9764	GLORIOUS SUN EN	0.000%	100.033%
9765	KOSEI SECURITIE	0.000%	100.033%
9766	TROY RESOURCES	0.000%	100.033%
9767	AFFINE	0.000%	100.033%
9768	XERIUM TECHNOLO	0.000%	100.033%
9769	NAPEC INC	0.000%	100.033%
9770	YUANDA CHINA HO	0.000%	100.033%
9771	DB REALTY LTD	0.000%	100.034%
9772	BOLU CIMENTO SA	0.000%	100.034%
9773	TOTAL ACCESS CO	0.000%	100.034%
9774	DYNAMIC ELECTRO	0.000%	100.034%
9775	LOGISTEC CORP C	0.000%	100.034%
9776	GALLANT VENTURE	0.000%	100.034%
9777	LSL PROPERTY SE	0.000%	100.034%
9778	CHINA HUIZHAN D	0.000%	100.034%
9779	PEARL ORIENTAL	0.000%	100.034%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	US AUTO PARTS N	0.000%	100.034%
9781	MIE HOLDINGS CO	0.000%	100.035%
9782	PROSAFE ASA	0.000%	100.035%
9783	TOTAL GABON	0.000%	100.035%
9784	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.035%
9785	NAGARJUNA FERTI	0.000%	100.035%
9786	INES CORPORATIO	0.000%	100.035%
9787	FRAGRANCE GROUP	0.000%	100.035%
9788	NIPPON FILCON C	0.000%	100.035%
9789	TOWN CENTRE SEC	0.000%	100.035%
9790	INNODATA INC COMMON STOCK USD.01	0.000%	100.035%
9791	CATENA AB	0.000%	100.036%
9792	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	100.036%
9793	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.036%
9794	NISSEI INDUSTRI	0.000%	100.036%
9795	ESUN HOLDINGS L	0.000%	100.036%
9796	LPP SA	0.000%	100.036%
9797	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.036%
9798	HANISON CONSTRU	0.000%	100.036%
9799	ONO SOKKI CO	0.000%	100.036%
9800	DYNASTY FINE WI	0.000%	100.036%
9801	CONSTRUCTORA CO	0.000%	100.036%
9802	OLYMPIC CORP	0.000%	100.037%
9803	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	100.037%
9804	TORIGOE CO LTD	0.000%	100.037%
9805	ASPEN GROUP	0.000%	100.037%
9806	TERNA ENERGY SA	0.000%	100.037%
9807	KAM HING INTERN	0.000%	100.037%
9808	PETRUS RESOURCE	0.000%	100.037%
9809	EXCELSIOR MEDIC	0.000%	100.037%
9810	B2W CIA DIGITAL	0.000%	100.037%
9811	HOKKAIDO GAS CO	0.000%	100.037%
9812	TSH RESOURCES B	0.000%	100.037%
9813	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.038%
9814	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.038%
9815	ZEDGE INC CL B COMMON STOCK	0.000%	100.038%
9816	MEDICAL SYSTEM	0.000%	100.038%
9817	S.T.CHEMICAL CO	0.000%	100.038%
9818	KONG SUN HLDGS	0.000%	100.038%
9819	PRIME MEDIA GRO	0.000%	100.038%
9820	MIMAKI ENGINEER	0.000%	100.038%
9821	BGR ENERGY SYST	0.000%	100.038%
9822	ABAN OFFSHORE	0.000%	100.038%
9823	CHINA PROPERTIE	0.000%	100.038%
9824	MIN XIN HLDGS	0.000%	100.039%
9825	MEIWA ESTATE CO	0.000%	100.039%
9826	GRUPO FAMSA SA	0.000%	100.039%
9827	FALCON ENERGY G	0.000%	100.039%
9828	AUSWIDE BANK LT	0.000%	100.039%
9829	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.039%
9831	TOMORROW FOCUS	0.000%	100.039%
9832	DELTICOM AG	0.000%	100.039%
9833	ASANTE INC	0.000%	100.039%
9834	ALTIUM LTD	0.000%	100.039%
9835	ANXIN-CHINA HOL	0.000%	100.039%
9836	FERROLIGAS FERB	0.000%	100.040%
9837	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.040%
9838	TV AZTECA	0.000%	100.040%
9839	CATABASIS PHARM	0.000%	100.040%
9840	REAL NUTRICEUTI	0.000%	100.040%
9841	K.P.R. MILL	0.000%	100.040%
9842	SUNWAY CONSTRUC	0.000%	100.040%
9843	BOUSTEAD PROJEC	0.000%	100.040%
9844	FOUNTAIN SET HL	0.000%	100.040%
9845	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.040%
9846	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.040%
9847	PACIFIC CURRENT	0.000%	100.040%
9848	GETIN NOBLE BA	0.000%	100.040%
9849	AMREP CORP COMMON STOCK USD.1	0.000%	100.041%
9850	GET NICE FINANC	0.000%	100.041%
9851	DYNA-MAC HOLDIN	0.000%	100.041%
9852	ALANDSBANKEN	0.000%	100.041%
9853	STEEL & TUBE HL	0.000%	100.041%
9854	FUTURE BRIGHT H	0.000%	100.041%
9855	CHINA PUBLIC PR	0.000%	100.041%
9856	MEGASTUDY CO LT	0.000%	100.041%
9857	HITE HOLDINGS C	0.000%	100.041%
9858	ADDNODE GROUP A	0.000%	100.041%
9859	CHINA RARE EART	0.000%	100.041%
9860	PYI CORPORATION	0.000%	100.041%
9861	MCKAY SECURITIE	0.000%	100.041%
9862	LEES PHARMACEUT	0.000%	100.042%
9863	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.042%
9864	MINGFA GROUP	0.000%	100.042%
9865	CVC BRASIL OP A	0.000%	100.042%
9866	NRJ GROUP	0.000%	100.042%
9867	PVA TEPLA AG	0.000%	100.042%
9868	BROCKMAN MINING	0.000%	100.042%
9869	WORLD HOLDINGS	0.000%	100.042%
9870	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.042%
9871	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	100.042%
9872	GROUPE OPEN	0.000%	100.042%
9873	COMPUGEN LTD	0.000%	100.042%
9874	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.042%
9875	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.042%
9876	SINON CORP	0.000%	100.043%
9877	SIAM CITY CEMEN	0.000%	100.043%
9878	ASHFORD INC COMMON STOCK USD.01	0.000%	100.043%
9879	MKH BHD RTS EXP	0.000%	100.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	BOUSTEAD PLANTA	0.000%	100.043%
9881	STRAD ENERGY SE	0.000%	100.043%
9882	BERJAYA LAND BH	0.000%	100.043%
9883	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.043%
9884	ORASCOM DEVELOP	0.000%	100.043%
9885	HIPAY GROUP SA	0.000%	100.043%
9886	BRILLIANT CIRCL	0.000%	100.043%
9887	BANK OF KOCHI L	0.000%	100.043%
9888	KAPPA CREATE CO	0.000%	100.043%
9889	TRUBA ALAM MANU	0.000%	100.043%
9890	JINDAL SAW LTD	0.000%	100.043%
9891	NIHON TRIM CO	0.000%	100.043%
9892	TELEGRAAF MEDIA	0.000%	100.044%
9893	SILVER BASE GRO	0.000%	100.044%
9894	MEGASTUDY EDUCA	0.000%	100.044%
9895	A&D CO LTD	0.000%	100.044%
9896	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.044%
9897	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.044%
9898	ECOSYNTHETIX IN	0.000%	100.044%
9899	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.044%
9900	O'KEY GROUP SA	0.000%	100.044%
9901	SALMAT LTD	0.000%	100.044%
9902	CHINA DAYE NON-	0.000%	100.044%
9903	PERPETUAL ENERG	0.000%	100.044%
9904	E.SUN FINANCIAL	0.000%	100.044%
9905	SKYLINE CORP	0.000%	100.044%
9906	BANRO CORPORATI	0.000%	100.044%
9907	CGG SPON ADR ADR	0.000%	100.044%
9908	QUMU CORP COMMON STOCK USD.01	0.000%	100.044%
9909	TEEKAY TANKERS	0.000%	100.044%
9910	AXTEL SAB DE CV	0.000%	100.045%
9911	BAOXIN AUTO GRO	0.000%	100.045%
9912	DAN FORM HOLDIN	0.000%	100.045%
9913	LUKS GROUP (VH)	0.000%	100.045%
9914	YEO HIAP SENG	0.000%	100.045%
9915	AFRICAN PHOENIX	0.000%	100.045%
9916	April Group	0.000%	100.045%
9917	AFRICA ISRAEL I	0.000%	100.045%
9918	QUNXING PAPER H	0.000%	100.045%
9919	JINDAL POLY FIL	0.000%	100.045%
9920	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.045%
9921	BLOOMSBURY PUBL	0.000%	100.045%
9922	TECHNICOLOR	0.000%	100.045%
9923	MIDLAND IC&I LT	0.000%	100.045%
9924	SLATER & GORDON	0.000%	100.045%
9925	BONJOUR HOLDING	0.000%	100.045%
9926	TUNAS RIDEAN	0.000%	100.045%
9927	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.045%
9928	JAKARTA INTL HT	0.000%	100.045%
9929	CENTAUR MEDIA	0.000%	100.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	AEGON NV	0.000%	100.045%
9931	YONGNAM HOLDING	0.000%	100.045%
9932	ADVEO GROUP INT	0.000%	100.046%
9933	TEN NETWORK HLD	0.000%	100.046%
9934	ARRIUM LTD	0.000%	100.046%
9935	EZRA HOLDINGS	0.000%	100.046%
9936	MAX VENTURES &	0.000%	100.046%
9937	DYAX CORPORATIO	0.000%	100.046%
9938	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.046%
9939	TEIXEIRA DUARTE	0.000%	100.046%
9940	CARINDALE PROPE	0.000%	100.046%
9941	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.046%
9942	WATPAC LIMITED	0.000%	100.046%
9943	ASALEO CARE LTD	0.000%	100.046%
9944	TAKACHIHO KOHEK	0.000%	100.046%
9945	CHIA HSIN CEMEN	0.000%	100.046%
9946	ARALEZ PHARMACE	0.000%	100.046%
9947	SSANGYONG INFOR	0.000%	100.046%
9948	TONLY ELECTRONI	0.000%	100.046%
9949	DOGUS OTOMOTIV	0.000%	100.046%
9950	SWIBER HOLDINGS	0.000%	100.046%
9951	EMPRESAS ICA SA	0.000%	100.046%
9952	CHINA ENVIRONME	0.000%	100.046%
9953	QINQIN FOODSTUF	0.000%	100.046%
9954	SINAR MAS MULTI	0.000%	100.046%
9955	PACIFIC ANDES I	0.000%	100.046%
9956	CUDECO LIMITED	0.000%	100.046%
9957	BE GROUP AB	0.000%	100.046%
9958	LYDIAN INTERNAT	0.000%	100.046%
9959	ENERGY ABSOLUTE	0.000%	100.046%
9960	HILLS INDUSTRIE	0.000%	100.046%
9961	SAFEWAY INC	0.000%	100.046%
9962	ITE TECH INC	0.000%	100.046%
9963	REDKNEE SOLUTIO	0.000%	100.046%
9964	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.047%
9965	D'AMICO INTEL S	0.000%	100.047%
9966	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.047%
9967	SOCIETE MANUTAN	0.000%	100.047%
9968	POLARIS SOFTWARE	0.000%	100.047%
9969	BCO PINE SA	0.000%	100.047%
9970	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.047%
9971	GLOBAL PREMIUM	0.000%	100.047%
9972	KENMARE RESOURC	0.000%	100.047%
9973	TPI TRIUNFO PAR	0.000%	100.047%
9974	SEPURA PLC	0.000%	100.047%
9975	NAM CHEONG LIMI	0.000%	100.047%
9976	TPG TELECOM LTD	0.000%	100.047%
9977	SPORTECH PLC	0.000%	100.047%
9978	PARSVNATH DEVEL	0.000%	100.047%
9979	TALVIVAARA MINI	0.000%	100.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	CHENNAI SUPER K	0.000%	100.047%
9981	ZENITH CAPITAL	0.000%	100.047%
9982	JITF INFRALOGIS	0.000%	100.047%
9983	SING HOLDINGS L	0.000%	100.047%
9984	FIRST STEAMSHIP	0.000%	100.047%
9985	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.047%
9986	BANCA MONTE DEI	0.000%	100.047%
9987	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.047%
9988	ORMAT TECHNOLOG	0.000%	100.047%
9989	RB ENERGY INC	0.000%	100.047%
9990	BANCO PAN SA	0.000%	100.047%
9991	CIA DE GAS SAO	0.000%	100.047%
9992	ENERGIX-RENEWAB	0.000%	100.047%
9993	DEVA HLDG	0.000%	100.047%
9994	SNS REAAL GROEP	-	100.047%
9995	EGANAGOLDPFEIL	-	100.047%
9996	PRIME AET & D H	-	100.047%
9997	ANGLO IRISH BAN	-	100.047%
9998	CHINA METAL REC	-	100.047%
9999	INTERCELL AG RI	-	100.047%
10000	QLT INC DOJ/SEC	-	100.047%
10001	HANFENG EVERGRE	-	100.047%
10002	WARRANTS CONTRA	-	100.047%
10003	BCA POP ETRUR-L	-	100.047%
10004	BCO ESPIR SANTO	-	100.047%
10005	C A DE MEDITERR	-	100.047%
10006	CRAFT OIL LTD	-	100.047%
10007	LIGHTSTREAM RES	-	100.047%
10008	BANK OF COMMUNI	-	100.047%
10009	ALAPIS HOLDING	-	100.047%
10010	CHINA EVERBRIGH	-	100.047%
10011	FRASER PAPERS I	-	100.047%
10012	PESCANOVA SA	-	100.047%
10013	BERLIAN LAJU TA	-	100.047%
10014	TOUCHSTONE EXPL	-	100.047%
10015	PRIME RETIREMEN	-	100.047%
10016	RHB CAPITAL BHD	-	100.047%
10017	SCANIA AB	-	100.047%
10018	MINCO BASE META	-	100.047%
10019	ETABLISSEMENTS	-	100.047%
10020	CHINA LUMENA NE	-	100.047%
10021	QLT INC CLASS A	-	100.047%
10022	KARDEMIR KARABU	-	100.047%
10023	RREEF CHINA COM	-	100.047%
10024	CARE PROPERTY I	-	100.047%
10025	QLT INC WTS EXP	-	100.047%
10026	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.047%
10027	FERROGLOBE PLC	-	100.047%
10028	PEACE MARK HLDG	-	100.047%
10029	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	AFREN PLC COMMO	-	100.047%
10031	VIRGIN AUSTRALI	-	100.047%
10032	US Wire Order -	-0.000%	100.047%
10033	US dollar - Lon	-0.047%	100.000%