

DFA Canada Global 40EQ-60FI Portfolio - Class A

As of September 29, 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	SWEDISH GOVT 3.	0.862%	0.862%
2	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.795%	1.656%
3	CAD - London	0.779%	2.435%
4	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.723%	3.158%
5	ORACLE CORP SR UNSECURED 09/21 1.9	0.719%	3.877%
6	FRENCH REPUBLIC	0.616%	4.493%
7	SINGAPORE GOVER	0.539%	5.033%
8	LANDWIRT RENTEN	0.530%	5.562%
9	REP AUSTRIA GOV	0.517%	6.080%
10	BANK OF MONTREAL COMMON STOCK	0.480%	6.560%
11	KREDIT FUER WIE	0.471%	7.030%
12	AT+T INC COMMON STOCK USD1.0	0.464%	7.495%
13	LANDESKREDITBAN	0.455%	7.950%
14	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.451%	8.400%
15	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.441%	8.841%
16	APPLE INC	0.437%	9.278%
17	BANK OF NOVA SCOTIA COMMON STOCK	0.433%	9.710%
18	KOMMUNINVEST I	0.424%	10.134%
19	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.420%	10.555%
20	APPLE INC SR UNSECURED 02/21 2.25	0.418%	10.973%
21	KOMMUNINVEST I	0.417%	11.390%
22	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.404%	11.793%
23	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.401%	12.195%
24	TORONTO DOMINION BANK COMMON STOCK	0.401%	12.596%
25	SWEDISH EXP CRE	0.396%	12.991%
26	WESTPAC BKG COR	0.391%	13.382%
27	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.370%	13.752%
28	SUNCOR ENERGY INC COMMON STOCK	0.363%	14.116%
29	ROYAL BK OF CAN	0.363%	14.479%
30	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.362%	14.840%
31	UNEDIC ASSEO 0.	0.361%	15.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	MICROSOFT CORP	0.349%	15.551%
33	WELLS FARGO + CO COMMON STOCK USD1.666	0.345%	15.896%
34	ROYAL BANK OF CANADA COMMON STOCK	0.333%	16.229%
35	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.329%	16.558%
36	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.327%	16.885%
37	IBM CORP SR UNSECURED 01/22 2.5	0.326%	17.211%
38	CHEVRON CORP 2.	0.326%	17.537%
39	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.318%	17.855%
40	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.314%	18.169%
41	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.312%	18.481%
42	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.301%	18.782%
43	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.290%	19.072%
44	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.285%	19.357%
45	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.284%	19.641%
46	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.282%	19.922%
47	CANADA HOUSING	0.281%	20.204%
48	MICROSOFT CORP SR UNSECURED 11/20 2	0.281%	20.484%
49	EXXON MOBIL CORP COMMON STOCK	0.279%	20.764%
50	NATL AUSTRALIA	0.262%	21.026%
51	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.262%	21.288%
52	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.262%	21.550%
53	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.255%	21.805%
54	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.253%	22.058%
55	SINGAPORE GOVT	0.253%	22.311%
56	IBM CORP SR UNSECURED 02/21 2.25	0.249%	22.560%
57	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.247%	22.807%
58	APPLE INC SR UNSECURED 02/22 2.5	0.244%	23.051%
59	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.239%	23.290%
60	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.236%	23.526%
61	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.235%	23.761%
62	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.235%	23.996%
63	UK(GOVT OF) 4.2	0.233%	24.229%
64	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.227%	24.456%
65	BANK OF AMERICA	0.226%	24.682%
66	US TREASURY N/B 05/25 2.125	0.220%	24.902%
67	MANULIFE FINANCIAL CORP COMMON STOCK	0.216%	25.118%
68	MICROSOFT CORP COMMON STOCK USD.00000625	0.216%	25.334%
69	BK NEDERLANDSE	0.216%	25.550%
70	CHEVRON CORP SR UNSECURED 03/20 1.961	0.214%	25.765%
71	INTEL CORP COMMON STOCK USD.001	0.214%	25.978%
72	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.212%	26.191%
73	NETWORK RAIL IN	0.210%	26.401%
74	PFIZER INC	0.208%	26.608%
75	AGENCE FRANCAIS	0.206%	26.814%
76	SWEDEN GOVERNME	0.204%	27.018%
77	COMCAST CORP CLASS A COMMON STOCK USD.01	0.201%	27.220%
78	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.200%	27.420%
79	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.198%	27.618%
80	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.196%	27.813%
81	LANDESKREDITBAN	0.194%	28.008%

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82	PFIZER INC COMMON STOCK USD.05	0.194%	28.202%
83	CHEVRON CORP COMMON STOCK USD.75	0.194%	28.396%
84	INTL BK RECON &	0.193%	28.589%
85	FMS WERTMANAGEM	0.192%	28.781%
86	FRENCH REP GOVT	0.189%	28.970%
87	BK OF NOVA SCOT	0.188%	29.158%
88	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.186%	29.344%
89	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.182%	29.526%
90	DEXIA CREDIT LO	0.181%	29.708%
91	MAGNA INTERNATIONAL INC COMMON STOCK	0.179%	29.887%
92	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.175%	30.062%
93	SHELL INTL.FIN.	0.175%	30.237%
94	MERCK + CO INC SR UNSECURED 02/22 2.35	0.174%	30.412%
95	CANADIAN NATURAL RESOURCES COMMON STOCK	0.173%	30.585%
96	KOMMUNALBANKEN	0.172%	30.757%
97	NEDERLANDSE WAT	0.172%	30.928%
98	BANK OF MONTREA	0.171%	31.100%
99	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.167%	31.267%
100	CITIGROUP INC COMMON STOCK USD.01	0.166%	31.433%
101	WESTPAC BKG COR	0.162%	31.595%
102	NATL AUST BANK	0.161%	31.756%
103	WAL-MART STORES	0.160%	31.916%
104	NATIONAL BK CDA	0.159%	32.075%
105	CISCO SYSTEMS	0.158%	32.233%
106	BANK NEDERLANDS	0.156%	32.388%
107	PFIZER INC 0.25	0.153%	32.541%
108	TECK RESOURCES LTD CLS B COMMON STOCK	0.152%	32.694%
109	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.149%	32.843%
110	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.149%	32.992%
111	TOTAL CAPITAL I	0.149%	33.141%
112	BK NED GEMEENTE	0.147%	33.289%
113	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.147%	33.436%
114	SINGAPORE GOVT	0.146%	33.582%
115	SAMSUNG ELECTRO	0.145%	33.726%
116	SUN LIFE FINANCIAL INC COMMON STOCK	0.144%	33.870%
117	NESTLE FINANCE	0.142%	34.012%
118	TEMASEK FINL I	0.142%	34.154%
119	COOPERATIEVE RA	0.139%	34.294%
120	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.139%	34.433%
121	SHELL INTERNATI	0.138%	34.571%
122	KINGDOM BELGIUM	0.138%	34.709%
123	DEUTSCHE BAHN F	0.134%	34.843%
124	GENERAL ELECTRI	0.132%	34.974%
125	INTER-AMERICAN	0.131%	35.106%
126	CHEVRON CORP SR UNSECURED 06/23 3.191	0.130%	35.235%
127	FACEBOOK INC A COMMON STOCK USD.000006	0.129%	35.364%
128	ENBRIDGE INC COMMON STOCK	0.128%	35.492%
129	TOTAL SA	0.128%	35.620%
130	PROVINCE OF QUE	0.127%	35.747%
131	ORACLE CORP SR UNSECURED 07/21 2.8	0.127%	35.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.126%	35.999%
133	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.125%	36.125%
134	NESTLE SA	0.125%	36.250%
135	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.125%	36.375%
136	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.124%	36.499%
137	AGENCE FRANCAIS	0.124%	36.623%
138	TRANSCANADA CORP COMMON STOCK	0.123%	36.746%
139	AMAZON.COM INC	0.123%	36.869%
140	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.123%	36.992%
141	DEXIA CREDIT LO	0.121%	37.113%
142	MERCK & CO INC	0.121%	37.234%
143	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.120%	37.354%
144	UNITEDHEALTH GR	0.119%	37.473%
145	PROCTER + GAMBLE CO/THE COMMON STOCK	0.118%	37.591%
146	LANDWIRT RENTEN	0.117%	37.708%
147	APPLE INC 1.55%	0.115%	37.823%
148	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.115%	37.938%
149	ALPHABET INC CL C COMMON STOCK USD.001	0.114%	38.053%
150	HSBC HOLDINGS PLC SPONS ADR ADR	0.113%	38.166%
151	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.113%	38.279%
152	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.113%	38.392%
153	NOVARTIS CAP CO	0.112%	38.504%
154	CANADIAN NATL RAILWAY CO COMMON STOCK	0.111%	38.614%
155	ALPHABET INC CL A COMMON STOCK USD.001	0.111%	38.725%
156	SNCF RESEAU 3.1	0.109%	38.834%
157	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.107%	38.941%
158	DEXIA CREDIT LO	0.106%	39.047%
159	GENERAL MOTORS CO COMMON STOCK USD.01	0.105%	39.151%
160	NATIONAL AUSTRALIA	0.105%	39.256%
161	ONTARIO(PROV OF	0.104%	39.360%
162	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.103%	39.463%
163	DAIMLER AG	0.102%	39.565%
164	TOYOTA MOTOR CO	0.101%	39.666%
165	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.101%	39.767%
166	PFIZER INC SR UNSECURED 12/21 2.2	0.100%	39.867%
167	INTERNATIONAL F	0.098%	39.964%
168	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.097%	40.062%
169	ASB FINANCE LTD	0.097%	40.159%
170	PROVINCE OF QUE	0.096%	40.255%
171	BERKSHIRE HATHA	0.096%	40.352%
172	CHINA CONST BK	0.093%	40.445%
173	WALT DISNEY(HLD	0.092%	40.537%
174	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.092%	40.629%
175	APPLE INC SR UNSECURED 05/23 2.4	0.090%	40.720%
176	VODAFONE GROUP	0.090%	40.810%
177	TEMASEK FINANCI	0.089%	40.899%
178	BCE INC COMMON STOCK	0.088%	40.987%
179	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.088%	41.075%
180	CVS HEALTH CORP COMMON STOCK USD.01	0.088%	41.163%
181	INTL BUSINESS M	0.087%	41.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.087%	41.338%
183	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.087%	41.424%
184	SVENSKA HANDELS	0.087%	41.511%
185	INTL BUSINESS M	0.086%	41.597%
186	ONTARIO(PROV OF	0.085%	41.681%
187	BHP BILLITON LT	0.084%	41.766%
188	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.083%	41.849%
189	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.083%	41.932%
190	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.083%	42.015%
191	L-BANK BW FOERD	0.082%	42.097%
192	PROV OF SASK CA	0.082%	42.179%
193	MERCK + CO. INC. COMMON STOCK USD.5	0.082%	42.262%
194	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.081%	42.343%
195	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.081%	42.424%
196	WASTE CONNECTIONS INC COMMON STOCK	0.081%	42.505%
197	FORD MOTOR CO COMMON STOCK USD.01	0.081%	42.586%
198	BP PLC	0.081%	42.667%
199	ANTHEM INC SR UNSECURED 05/22 3.125	0.081%	42.748%
200	QUALCOMM INC COMMON STOCK USD.0001	0.080%	42.827%
201	EUROPEAN INVEST	0.080%	42.907%
202	KINROSS GOLD CORP COMMON STOCK	0.079%	42.987%
203	EUROPEAN INVEST	0.077%	43.064%
204	MORGAN STANLEY COMMON STOCK USD.01	0.077%	43.141%
205	CHEVRON CORP SR UNSECURED 11/20 2.419	0.076%	43.217%
206	TIME WARNER INC COMMON STOCK USD.01	0.075%	43.292%
207	AMGEN INC COMMON STOCK USD.0001	0.075%	43.367%
208	BASF SE	0.075%	43.442%
209	ROYAL DUTCH SHELL SPON ADR A ADR	0.074%	43.516%
210	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.074%	43.590%
211	PROVINCE OF QUE	0.074%	43.664%
212	US BANCORP COMMON STOCK USD.01	0.074%	43.738%
213	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.073%	43.811%
214	UNION PACIFIC CORP COMMON STOCK USD2.5	0.073%	43.884%
215	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.073%	43.958%
216	SIMON PROPERTY GROUP INC REIT USD.0001	0.073%	44.030%
217	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.072%	44.102%
218	LUNDIN MINING C	0.072%	44.174%
219	ENCANA CORP COMMON STOCK	0.072%	44.246%
220	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.071%	44.317%
221	EUROPEAN FIN ST	0.071%	44.388%
222	ANZ (INT'L) LD	0.071%	44.459%
223	ORACLE CORP COMMON STOCK USD.01	0.070%	44.529%
224	AGRIUM INC COMMON STOCK NPV	0.070%	44.599%
225	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.070%	44.669%
226	MICRON TECHNOLO	0.070%	44.739%
227	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.070%	44.809%
228	SWEDEN GOVERNME	0.068%	44.877%
229	BNP PARIBAS SA	0.068%	44.945%
230	COCA-COLA CO	0.068%	45.012%
231	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.068%	45.080%

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232	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.067%	45.147%
233	CANADIAN (GOVT	0.067%	45.214%
234	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.067%	45.280%
235	JPMORGAN CHASE	0.066%	45.346%
236	PNC BANK	0.065%	45.411%
237	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.065%	45.476%
238	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.065%	45.541%
239	BARRICK GOLD CORP COMMON STOCK	0.065%	45.606%
240	AGNICO EAGLE MINES LTD COMMON STOCK	0.065%	45.671%
241	EUROPEAN INVEST	0.065%	45.735%
242	NATIONAL AUSTRALIA	0.064%	45.800%
243	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.064%	45.864%
244	PROCTER & GAMBL	0.064%	45.928%
245	TOTAL CAPITAL I	0.063%	45.991%
246	GILEAD SCIENCES	0.063%	46.054%
247	TRAVELERS COS	0.063%	46.117%
248	HONDA MOTOR CO	0.062%	46.179%
249	AGENCE FRANCAIS	0.062%	46.241%
250	TARGET CORP SR UNSECURED 01/22 2.9	0.062%	46.302%
251	ALLERGAN PLC	0.061%	46.363%
252	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.061%	46.424%
253	FRENCH REPUBLIC	0.061%	46.485%
254	SHELL INTL.FIN.	0.060%	46.545%
255	ROYAL BANK OF C	0.060%	46.605%
256	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.060%	46.665%
257	INDUSTRIAL ALLI	0.060%	46.725%
258	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.060%	46.785%
259	DENMARK GOVT BO	0.060%	46.845%
260	ROYAL DUTCH SHE	0.059%	46.904%
261	ABBOTT LABORATORIES COMMON STOCK	0.059%	46.964%
262	HOME DEPOT INC COMMON STOCK USD.05	0.059%	47.023%
263	NOVARTIS AG	0.059%	47.082%
264	ITALY BUONI POL	0.059%	47.141%
265	AMERICAN TOWER CORP REIT USD.01	0.059%	47.200%
266	CENOVUS ENERGY INC COMMON STOCK	0.059%	47.259%
267	ANTHEM INC COMMON STOCK USD.01	0.059%	47.318%
268	SVENSKA HANDELS	0.058%	47.376%
269	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.058%	47.435%
270	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.058%	47.493%
271	BANCO SANTANDER	0.058%	47.551%
272	BRITISH TELECOM	0.058%	47.609%
273	FORTIS INC COMMON STOCK	0.058%	47.667%
274	MEDTRONIC PLC	0.058%	47.725%
275	WEST FRASER TIM	0.057%	47.782%
276	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.057%	47.839%
277	COUNCIL OF EURO	0.057%	47.896%
278	INDUSTRIAL & CO	0.057%	47.953%
279	UNIBAIL-RODAMCO	0.056%	48.010%
280	TENCENT HLDGS L	0.056%	48.065%
281	DAIWA SECS GROU	0.055%	48.121%

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282	GOLDCORP INC COMMON STOCK	0.055%	48.176%
283	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.055%	48.231%
284	CANADIAN TIRE C	0.055%	48.285%
285	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.054%	48.339%
286	BP CAPITAL MARK	0.054%	48.394%
287	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.054%	48.448%
288	DELTA AIRLINES	0.054%	48.502%
289	FEDEX CORPORATI	0.054%	48.555%
290	SHAW COMMUNICATIONS INC B COMMON STOCK	0.053%	48.609%
291	FIRST QUANTUM M	0.053%	48.662%
292	MUNICIPALITY FI	0.053%	48.715%
293	SCHLUMBERGER LTD COMMON STOCK USD.01	0.053%	48.768%
294	ACE LTD	0.053%	48.822%
295	EXPORT DEVELOPM	0.053%	48.875%
296	VALERO ENERGY C	0.053%	48.927%
297	DEUTSCHE TELEKO	0.053%	48.980%
298	TOYOTA MOTOR CR	0.053%	49.033%
299	CONOCOPHILLIPS COMMON STOCK USD.01	0.053%	49.085%
300	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.052%	49.137%
301	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.052%	49.189%
302	SIEMENS AG	0.052%	49.241%
303	HITACHI	0.051%	49.292%
304	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.051%	49.343%
305	ROYAL DUTCH SH-	0.050%	49.394%
306	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.050%	49.444%
307	KREDITANST FUR	0.050%	49.494%
308	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.050%	49.544%
309	CSX CORP	0.050%	49.593%
310	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.050%	49.643%
311	CATERPILLAR INC COMMON STOCK USD1.0	0.050%	49.693%
312	FINNING INTL LT	0.049%	49.742%
313	OESTERREIC KONT	0.049%	49.791%
314	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.049%	49.840%
315	BANK TOKYO-MITS	0.049%	49.890%
316	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.049%	49.939%
317	EQUINIX INC REIT USD.001	0.049%	49.987%
318	SANOFI-AVENTIS	0.049%	50.036%
319	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.049%	50.085%
320	BLACKBERRY LTD COMMON STOCK	0.049%	50.134%
321	AUST & NZ BANK	0.049%	50.182%
322	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.048%	50.231%
323	NEWBELCO SA/NV	0.048%	50.279%
324	VOLKSWAGEN AG	0.048%	50.327%
325	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.048%	50.376%
326	DANSKE BANK A/S	0.048%	50.424%
327	PEPSICO INC COMMON STOCK USD.017	0.048%	50.472%
328	BAYERISCHE MOTO	0.048%	50.520%
329	CIGNA CORP	0.048%	50.568%
330	LINAMAR CORP	0.047%	50.615%
331	BOEING CO/THE COMMON STOCK USD5.0	0.047%	50.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	PROLOGIS INC REIT USD.01	0.047%	50.709%
333	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.047%	50.756%
334	BRIT AMER TOBAC	0.047%	50.802%
335	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.047%	50.849%
336	ONEOK INC COMPANY GUAR 02/22 4.25	0.047%	50.896%
337	CAPITAL ONE FIN	0.046%	50.942%
338	NORFOLK STHN CO	0.046%	50.988%
339	TOTAL CAPITAL C	0.046%	51.034%
340	SKANDINAVISKA E	0.046%	51.080%
341	ABB LTD	0.046%	51.125%
342	KINDER MORGAN INC COMMON STOCK USD.01	0.046%	51.171%
343	GOLDCORP INC SR UNSECURED 06/21 3.625	0.045%	51.216%
344	TELUS CORPORATI	0.045%	51.261%
345	VERESEN INC.	0.045%	51.306%
346	PUBLIC STORAGE	0.045%	51.351%
347	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.045%	51.396%
348	CHINA EVERGRAND	0.045%	51.441%
349	SVENSKA HANDELS	0.045%	51.486%
350	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.045%	51.531%
351	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.045%	51.575%
352	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.045%	51.620%
353	SPAIN GOVERNMEN	0.045%	51.665%
354	WESTPAC BANK CO	0.044%	51.709%
355	ARC RESOURCES L	0.044%	51.753%
356	KREDITANSTALT F	0.044%	51.798%
357	ROCKWELL COLLIN	0.044%	51.842%
358	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.044%	51.886%
359	TARGET CORPORAT	0.044%	51.930%
360	BPCE SA SR UNSECURED 02/21 2.65	0.044%	51.974%
361	MIZUHO FINANCIA	0.044%	52.018%
362	WESTPAC BANKING	0.044%	52.062%
363	BLACKROCK INC COMMON STOCK USD.01	0.044%	52.106%
364	ECOLAB INC 2.37	0.044%	52.150%
365	ABBVIE INC COMMON STOCK USD.01	0.043%	52.193%
366	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.043%	52.237%
367	ANGLO AMERICAN	0.043%	52.280%
368	GLENCORE XSTRA	0.043%	52.323%
369	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.043%	52.366%
370	ROCHE HOLDING A	0.043%	52.409%
371	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.043%	52.452%
372	KOHL S CORPORATION SR UNSECURED 11/21 4	0.043%	52.495%
373	DANONE SA	0.043%	52.538%
374	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.043%	52.581%
375	RIO TINTO PLC SPON ADR ADR	0.043%	52.624%
376	EMPIRE CO LTD N	0.043%	52.667%
377	IAMGOLD CORP COMMON STOCK	0.043%	52.709%
378	EUROPEAN FIN ST	0.043%	52.752%
379	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.042%	52.794%
380	ANHEUSER-BUSCH	0.042%	52.836%
381	ENERPLUS CORP COMMON STOCK	0.042%	52.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	DIGITAL REALTY	0.042%	52.920%
383	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.042%	52.961%
384	VALE SA	0.042%	53.003%
385	MOSAIC CO SR UNSECURED 11/21 3.75	0.041%	53.045%
386	AUST & NZ BK GP	0.041%	53.086%
387	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.041%	53.127%
388	MCDONALD S CORP COMMON STOCK USD.01	0.041%	53.168%
389	MARATHON PETROLEUM CORP COMMON STOCK	0.041%	53.209%
390	CANADIAN WESTER	0.041%	53.250%
391	TEXAS INSTRUMEN	0.041%	53.290%
392	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.041%	53.331%
393	ORANGE SA	0.041%	53.372%
394	STATOIL ASA COMPANY GUAR 01/24 2.65	0.041%	53.412%
395	MASTERCARD INC A COMMON STOCK USD.0001	0.041%	53.453%
396	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.041%	53.494%
397	PAN AMERICAN SILVER CORP COMMON STOCK	0.040%	53.534%
398	TFI INTERNATION	0.040%	53.574%
399	LIBERTY MUTUAL	0.040%	53.615%
400	REGIONS FINANCI	0.040%	53.655%
401	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.040%	53.695%
402	ORANGE SA SR UNSECURED 09/21 4.125	0.040%	53.735%
403	TAIWAN SEMI-ADR	0.040%	53.775%
404	CRESCENT POINT ENERGY CORP COMMON STOCK	0.040%	53.815%
405	UNEDIC ASSEO 1.	0.040%	53.855%
406	AIR CANADA	0.040%	53.895%
407	TOTAL CAPITAL I	0.040%	53.935%
408	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.040%	53.975%
409	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.040%	54.014%
410	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.040%	54.054%
411	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.040%	54.094%
412	CAMECO CORP COMMON STOCK	0.040%	54.134%
413	STRYKER CORP SR UNSECURED 03/21 2.625	0.040%	54.173%
414	WHITECAP RESOUR	0.039%	54.212%
415	KREDITANST FUER	0.039%	54.252%
416	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.039%	54.291%
417	NVIDIA CORP	0.039%	54.330%
418	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.039%	54.369%
419	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.039%	54.408%
420	KINGDOM OF BELG	0.039%	54.447%
421	COCA-COLA CO/TH	0.039%	54.486%
422	NATL AUSTRALIA	0.039%	54.525%
423	ENGIE	0.039%	54.564%
424	NOVARTIS AG SPONSORED ADR ADR	0.039%	54.602%
425	IBERDROLA SA	0.039%	54.641%
426	BANK OF NY MELL	0.039%	54.680%
427	BAYER AG	0.038%	54.718%
428	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.038%	54.757%
429	AFLAC INC COMMON STOCK USD.1	0.038%	54.795%
430	DOVER CORP	0.038%	54.833%
431	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.038%	54.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	LLOYDS BANKING	0.038%	54.910%
433	TOURMALINE OIL	0.038%	54.948%
434	B2GOLD CORP COM	0.038%	54.986%
435	CHINA NATIONAL	0.038%	55.024%
436	WESTJET AIRLINE	0.038%	55.062%
437	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.038%	55.100%
438	ALLSTATE CORP COMMON STOCK USD.01	0.038%	55.138%
439	3M CO COMMON STOCK USD.01	0.038%	55.176%
440	NISSAN MOTOR CO	0.038%	55.214%
441	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.037%	55.251%
442	CAE INC COMMON STOCK	0.037%	55.288%
443	ALTRIA GROUP INC COMMON STOCK USD.333	0.037%	55.326%
444	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.037%	55.363%
445	ZURICH FIN SVS	0.037%	55.400%
446	BPCE SA COMPANY GUAR 04/24 4	0.037%	55.437%
447	COMMONWEALTH BA	0.037%	55.474%
448	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.037%	55.510%
449	GLAXOSMITHKLINE	0.037%	55.547%
450	ITALY BUONI POL	0.036%	55.583%
451	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.036%	55.620%
452	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.036%	55.656%
453	CANADA HOUSING	0.036%	55.693%
454	DOLLAR TREE INC	0.036%	55.729%
455	IMPERIAL OIL LTD COMMON STOCK	0.036%	55.765%
456	WELLTOWER INC REIT USD1.0	0.036%	55.801%
457	THOMSON REUTERS CORP COMMON STOCK	0.036%	55.838%
458	SNC-LAVALIN GRO	0.036%	55.874%
459	AVALONBAY COMMUNITIES INC REIT USD.01	0.036%	55.909%
460	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.036%	55.945%
461	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.036%	55.980%
462	CSX CORP 3.7% 3	0.036%	56.016%
463	CK HUTCHINSON H	0.036%	56.052%
464	BROADCOM LTD	0.036%	56.087%
465	METLIFE INC SR UNSECURED 02/21 4.75	0.035%	56.123%
466	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.035%	56.158%
467	BCO BILBAO VIZC	0.035%	56.193%
468	EBAY INC	0.035%	56.229%
469	EQUITY RESIDENT	0.035%	56.264%
470	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.035%	56.299%
471	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.035%	56.335%
472	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.035%	56.370%
473	ENBRIDGE	0.035%	56.405%
474	FIAT CHRYSLER A	0.035%	56.440%
475	CORNING INC COMMON STOCK USD.5	0.035%	56.475%
476	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.035%	56.510%
477	METLIFE INC COMMON STOCK USD.01	0.035%	56.545%
478	WSP GLOBAL INC	0.035%	56.579%
479	DANAHER CORP COMMON STOCK USD.01	0.035%	56.614%
480	PING AN INSURAN	0.035%	56.649%
481	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.035%	56.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.035%	56.718%
483	OP CORPORATE BA	0.035%	56.752%
484	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.034%	56.787%
485	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.034%	56.821%
486	CROWN CASTLE INTL CORP REIT USD.01	0.034%	56.856%
487	CELGENE CORP	0.034%	56.890%
488	METHANEX CORP COMMON STOCK	0.034%	56.924%
489	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.034%	56.958%
490	COTT CORP	0.034%	56.993%
491	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.034%	57.027%
492	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.034%	57.061%
493	PACIFIC GAS & E	0.034%	57.095%
494	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.034%	57.129%
495	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.034%	57.163%
496	MICHELIN(CGDE)	0.034%	57.197%
497	AMERISOURCEBERG	0.034%	57.231%
498	COMCAST CORP COMPANY GUAR 08/25 3.375	0.034%	57.265%
499	TIME WARNER INC	0.034%	57.299%
500	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.034%	57.333%
501	MOLSONCOORS-B-U	0.034%	57.367%
502	ANDEAVOR COMMON STOCK USD.167	0.034%	57.400%
503	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.034%	57.434%
504	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.034%	57.468%
505	GEORGE WESTON L	0.034%	57.501%
506	CIGNA CORP SR UNSECURED 02/22 4	0.034%	57.535%
507	EUROPEAN INVEST	0.033%	57.568%
508	L-BANK BW FOERD	0.033%	57.602%
509	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.033%	57.635%
510	BEST BUY CO INC	0.033%	57.668%
511	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.033%	57.702%
512	ABBVIE INC SR UNSECURED 11/22 2.9	0.033%	57.735%
513	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.033%	57.768%
514	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.033%	57.802%
515	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.033%	57.835%
516	SOC GENERALE	0.033%	57.868%
517	AETNA INC COMMON STOCK USD.01	0.033%	57.901%
518	CMNWLTH BK OF A	0.033%	57.934%
519	MICROSOFT CORP	0.033%	57.968%
520	PNC BANK NA 2.6	0.033%	58.001%
521	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.033%	58.034%
522	INTL BANK FOR R	0.033%	58.067%
523	VENTAS INC-REIT	0.033%	58.100%
524	HON HAI PRECISI	0.033%	58.133%
525	GILDAN ACTIVEWEAR INC COMMON STOCK	0.033%	58.166%
526	AIA GROUP LTD	0.033%	58.198%
527	SOUTHWEST AIRLI	0.033%	58.231%
528	VERIZON COMMUN	0.033%	58.264%
529	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.033%	58.297%
530	TOYOTA MOTOR CO	0.033%	58.330%
531	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.033%	58.363%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.033%	58.395%
533	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.033%	58.428%
534	ABN AMRO BANK N	0.033%	58.460%
535	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.033%	58.493%
536	HUMANA INC	0.033%	58.526%
537	EATON CORP PLC	0.032%	58.558%
538	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.032%	58.590%
539	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.032%	58.623%
540	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.032%	58.655%
541	EASTMAN CHEMICA	0.032%	58.687%
542	MCKESSON CORP.	0.032%	58.719%
543	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.032%	58.751%
544	LOBLAW COS LTD	0.032%	58.783%
545	BAXTER INTL INC	0.032%	58.815%
546	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.032%	58.847%
547	OMNICOM GROUP I	0.032%	58.879%
548	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.032%	58.911%
549	ALIMENTATION CO	0.032%	58.943%
550	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.032%	58.975%
551	ALLIANZ SE SPON ADR ADR	0.031%	59.006%
552	BB+T CORP COMMON STOCK USD5.0	0.031%	59.037%
553	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.031%	59.069%
554	COSTCO WHOLESAL	0.031%	59.100%
555	BRITISH SKY BRO	0.031%	59.131%
556	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.031%	59.162%
557	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.031%	59.193%
558	WESTERN DIGITAL	0.031%	59.225%
559	PACCAR INC	0.031%	59.256%
560	STARS GROUP INC/THE COMMON STOCK	0.031%	59.287%
561	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.031%	59.317%
562	LAURENTIAN BANK	0.031%	59.348%
563	BEST BUY CO INC	0.031%	59.379%
564	CHINA MOBILE LT	0.031%	59.410%
565	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.031%	59.441%
566	CCL INDS INC CL	0.031%	59.471%
567	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.031%	59.502%
568	BANK OF CHINA L	0.031%	59.533%
569	LVMH MOET HENNE	0.031%	59.563%
570	APPLE INC SR UNSECURED 02/27 3.35	0.030%	59.594%
571	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.030%	59.624%
572	DOLLARAMA INC	0.030%	59.655%
573	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.030%	59.685%
574	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.030%	59.715%
575	DISCOVER FINL S	0.030%	59.746%
576	ENI S.P.A.	0.030%	59.776%
577	ASSIC GENERALI	0.030%	59.806%
578	HYNIX SEMICONDU	0.030%	59.837%
579	KOMMUNINVEST I	0.030%	59.867%
580	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.030%	59.897%
581	INTACT FINANCIA	0.030%	59.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	SUMITOMO MITSUI	0.030%	59.956%
583	TMX GROUP LTD	0.030%	59.986%
584	NEW GOLD INC COMMON STOCK	0.030%	60.016%
585	DIAGEO PLC ADR	0.030%	60.045%
586	ELEMENT FINANCI	0.030%	60.075%
587	3M CO 0.375% 15	0.030%	60.104%
588	MAPLE LEAF FOOD	0.029%	60.134%
589	NORDSTROM INC SR UNSECURED 05/20 4.75	0.029%	60.163%
590	STATE STREET CORP COMMON STOCK USD1.0	0.029%	60.193%
591	PRICELINE GROUP	0.029%	60.222%
592	UBS GROUP	0.029%	60.251%
593	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.029%	60.281%
594	ASTRAZENECA PLC SPONS ADR ADR	0.029%	60.310%
595	LINK R/EST INVE	0.029%	60.339%
596	GREAT WEST LIFE	0.029%	60.368%
597	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.029%	60.397%
598	HUSKY ENERGY IN	0.029%	60.426%
599	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.029%	60.455%
600	ITAU UNIBANCO S	0.029%	60.484%
601	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.029%	60.513%
602	EURO FIN STABIL	0.029%	60.541%
603	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.029%	60.570%
604	GE CAPITAL EURO	0.029%	60.598%
605	TE CONNECTIVITY	0.029%	60.627%
606	CONSTELLATION S	0.028%	60.655%
607	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.028%	60.684%
608	CGI GROUP INC CLASS A COMMON STOCK	0.028%	60.712%
609	BOSTON PROPERTIES INC REIT USD.01	0.028%	60.740%
610	E.ON SE	0.028%	60.768%
611	PHILLIPS 66 COMMON STOCK	0.028%	60.796%
612	MINITUBISHI UFJ	0.028%	60.824%
613	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.028%	60.852%
614	SOUTHERN CO SR UNSECURED 06/20 2.75	0.028%	60.880%
615	CME GROUP INC COMMON STOCK USD.01	0.028%	60.907%
616	YAMANA GOLD INC COMMON STOCK	0.028%	60.935%
617	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.028%	60.963%
618	LLOYDS BANKING	0.028%	60.990%
619	OCEANAGOLD CORP	0.028%	61.018%
620	RIOCAN REAL EST	0.028%	61.046%
621	ALAMOS GOLD INC CLASS A COMMON STOCK	0.028%	61.073%
622	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.028%	61.101%
623	RYDER SYSTEM IN	0.027%	61.128%
624	FREEPORT-MCMORA	0.027%	61.155%
625	MGM MIRAGE INC	0.027%	61.183%
626	WOODSIDE PETROL	0.027%	61.210%
627	ALLIANZ AG	0.027%	61.237%
628	ANGLO AMERICAN	0.027%	61.264%
629	TYSON FOODS INC	0.027%	61.291%
630	LEAR CORP	0.027%	61.318%
631	NOVO-NORDISK AS	0.027%	61.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	COGECO COMMUNIC	0.027%	61.371%
633	CONCHO RESOURCE	0.027%	61.398%
634	DEUTSCHE BANK A	0.027%	61.425%
635	KIRKLAND LAKE G	0.027%	61.451%
636	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.027%	61.478%
637	SONY CORP	0.027%	61.505%
638	SUNTRUST BANKS	0.027%	61.531%
639	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.027%	61.558%
640	AMEREN CORP SR UNSECURED 11/20 2.7	0.027%	61.584%
641	ING GROEP NV	0.027%	61.611%
642	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.027%	61.638%
643	RAYTHEON COMPANY COMMON STOCK USD.01	0.027%	61.664%
644	BRIDGESTONE COR	0.026%	61.690%
645	CONTINENTAL AG	0.026%	61.717%
646	SOFTBANK CORP	0.026%	61.743%
647	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.026%	61.770%
648	NIKE INC CL B COMMON STOCK USD1.0	0.026%	61.796%
649	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.026%	61.822%
650	LEGG MASON INC SR UNSECURED 03/26 4.75	0.026%	61.848%
651	PRICELINE GROUP	0.026%	61.874%
652	ING GROEP NV 0.	0.026%	61.900%
653	ERICSSON LM SR UNSECURED 05/22 4.125	0.026%	61.926%
654	US BANCORP SR UNSECURED 01/24 3.7	0.026%	61.952%
655	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.026%	61.978%
656	JX HOLDINGS INC	0.026%	62.004%
657	JOHNSON CONTROL	0.026%	62.030%
658	UPM-KYMMENE OYJ	0.026%	62.056%
659	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.026%	62.082%
660	BIOGEN IDEC INC	0.026%	62.108%
661	CA INC SR UNSECURED 03/27 4.7	0.026%	62.134%
662	T MOBILE US INC COMMON STOCK USD.0001	0.026%	62.160%
663	NATIONWIDE B/S	0.026%	62.185%
664	L BRANDS INC COMPANY GUAR 02/22 5.625	0.026%	62.211%
665	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.026%	62.237%
666	H&R REIT UNITS	0.026%	62.263%
667	FIFTH THIRD BAN	0.026%	62.288%
668	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.026%	62.314%
669	WILLIAMS COS IN	0.026%	62.340%
670	UTD PARCEL SERV	0.026%	62.365%
671	KBC GROEP NV	0.026%	62.391%
672	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.026%	62.417%
673	HUBBAY MINERALS INC COMMON STOCK NPV	0.026%	62.442%
674	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.026%	62.468%
675	KROGER CO	0.025%	62.493%
676	PEUGEOT SA	0.025%	62.519%
677	ESSEX PROP TRUS	0.025%	62.544%
678	KELLOGG CO 4% 1	0.025%	62.569%
679	HSBC USA INC SR UNSECURED 08/20 2.75	0.025%	62.595%
680	STANTEC INC COMMON STOCK	0.025%	62.620%
681	NATIONWIDE BLDG	0.025%	62.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	ELECTRICITE DE	0.025%	62.671%
683	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.025%	62.696%
684	ROCKWELL COLLIN	0.025%	62.721%
685	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.025%	62.746%
686	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.025%	62.772%
687	VOLKSWAGEN LEAS	0.025%	62.797%
688	KEY BANK NA SR UNSECURED 06/25 3.3	0.025%	62.822%
689	RIO TINTO	0.025%	62.847%
690	ACCENTURE PLC A	0.025%	62.872%
691	AXA	0.025%	62.897%
692	AKZO NOBEL NV	0.025%	62.922%
693	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.025%	62.947%
694	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.025%	62.972%
695	WHIRLPOOL CORP	0.025%	62.997%
696	SEVEN GENERATIO	0.025%	63.022%
697	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.025%	63.046%
698	CHEVRON CORP SR UNSECURED 05/21 2.1	0.025%	63.071%
699	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.025%	63.096%
700	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.025%	63.121%
701	AES CORP/VA SR UNSECURED 07/21 7.375	0.025%	63.146%
702	TOROMONT INDS L	0.025%	63.171%
703	CA INC 3.6% 01A	0.025%	63.195%
704	GEN DYNAMICS CO	0.025%	63.220%
705	CENTURYLINK INC COMMON STOCK USD1.0	0.025%	63.245%
706	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.025%	63.269%
707	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.025%	63.294%
708	SAPUTO GROUP IN	0.025%	63.318%
709	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.025%	63.343%
710	APPLIED MATERIALS INC COMMON STOCK USD.01	0.025%	63.367%
711	VOLVO AB	0.024%	63.392%
712	LOCKHEED MARTIN	0.024%	63.416%
713	SCENTRE GROUP	0.024%	63.441%
714	MINITUBISHI CHEM	0.024%	63.465%
715	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.024%	63.490%
716	TRANSALTA CORP COMMON STOCK	0.024%	63.514%
717	RWE AG (NEU)	0.024%	63.538%
718	CARNIVAL CORP COMMON STOCK USD.01	0.024%	63.563%
719	AT+T INC SR UNSECURED 05/25 3.4	0.024%	63.587%
720	ELI LILLY + CO COMMON STOCK	0.024%	63.611%
721	INTER PIPELINE	0.024%	63.636%
722	CIE FINANCIERE	0.024%	63.660%
723	KEYERA CORP	0.024%	63.684%
724	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.024%	63.708%
725	SCHWAB(CHARLES)	0.024%	63.732%
726	LAM RESEARCH CORP COMMON STOCK USD.001	0.024%	63.756%
727	BARCLAYS PLC 1.	0.024%	63.780%
728	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.024%	63.804%
729	DAVITA INC COMMON STOCK USD.001	0.024%	63.828%
730	NORDEA AB	0.024%	63.852%
731	CENTENE CORP COMMON STOCK USD.001	0.024%	63.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	ROLLS ROYCE	0.024%	63.900%
733	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.024%	63.924%
734	ALGONQUIN POWER	0.024%	63.948%
735	SUMITOMO MITSUI	0.024%	63.971%
736	ROLLS-ROYCE GRO	0.024%	63.995%
737	COMPAGNIE DE SA	0.024%	64.019%
738	PEYTO EXPLORATI	0.024%	64.043%
739	BHP BILLITON PL	0.024%	64.067%
740	EASTMAN CHEMICA	0.024%	64.090%
741	ALTAGAS LTD	0.024%	64.114%
742	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.024%	64.138%
743	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.024%	64.162%
744	KONINKLIJKE AHO	0.024%	64.185%
745	BALL CORP COMPANY GUAR 03/22 5	0.024%	64.209%
746	GAP INC/THE SR UNSECURED 04/21 5.95	0.024%	64.233%
747	VF CORP SR UNSECURED 09/21 3.5	0.024%	64.257%
748	MIZUHO FINANCA	0.024%	64.280%
749	MACDONALD DETTW	0.024%	64.304%
750	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.024%	64.328%
751	DETOUR GOLD COR	0.024%	64.351%
752	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.024%	64.375%
753	NUCOR CORP	0.024%	64.398%
754	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.024%	64.422%
755	AON CORP COMPANY GUAR 09/20 5	0.024%	64.445%
756	STATOIL ASA	0.024%	64.469%
757	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.024%	64.492%
758	ASAHI KASEI COR	0.023%	64.516%
759	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.023%	64.539%
760	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.023%	64.563%
761	PROGRESSIVE CORP COMMON STOCK USD1.0	0.023%	64.586%
762	CI FINANCIAL CO	0.023%	64.610%
763	SOLVAY	0.023%	64.633%
764	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.023%	64.656%
765	TAIWAN SEMICOND	0.023%	64.680%
766	HARTFORD FINANC	0.023%	64.703%
767	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.023%	64.726%
768	STARBUCKS CORP	0.023%	64.750%
769	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.023%	64.773%
770	GENWORTH MI CAN	0.023%	64.796%
771	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.023%	64.819%
772	AMGEN INC SR UNSECURED 11/21 3.875	0.023%	64.842%
773	GEN DYNAMICS CO	0.023%	64.865%
774	CANFOR CORPORAT	0.023%	64.889%
775	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.023%	64.912%
776	AETNA INC 4.125	0.023%	64.935%
777	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.023%	64.958%
778	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.023%	64.981%
779	RESTAURANT BRANDS INTERN COMMON STOCK	0.023%	65.004%
780	WR BERKLEY CORP	0.023%	65.027%
781	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.023%	65.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	EBAY INC SR UNSECURED 03/22 3.8	0.023%	65.073%
783	OPEN TEXT CORPO	0.023%	65.096%
784	REPSOL SA	0.023%	65.119%
785	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.023%	65.141%
786	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.023%	65.164%
787	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.023%	65.187%
788	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.023%	65.210%
789	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.023%	65.232%
790	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.023%	65.255%
791	REALTY INCOME C	0.023%	65.278%
792	NOKIA OYJ SR UNSECURED 06/22 3.375	0.023%	65.300%
793	SCOTTISH AND SO	0.023%	65.323%
794	QUALCOMM INC SR UNSECURED 05/22 3	0.023%	65.345%
795	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.022%	65.368%
796	KROGER CO SR UNSECURED 04/22 3.4	0.022%	65.390%
797	VIACOM INC SR UNSECURED 12/21 3.875	0.022%	65.413%
798	CELESTICA INC COMMON STOCK NPV	0.022%	65.435%
799	PANASONIC CORP	0.022%	65.458%
800	NETAPP INC SR UNSECURED 06/21 3.375	0.022%	65.480%
801	ANIXTER INC COMPANY GUAR 10/21 5.125	0.022%	65.502%
802	BIOGEN INC SR UNSECURED 09/20 2.9	0.022%	65.525%
803	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.022%	65.547%
804	VINCI SA	0.022%	65.570%
805	TRANSCONTINENTA	0.022%	65.592%
806	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.022%	65.614%
807	ROPER TECHNOLOG	0.022%	65.637%
808	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.022%	65.659%
809	ORIX CORP	0.022%	65.681%
810	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.022%	65.703%
811	AIR PRODS & CHE	0.022%	65.726%
812	HUNTINGTON NATI	0.022%	65.748%
813	STATE STREET CORP SR UNSECURED 08/20 2.55	0.022%	65.770%
814	AUTODESK INC SR UNSECURED 06/20 3.125	0.022%	65.792%
815	MORGAN STANLEY	0.022%	65.815%
816	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.022%	65.837%
817	SEMPRA ENERGY	0.022%	65.859%
818	PNC BANK NA SR UNSECURED 07/20 2.6	0.022%	65.881%
819	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.022%	65.903%
820	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.022%	65.926%
821	METRO INC	0.022%	65.948%
822	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.022%	65.970%
823	CENTERRA GOLD INC COMMON STOCK	0.022%	65.992%
824	US BANCORP SR UNSECURED 01/22 2.625	0.022%	66.014%
825	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.022%	66.036%
826	UNUM GROUP SR UNSECURED 05/21 3	0.022%	66.059%
827	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.022%	66.081%
828	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.022%	66.103%
829	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.022%	66.125%
830	CRH	0.022%	66.147%
831	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.022%	66.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	BAE SYSTEMS HLD	0.022%	66.192%
833	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.022%	66.214%
834	MIZUHO BANK LTD	0.022%	66.236%
835	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.022%	66.258%
836	LEGG MASON INC SR UNSECURED 07/19 2.7	0.022%	66.280%
837	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.022%	66.302%
838	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.022%	66.324%
839	JOHN DEERE CAPI	0.022%	66.346%
840	CITIGROUP INC SR UNSECURED 03/21 2.7	0.022%	66.368%
841	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.022%	66.391%
842	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.022%	66.413%
843	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.022%	66.435%
844	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.022%	66.457%
845	US BANCORP SR UNSECURED 01/21 2.35	0.022%	66.479%
846	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.022%	66.501%
847	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.022%	66.523%
848	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.022%	66.545%
849	CITIGROUP INC	0.022%	66.567%
850	WALT DISNEY CO	0.022%	66.589%
851	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.022%	66.611%
852	AT+T INC SR UNSECURED 06/20 2.45	0.022%	66.633%
853	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.022%	66.655%
854	STRYKER CORP SR UNSECURED 05/24 3.375	0.022%	66.677%
855	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.022%	66.699%
856	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.022%	66.721%
857	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.022%	66.743%
858	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.022%	66.765%
859	DSV A/S	0.022%	66.787%
860	COMERICA BANK SR UNSECURED 06/20 2.5	0.022%	66.809%
861	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.022%	66.831%
862	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.022%	66.853%
863	SANTANDER HLDG	0.022%	66.875%
864	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.022%	66.897%
865	CONSTELLATION B	0.022%	66.919%
866	HARLEY DAVIDSON	0.022%	66.941%
867	ARCHER DANIELS	0.022%	66.963%
868	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.022%	66.985%
869	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.022%	67.006%
870	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.022%	67.028%
871	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.022%	67.050%
872	CANADIAN APARTM	0.022%	67.072%
873	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.022%	67.094%
874	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.022%	67.116%
875	INGERSOLL-RAND	0.022%	67.138%
876	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.022%	67.159%
877	NEXTERA ENERGY INC COMMON STOCK USD.01	0.022%	67.181%
878	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.022%	67.203%
879	BP CAPITAL MARK	0.022%	67.225%
880	TJX COS INC SR UNSECURED 06/21 2.75	0.022%	67.246%
881	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.022%	67.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.022%	67.290%
883	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.022%	67.312%
884	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.022%	67.333%
885	DEVON ENERGY CORP COMMON STOCK USD.1	0.022%	67.355%
886	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.022%	67.377%
887	EMC CORP(MASS)	0.022%	67.398%
888	NVIDIA CORP	0.022%	67.420%
889	REINSURANCE GRO	0.022%	67.442%
890	IGM FINANCIAL I	0.022%	67.463%
891	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.022%	67.485%
892	MATTEL INC SR UNSECURED 08/21 2.35	0.022%	67.506%
893	SUPERIOR PLUS C	0.022%	67.528%
894	NORTHROP GRUMMA	0.022%	67.549%
895	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.022%	67.571%
896	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.021%	67.592%
897	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.021%	67.614%
898	METLIFE INC SR UNSECURED 04/24 3.6	0.021%	67.635%
899	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.021%	67.657%
900	PLAINS ALL AMER	0.021%	67.678%
901	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.021%	67.700%
902	INTL BUSINESS M	0.021%	67.721%
903	SEVEN & I HOLDI	0.021%	67.742%
904	UNICREDIT SPA	0.021%	67.764%
905	MID AMERICA APARTMENT COMM REIT USD.01	0.021%	67.785%
906	UNILEVER NV	0.021%	67.806%
907	GAP INC	0.021%	67.827%
908	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.021%	67.849%
909	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.021%	67.870%
910	CHINA MOBILE	0.021%	67.891%
911	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.021%	67.912%
912	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.021%	67.933%
913	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.021%	67.954%
914	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.021%	67.975%
915	CARDINAL HEALTH	0.021%	67.996%
916	LIBERTY MUTUAL	0.021%	68.017%
917	PARAMOUNT RESOU	0.021%	68.038%
918	COUNTRY GARDEN	0.021%	68.059%
919	GEELY AUTOMOBIL	0.021%	68.080%
920	DR HORTON INC COMMON STOCK USD.01	0.021%	68.101%
921	HOST HOTELS &	0.021%	68.122%
922	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.021%	68.143%
923	MYLAN NV 3.125%	0.021%	68.163%
924	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.021%	68.184%
925	MACQUARIE GP LT	0.021%	68.205%
926	CORNING INC SR UNSECURED 08/20 4.25	0.021%	68.226%
927	CNH INDUSTRIAL	0.021%	68.246%
928	NESTLE FINANCE	0.021%	68.267%
929	TELEFONICA SA	0.021%	68.288%
930	GENERAL ELECTRI	0.021%	68.308%
931	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.021%	68.329%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.021%	68.349%
933	SIKA FINANZ AG	0.021%	68.370%
934	GOODYEAR TIRE &	0.021%	68.391%
935	CARPENTER TECHN	0.021%	68.411%
936	THERMO FISHER S	0.021%	68.432%
937	GIBSON ENERGY I	0.021%	68.452%
938	DOMINION DIAMOND CORP COMMON STOCK	0.020%	68.473%
939	HEWLETT PACKARD	0.020%	68.493%
940	GGP INC REIT USD.01	0.020%	68.514%
941	T MOBILE USA INC COMPANY GUAR 04/22 4	0.020%	68.534%
942	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.020%	68.554%
943	MINITUBISHI CORP	0.020%	68.575%
944	EOG RESOURCES	0.020%	68.595%
945	TOKIO MARINE HL	0.020%	68.615%
946	BERKSHIRE HAT E	0.020%	68.636%
947	M + T BANK CORP COMMON STOCK USD.5	0.020%	68.656%
948	HYATT HOTELS CO	0.020%	68.676%
949	ENERFLEX LTD	0.020%	68.696%
950	CREDIT SUISSE G	0.020%	68.716%
951	AIRGAS INC COMPANY GUAR 08/20 3.05	0.020%	68.737%
952	JPMORGAN CHASE	0.020%	68.757%
953	ALLY FINANCIAL INC COMMON STOCK USD.1	0.020%	68.777%
954	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.020%	68.797%
955	ENEL S.p.A.	0.020%	68.817%
956	INTESA SANPAOLO	0.020%	68.837%
957	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.020%	68.857%
958	EMERA INC.	0.020%	68.877%
959	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.020%	68.897%
960	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.020%	68.917%
961	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.020%	68.937%
962	COOPERATIEVE RA	0.020%	68.957%
963	UNILEVER NV	0.020%	68.977%
964	MYLAN INC/PA	0.020%	68.997%
965	VORNADO REALTY TRUST REIT USD.04	0.020%	69.017%
966	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.020%	69.037%
967	TEXTRON INC COMMON STOCK USD.125	0.020%	69.057%
968	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.020%	69.076%
969	HCP INC.	0.020%	69.096%
970	STANDARD BANK G	0.020%	69.116%
971	COLGATE-PALMOLI	0.020%	69.136%
972	NATIONAL AUSTRAL	0.020%	69.156%
973	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.020%	69.175%
974	DOVER CORP	0.020%	69.195%
975	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.020%	69.215%
976	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.020%	69.234%
977	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.020%	69.254%
978	RENAULT	0.020%	69.274%
979	LOWE'S COS INC	0.020%	69.293%
980	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.020%	69.313%
981	LAFARGEHOLCIM L	0.020%	69.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.020%	69.352%
983	INTL BK RECON &	0.020%	69.372%
984	EUROPEAN FIN ST	0.020%	69.391%
985	NASDAQ INC SR UNSECURED 06/24 4.25	0.020%	69.411%
986	COMMONWEALTH BA	0.020%	69.430%
987	ASIAN DEVELOPME	0.020%	69.450%
988	COMMONWEALTH BA	0.020%	69.470%
989	GLAXOSMITHKLINE PLC SPON ADR ADR	0.019%	69.489%
990	LLOYDS BANKING	0.019%	69.508%
991	MORGAN STANLEY	0.019%	69.528%
992	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.019%	69.547%
993	LINDE AG	0.019%	69.567%
994	APACHE CORP COMMON STOCK USD.625	0.019%	69.586%
995	WESTFIELD CORP	0.019%	69.605%
996	AMGEN INC	0.019%	69.624%
997	STANDARD CHARTE	0.019%	69.644%
998	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.019%	69.663%
999	ARCONIC INC SR UNSECURED 02/22 5.87	0.019%	69.682%
1000	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.019%	69.701%
1001	VIACOM INC CLASS B COMMON STOCK USD.001	0.019%	69.721%
1002	DBS GROUP HLDGS	0.019%	69.740%
1003	INVESCO LTD COMMON STOCK USD.2	0.019%	69.759%
1004	CA INC COMMON STOCK USD.1	0.019%	69.778%
1005	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.019%	69.797%
1006	DUKE ENERGY CORP COMMON STOCK USD.001	0.019%	69.816%
1007	NIELSEN HOLDING	0.019%	69.835%
1008	MITSUBISHI ELEC	0.019%	69.854%
1009	QUEST DIAGNOSTI	0.019%	69.873%
1010	WESTPAC BANKING	0.019%	69.892%
1011	CARMAX INC COMMON STOCK USD.5	0.019%	69.911%
1012	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.019%	69.930%
1013	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.019%	69.949%
1014	AUST & NZ BANKI	0.019%	69.968%
1015	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.019%	69.987%
1016	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.019%	70.006%
1017	HOUSING DEVEL F	0.019%	70.025%
1018	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.019%	70.043%
1019	HSBC HOLDINGS P	0.019%	70.062%
1020	MUNCHENER RUCKV	0.019%	70.081%
1021	NORDEA BANK AB	0.019%	70.100%
1022	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.019%	70.119%
1023	AGEAS	0.019%	70.137%
1024	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.019%	70.156%
1025	KROGER CO SR UNSECURED 01/21 3.3	0.019%	70.175%
1026	MTN GROUP LTD	0.019%	70.193%
1027	AIR LIQUIDE(L')	0.019%	70.212%
1028	VERMILION ENERGY INC COMMON STOCK	0.019%	70.231%
1029	MITSUBISHI UFJ FINL SPON ADR ADR	0.019%	70.249%
1030	DEUTSCHE BANK A	0.019%	70.268%
1031	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.019%	70.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	INTERFOR CORP	0.019%	70.305%
1033	ELDORADO GOLD CORP COMMON STOCK	0.018%	70.323%
1034	XPO LOGISTICS INC COMMON STOCK USD.001	0.018%	70.342%
1035	NORWEGIAN CRUIS	0.018%	70.360%
1036	CNOOC LTD	0.018%	70.379%
1037	NOKIA CORP	0.018%	70.397%
1038	REPUBLIC SERVIC	0.018%	70.415%
1039	DEERE + CO COMMON STOCK USD1.0	0.018%	70.434%
1040	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.018%	70.452%
1041	SCHNEIDER SA	0.018%	70.470%
1042	TAHOE RESOURCES INC COMMON STOCK	0.018%	70.489%
1043	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.018%	70.507%
1044	GOODMAN GROUP	0.018%	70.525%
1045	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.018%	70.543%
1046	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.018%	70.562%
1047	XEROX CORP 2.75	0.018%	70.580%
1048	BM&F BOVESPA SA	0.018%	70.598%
1049	PERSIMMON PLC	0.018%	70.616%
1050	FNF GROUP TRACKING STK USD.0001	0.018%	70.634%
1051	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.018%	70.652%
1052	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.018%	70.670%
1053	KOHL'S CORPORATI	0.018%	70.688%
1054	HUNTINGTON BANC	0.018%	70.706%
1055	KEYCORP	0.018%	70.723%
1056	FUJITSU	0.018%	70.741%
1057	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.018%	70.759%
1058	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.018%	70.777%
1059	ZIMMER HLDGS IN	0.018%	70.795%
1060	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.018%	70.813%
1061	RELIANCE INDS	0.018%	70.830%
1062	BARCLAYS ADR-EA	0.018%	70.848%
1063	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.018%	70.866%
1064	JANUS CAPITAL G	0.018%	70.883%
1065	MULLEN GROUP LT	0.018%	70.901%
1066	BOMBARDIER INC	0.018%	70.919%
1067	SWISS RE AG	0.018%	70.936%
1068	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.018%	70.954%
1069	IVANHOE MINES L	0.018%	70.971%
1070	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.018%	70.989%
1071	KDDI CORP	0.018%	71.007%
1072	BEMIS CO INC	0.017%	71.024%
1073	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.017%	71.041%
1074	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.017%	71.059%
1075	DEUTSCHE LUFTHA	0.017%	71.076%
1076	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.017%	71.094%
1077	CALPINE CORP	0.017%	71.111%
1078	PRAXAIR STK	0.017%	71.129%
1079	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.017%	71.146%
1080	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.017%	71.164%
1081	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.017%	71.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	SBA COMMUNICATIONS CORP REIT USD.01	0.017%	71.198%
1083	SSR MINING INC COMMON STOCK	0.017%	71.216%
1084	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.017%	71.233%
1085	VIVENDI SA	0.017%	71.250%
1086	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.017%	71.268%
1087	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.017%	71.285%
1088	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.017%	71.302%
1089	SANTANDER UK PLC SR UNSECURED 03/24 4	0.017%	71.320%
1090	ANALOG DEVICES INC COMMON STOCK USD.167	0.017%	71.337%
1091	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	71.354%
1092	ACTIVISION BLIZ	0.017%	71.372%
1093	MITSUBISHI HVY	0.017%	71.389%
1094	UBS GROUP FUNDING JERSEY COMPANY GUAR 144A 09/25 4.125	0.017%	71.406%
1095	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.017%	71.424%
1096	WOLTERS KLUWERS	0.017%	71.441%
1097	MCKESSON CORP SR UNSECURED 03/24 3.796	0.017%	71.458%
1098	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.017%	71.475%
1099	IBM CORP SR UNSECURED 02/24 3.625	0.017%	71.493%
1100	BLACKROCK INC SR UNSECURED 06/22 3.375	0.017%	71.510%
1101	RUSSEL METALS I	0.017%	71.527%
1102	LAB CORP OF AME	0.017%	71.544%
1103	SHIN-ETSU CHEM	0.017%	71.561%
1104	AETNA INC SR UNSECURED 11/24 3.5	0.017%	71.579%
1105	MASTERCARD INC SR UNSECURED 04/24 3.375	0.017%	71.596%
1106	STATE STREET CORP SR UNSECURED 08/25 3.55	0.017%	71.613%
1107	AMGEN INC SR UNSECURED 05/24 3.625	0.017%	71.630%
1108	ENDEAVOUR MININ	0.017%	71.647%
1109	MEDTRONIC INC 3	0.017%	71.664%
1110	BAT INTL FINANC	0.017%	71.681%
1111	PRUDENTIAL ADR	0.017%	71.699%
1112	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.017%	71.716%
1113	CELGENE CORP SR UNSECURED 05/24 3.625	0.017%	71.733%
1114	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.017%	71.750%
1115	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.017%	71.767%
1116	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.017%	71.784%
1117	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.017%	71.801%
1118	AVNET INC SR UNSECURED 04/26 4.625	0.017%	71.818%
1119	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.017%	71.835%
1120	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.017%	71.852%
1121	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.017%	71.869%
1122	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.017%	71.886%
1123	LOEWS CORP SR UNSECURED 04/26 3.75	0.017%	71.903%
1124	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.017%	71.921%
1125	MOSAIC CO SR UNSECURED 11/23 4.25	0.017%	71.938%
1126	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.017%	71.955%
1127	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.017%	71.972%
1128	ASSURANT INC	0.017%	71.989%
1129	PERRIGO FIN UNL	0.017%	72.006%
1130	TESCO PLC	0.017%	72.023%
1131	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.017%	72.040%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.017%	72.057%
1133	ARCONIC INC COMMON STOCK	0.017%	72.074%
1134	LEGAL & GENERAL	0.017%	72.091%
1135	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.017%	72.108%
1136	BOLIDEN AB	0.017%	72.125%
1137	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.017%	72.142%
1138	QUALCOMM INC SR UNSECURED 05/25 3.45	0.017%	72.159%
1139	3I GROUP PLC	0.017%	72.176%
1140	COACH INC SR UNSECURED 04/25 4.25	0.017%	72.192%
1141	ARCELORMITTAL	0.017%	72.209%
1142	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.017%	72.226%
1143	STATOIL ASA COMPANY GUAR 01/22 3.15	0.017%	72.243%
1144	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.017%	72.260%
1145	HSBC USA INC SR UNSECURED 06/24 3.5	0.017%	72.277%
1146	SPARK INFRASTRU	0.017%	72.294%
1147	STATE STREET CORP SR UNSECURED 12/24 3.3	0.017%	72.311%
1148	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.017%	72.328%
1149	ANTHEM INC	0.017%	72.345%
1150	MANITOBA PROVIN	0.017%	72.362%
1151	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.017%	72.379%
1152	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.017%	72.395%
1153	TRICAN WELL SER	0.017%	72.412%
1154	VISA INC SR UNSECURED 12/25 3.15	0.017%	72.429%
1155	UNUM GROUP	0.017%	72.446%
1156	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.017%	72.463%
1157	MARSH & MCLENNA	0.017%	72.480%
1158	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.017%	72.496%
1159	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.017%	72.513%
1160	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.017%	72.530%
1161	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.017%	72.547%
1162	OVERSEA-CHINESE	0.017%	72.563%
1163	NORDEA BANK AB	0.017%	72.580%
1164	BANK TOKYO-MIT	0.017%	72.597%
1165	BORGWARNER INC COMMON STOCK USD.01	0.017%	72.614%
1166	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.017%	72.630%
1167	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.017%	72.647%
1168	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.017%	72.664%
1169	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.017%	72.681%
1170	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.017%	72.697%
1171	GENUINE PARTS C	0.017%	72.714%
1172	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.017%	72.731%
1173	AMETEK INC COMMON STOCK USD.01	0.017%	72.747%
1174	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.017%	72.764%
1175	DEUTSCHE BK AG	0.017%	72.781%
1176	BANCO SANTANDER SA SPON ADR ADR	0.017%	72.798%
1177	FIRSTSERVICE CORP COMMON STOCK	0.017%	72.814%
1178	CME GROUP INC SR UNSECURED 03/25 3	0.017%	72.831%
1179	PFIZER INC SR UNSECURED 12/26 3	0.017%	72.847%
1180	NEWMONT MINING CORP COMMON STOCK USD1.6	0.017%	72.864%
1181	CBRE GROUP INC A COMMON STOCK USD.01	0.017%	72.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	OWENS CORNING COMMON STOCK USD.001	0.017%	72.897%
1183	PTT PUBLIC COMP	0.017%	72.914%
1184	A.P. MOLLER-MAE	0.017%	72.931%
1185	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.017%	72.947%
1186	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.017%	72.964%
1187	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.017%	72.980%
1188	CANON INC	0.017%	72.997%
1189	STRYKER CORP	0.017%	73.013%
1190	KOMATSU	0.017%	73.030%
1191	NORTHLAND POWER	0.017%	73.047%
1192	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.017%	73.063%
1193	CITIGROUP INC SR UNSECURED 04/25 3.3	0.017%	73.080%
1194	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.017%	73.096%
1195	EATON CORP COMPANY GUAR 11/22 2.75	0.017%	73.113%
1196	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.017%	73.129%
1197	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.017%	73.146%
1198	ORACLE CORP SR UNSECURED 10/22 2.5	0.017%	73.162%
1199	EXELON CORP SR UNSECURED 04/26 3.4	0.017%	73.179%
1200	BRITISH AMERICAN TOB SP ADR ADR	0.017%	73.195%
1201	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.016%	73.212%
1202	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.016%	73.228%
1203	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	73.245%
1204	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.016%	73.261%
1205	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	73.278%
1206	QUEBECOR INC 'B	0.016%	73.294%
1207	VIACOM INC SR UNSECURED 04/24 3.875	0.016%	73.311%
1208	LYONDELLBASELL	0.016%	73.327%
1209	STORA ENSO OYJ	0.016%	73.344%
1210	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	73.360%
1211	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.016%	73.376%
1212	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.016%	73.393%
1213	XEROX CORP COMMON STOCK USD1.0	0.016%	73.409%
1214	FLEXTRONICS INT	0.016%	73.426%
1215	SVENSKA HANDELS	0.016%	73.442%
1216	SKAND ENSKILDA	0.016%	73.458%
1217	BUNGE LTD COMMON STOCK USD.01	0.016%	73.474%
1218	BAXTER INTL INC	0.016%	73.491%
1219	TELIASONERA AB	0.016%	73.507%
1220	ATOS ORIGIN SA	0.016%	73.523%
1221	ENERCARE INC	0.016%	73.540%
1222	STATE STREET CORP SR UNSECURED 05/21 1.95	0.016%	73.556%
1223	NORDSTROM INC	0.016%	73.572%
1224	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.016%	73.588%
1225	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.016%	73.605%
1226	LENNAR CORP CL	0.016%	73.621%
1227	NEW FLYER COMMO	0.016%	73.637%
1228	SWISSCOM AG	0.016%	73.653%
1229	CORUS ENTERTAIN	0.016%	73.670%
1230	DOMINION RES(VI	0.016%	73.686%
1231	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.016%	73.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	ARAMARK COMMON STOCK USD.01	0.016%	73.718%
1233	ARKEMA	0.016%	73.734%
1234	LKQ CORP COMMON STOCK USD.01	0.016%	73.750%
1235	COACH INC	0.016%	73.767%
1236	WILLIS TOWERS W	0.016%	73.783%
1237	PETROCHINA CO	0.016%	73.799%
1238	HUNTSMAN CORP COMMON STOCK USD.01	0.016%	73.815%
1239	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.016%	73.831%
1240	BOEING CO SR UNSECURED 03/25 2.5	0.016%	73.847%
1241	DUKE REALTY CORP REIT USD.01	0.016%	73.863%
1242	REGENCY CENTERS CORP REIT USD.01	0.016%	73.879%
1243	DEUTSCHE POST A	0.016%	73.895%
1244	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.016%	73.911%
1245	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.016%	73.927%
1246	BECTON DICKINSON	0.016%	73.943%
1247	TOREX GOLD RESO	0.016%	73.959%
1248	SASOL	0.016%	73.975%
1249	MAZDA MOTOR COR	0.016%	73.991%
1250	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.016%	74.006%
1251	PREMIUM BRANDS	0.016%	74.022%
1252	LAND SECURITIES	0.016%	74.038%
1253	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.016%	74.054%
1254	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.016%	74.070%
1255	VODAFONE GROUP PLC SP ADR ADR	0.016%	74.085%
1256	WESTROCK CO COMMON STOCK	0.016%	74.101%
1257	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.016%	74.117%
1258	UDR INC REIT USD.01	0.016%	74.133%
1259	TARGET CORP SR UNSECURED 04/26 2.5	0.016%	74.148%
1260	STMICROELECTRON	0.016%	74.164%
1261	SUNAC CHINA HLD	0.016%	74.180%
1262	STANDARD LIFE P	0.016%	74.196%
1263	SL GREEN REALTY	0.016%	74.211%
1264	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.016%	74.227%
1265	UNILEVER PLC SPONSORED ADR ADR	0.016%	74.243%
1266	BNP PARIBAS SR UNSECURED 05/20 2.375	0.016%	74.258%
1267	NORTHERN TRUST	0.016%	74.274%
1268	MTU AERO ENGINE	0.016%	74.290%
1269	AUTOLIV INC	0.016%	74.305%
1270	CBS CORP COMPANY GUAR 01/27 2.9	0.016%	74.321%
1271	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.016%	74.336%
1272	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	74.352%
1273	ONEX CORP SUB V	0.016%	74.367%
1274	DANONE S.A. COM	0.016%	74.383%
1275	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.016%	74.398%
1276	LG Electronics	0.016%	74.414%
1277	HYUNDAI MOTOR C	0.015%	74.429%
1278	ADIDAS AG	0.015%	74.445%
1279	TOTAL SA SPON ADR ADR	0.015%	74.460%
1280	EXTRA SPACE STO	0.015%	74.476%
1281	Banco Sabadell	0.015%	74.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	UNILEVER CAP CO	0.015%	74.507%
1283	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	74.522%
1284	SAMPO OYJ	0.015%	74.537%
1285	ASHTREAD GROUP	0.015%	74.553%
1286	ANADARKO PETROL	0.015%	74.568%
1287	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.015%	74.583%
1288	BORALEX INC CL	0.015%	74.599%
1289	MUFG AMERICAS H	0.015%	74.614%
1290	ADOBE SYSTEMS I	0.015%	74.629%
1291	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.015%	74.645%
1292	FRANCO NEVADA CORP COMMON STOCK	0.015%	74.660%
1293	RADIANT OPTO EL	0.015%	74.675%
1294	SOUTHERN CO	0.015%	74.690%
1295	BOUYGUES	0.015%	74.705%
1296	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.015%	74.721%
1297	ONEOK INC	0.015%	74.736%
1298	NESTLE FINANCE	0.015%	74.751%
1299	ING GROEP NV	0.015%	74.766%
1300	IRON MOUNTAIN INC REIT USD.01	0.015%	74.781%
1301	MACY S INC COMMON STOCK USD.01	0.015%	74.796%
1302	RAGING RIVER EX	0.015%	74.811%
1303	NETAPP INC.	0.015%	74.826%
1304	WESFARMERS LTD	0.015%	74.841%
1305	MARTINREA INTER	0.015%	74.856%
1306	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.015%	74.871%
1307	TAYLOR WIMPEY	0.015%	74.886%
1308	BALL CORP	0.015%	74.901%
1309	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.015%	74.916%
1310	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.015%	74.931%
1311	UNIVERSAL HLTH	0.015%	74.946%
1312	POST HOLDINGS INC COMMON STOCK USD.01	0.015%	74.961%
1313	LINCOLN NATL CO	0.015%	74.976%
1314	MEG ENERGY CORP	0.015%	74.991%
1315	PHILIPS ELECTRO	0.015%	75.006%
1316	BAE SYSTEMS	0.015%	75.021%
1317	HARRIS CORP	0.015%	75.035%
1318	ETRADE FINANCA	0.015%	75.050%
1319	SUMITOMO CHEMIC	0.015%	75.065%
1320	RYDER SYSTEM IN	0.015%	75.080%
1321	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.015%	75.095%
1322	NUVISTA ENERGY	0.015%	75.110%
1323	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.015%	75.124%
1324	CHINA PETROLEUM	0.015%	75.139%
1325	TELECOM ITALIA	0.015%	75.154%
1326	SECURE ENERGY S	0.015%	75.169%
1327	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.015%	75.183%
1328	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.015%	75.198%
1329	PAREX RESOURCES	0.015%	75.213%
1330	CANADIAN REAL E	0.015%	75.227%
1331	ADECCO SA	0.015%	75.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.015%	75.257%
1333	ALLIED PPTY,REI	0.015%	75.271%
1334	SUZUKI MOTOR CO	0.015%	75.286%
1335	SMART REAL ESTA	0.015%	75.300%
1336	APACHE CORP SR UNSECURED 04/22 3.25	0.015%	75.315%
1337	PVH CORP COMMON STOCK USD1.0	0.015%	75.330%
1338	TELEPERFORMANCE	0.015%	75.344%
1339	DEN DANSKE BANK	0.014%	75.359%
1340	AON PLC	0.014%	75.373%
1341	RITCHIE BROS. A	0.014%	75.388%
1342	SUN HUNG KAI PR	0.014%	75.402%
1343	UTD RENTALS INC	0.014%	75.416%
1344	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.014%	75.431%
1345	MITSUI & CO	0.014%	75.445%
1346	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.014%	75.459%
1347	ORBITAL ATK INC COMMON STOCK USD.01	0.014%	75.474%
1348	JABIL CIRCUIT I	0.014%	75.488%
1349	NIPPON STEEL CO	0.014%	75.502%
1350	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.014%	75.516%
1351	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.014%	75.531%
1352	LIBERTY BROADBAND C COMMON STOCK USD.01	0.014%	75.545%
1353	TJX COS INC	0.014%	75.559%
1354	JOHNSON MATTHEY	0.014%	75.573%
1355	LOEWS CORP COMMON STOCK USD.01	0.014%	75.587%
1356	HOLOGIC INC COMMON STOCK USD.01	0.014%	75.602%
1357	LANXESS	0.014%	75.616%
1358	WM MORRISON SUP	0.014%	75.630%
1359	HP INC SR UNSECURED 12/21 4.65	0.014%	75.644%
1360	INGREDION INC COMMON STOCK USD.01	0.014%	75.658%
1361	AGCO CORP	0.014%	75.672%
1362	UNUM GROUP	0.014%	75.686%
1363	QUANTA SERVICES	0.014%	75.700%
1364	GRAN TIERRA ENE	0.014%	75.714%
1365	IMPERIAL TOBACC	0.014%	75.728%
1366	FRESENIUS SE &	0.014%	75.742%
1367	AVIVA PLC	0.014%	75.756%
1368	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.014%	75.770%
1369	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.014%	75.784%
1370	EXCHANGE INCOME	0.014%	75.798%
1371	CLARIANT AG	0.014%	75.812%
1372	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.014%	75.826%
1373	BRITISH LAND CO	0.014%	75.840%
1374	LONZA GROUP AG	0.014%	75.854%
1375	NASDAQ INC COMMON STOCK USD.01	0.014%	75.868%
1376	ATCO LTD CL I N	0.014%	75.882%
1377	SEGRO PLC	0.014%	75.895%
1378	VESTAS WIND SYS	0.014%	75.909%
1379	HORMEL FOODS CORP COMMON STOCK USD.01465	0.014%	75.923%
1380	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.014%	75.937%
1381	NETEASE INC ADR ADR USD.0001	0.014%	75.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	DOWDUPONT INC COMMON STOCK USD.01	0.014%	75.965%
1383	KLEPIERRE	0.014%	75.978%
1384	PERRIGO CO PLC	0.014%	75.992%
1385	LEIDOS HOLDINGS	0.014%	76.006%
1386	HESS CORPORATIO	0.014%	76.020%
1387	GECINA SA	0.014%	76.033%
1388	UTD THERAPEUTIC	0.014%	76.047%
1389	AUTONATION INC	0.014%	76.061%
1390	AECON GROUP INC	0.014%	76.074%
1391	LABRADOR IRON O	0.014%	76.088%
1392	KONINKLIJKE KPN	0.014%	76.102%
1393	TREASURY WINE E	0.014%	76.115%
1394	FRESENIUS MEDIC	0.014%	76.129%
1395	THOR INDUSTRIES INC COMMON STOCK USD.1	0.014%	76.143%
1396	CUMMINS INC	0.014%	76.156%
1397	LENNAR CORP COMPANY GUAR 01/22 4.125	0.014%	76.170%
1398	NRG ENERGY	0.014%	76.183%
1399	SPIRIT AEROSYST	0.014%	76.197%
1400	AUTODESK INC SR UNSECURED 12/22 3.6	0.014%	76.210%
1401	HP INC COMMON STOCK USD.01	0.014%	76.224%
1402	COTY INC CL A COMMON STOCK USD.01	0.014%	76.238%
1403	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.014%	76.251%
1404	NORBORD INC COMMON STOCK	0.013%	76.265%
1405	AFFILIATED MNGR	0.013%	76.278%
1406	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.013%	76.291%
1407	GIVAUDAN	0.013%	76.305%
1408	UBISOFT ENTERTA	0.013%	76.318%
1409	KEYCORP	0.013%	76.332%
1410	SMITHS GROUP	0.013%	76.345%
1411	PETROBRAS PREFE	0.013%	76.358%
1412	BOC HONG KONG H	0.013%	76.372%
1413	STEEL DYNAMICS INC COMMON STOCK USD.005	0.013%	76.385%
1414	JM SMUCKER CO/THE COMMON STOCK	0.013%	76.399%
1415	VALEO SA	0.013%	76.412%
1416	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	76.425%
1417	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.013%	76.439%
1418	CRED SUIS GP FU	0.013%	76.452%
1419	KELT EXPLORATIO	0.013%	76.465%
1420	HUMANA INC SR UNSECURED 10/19 2.625	0.013%	76.478%
1421	CASCADES INC	0.013%	76.492%
1422	ENBRIDGE ENERGY	0.013%	76.505%
1423	ARROW ELECTRONI	0.013%	76.518%
1424	MARKEL CORP COMMON STOCK	0.013%	76.531%
1425	SWATCH GROUP	0.013%	76.544%
1426	BP PLC SPONS ADR ADR	0.013%	76.558%
1427	BELLWAY	0.013%	76.571%
1428	PENTAIR PLC	0.013%	76.584%
1429	FEDERAL REALTY INVS TRUST REIT USD.01	0.013%	76.597%
1430	COMERICA INC	0.013%	76.610%
1431	GREAT CANADIAN	0.013%	76.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	TIFFANY & CO	0.013%	76.637%
1433	CHINA O/SEAS LA	0.013%	76.650%
1434	PARKLAND FUEL C	0.013%	76.663%
1435	SHOPIFY INC CLASS A COMMON STOCK	0.013%	76.676%
1436	DR PEPPER SNAPP	0.013%	76.689%
1437	WESTERN FOREST	0.013%	76.702%
1438	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.013%	76.715%
1439	SMURFIT KAPPA P	0.013%	76.729%
1440	DUFREY AG-REG	0.013%	76.742%
1441	Cineplex Inc.	0.013%	76.755%
1442	JONES LANG LASA	0.013%	76.768%
1443	POLSKI KON NAF	0.013%	76.781%
1444	OSHKOSH CORP COMMON STOCK USD.01	0.013%	76.794%
1445	TRINITY INDS	0.013%	76.807%
1446	SUMITOMO ELEC I	0.013%	76.820%
1447	PRECISION DRILLING CORP COMMON STOCK	0.013%	76.833%
1448	ERSTE GROUP BAN	0.013%	76.846%
1449	CSL LIMITED	0.013%	76.859%
1450	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.013%	76.872%
1451	RECKITT BENCKIS	0.013%	76.885%
1452	FORTESCUE METAL	0.013%	76.898%
1453	STOCKLAND TRUST	0.013%	76.911%
1454	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.013%	76.924%
1455	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.013%	76.937%
1456	CDN UTILS LTD N	0.013%	76.950%
1457	JUNIPER NETWORK	0.013%	76.963%
1458	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.013%	76.976%
1459	AMP LIMITED	0.013%	76.989%
1460	AGILENT TECHNOL	0.013%	77.001%
1461	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	77.014%
1462	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.013%	77.027%
1463	KROTON EDUCACIO	0.013%	77.040%
1464	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.013%	77.053%
1465	LG CHEM LTD	0.013%	77.066%
1466	GRUPO MEXICO SA	0.013%	77.078%
1467	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	77.091%
1468	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.013%	77.104%
1469	BANK OF NOVA SC	0.013%	77.117%
1470	BCO BRADESCO,AD	0.013%	77.130%
1471	PULTEGROUP INC.	0.013%	77.142%
1472	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.013%	77.155%
1473	DEXUS PROPERTY	0.013%	77.168%
1474	PRETIUM RESOURC	0.013%	77.180%
1475	MARKS & SPENCER	0.013%	77.193%
1476	WELLS FARGO & C	0.013%	77.206%
1477	CAMDEN PROPERTY	0.013%	77.218%
1478	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.013%	77.231%
1479	EDF	0.013%	77.244%
1480	MS&AD INSURANCE	0.013%	77.256%
1481	PETROBRAS COMMO	0.013%	77.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	TOYOTA TSUSHO C	0.013%	77.282%
1483	CARREFOUR SA	0.013%	77.294%
1484	BLUESCOPE STEEL	0.013%	77.307%
1485	ELECTR DE FRANC	0.013%	77.319%
1486	KINGSPAN GROUP	0.013%	77.332%
1487	MICROSEMI	0.013%	77.345%
1488	ECOLAB INC COMMON STOCK USD1.0	0.013%	77.357%
1489	SESA STERLITE	0.013%	77.370%
1490	DAI-ICHI LIFE	0.013%	77.382%
1491	SANDSTORM GOLD	0.013%	77.395%
1492	GENERAL MILLS I	0.013%	77.407%
1493	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.013%	77.420%
1494	NATIONAL OILWEL	0.013%	77.432%
1495	SWEDBANK AB	0.013%	77.445%
1496	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.013%	77.457%
1497	SPRINT CORP COMMON STOCK USD.01	0.012%	77.470%
1498	CHINA MERCHANTS	0.012%	77.482%
1499	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.012%	77.495%
1500	ALBEMARLE CORP	0.012%	77.507%
1501	YAMAHA MOTOR CO	0.012%	77.520%
1502	NTT DOCOMO INC	0.012%	77.532%
1503	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.012%	77.544%
1504	KONINKLIJKE DSM	0.012%	77.557%
1505	SENSATA TECHNOL	0.012%	77.569%
1506	UNI-SELECT INC	0.012%	77.581%
1507	WESTERN GAS PAR	0.012%	77.594%
1508	TORCHMARK CORP COMMON STOCK USD1.0	0.012%	77.606%
1509	OLIN CORP	0.012%	77.619%
1510	NESTE OIL OYJ	0.012%	77.631%
1511	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.012%	77.643%
1512	TOSOH CORP	0.012%	77.656%
1513	PRAIRIESKY ROYA	0.012%	77.668%
1514	DELL TECHNOLOGIES INC CL V TRACKING STK	0.012%	77.680%
1515	AEON CO., LTD	0.012%	77.693%
1516	DANA HOLDING CO	0.012%	77.705%
1517	WESTERN POWER W	0.012%	77.717%
1518	BIRCHCLIFF ENER	0.012%	77.729%
1519	BARRATT DEVEL	0.012%	77.742%
1520	BAT INTL FINANC	0.012%	77.754%
1521	MICHAEL KORS HO	0.012%	77.766%
1522	CBS CORP COMPANY GUAR 04/20 5.75	0.012%	77.779%
1523	AIRBUS GROUP NV	0.012%	77.791%
1524	BANK RAKYAT IND	0.012%	77.803%
1525	GKN PLC	0.012%	77.815%
1526	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.012%	77.827%
1527	REXEL PROMESSES	0.012%	77.840%
1528	HARLEY DAVIDSON	0.012%	77.852%
1529	INTERNATIONAL G	0.012%	77.864%
1530	SHELL INTERNATI	0.012%	77.876%
1531	UNIONE DI BAN.	0.012%	77.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.012%	77.900%
1533	BANK LEUMI LE-I	0.012%	77.913%
1534	SVENSKA HANDELS	0.012%	77.925%
1535	FREEHOLD ROYALT	0.012%	77.937%
1536	SAINSBURY (J) P	0.012%	77.949%
1537	S+P GLOBAL INC COMMON STOCK USD1.0	0.012%	77.961%
1538	STELLA JONES IN	0.012%	77.973%
1539	MURATA MFG CO	0.012%	77.985%
1540	CARLISLE COS IN	0.012%	77.997%
1541	ESSITY AKTIEBOL	0.012%	78.010%
1542	SHIRE PLC	0.012%	78.022%
1543	AECOM COMMON STOCK USD.01	0.012%	78.034%
1544	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.012%	78.046%
1545	BORAL LIMITED	0.012%	78.058%
1546	FAURECIA	0.012%	78.070%
1547	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	78.082%
1548	NAVIENT CORP COMMON STOCK USD.01	0.012%	78.094%
1549	SYNNEX CORP COMMON STOCK USD.001	0.012%	78.106%
1550	VICINITY CENTER	0.012%	78.118%
1551	LG DISPLAY CO	0.012%	78.130%
1552	AUTOZONE INC SR UNSECURED 04/22 3.7	0.012%	78.142%
1553	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	78.154%
1554	MANPOWER INC	0.012%	78.166%
1555	WH GROUP LTD	0.012%	78.178%
1556	STEINHOFF INTER	0.012%	78.190%
1557	KIMCO REALTY	0.012%	78.201%
1558	ITOCHU CORP	0.012%	78.213%
1559	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	78.225%
1560	RICE ENERGY INC COMMON STOCK USD.01	0.012%	78.237%
1561	FERRARI NV	0.012%	78.249%
1562	ROSS STORES INC	0.012%	78.261%
1563	AIR LEASE CORP	0.012%	78.273%
1564	VULCAN MATERIAL	0.012%	78.285%
1565	UNITED OVERSEAS	0.012%	78.297%
1566	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.012%	78.308%
1567	SCOR	0.012%	78.320%
1568	DENSO CORP	0.012%	78.332%
1569	ECOLAB INC SR UNSECURED 12/21 4.35	0.012%	78.344%
1570	COMMERZBANK AG	0.012%	78.356%
1571	KFW 1.375% 01FE	0.012%	78.367%
1572	AMER ELEC POWER	0.012%	78.379%
1573	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.012%	78.391%
1574	ROCKWELL AUTO	0.012%	78.403%
1575	COMMERCE BANCSH	0.012%	78.415%
1576	INNERGEX RENEWA	0.012%	78.426%
1577	AMADEUS IT HLDG	0.012%	78.438%
1578	ENSIGN ENERGY S	0.012%	78.450%
1579	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.012%	78.462%
1580	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.012%	78.473%
1581	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.012%	78.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	ELISA OYJ-A	0.012%	78.497%
1583	ASSURANT INC COMMON STOCK USD.01	0.012%	78.508%
1584	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.012%	78.520%
1585	EXELON GENERATI	0.012%	78.532%
1586	SONOCO PRODUCTS	0.012%	78.544%
1587	CAIXABANK	0.012%	78.555%
1588	SEMAFO INC COMM	0.012%	78.567%
1589	MITEL NETWORKS	0.012%	78.579%
1590	ARRIS INTERNATI	0.012%	78.590%
1591	UTD MICRO ELECT	0.012%	78.602%
1592	GPT GROUP	0.012%	78.613%
1593	NASPERS LIMITED	0.012%	78.625%
1594	MKS INSTRUMENTS INC COMMON STOCK	0.012%	78.637%
1595	BROTHERIndustr	0.012%	78.648%
1596	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.012%	78.660%
1597	HAMMERSON	0.011%	78.671%
1598	GENTEX CORP COMMON STOCK USD.06	0.011%	78.683%
1599	SBERBANK OF RUS	0.011%	78.694%
1600	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.011%	78.706%
1601	SUN COMMUNITIES INC REIT USD.01	0.011%	78.717%
1602	NOBLE ENERGY IN	0.011%	78.729%
1603	TORAY INDS INC	0.011%	78.740%
1604	NATIONAL RETAIL PROPERTIES REIT USD.01	0.011%	78.751%
1605	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.011%	78.763%
1606	FIRST CAPITAL R	0.011%	78.774%
1607	KION GROUP AG	0.011%	78.786%
1608	TOLL BROTHERS INC COMMON STOCK USD.01	0.011%	78.797%
1609	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.011%	78.809%
1610	EVEREST RE GROU	0.011%	78.820%
1611	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.011%	78.831%
1612	SOMPO JAPAN NIP	0.011%	78.843%
1613	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.011%	78.854%
1614	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.011%	78.865%
1615	K&S AG	0.011%	78.877%
1616	ASML HOLDING NV	0.011%	78.888%
1617	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.011%	78.899%
1618	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.011%	78.911%
1619	TUI AG	0.011%	78.922%
1620	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.011%	78.933%
1621	CAPITAL POWER C	0.011%	78.944%
1622	SK C&C CO LTD	0.011%	78.956%
1623	OMV AG	0.011%	78.967%
1624	INFINEON TECHNO	0.011%	78.978%
1625	INTERTEK TESTIN	0.011%	78.989%
1626	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	79.001%
1627	EXPRESS SCRIPTS	0.011%	79.012%
1628	CREDIT AGRICOLE	0.011%	79.023%
1629	BRUNSWICK CORP	0.011%	79.034%
1630	BECTON DICKINSO	0.011%	79.046%
1631	NORDSTROM INC	0.011%	79.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.011%	79.068%
1633	JFE HOLDINGS IN	0.011%	79.079%
1634	MARTIN MARIETTA	0.011%	79.090%
1635	PACWEST BANCORP COMMON STOCK	0.011%	79.102%
1636	VEREIT INC REIT USD.01	0.011%	79.113%
1637	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.011%	79.124%
1638	COMINAR REAL ES	0.011%	79.135%
1639	SK ENERGY CO LT	0.011%	79.146%
1640	BALOISE- HOLDIN	0.011%	79.157%
1641	NATIONAL GRID PLC SP ADR ADR	0.011%	79.169%
1642	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.011%	79.180%
1643	TORC OIL & GAS	0.011%	79.191%
1644	NIPPON BUILDING	0.011%	79.202%
1645	WALGREEN CO COMPANY GUAR 09/22 3.1	0.011%	79.213%
1646	BERKELEY GROUP	0.011%	79.224%
1647	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.011%	79.236%
1648	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.011%	79.247%
1649	DELPHI AUTOMOTI	0.011%	79.258%
1650	CARLSBERG	0.011%	79.269%
1651	DOUGLAS EMMETT INC REIT USD.01	0.011%	79.280%
1652	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.011%	79.291%
1653	KIMBERLY-CLARK	0.011%	79.302%
1654	FISCHER(GEORG)A	0.011%	79.313%
1655	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.011%	79.324%
1656	PROCTER & GAMBL	0.011%	79.336%
1657	AT+T INC SR UNSECURED 02/21 2.8	0.011%	79.347%
1658	ABBVIE INC SR UNSECURED 05/20 2.5	0.011%	79.358%
1659	ADIENT PLC	0.011%	79.369%
1660	AISIN SEIKI CO	0.011%	79.380%
1661	MELROSE INDUSTR	0.011%	79.391%
1662	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.011%	79.402%
1663	CITIC LTD	0.011%	79.413%
1664	KEYBANK NA/CLEV	0.011%	79.424%
1665	SLM CORP COMMON STOCK USD.2	0.011%	79.435%
1666	APARTMENT INVT + MGMT CO A REIT USD.01	0.011%	79.446%
1667	GATX CORP	0.011%	79.457%
1668	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.011%	79.468%
1669	APTARGROUP INC COMMON STOCK USD.01	0.011%	79.479%
1670	WR BERKLEY CORP COMMON STOCK USD.2	0.011%	79.490%
1671	NEC CORP	0.011%	79.501%
1672	MYLAN INC COMPANY GUAR 03/19 2.55	0.011%	79.512%
1673	MURPHY OIL CORP	0.011%	79.523%
1674	KNIGHT THERAPEU	0.011%	79.534%
1675	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.011%	79.545%
1676	ECN CAPITAL COR	0.011%	79.556%
1677	ELECTRONIC ARTS	0.011%	79.567%
1678	RANDGOLD RESOUR	0.011%	79.578%
1679	EVERSOURCE ENER	0.011%	79.589%
1680	SIGNET JEWELERS	0.011%	79.599%
1681	DNB NOR ASA	0.011%	79.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.011%	79.621%
1683	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.011%	79.632%
1684	HEXCEL CORP COMMON STOCK USD.01	0.011%	79.643%
1685	KILROY REALTY C	0.011%	79.654%
1686	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.011%	79.665%
1687	EXELON CORP COMMON STOCK	0.011%	79.676%
1688	TDK CORP	0.011%	79.687%
1689	NEVSUN RESOURCES LTD COMMON STOCK	0.011%	79.697%
1690	JULIUS BAER GRO	0.011%	79.708%
1691	GAMING AND LEISURE PROPERTIE REIT	0.011%	79.719%
1692	LAS VEGAS SANDS	0.011%	79.730%
1693	FIRST HORIZON N	0.011%	79.741%
1694	HALLIBURTON CO	0.011%	79.752%
1695	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.011%	79.762%
1696	COOPER COS INC	0.011%	79.773%
1697	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.011%	79.784%
1698	GARMIN LTD.	0.011%	79.795%
1699	HUDSON'S BAY CO	0.011%	79.805%
1700	MARATHON OIL CO	0.011%	79.816%
1701	SNAP-ON INC	0.011%	79.827%
1702	DOREL INDS INC	0.011%	79.838%
1703	HDFC BANK LTD	0.011%	79.848%
1704	GALP ENERGIA	0.011%	79.859%
1705	PG&E CORP	0.011%	79.870%
1706	SONY CORP SPONSORED ADR ADR	0.011%	79.880%
1707	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.011%	79.891%
1708	MASTEC INC	0.011%	79.902%
1709	HYDRO ONE LTD	0.011%	79.912%
1710	ASSURED GUARANT	0.011%	79.923%
1711	BARD(CR)INC	0.011%	79.933%
1712	EQUIFAX INC	0.011%	79.944%
1713	EPR PROPERTIES REIT USD.01	0.011%	79.955%
1714	SANDVIK AB	0.011%	79.965%
1715	DARDEN RESTAURA	0.011%	79.976%
1716	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	79.986%
1717	BEMIS COMPANY COMMON STOCK USD.1	0.011%	79.997%
1718	MCKESSON CORP SR UNSECURED 03/21 4.75	0.011%	80.007%
1719	ATS AUTOMATION	0.011%	80.018%
1720	TERADYNE INC	0.011%	80.029%
1721	MACERICH CO	0.011%	80.039%
1722	CHINA UNICOM LT	0.011%	80.050%
1723	UMICORE	0.011%	80.060%
1724	Arch Capital Gr	0.010%	80.071%
1725	SANLAM LIMITED	0.010%	80.081%
1726	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	80.092%
1727	TATA MOTORS LTD	0.010%	80.102%
1728	AGRICULTURAL BK	0.010%	80.113%
1729	WESTSHORE TERMI	0.010%	80.123%
1730	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.010%	80.133%
1731	TAKEDA PHARMACE	0.010%	80.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.010%	80.154%
1733	LIBERTY PROPERTY TRUST REIT USD.001	0.010%	80.165%
1734	FIRST SOLAR INC	0.010%	80.175%
1735	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.010%	80.186%
1736	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	80.196%
1737	RANDSTAD HOLDIN	0.010%	80.206%
1738	ROYAL DUTCH SH-	0.010%	80.217%
1739	DCT INDUSTRIAL TRUST INC REIT USD.01	0.010%	80.227%
1740	AEGON N.V.	0.010%	80.238%
1741	HOME CAP GRP IN	0.010%	80.248%
1742	INFOSYS TECHNOL	0.010%	80.258%
1743	HIGHWOODS PROPE	0.010%	80.269%
1744	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.010%	80.279%
1745	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.010%	80.289%
1746	HENRY SCHEIN CO	0.010%	80.300%
1747	GAS NATURAL SDG	0.010%	80.310%
1748	CBOE HOLDINGS INC COMMON STOCK	0.010%	80.320%
1749	COLFAX CORP	0.010%	80.331%
1750	BAIDU INC SPON ADR ADR USD.00005	0.010%	80.341%
1751	GALAPAGOS NV	0.010%	80.351%
1752	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.010%	80.362%
1753	INTUIT INC COMMON STOCK USD.01	0.010%	80.372%
1754	HILL ROM HOLDINGS INC COMMON STOCK	0.010%	80.382%
1755	HALMA	0.010%	80.393%
1756	RESONA HOLDINGS	0.010%	80.403%
1757	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.010%	80.413%
1758	WHIRLPOOL CORP	0.010%	80.423%
1759	ALCOA CORP COMMON STOCK USD.01	0.010%	80.434%
1760	RENAISSANCE RE	0.010%	80.444%
1761	IPG PHOTONICS C	0.010%	80.454%
1762	HEALTHSOUTH CORP COMMON STOCK USD.01	0.010%	80.464%
1763	CUBESMART REIT USD.01	0.010%	80.474%
1764	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.010%	80.485%
1765	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	80.495%
1766	SEKISUI CHEMICA	0.010%	80.505%
1767	RSA INSURANCE G	0.010%	80.515%
1768	AMDOCS LTD COMMON STOCK GBP.0001	0.010%	80.525%
1769	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.010%	80.535%
1770	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.010%	80.545%
1771	WILLIAMS-SONOMA	0.010%	80.555%
1772	MINEBEA CO	0.010%	80.566%
1773	CHARTWELL RETIR	0.010%	80.576%
1774	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	80.586%
1775	SHOWA DENKO KK	0.010%	80.596%
1776	GRANITE REAL ES	0.010%	80.606%
1777	HP INC SR UNSECURED 06/21 4.3	0.010%	80.616%
1778	RHEINMETALL AG	0.010%	80.626%
1779	LOJAS RENNER SA	0.010%	80.636%
1780	CYRUSONE INC REIT USD.01	0.010%	80.646%
1781	MORGAN STANLEY	0.010%	80.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	JYSKE BANK A/S	0.010%	80.666%
1783	JAPAN REAL ESTA	0.010%	80.676%
1784	ENTEGRIS INC COMMON STOCK USD.01	0.010%	80.686%
1785	EIFPAGE SA	0.010%	80.696%
1786	SIERRA WIRELESS INC COMMON STOCK	0.010%	80.706%
1787	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	80.716%
1788	CYPRESS SEMICON	0.010%	80.726%
1789	L'OREAL	0.010%	80.736%
1790	WINPAK LTD	0.010%	80.746%
1791	JEAN COUTU GRP	0.010%	80.756%
1792	SALESFORCE.COM	0.010%	80.766%
1793	TARGA RESOURCES CORP COMMON STOCK USD.001	0.010%	80.776%
1794	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	80.786%
1795	XL GROUP LTD	0.010%	80.796%
1796	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.010%	80.806%
1797	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.010%	80.816%
1798	FLIR SYSTEMS INC COMMON STOCK USD.01	0.010%	80.825%
1799	DIRECT LINE INS	0.010%	80.835%
1800	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.010%	80.845%
1801	AUTOZONE INC SR UNSECURED 01/23 2.875	0.010%	80.855%
1802	EAST WEST BANCORP INC COMMON STOCK USD.001	0.010%	80.865%
1803	NORTH WEST CO I	0.010%	80.875%
1804	CENTRICA PLC	0.010%	80.884%
1805	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.010%	80.894%
1806	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.010%	80.904%
1807	AMKOR TECHNOLOG	0.010%	80.914%
1808	HANG SENG BANK	0.010%	80.924%
1809	AMPHENOL CORP	0.010%	80.933%
1810	AALBERTS INDUST	0.010%	80.943%
1811	FORTIVE CORP COMMON STOCK USD.01	0.010%	80.953%
1812	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	80.963%
1813	CREDIT ACCEPTAN	0.010%	80.973%
1814	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.010%	80.982%
1815	NOMURA HOLD INC	0.010%	80.992%
1816	MERLIN PROPERTI	0.010%	81.002%
1817	ORICA LIMITED	0.010%	81.012%
1818	ROYAL MAIL PLC-	0.010%	81.021%
1819	MOL HUNGARIAN O	0.010%	81.031%
1820	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.010%	81.041%
1821	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.010%	81.051%
1822	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.010%	81.060%
1823	YES BANK LTD	0.010%	81.070%
1824	CHINA PETROLEUM	0.010%	81.080%
1825	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.010%	81.089%
1826	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.010%	81.099%
1827	PICC PROPERTY &	0.010%	81.109%
1828	ALARIS ROYALTY	0.010%	81.118%
1829	CALATLANTIC GRO	0.010%	81.128%
1830	WP CAREY INC REIT USD.001	0.010%	81.138%
1831	AKAMAI TECHNOLO	0.010%	81.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	MONDI PLC	0.010%	81.157%
1833	MEGGITT	0.010%	81.167%
1834	COCA COLA HBC A	0.010%	81.176%
1835	NN GROUP NV	0.010%	81.186%
1836	NETFLIX INC COMMON STOCK USD.001	0.010%	81.196%
1837	INCHCAPE PLC	0.010%	81.205%
1838	SPIRAX-SARCO EN	0.010%	81.215%
1839	ROBERT HALF INT	0.010%	81.224%
1840	FIRSTRAND LIMIT	0.010%	81.234%
1841	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.010%	81.244%
1842	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	81.253%
1843	CHRISTIAN HANSE	0.010%	81.263%
1844	SINOPHARM GROUP	0.010%	81.272%
1845	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	81.282%
1846	PROCTER & GAMBL	0.010%	81.291%
1847	BROWN + BROWN INC COMMON STOCK USD.1	0.010%	81.301%
1848	CHINA PHARMACEU	0.010%	81.310%
1849	PADDY POWER PLC	0.010%	81.320%
1850	MEDIOBANCA SPA	0.010%	81.329%
1851	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	81.339%
1852	CINTAS CORP	0.010%	81.348%
1853	WOLSELEY PLC	0.009%	81.358%
1854	POSCO	0.009%	81.367%
1855	MIDDLEBY CORP COMMON STOCK USD.01	0.009%	81.377%
1856	NEW WORLD DEVEL	0.009%	81.386%
1857	FLUOR CORP COMMON STOCK USD.01	0.009%	81.396%
1858	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	81.405%
1859	HOWARD HUGHES CORP/THE COMMON STOCK	0.009%	81.415%
1860	JSW STEEL LTD	0.009%	81.424%
1861	UCB	0.009%	81.434%
1862	FLUGHAFEN ZUERI	0.009%	81.443%
1863	OLD MUTUAL PLC	0.009%	81.453%
1864	EXELON CORP SR UNSECURED 12/20 5.15	0.009%	81.462%
1865	LAZARD LTD CL A COMMON STOCK USD.01	0.009%	81.472%
1866	GN STORE NORD	0.009%	81.481%
1867	UNIPER SE	0.009%	81.490%
1868	RAIFFEISEN BANK	0.009%	81.500%
1869	STERIS PLC	0.009%	81.509%
1870	O'REILLY AUTOMO	0.009%	81.519%
1871	NASDAQ INC SR UNSECURED 01/20 5.55	0.009%	81.528%
1872	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.009%	81.537%
1873	HANA FINANCIAL	0.009%	81.547%
1874	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	81.556%
1875	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	81.566%
1876	DREAM OFFICE RE	0.009%	81.575%
1877	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.009%	81.584%
1878	CHINA COMMUNICA	0.009%	81.594%
1879	JAZZ PHARMACEUT	0.009%	81.603%
1880	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.009%	81.612%
1881	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.009%	81.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	NIKE INC SR UNSECURED 11/26 2.375	0.009%	81.631%
1883	BIG LOTS INC COMMON STOCK USD.01	0.009%	81.640%
1884	VISTEON CORP COMMON STOCK	0.009%	81.650%
1885	TEREX CORP	0.009%	81.659%
1886	BURBERRY GROUP	0.009%	81.668%
1887	LOGMEIN INC COMMON STOCK USD.01	0.009%	81.678%
1888	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.009%	81.687%
1889	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	81.696%
1890	SES GLOBAL	0.009%	81.706%
1891	EXTENDED STAY AMERICA INC UNIT USD.01	0.009%	81.715%
1892	AT+T INC SR UNSECURED 02/21 4.6	0.009%	81.724%
1893	FUJI HEAVY INDS	0.009%	81.733%
1894	SUMITOMO CORP	0.009%	81.743%
1895	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.009%	81.752%
1896	BCO BRADESCO,PR	0.009%	81.761%
1897	PROGRESS ENERGY	0.009%	81.770%
1898	ACKERMANS & VAN	0.009%	81.780%
1899	WEX INC COMMON STOCK USD.01	0.009%	81.789%
1900	LENNAR CORP 4.7	0.009%	81.798%
1901	CASEYS GEN STOR	0.009%	81.807%
1902	PRIMERICA INC COMMON STOCK	0.009%	81.817%
1903	NSK	0.009%	81.826%
1904	KIRIN HOLDINGS	0.009%	81.835%
1905	XILINX INC	0.009%	81.844%
1906	ESSENT GROUP LT	0.009%	81.853%
1907	TECH DATA CORP COMMON STOCK USD.0015	0.009%	81.863%
1908	EUTELSAT COMMUN	0.009%	81.872%
1909	EXPEDIA INC COMMON STOCK USD.001	0.009%	81.881%
1910	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.009%	81.890%
1911	CHINA RES BEIJI	0.009%	81.899%
1912	HISCOX LTD	0.009%	81.908%
1913	CHINA UNICOM	0.009%	81.918%
1914	RADIAN GROUP INC SR UNSECURED 03/21 7	0.009%	81.927%
1915	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.009%	81.936%
1916	LAGARDERE S.C.A	0.009%	81.945%
1917	ST JAMES PLACE	0.009%	81.954%
1918	FLOWSERVE CORP COMMON STOCK USD1.25	0.009%	81.963%
1919	SUMITOMO RLTY&D	0.009%	81.972%
1920	ISUZU MOTORS	0.009%	81.981%
1921	GALAXY ENTERTA	0.009%	81.990%
1922	USG CORP	0.009%	82.000%
1923	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.009%	82.009%
1924	BELDEN INC COMMON STOCK USD.01	0.009%	82.018%
1925	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.009%	82.027%
1926	AMERCO COMMON STOCK USD.25	0.009%	82.036%
1927	WOODWARD INC COMMON STOCK USD.00292	0.009%	82.045%
1928	AXIS CAPITAL HO	0.009%	82.054%
1929	RICHELIEU HARDW	0.009%	82.063%
1930	ZIONS BANCORP	0.009%	82.072%
1931	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	82.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	TDC A/S	0.009%	82.090%
1933	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.009%	82.099%
1934	ASSA ABLOY AB	0.009%	82.108%
1935	WHITBREAD PLC	0.009%	82.117%
1936	AMERICAN HOMES 4 RENT A REIT USD.01	0.009%	82.126%
1937	LIBERTY VENTURES SER A TRACKING STK USD.01	0.009%	82.135%
1938	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.009%	82.144%
1939	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	82.153%
1940	SENIOR HOUSING PROP TRUST REIT USD.01	0.009%	82.162%
1941	INPEX CORPORATI	0.009%	82.171%
1942	XYLEM INC COMMON STOCK	0.009%	82.180%
1943	ZOETIS INC COMMON STOCK USD.01	0.009%	82.189%
1944	SHERWIN WILLIAM	0.009%	82.198%
1945	TELEFLEX INC COMMON STOCK USD1.0	0.009%	82.207%
1946	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.009%	82.216%
1947	VOLKSWAGEN AG	0.009%	82.225%
1948	CRANE CO	0.009%	82.234%
1949	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.009%	82.243%
1950	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.009%	82.251%
1951	PARK HOTELS + RESORTS INC REIT USD.01	0.009%	82.260%
1952	SAFRAN SA	0.009%	82.269%
1953	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.009%	82.278%
1954	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	82.287%
1955	HEIDELBERGCEMEN	0.009%	82.296%
1956	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.009%	82.305%
1957	AAC TECHNOLOGIE	0.009%	82.313%
1958	TRIMBLE INC COMMON STOCK	0.009%	82.322%
1959	NORDEA BANK AB	0.009%	82.331%
1960	MORNEAU SHEPELL	0.009%	82.340%
1961	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.009%	82.349%
1962	FMC CORP	0.009%	82.358%
1963	AMS AG	0.009%	82.366%
1964	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.009%	82.375%
1965	PT UNITED TRACT	0.009%	82.384%
1966	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.009%	82.393%
1967	YASKAWA ELEC CO	0.009%	82.402%
1968	GROUP 4 SECURIC	0.009%	82.410%
1969	HANCOCK HOLDING	0.009%	82.419%
1970	ALLEGHANY CORP COMMON STOCK USD1.0	0.009%	82.428%
1971	VF CORP	0.009%	82.437%
1972	AMERIPRISE FINA	0.009%	82.445%
1973	FINMECCANICA SP	0.009%	82.454%
1974	CIRRUS LOGIC IN	0.009%	82.463%
1975	BARNES GROUP INC COMMON STOCK USD.01	0.009%	82.472%
1976	GPO FIN BANORTE	0.009%	82.480%
1977	BANCO BBPM SPA	0.009%	82.489%
1978	ENAGAS	0.009%	82.498%
1979	INFORMA PLC	0.009%	82.507%
1980	ASAHI GLASS CO	0.009%	82.515%
1981	GENTING BHD	0.009%	82.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	LONGFOR PROPERT	0.009%	82.533%
1983	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.009%	82.542%
1984	CORELOGIC INC COMMON STOCK USD1.0	0.009%	82.550%
1985	INTERDIGITAL IN	0.009%	82.559%
1986	IDEMITSU KOSAN	0.009%	82.568%
1987	A P MOLLER - MA	0.009%	82.576%
1988	HOME BANCSHARES INC COMMON STOCK USD.01	0.009%	82.585%
1989	COPA HOLDINGS S	0.009%	82.594%
1990	VWR CORP COMMON STOCK USD.01	0.009%	82.603%
1991	IBERIABANK CORP	0.009%	82.611%
1992	ASTELLAS PHARMA	0.009%	82.620%
1993	PRUDENTIAL CORP	0.009%	82.629%
1994	CORESITE REALTY CORP REIT USD.01	0.009%	82.637%
1995	PSEG POWER	0.009%	82.646%
1996	STORE CAPITAL CORP REIT USD.01	0.009%	82.654%
1997	GENPACT LIMITED	0.009%	82.663%
1998	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	82.672%
1999	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	82.680%
2000	FIBRA UNO ADMIN	0.009%	82.689%
2001	HUMANA INC SR UNSECURED 10/24 3.85	0.009%	82.698%
2002	ANGLOGOLD ASHANTI SPON ADR ADR	0.009%	82.706%
2003	LEND LEASE CORP	0.009%	82.715%
2004	SAP AG	0.009%	82.723%
2005	SANOFI ADR ADR	0.009%	82.732%
2006	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	82.741%
2007	QORVO INC COMMON STOCK USD.0001	0.009%	82.749%
2008	ILLINOIS TOOL W	0.009%	82.758%
2009	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.009%	82.767%
2010	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	82.775%
2011	CONSOL ENERGY INC COMMON STOCK USD.01	0.009%	82.784%
2012	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	82.792%
2013	ROYAL GOLD INC	0.009%	82.801%
2014	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.009%	82.809%
2015	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	82.818%
2016	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	82.827%
2017	LITHIA MOTORS INC CL A COMMON STOCK	0.009%	82.835%
2018	FUJIFILM HLDGS	0.009%	82.844%
2019	FEDERATED INVES	0.009%	82.852%
2020	SAPPI	0.009%	82.861%
2021	CREW ENERGY INC	0.009%	82.869%
2022	EAGLE MATERIALS	0.009%	82.878%
2023	TELEFONICA EMIS	0.009%	82.886%
2024	BANKUNITED INC COMMON STOCK USD.01	0.008%	82.895%
2025	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	82.903%
2026	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.008%	82.912%
2027	ERICSSON LM-B S	0.008%	82.920%
2028	HYUNDAI MOBIS	0.008%	82.929%
2029	SUNCORP GROUP	0.008%	82.937%
2030	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.008%	82.946%
2031	SUMITOMO HEAVY	0.008%	82.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	82.962%
2033	SYSCO CORP COMMON STOCK USD1.0	0.008%	82.971%
2034	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.008%	82.979%
2035	CES ENERGY SOLU	0.008%	82.988%
2036	ALERE INC COMMON STOCK USD.001	0.008%	82.996%
2037	ENTERPRISE PROD	0.008%	83.004%
2038	ESSILOR INTERNA	0.008%	83.013%
2039	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.008%	83.021%
2040	FISERV INC COMMON STOCK USD.01	0.008%	83.030%
2041	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	83.038%
2042	TWITTER INC COMMON STOCK USD.000005	0.008%	83.047%
2043	AXA-UAP	0.008%	83.055%
2044	CIMAREX ENERGY CO COMMON STOCK USD.01	0.008%	83.063%
2045	OSRAM LICHT AG	0.008%	83.072%
2046	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.008%	83.080%
2047	SYNOPSIS INC	0.008%	83.089%
2048	KINGBOARD CHEMI	0.008%	83.097%
2049	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	83.105%
2050	SWISS LIFE HLDG	0.008%	83.114%
2051	BARCLAYS AFRICA	0.008%	83.122%
2052	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	83.131%
2053	DST SYST INC DE	0.008%	83.139%
2054	HCA HEALTHCARE INC COMMON STOCK USD.01	0.008%	83.147%
2055	HUBBELL INC COMMON STOCK USD.01	0.008%	83.156%
2056	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.008%	83.164%
2057	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	83.172%
2058	FUBON FINANCIAL	0.008%	83.181%
2059	WPX ENERGY INC COMMON STOCK	0.008%	83.189%
2060	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	83.197%
2061	AVNET INC	0.008%	83.206%
2062	INTL CONS AIRLI	0.008%	83.214%
2063	MARUBENI CORP	0.008%	83.222%
2064	SUNNY OPTICAL T	0.008%	83.231%
2065	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.008%	83.239%
2066	EBAY INC 3.45%	0.008%	83.247%
2067	MARVELL TECH GR	0.008%	83.256%
2068	REXNORD CORP COMMON STOCK USD.01	0.008%	83.264%
2069	BANK HAPOALIM B	0.008%	83.272%
2070	TAIHEIYO CEMENT	0.008%	83.281%
2071	CHIMEI INNOLUX	0.008%	83.289%
2072	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.008%	83.297%
2073	COMPASS GROUP P	0.008%	83.306%
2074	ARTIS REAL ESTA	0.008%	83.314%
2075	SKF AB - B SHAR	0.008%	83.322%
2076	KERRY GROUP PLC	0.008%	83.331%
2077	TERADATA CORP COMMON STOCK USD.01	0.008%	83.339%
2078	SPARTAN ENERGY	0.008%	83.347%
2079	GRAMERCY PROPERTY TRUST REIT USD.01	0.008%	83.356%
2080	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	83.364%
2081	CATALENT INC COMMON STOCK USD.01	0.008%	83.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	SBM OFFSHORE NV	0.008%	83.380%
2083	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.008%	83.389%
2084	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.008%	83.397%
2085	LOGAN PROPERTY	0.008%	83.405%
2086	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	83.414%
2087	MIZUHO BANK LTD	0.008%	83.422%
2088	BABCOCK INTL GR	0.008%	83.430%
2089	DS SMITH PLC	0.008%	83.438%
2090	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.008%	83.447%
2091	CTBC FINANCIAL	0.008%	83.455%
2092	DEUTSCHE WOHNEN	0.008%	83.463%
2093	CARNIVAL PLC	0.008%	83.471%
2094	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	83.479%
2095	ILG INC COMMON STOCK USD.01	0.008%	83.488%
2096	EDISON INTERNAT	0.008%	83.496%
2097	VALIDUS HOLDING	0.008%	83.504%
2098	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	83.512%
2099	SONOVA HOLDING	0.008%	83.521%
2100	WHITE MOUNTAINS	0.008%	83.529%
2101	ASCENDAS REAL E	0.008%	83.537%
2102	DAIWA HOUSE IND	0.008%	83.545%
2103	NEWCREST MINING	0.008%	83.553%
2104	FURUKAWA ELECTR	0.008%	83.561%
2105	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.008%	83.570%
2106	BANK OF THE OZARKS COMMON STOCK USD.01	0.008%	83.578%
2107	YUM BRANDS INC COMMON STOCK	0.008%	83.586%
2108	QIAGEN NV	0.008%	83.594%
2109	INDITEX SA	0.008%	83.602%
2110	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.008%	83.610%
2111	OBSIDIAN ENERGY LTD COMMON STOCK	0.008%	83.619%
2112	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.008%	83.627%
2113	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	83.635%
2114	SAMSUNG ELEC-ME	0.008%	83.643%
2115	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.008%	83.651%
2116	APPLE HOSPITALITY REIT INC REIT NPV	0.008%	83.659%
2117	LENOVO GROUP LT	0.008%	83.667%
2118	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.008%	83.675%
2119	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.008%	83.683%
2120	TIMKEN CO	0.008%	83.692%
2121	CATCHER TECHNOL	0.008%	83.700%
2122	OLD NATIONAL BANCORP COMMON STOCK	0.008%	83.708%
2123	BMW FINANCE NV	0.008%	83.716%
2124	SEMPRA ENERGY COMMON STOCK	0.008%	83.724%
2125	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	83.732%
2126	TCF FINL CORP	0.008%	83.740%
2127	NOMURA REAL EST	0.008%	83.748%
2128	REGAL BELOIT CORP COMMON STOCK USD.01	0.008%	83.756%
2129	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.008%	83.764%
2130	NIPPON TEL&TEL	0.008%	83.772%
2131	PREMIER GOLD MI	0.008%	83.780%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	ISHIKAWAJIMA HA	0.008%	83.789%
2133	KIRBY CORP	0.008%	83.797%
2134	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.008%	83.805%
2135	NOKIAN RENKAAT	0.008%	83.813%
2136	RPC GROUP	0.008%	83.821%
2137	RELX NV	0.008%	83.829%
2138	MIRVAC GROUP RE	0.008%	83.837%
2139	CENTENNIAL RESO	0.008%	83.845%
2140	PERKINELMER INC COMMON STOCK USD1.0	0.008%	83.853%
2141	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.008%	83.861%
2142	DEUTSCHE BOERSE	0.008%	83.869%
2143	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	83.877%
2144	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.008%	83.885%
2145	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.008%	83.893%
2146	CNOOC LTD	0.008%	83.901%
2147	KB FINANCIAL GROUP INC ADR ADR	0.008%	83.909%
2148	CNH INDUSTRIAL	0.008%	83.917%
2149	REDEFINE PROPER	0.008%	83.925%
2150	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	83.933%
2151	HANKYU CORP	0.008%	83.941%
2152	CERNER CORP	0.008%	83.949%
2153	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.008%	83.957%
2154	CIT GROUP INC COMMON STOCK USD.01	0.008%	83.965%
2155	DTE ENERGY INC	0.008%	83.973%
2156	RSP PERMIAN INC COMMON STOCK USD.01	0.008%	83.981%
2157	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.008%	83.989%
2158	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.008%	83.997%
2159	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.008%	84.005%
2160	PPL CORPORATION	0.008%	84.013%
2161	NOVOZYMES A/S	0.008%	84.020%
2162	SHAWCOR LTD	0.008%	84.028%
2163	EAST JAPAN RAIL	0.008%	84.036%
2164	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.008%	84.044%
2165	AGF MGMT LTD CL	0.008%	84.052%
2166	POLARIS INDUSTR	0.008%	84.060%
2167	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	84.068%
2168	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.008%	84.076%
2169	AMERICA MOVIL S	0.008%	84.084%
2170	HONG KONG EXCHA	0.008%	84.091%
2171	MITSUBISHI MATE	0.008%	84.099%
2172	TELE2 AB-B SHS	0.008%	84.107%
2173	AGILE PROPERTY	0.008%	84.115%
2174	ANSYS INC COMMON STOCK USD.01	0.008%	84.123%
2175	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	84.131%
2176	KLONDEX MINES L	0.008%	84.139%
2177	PINNACLE FOODS INC COMMON STOCK USD.01	0.008%	84.147%
2178	HILLENBRAND INC COMMON STOCK	0.008%	84.154%
2179	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.008%	84.162%
2180	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	84.170%
2181	GROWTHPOINT PRO	0.008%	84.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	COGECO INC COMMON STOCK	0.008%	84.186%
2183	GEBERIT AG-REG	0.008%	84.193%
2184	FRAPORT AG	0.008%	84.201%
2185	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.008%	84.209%
2186	ORIGIN ENERGY L	0.008%	84.217%
2187	ENSTAR GROUP LT	0.008%	84.225%
2188	GPO TELEVISA	0.008%	84.233%
2189	TEVA PHARMACEUTICAL SP ADR ADR	0.008%	84.240%
2190	PASON SYSTEMS I	0.008%	84.248%
2191	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.008%	84.256%
2192	AARON S INC COMMON STOCK USD.5	0.008%	84.264%
2193	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.008%	84.271%
2194	CREE INC COMMON STOCK USD.00125	0.008%	84.279%
2195	SIGNATURE BANK COMMON STOCK USD.01	0.008%	84.287%
2196	OJI PAPER CO	0.008%	84.295%
2197	GLOBAL PAYMENTS INC COMMON STOCK	0.008%	84.303%
2198	LOCALIZA RENT A	0.008%	84.310%
2199	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.008%	84.318%
2200	BOOKER GROUP	0.008%	84.326%
2201	PATTERSON COS INC COMMON STOCK USD.01	0.008%	84.334%
2202	COBHAM PLC	0.008%	84.341%
2203	TRANSOCEAN LTD	0.008%	84.349%
2204	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	84.357%
2205	JAPAN TOBACCO I	0.008%	84.365%
2206	EDISON INTERNATIONAL COMMON STOCK	0.008%	84.372%
2207	CNO FINANCIAL	0.008%	84.380%
2208	ALTUS GROUP LTD	0.008%	84.388%
2209	DYCOM INDUSTRIE	0.008%	84.396%
2210	KB FINANCIAL GR	0.008%	84.403%
2211	POSCO	0.008%	84.411%
2212	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	84.419%
2213	UNITED URBAN IN	0.008%	84.427%
2214	SANMINA CORP COMMON STOCK USD.01	0.008%	84.434%
2215	TECHNIPFMC PLC	0.008%	84.442%
2216	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.008%	84.450%
2217	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.008%	84.457%
2218	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	84.465%
2219	GS HOLDINGS COR	0.008%	84.473%
2220	HELMERICH & PAY	0.008%	84.480%
2221	TEGNA INC COMMON STOCK USD1.0	0.008%	84.488%
2222	FNB CORP COMMON STOCK USD.01	0.008%	84.496%
2223	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.008%	84.503%
2224	MURPHY USA INC COMMON STOCK	0.008%	84.511%
2225	FREENET AG	0.008%	84.519%
2226	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.008%	84.526%
2227	SUBSEA 7 SA	0.008%	84.534%
2228	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	84.542%
2229	INVESTORS BANCORP INC COMMON STOCK USD.01	0.008%	84.549%
2230	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	84.557%
2231	SERVICE CORP IN	0.008%	84.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	ANIXTER INTL IN	0.008%	84.572%
2233	DERWENT LONDON	0.008%	84.580%
2234	MERCK & CO INC	0.008%	84.588%
2235	ITT INC COMMON STOCK USD1.0	0.008%	84.595%
2236	JAPAN RETAIL FU	0.008%	84.603%
2237	PURE INDUSTRIAL	0.008%	84.610%
2238	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.008%	84.618%
2239	VOESTALPINE AG	0.008%	84.626%
2240	CLOROX CO	0.008%	84.633%
2241	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.008%	84.641%
2242	58.COM INC ADR ADR	0.008%	84.648%
2243	SPECTRIS PLC	0.008%	84.656%
2244	MICRO FOCUS INTL SPN ADR ADR	0.008%	84.664%
2245	MICRO FOCUS INT	0.008%	84.671%
2246	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	84.679%
2247	WENDY S CO/THE COMMON STOCK USD.1	0.008%	84.686%
2248	INDIABULLS HOUS	0.008%	84.694%
2249	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	84.702%
2250	LEGG MASON INC COMMON STOCK USD.1	0.008%	84.709%
2251	FONCIERE DES RE	0.008%	84.717%
2252	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.008%	84.724%
2253	MAXIM INTEGRATE	0.008%	84.732%
2254	BED BATH & BEYO	0.008%	84.739%
2255	NITTO DENKO COR	0.008%	84.747%
2256	ALSTOM	0.008%	84.754%
2257	INTERMEDIATE CA	0.008%	84.762%
2258	SINGAPORE AIRLI	0.008%	84.769%
2259	CABOT CORP	0.008%	84.777%
2260	DELUXE CORP	0.008%	84.784%
2261	SEB SA	0.008%	84.792%
2262	BCO DO BRASIL S	0.008%	84.799%
2263	DEUTSCHE TELEKO	0.007%	84.807%
2264	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	84.814%
2265	THYSSEN KRUPP A	0.007%	84.822%
2266	LIXIL GROUP COR	0.007%	84.829%
2267	TOKYO ELECTRON	0.007%	84.837%
2268	OBAYASHI CORP	0.007%	84.844%
2269	RLJ LODGING TRUST REIT	0.007%	84.852%
2270	BHARTI AIRTEL L	0.007%	84.859%
2271	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.007%	84.867%
2272	VONOVIA SE	0.007%	84.874%
2273	INCITEC PIVOT	0.007%	84.882%
2274	BCO BRADESCO SA	0.007%	84.889%
2275	GRACO INC COMMON STOCK USD1.0	0.007%	84.896%
2276	IMI PLC	0.007%	84.904%
2277	WALGREEN BOOTS	0.007%	84.911%
2278	WEC ENERGY GROU	0.007%	84.919%
2279	CARTER S INC COMMON STOCK USD.01	0.007%	84.926%
2280	RELX PLC SPON ADR ADR	0.007%	84.933%
2281	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.007%	84.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	BIDVEST GROUP L	0.007%	84.948%
2283	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	84.956%
2284	IDEX CORP	0.007%	84.963%
2285	MAJOR DRILLING	0.007%	84.970%
2286	QBE INSURANCE	0.007%	84.978%
2287	KEMPER CORP COMMON STOCK USD.1	0.007%	84.985%
2288	KESKO	0.007%	84.993%
2289	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	85.000%
2290	XCEL ENERGY INC COMMON STOCK USD2.5	0.007%	85.007%
2291	MOSAIC CO	0.007%	85.015%
2292	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.007%	85.022%
2293	T&D HOLDINGS IN	0.007%	85.029%
2294	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.007%	85.037%
2295	WEATHERFORD INT	0.007%	85.044%
2296	MICROCHIP TECHN	0.007%	85.051%
2297	SUMITOMO MITSUI	0.007%	85.059%
2298	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.007%	85.066%
2299	BAJAJ FINSERV L	0.007%	85.073%
2300	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.081%
2301	LINCOLN ELEC HL	0.007%	85.088%
2302	MALLINCKRODT PL	0.007%	85.095%
2303	ASSOCD BANC-COR	0.007%	85.103%
2304	KINGFISHER PLC	0.007%	85.110%
2305	DAIWA SECURITIE	0.007%	85.117%
2306	J2 GLOBAL INC COMMON STOCK USD.01	0.007%	85.124%
2307	GEMALTO NV	0.007%	85.132%
2308	WW GRAINGER INC	0.007%	85.139%
2309	BONAVISTA ENERG	0.007%	85.146%
2310	BOSKALIS WESTMN	0.007%	85.154%
2311	OC OERLIKON COR	0.007%	85.161%
2312	HENGAN INTL	0.007%	85.168%
2313	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.007%	85.175%
2314	ON ASSIGNMENT INC COMMON STOCK USD.01	0.007%	85.183%
2315	PORSCHE AUTOMOB	0.007%	85.190%
2316	CAP GEMINI	0.007%	85.197%
2317	HONDA MOTOR CO LTD SPONS ADR ADR	0.007%	85.204%
2318	TEIJIN	0.007%	85.212%
2319	KAWASAKI HEAVY	0.007%	85.219%
2320	PUBLIC SERVICE	0.007%	85.226%
2321	FORTUM OYJ	0.007%	85.233%
2322	BANK OF IRELAND	0.007%	85.240%
2323	MOODY S CORP COMMON STOCK USD.01	0.007%	85.248%
2324	LIFE STORAGE INC REIT USD.01	0.007%	85.255%
2325	ROGERS SUGAR IN	0.007%	85.262%
2326	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.007%	85.269%
2327	SNYDERS LANCE INC COMMON STOCK USD.833	0.007%	85.277%
2328	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.007%	85.284%
2329	mitsui chemical	0.007%	85.291%
2330	HUSQVARNA AB -	0.007%	85.298%
2331	SYDBANK	0.007%	85.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.007%	85.313%
2333	BRP INC/CA- SUB	0.007%	85.320%
2334	ANTOFAGASTA HLD	0.007%	85.327%
2335	SHIMAO PROPERTY	0.007%	85.334%
2336	DOMTAR CORP USD	0.007%	85.341%
2337	MB FINANCIAL INC COMMON STOCK USD.01	0.007%	85.349%
2338	HUHTAMAKI OY	0.007%	85.356%
2339	WESCO INTERNATI	0.007%	85.363%
2340	TATE & LYLE	0.007%	85.370%
2341	STERICYCLE INC COMMON STOCK USD.01	0.007%	85.377%
2342	EQUITY COMMONWEALTH REIT USD.01	0.007%	85.384%
2343	DREAM GLOBAL RE	0.007%	85.392%
2344	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.399%
2345	HCL TECHNOLOGIE	0.007%	85.406%
2346	HEINEKEN NV	0.007%	85.413%
2347	METSO OYJ	0.007%	85.420%
2348	DOWNER EDI LTD	0.007%	85.427%
2349	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.007%	85.435%
2350	EXPERIAN PLC	0.007%	85.442%
2351	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.007%	85.449%
2352	ITAU UNIBANCO H SPON PRF ADR ADR	0.007%	85.456%
2353	WHARF(HLDGS)	0.007%	85.463%
2354	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.007%	85.470%
2355	MITSUBISHI GAS	0.007%	85.477%
2356	BT GROUP PLC	0.007%	85.485%
2357	BRENNTAG AG	0.007%	85.492%
2358	NU SKIN ENTERPR	0.007%	85.499%
2359	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.007%	85.506%
2360	DONALDSON CO IN	0.007%	85.513%
2361	FASTENAL	0.007%	85.520%
2362	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.007%	85.527%
2363	SUNOPTA INC COMMON STOCK	0.007%	85.534%
2364	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.007%	85.542%
2365	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.007%	85.549%
2366	BID CORP LTD	0.007%	85.556%
2367	KAO CORP	0.007%	85.563%
2368	GOLD FIELDS LTD SPONS ADR ADR	0.007%	85.570%
2369	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	85.577%
2370	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	85.584%
2371	SURGE ENERGY IN	0.007%	85.591%
2372	SUNRISE COMMUNC	0.007%	85.598%
2373	ALACER GOLD COR	0.007%	85.605%
2374	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.007%	85.612%
2375	BBA AVIATION	0.007%	85.619%
2376	mitsui mining &	0.007%	85.626%
2377	TREVALI MINING	0.007%	85.633%
2378	KLX INC COMMON STOCK USD.01	0.007%	85.641%
2379	WEINGARTEN REALTY INVESTORS REIT USD.03	0.007%	85.648%
2380	ACS, ACTIVIDADE	0.007%	85.655%
2381	POPULAR INC COMMON STOCK USD.01	0.007%	85.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	CLEAN HARBOR IN	0.007%	85.669%
2383	HERMAN MILLER I	0.007%	85.676%
2384	MINTH GROUP LTD	0.007%	85.683%
2385	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	85.690%
2386	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	85.697%
2387	HELVETIA HOLDIN	0.007%	85.704%
2388	AUTOCANADA INC	0.007%	85.711%
2389	CK ASSET HOLDIN	0.007%	85.718%
2390	CHINA MERCHANT	0.007%	85.725%
2391	OCEANEERING INT	0.007%	85.732%
2392	RENTOKIL INITIA	0.007%	85.739%
2393	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.007%	85.746%
2394	TOTAL ENERGY SE	0.007%	85.753%
2395	SERVICEMASTER G	0.007%	85.759%
2396	SHAFTESBURY	0.007%	85.766%
2397	VOYA FINANCIAL INC COMMON STOCK USD.01	0.007%	85.773%
2398	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	85.780%
2399	CABOT OIL & GAS	0.007%	85.787%
2400	BAYER MOTOREN W	0.007%	85.794%
2401	BHP BILLITON FI	0.007%	85.801%
2402	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	85.808%
2403	CHURCH & DWIGHT	0.007%	85.815%
2404	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.007%	85.822%
2405	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.007%	85.829%
2406	CHINA RESOURCES	0.007%	85.836%
2407	CALFRAC WELL SE	0.007%	85.843%
2408	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.007%	85.850%
2409	AAREAL BANK AG	0.007%	85.856%
2410	SHINHAN FIN GRO	0.007%	85.863%
2411	INGENICO	0.007%	85.870%
2412	BANCORPSOUTH INC COMMON STOCK USD2.5	0.007%	85.877%
2413	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	85.884%
2414	CH ROBINSON WOR	0.007%	85.891%
2415	HASBRO INC	0.007%	85.898%
2416	GETINGE AB, B S	0.007%	85.905%
2417	PT BANK CENTRAL	0.007%	85.912%
2418	BEAZLEY PLC	0.007%	85.919%
2419	CNPC (HONG KONG	0.007%	85.925%
2420	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.007%	85.932%
2421	ICADE	0.007%	85.939%
2422	CATHAY FINANCIA	0.007%	85.946%
2423	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	85.953%
2424	FIRST INDL REAL	0.007%	85.960%
2425	Atlantia SpA	0.007%	85.967%
2426	TOKYU FUDOSAN H	0.007%	85.974%
2427	CITRIX SYSTEMS	0.007%	85.980%
2428	LIFEPOINT HOSPI	0.007%	85.987%
2429	FLS INDUSTRIES	0.007%	85.994%
2430	CHINA SHENHUA E	0.007%	86.001%
2431	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.007%	86.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.007%	86.015%
2433	MAN STRATEGIC H	0.007%	86.022%
2434	INTERTAPE POLYM	0.007%	86.028%
2435	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	86.035%
2436	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.007%	86.042%
2437	SUNTEC REIT	0.007%	86.049%
2438	NINE DRAGONS PA	0.007%	86.056%
2439	EQUITABLE GROUP	0.007%	86.063%
2440	LG&E & KU ENERG	0.007%	86.069%
2441	SKECHERS USA INC CL A COMMON STOCK USD.001	0.007%	86.076%
2442	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.007%	86.083%
2443	TARO PHARMACEUT	0.007%	86.090%
2444	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	86.097%
2445	OFFICE DEPOT IN	0.007%	86.103%
2446	DAVE & BUSTER'S	0.007%	86.110%
2447	PROXIMUS	0.007%	86.117%
2448	HKT TRUST	0.007%	86.124%
2449	CHORUS AVIATION	0.007%	86.131%
2450	ACCOR	0.007%	86.138%
2451	CONDUENT INC COMMON STOCK USD.01	0.007%	86.144%
2452	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.007%	86.151%
2453	BRINK S CO/THE COMMON STOCK USD1.0	0.007%	86.158%
2454	STARWOOD WAYPOINT HOMES REIT USD.01	0.007%	86.165%
2455	KIA MOTORS CORP	0.007%	86.171%
2456	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.007%	86.178%
2457	VISHAY INTERTEC	0.007%	86.185%
2458	PARTNERS GROUP	0.007%	86.192%
2459	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	86.199%
2460	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	86.205%
2461	KURARAY CO	0.007%	86.212%
2462	VIASAT INC COMMON STOCK USD.0001	0.007%	86.219%
2463	BANK OF QUEENSL	0.007%	86.226%
2464	CLOSE BROS GROU	0.007%	86.232%
2465	CONVERGYS CORP COMMON STOCK	0.007%	86.239%
2466	CEMEX SA	0.007%	86.246%
2467	UNI-PRESIDENT E	0.007%	86.252%
2468	KENNAMETAL INC COMMON STOCK USD1.25	0.007%	86.259%
2469	ALFA SA DE CV	0.007%	86.266%
2470	THK CO	0.007%	86.273%
2471	CAMBREX CORP COMMON STOCK USD.1	0.007%	86.279%
2472	FORTUNA SILVER MINES INC COMMON STOCK	0.007%	86.286%
2473	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.007%	86.293%
2474	SUNSTONE HOTEL	0.007%	86.300%
2475	MCCORMICK & CO	0.007%	86.306%
2476	SINGAPORE TELEC	0.007%	86.313%
2477	OMNICOM GROUP I	0.007%	86.320%
2478	AVIGILON CORP C	0.007%	86.326%
2479	QUALICORP SA	0.007%	86.333%
2480	INDOFOODS SUKSE	0.007%	86.340%
2481	WATSCO INC COMMON STOCK USD.5	0.007%	86.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	CARPENTER TECH	0.007%	86.353%
2483	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.007%	86.360%
2484	SAMSUNG SDI CO	0.007%	86.366%
2485	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.007%	86.373%
2486	VARIAN MEDICAL	0.007%	86.380%
2487	SILGAN HLDGS	0.007%	86.386%
2488	CHILDRENS PLACE	0.007%	86.393%
2489	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.007%	86.400%
2490	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.007%	86.406%
2491	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.007%	86.413%
2492	CANACOL ENERGY	0.007%	86.420%
2493	BYD CO	0.007%	86.426%
2494	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	86.433%
2495	ICICI BANK LTD	0.007%	86.440%
2496	CRACKER BARREL	0.007%	86.446%
2497	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	86.453%
2498	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	86.460%
2499	WIENERBERGER AG	0.007%	86.466%
2500	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.007%	86.473%
2501	ADVANCED SEMICO	0.007%	86.479%
2502	SCRIPPS NETWORK	0.007%	86.486%
2503	AXIS BANK	0.007%	86.493%
2504	ADVANCE RESIDEN	0.007%	86.499%
2505	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	86.506%
2506	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.007%	86.512%
2507	AGT FOOD AND IN	0.007%	86.519%
2508	WATERS CORP	0.007%	86.526%
2509	DAIKIN INDUSTRI	0.007%	86.532%
2510	TRAVIS PERKINS	0.007%	86.539%
2511	AVERY DENNISON	0.007%	86.545%
2512	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.007%	86.552%
2513	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.007%	86.558%
2514	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	86.565%
2515	CAPSTONE MINING	0.007%	86.572%
2516	NVR INC COMMON STOCK USD.01	0.007%	86.578%
2517	MAXIMUS INC COMMON STOCK	0.007%	86.585%
2518	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.007%	86.591%
2519	BOARDWALK REIT	0.007%	86.598%
2520	ATLAS COPCO AB-	0.007%	86.604%
2521	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	86.611%
2522	TRELLEBORG AB	0.007%	86.617%
2523	mitsui FUDOSAN	0.007%	86.624%
2524	BENDIGO AND ADE	0.007%	86.630%
2525	KERING	0.007%	86.637%
2526	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	86.643%
2527	UPL LTD	0.007%	86.650%
2528	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.007%	86.656%
2529	COPART INC	0.007%	86.663%
2530	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.007%	86.669%
2531	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	86.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	ORIX CORP	0.006%	86.682%
2533	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.006%	86.689%
2534	METRO WHOLESALE	0.006%	86.695%
2535	STOREBRAND ASA	0.006%	86.702%
2536	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.006%	86.708%
2537	TETRA TECH INC COMMON STOCK USD.01	0.006%	86.715%
2538	ALEXANDER + BALDWIN INC REIT	0.006%	86.721%
2539	PAYSAFE GROUP P	0.006%	86.728%
2540	MAPFRE SA	0.006%	86.734%
2541	SKYWEST INC COMMON STOCK	0.006%	86.741%
2542	ENVISION HEALTHCARE CORP COMMON STOCK	0.006%	86.747%
2543	CENTRAL JAPAN R	0.006%	86.753%
2544	COHERENT INC	0.006%	86.760%
2545	INVESTEC PLC	0.006%	86.766%
2546	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.006%	86.773%
2547	FINISAR CORPORATION COMMON STOCK USD.001	0.006%	86.779%
2548	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.006%	86.785%
2549	PANDORA A/S	0.006%	86.792%
2550	CHINA COMMUNICA	0.006%	86.798%
2551	PLASTIC OMNIUM	0.006%	86.805%
2552	ENERSYS COMMON STOCK USD.01	0.006%	86.811%
2553	JBG SMITH PROPERTIES REIT USD.01	0.006%	86.817%
2554	BLUEBIRD BIO IN	0.006%	86.824%
2555	COMMERCIAL METALS CO COMMON STOCK USD.01	0.006%	86.830%
2556	LAM RESEARCH CO	0.006%	86.836%
2557	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.006%	86.843%
2558	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	86.849%
2559	CHINA GAS HOLDI	0.006%	86.855%
2560	CANACCORD FINAN	0.006%	86.862%
2561	FIRST MERCHANTS CORP COMMON STOCK	0.006%	86.868%
2562	MSC INDUSTRIAL	0.006%	86.874%
2563	LEONI AG	0.006%	86.881%
2564	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	86.887%
2565	CVB FINANCIAL CORP COMMON STOCK	0.006%	86.893%
2566	SAMSUNG FIRE &	0.006%	86.900%
2567	TELENOR AS	0.006%	86.906%
2568	TRACTOR SUPPLY	0.006%	86.912%
2569	ELECTROCOMPONEN	0.006%	86.919%
2570	SUMITOMO RUBBER	0.006%	86.925%
2571	CREDICORP	0.006%	86.931%
2572	SPIRIT REALTY CAPITAL INC REIT USD.01	0.006%	86.938%
2573	II VI INC COMMON STOCK	0.006%	86.944%
2574	DISCOVERY HLDGS	0.006%	86.950%
2575	STERLING BANCORP/DE COMMON STOCK USD.01	0.006%	86.957%
2576	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.006%	86.963%
2577	RALPH LAUREN CORP COMMON STOCK USD.01	0.006%	86.969%
2578	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	86.976%
2579	OMRON CORP	0.006%	86.982%
2580	CAPITAMALL TRUS	0.006%	86.988%
2581	VERISK ANALYTICS INC COMMON STOCK USD.001	0.006%	86.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.006%	87.001%
2583	KOBE STEEL	0.006%	87.007%
2584	TOPBUILD CORP COMMON STOCK	0.006%	87.013%
2585	DENKI KAGAKU KO	0.006%	87.019%
2586	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	87.026%
2587	LI & FUNG LIMIT	0.006%	87.032%
2588	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.006%	87.038%
2589	LITTELFUSE INC COMMON STOCK USD.01	0.006%	87.045%
2590	HINDALCO INDS	0.006%	87.051%
2591	LEGRAND SA	0.006%	87.057%
2592	BUCHER IND-REGD	0.006%	87.063%
2593	SEKISUI HOUSE	0.006%	87.070%
2594	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	87.076%
2595	TATTS GROUP LTD	0.006%	87.082%
2596	EMPIRE STATE RE	0.006%	87.088%
2597	ESTEE LAUDER CO	0.006%	87.094%
2598	WORTHINGTON IND	0.006%	87.101%
2599	WPP PLC	0.006%	87.107%
2600	LASALLE HOTEL PROPERTIES REIT USD.01	0.006%	87.113%
2601	PRICESMART INC	0.006%	87.119%
2602	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	87.126%
2603	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	87.132%
2604	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	87.138%
2605	ASTRA INTERNATI	0.006%	87.144%
2606	FOOT LOCKER INC COMMON STOCK USD.01	0.006%	87.150%
2607	KAPSTONE PAPER	0.006%	87.157%
2608	PEGATRON CORP	0.006%	87.163%
2609	GUYANA GOLDFIEL	0.006%	87.169%
2610	COLRUYT SA	0.006%	87.175%
2611	ENERGEN CORP COMMON STOCK USD.01	0.006%	87.181%
2612	NICHIREI CORP	0.006%	87.188%
2613	HOPE BANCORP INC COMMON STOCK USD.001	0.006%	87.194%
2614	COOPER TIRE&RUB	0.006%	87.200%
2615	AURUBIS AG	0.006%	87.206%
2616	SAIPEM SPA	0.006%	87.212%
2617	ULVAC INC.	0.006%	87.219%
2618	COMPAL ELECTRON	0.006%	87.225%
2619	VERINT SYSTEMS	0.006%	87.231%
2620	BARLOWORLD LTD	0.006%	87.237%
2621	OAD GAZPROM-SPO	0.006%	87.243%
2622	DIGITALGLOBE INC COMMON STOCK USD.001	0.006%	87.249%
2623	SAMSONITE INTL	0.006%	87.256%
2624	WARTSILA OYJ AB	0.006%	87.262%
2625	WHEELOK & COMP	0.006%	87.268%
2626	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	87.274%
2627	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	87.280%
2628	FERROVIAL SA	0.006%	87.286%
2629	PARAMOUNT GROUP INC REIT USD.01	0.006%	87.293%
2630	WPP PLC SPONSORED ADR ADR	0.006%	87.299%
2631	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	87.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	UBE INDUSTRIES	0.006%	87.311%
2633	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.006%	87.317%
2634	B+G FOODS INC COMMON STOCK USD.01	0.006%	87.323%
2635	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.006%	87.329%
2636	SIENNA SENIOR L	0.006%	87.336%
2637	EVERCORE PARTNE	0.006%	87.342%
2638	TERNA RETE ELET	0.006%	87.348%
2639	SEMICONDUCTOR M	0.006%	87.354%
2640	DAINIPPON INK&C	0.006%	87.360%
2641	HAYS	0.006%	87.366%
2642	CHINA INSURANCE	0.006%	87.372%
2643	BRANDYWINE REAL	0.006%	87.378%
2644	WILLIAM HILL PL	0.006%	87.384%
2645	MILLICOM INTL C	0.006%	87.391%
2646	FIRSTCASH INC COMMON STOCK USD.01	0.006%	87.397%
2647	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	87.403%
2648	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	87.409%
2649	SEABOARD CORP COMMON STOCK USD1.0	0.006%	87.415%
2650	BARRY CALLEBAUT	0.006%	87.421%
2651	RENASANT CORP COMMON STOCK USD5.0	0.006%	87.427%
2652	NIPPON PROLOGIS	0.006%	87.433%
2653	SHINHAN FINANCI	0.006%	87.439%
2654	STAR ENTERTAINM	0.006%	87.445%
2655	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.006%	87.452%
2656	FOMENTO ECON ME	0.006%	87.458%
2657	ASPEN PHARMACAR	0.006%	87.464%
2658	SINCLAIR BROADC	0.006%	87.470%
2659	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.476%
2660	SABRE CORP COMMON STOCK USD.01	0.006%	87.482%
2661	SINO BIOPHAMACE	0.006%	87.488%
2662	WALKER + DUNLOP INC COMMON STOCK	0.006%	87.494%
2663	HITACHI CONST M	0.006%	87.500%
2664	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.006%	87.506%
2665	JANUS HENDERSON	0.006%	87.512%
2666	ULTA BEAUTY INC COMMON STOCK USD.01	0.006%	87.518%
2667	SHOPRITE HLDGS	0.006%	87.524%
2668	E L FINL CORP L	0.006%	87.530%
2669	Dongbu Insuranc	0.006%	87.537%
2670	STUDENT TRANSPORTATION INC COMMON STOCK	0.006%	87.543%
2671	ORIX JREIT INC	0.006%	87.549%
2672	TRANSALTA RENEW	0.006%	87.555%
2673	OWENS-ILLINOIS	0.006%	87.561%
2674	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.006%	87.567%
2675	ASML HOLDING NV	0.006%	87.573%
2676	KOSMOS ENERGY L	0.006%	87.579%
2677	WILLIAM DEMANT	0.006%	87.585%
2678	SOUTH32 LTD	0.006%	87.591%
2679	ELECTROLUX AB-S	0.006%	87.597%
2680	CANFOR PULP PRO	0.006%	87.603%
2681	KONICA MINOLTA	0.006%	87.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	GAM HOLDING LTD	0.006%	87.615%
2683	TEMENOS GROUP A	0.006%	87.621%
2684	ENGHOUSE SYSTEM	0.006%	87.627%
2685	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	87.633%
2686	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	87.639%
2687	SEVERN TRENT	0.006%	87.645%
2688	TRUSTMARK CORP COMMON STOCK	0.006%	87.650%
2689	CHINA GOLD INTL	0.006%	87.656%
2690	J + J SNACK FOODS CORP COMMON STOCK	0.006%	87.662%
2691	TRINSEO SA	0.006%	87.668%
2692	China Mengniu D	0.006%	87.674%
2693	APERAM SA	0.006%	87.680%
2694	RED HAT INC COMMON STOCK USD.0001	0.006%	87.686%
2695	JUPITER PLC	0.006%	87.692%
2696	CAMPBELL SOUP C	0.006%	87.698%
2697	ECHOSTAR CORP A COMMON STOCK USD.001	0.006%	87.704%
2698	AMEREN CORP	0.006%	87.710%
2699	KEPPEL CORP	0.006%	87.716%
2700	PRA HEALTH SCIE	0.006%	87.722%
2701	TENNECO AUTOMOT	0.006%	87.728%
2702	PDC ENERGY INC COMMON STOCK USD.01	0.006%	87.734%
2703	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	87.740%
2704	ALPS ELECTRIC C	0.006%	87.745%
2705	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.006%	87.751%
2706	MEGA FINANCIAL	0.006%	87.757%
2707	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	87.763%
2708	BCA POP EMILIA	0.006%	87.769%
2709	AMER SPORTS OYJ	0.006%	87.775%
2710	CRODA INTERNATI	0.006%	87.781%
2711	MATADOR RESOURCES CO COMMON STOCK USD.01	0.006%	87.787%
2712	SUMITOMO METAL	0.006%	87.793%
2713	IG GROUP HLDGS	0.006%	87.799%
2714	GREAT WALL AUTO	0.006%	87.804%
2715	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	87.810%
2716	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.006%	87.816%
2717	VENTURE CORP	0.006%	87.822%
2718	ENTERGY CORP	0.006%	87.828%
2719	IMPERIAL HOLDIN	0.006%	87.834%
2720	FIVE BELOW COMMON STOCK USD.01	0.006%	87.840%
2721	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.006%	87.846%
2722	MEDICAL FACILIT	0.006%	87.851%
2723	KAZAKHMYS PLC	0.006%	87.857%
2724	ACCIONA SA	0.006%	87.863%
2725	LG CORP	0.006%	87.869%
2726	ANHUI CONCH CEM	0.006%	87.875%
2727	VALLEY NATIONAL BANCORP COMMON STOCK	0.006%	87.881%
2728	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.006%	87.887%
2729	TAUBMAN CENTERS INC REIT USD.01	0.006%	87.892%
2730	GUANGZHOU R&F P	0.006%	87.898%
2731	GATX CORP	0.006%	87.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	SPARK NEW ZEA	0.006%	87.910%
2733	RLI CORP COMMON STOCK USD1.0	0.006%	87.916%
2734	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	87.922%
2735	LUKOIL PJSC - A	0.006%	87.927%
2736	KYOCERA CORP	0.006%	87.933%
2737	INMARSAT PLC	0.006%	87.939%
2738	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.006%	87.945%
2739	KINAXIS INC	0.006%	87.951%
2740	AMBEV SA	0.006%	87.956%
2741	ALTIUS MINERALS	0.006%	87.962%
2742	ROGERS CORP COMMON STOCK USD1.0	0.006%	87.968%
2743	CEMEX SA	0.006%	87.974%
2744	HANWHA CHEMICAL	0.006%	87.980%
2745	OUTOKUMPU OY	0.006%	87.985%
2746	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	87.991%
2747	TULLOW OIL PLC	0.006%	87.997%
2748	SANTOS LIMITED	0.006%	88.003%
2749	YY INC ADR ADR USD.00001	0.006%	88.008%
2750	TIVO CORP COMMON STOCK USD.001	0.006%	88.014%
2751	PAYCHEX INC	0.006%	88.020%
2752	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	88.026%
2753	VIFOR PHARMA AG	0.006%	88.031%
2754	DAIWAHOUSE RE	0.006%	88.037%
2755	GRUPO AEROPORTU	0.006%	88.043%
2756	MASONITE INTERNATIONAL CORP COMMON STOCK	0.006%	88.049%
2757	HANKOOK TIRE CO	0.006%	88.054%
2758	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	88.060%
2759	SBI HOLDINGS IN	0.006%	88.066%
2760	RICOH CO	0.006%	88.071%
2761	ORPEA	0.006%	88.077%
2762	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.006%	88.083%
2763	CARS.COM INC COMMON STOCK USD.01	0.006%	88.089%
2764	VANTIV INC CL A COMMON STOCK USD.00001	0.006%	88.094%
2765	E-MART CO. LTD.	0.006%	88.100%
2766	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	88.106%
2767	NEXT PLC	0.006%	88.111%
2768	MERCK KGAA	0.006%	88.117%
2769	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.006%	88.123%
2770	MEXICHEM SAB DE	0.006%	88.128%
2771	TULLETT PREBON	0.006%	88.134%
2772	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.140%
2773	DISH NETWORK	0.006%	88.145%
2774	BRILLIANCE CHIN	0.006%	88.151%
2775	HALYARD HEALTH INC COMMON STOCK USD.01	0.006%	88.157%
2776	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	88.163%
2777	HNI CORP	0.006%	88.168%
2778	TRIPADVISOR INC COMMON STOCK USD.001	0.006%	88.174%
2779	INTU PROPERTIES	0.006%	88.179%
2780	FIRST FINANCIAL	0.006%	88.185%
2781	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	88.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	88.196%
2783	HELEN OF TROY C	0.006%	88.202%
2784	BODYCOTE PLC	0.006%	88.208%
2785	TRIBUNE MEDIA C	0.006%	88.213%
2786	GRAHAM HOLDINGS	0.006%	88.219%
2787	BONTERRA ENERGY	0.006%	88.225%
2788	VALVOLINE INC COMMON STOCK USD.01	0.006%	88.230%
2789	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	88.236%
2790	BLOCK(H&R)INC	0.006%	88.242%
2791	RAIA DROGASIL S	0.006%	88.247%
2792	PIEDMONT OFFICE	0.006%	88.253%
2793	KONE OYJ	0.006%	88.258%
2794	UBM PLC	0.006%	88.264%
2795	ALLEGIANT TRAVE	0.006%	88.270%
2796	EASTGROUP PROPERTIES INC REIT	0.006%	88.275%
2797	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.006%	88.281%
2798	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	88.287%
2799	PROASSURANCE CORP COMMON STOCK USD.01	0.006%	88.292%
2800	ENERSIS SA	0.006%	88.298%
2801	LUCARA DIAMOND	0.006%	88.303%
2802	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01	0.006%	88.309%
2803	HOMESERVE PLC	0.006%	88.315%
2804	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	88.320%
2805	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	88.326%
2806	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.006%	88.331%
2807	HENNES & MAURIT	0.006%	88.337%
2808	GERDAU SA SIDER	0.006%	88.343%
2809	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.006%	88.348%
2810	FERROGLOBE PLC	0.006%	88.354%
2811	MSA SAFETY INC COMMON STOCK	0.006%	88.359%
2812	INTL FLAVORS&FR	0.006%	88.365%
2813	NKT HOLDING A/S	0.006%	88.371%
2814	SAP SE SPONSORED ADR ADR	0.006%	88.376%
2815	ARISTOCRAT LEIS	0.006%	88.382%
2816	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.006%	88.387%
2817	MSCI INC	0.006%	88.393%
2818	EVONIK INDUSTRI	0.006%	88.398%
2819	BANNER CORPORATION COMMON STOCK USD.01	0.006%	88.404%
2820	ITRON INC	0.006%	88.409%
2821	GERRESHEIMER GR	0.006%	88.415%
2822	MONDI LTD	0.006%	88.421%
2823	DONGFENG MOTOR	0.006%	88.426%
2824	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	88.432%
2825	LOOMIS AB	0.006%	88.437%
2826	DCC PLC	0.006%	88.443%
2827	ASTRAZENECA	0.006%	88.448%
2828	RED ELECTRICA C	0.006%	88.454%
2829	NATIXIS	0.006%	88.459%
2830	A.P. MOLLER-MAE	0.006%	88.465%
2831	NORSK HYDRO AS	0.006%	88.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	88.476%
2833	PTT EXP&PROD-FG	0.006%	88.481%
2834	MARUTI SUZUKI	0.006%	88.487%
2835	NIPPON MEAT PAC	0.006%	88.492%
2836	ROTORK PLC	0.006%	88.498%
2837	TRUWORTHS INTER	0.006%	88.503%
2838	TRINIDAD DRILLI	0.006%	88.509%
2839	MEREDITH CORP	0.005%	88.514%
2840	BADGER DAYLIGHT	0.005%	88.520%
2841	TELETECH HOLDIN	0.005%	88.525%
2842	FERRO CORP	0.005%	88.531%
2843	HUGO BOSS AG	0.005%	88.536%
2844	VEOLIA ENVIRONM	0.005%	88.542%
2845	UNITED UTILITIE	0.005%	88.547%
2846	AKBANK TAS	0.005%	88.553%
2847	JUNGHEINRICH -	0.005%	88.558%
2848	SLEEP COUNTRY C	0.005%	88.564%
2849	DDR CORP REIT USD.1	0.005%	88.569%
2850	WANT WANT CHINA	0.005%	88.575%
2851	NOVO NORDISK A/S SPONS ADR ADR	0.005%	88.580%
2852	PRYSMIAN SPA CO	0.005%	88.586%
2853	BK MANDIRI	0.005%	88.591%
2854	BANKINTER SA	0.005%	88.597%
2855	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	88.602%
2856	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	88.607%
2857	YOKOHAMA RUBBER	0.005%	88.613%
2858	NIPPON YUSEN KK	0.005%	88.618%
2859	EXTENDICARE INC	0.005%	88.624%
2860	MERCURY GENERAL	0.005%	88.629%
2861	PHOENIX GROUP H	0.005%	88.635%
2862	NATIONAL GENERA	0.005%	88.640%
2863	CMS ENERGY CORP	0.005%	88.645%
2864	AKORN INC COMMON STOCK	0.005%	88.651%
2865	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	88.656%
2866	BUNZL PLC	0.005%	88.662%
2867	BHARAT FORGE LT	0.005%	88.667%
2868	LG TELECOM LTD	0.005%	88.673%
2869	TGS NOPEC GEOPH	0.005%	88.678%
2870	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	88.683%
2871	EDENRED	0.005%	88.689%
2872	T GARANTI BANKA	0.005%	88.694%
2873	HOWDEN JOINERY	0.005%	88.700%
2874	ANGLOVAAL INDS	0.005%	88.705%
2875	UNIPOLSAI SPA	0.005%	88.710%
2876	HENDERSON LAND	0.005%	88.716%
2877	TAISEI CORP	0.005%	88.721%
2878	HYUNDAI MARINE&	0.005%	88.726%
2879	INNOGY SE	0.005%	88.732%
2880	JAPAN PRIME REA	0.005%	88.737%
2881	YOKOGAWA ELECTR	0.005%	88.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.005%	88.748%
2883	ROHM CO	0.005%	88.753%
2884	ALLREAL HOLDING	0.005%	88.759%
2885	MASCO CORP	0.005%	88.764%
2886	CIENA CORP COMMON STOCK USD.01	0.005%	88.769%
2887	BILLERUD AB	0.005%	88.775%
2888	YARA INTERNATIO	0.005%	88.780%
2889	PLAYTECH	0.005%	88.785%
2890	B&M EUROPEAN VA	0.005%	88.791%
2891	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.005%	88.796%
2892	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	88.802%
2893	RESILIENT REIT	0.005%	88.807%
2894	ASSOCIATED BRIT	0.005%	88.812%
2895	IWG PLC	0.005%	88.818%
2896	NCR CORP	0.005%	88.823%
2897	AURIZON HOLDING	0.005%	88.828%
2898	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	88.834%
2899	SABINA SILVER C	0.005%	88.839%
2900	KELLOGG CO	0.005%	88.844%
2901	HASEKO CORP	0.005%	88.850%
2902	LEG IMMOBILIEN	0.005%	88.855%
2903	CALLON PETROLEUM CO COMMON STOCK USD.01	0.005%	88.860%
2904	KBR INC COMMON STOCK USD.001	0.005%	88.866%
2905	CAPITACOMMERCIA	0.005%	88.871%
2906	OIL SEARCH LTD	0.005%	88.876%
2907	CHEMOURS CO/THE COMMON STOCK	0.005%	88.881%
2908	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	88.887%
2909	FIRSTGROUP	0.005%	88.892%
2910	MITSUBISHI UJF	0.005%	88.897%
2911	GARTNER GROUP I	0.005%	88.903%
2912	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	88.908%
2913	QUANTA COMPUTER	0.005%	88.913%
2914	AGGREKO PLC	0.005%	88.919%
2915	MALAYAN BKG BHD	0.005%	88.924%
2916	AUTOZONE INC COMMON STOCK USD.01	0.005%	88.929%
2917	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.005%	88.934%
2918	CEZ AS	0.005%	88.940%
2919	COVANTA HOLDING CORP COMMON STOCK USD.1	0.005%	88.945%
2920	WOOLWORTHS LTD	0.005%	88.950%
2921	SOTHEBY S COMMON STOCK USD.01	0.005%	88.956%
2922	BROWN-FORMAN CO	0.005%	88.961%
2923	FOSUN INTERNATI	0.005%	88.966%
2924	CARGOTEC CORP-B	0.005%	88.971%
2925	COCA-COLA WEST	0.005%	88.977%
2926	UNIVAR INC COMMON STOCK USD.01	0.005%	88.982%
2927	HECLA MINING CO	0.005%	88.987%
2928	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	88.992%
2929	TRITON INTERNAT	0.005%	88.998%
2930	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	89.003%
2931	ROYAL UNIBREW A	0.005%	89.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	VAIL RESORTS	0.005%	89.013%
2933	NGK INSULATORS	0.005%	89.019%
2934	J FRONT RETAILI	0.005%	89.024%
2935	SEAGATE TECHNOL	0.005%	89.029%
2936	TOYOTA INDUSTRI	0.005%	89.034%
2937	STAMPS.COM INC COMMON STOCK USD.001	0.005%	89.040%
2938	UBS GROUP	0.005%	89.045%
2939	VIA VAREJO SA	0.005%	89.050%
2940	HERMES INTL	0.005%	89.055%
2941	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.060%
2942	LANDSTAR SYSTEM	0.005%	89.066%
2943	NEDCOR LTD ZAR1	0.005%	89.071%
2944	CENTERPOINT ENE	0.005%	89.076%
2945	SEIKO EPSON COR	0.005%	89.081%
2946	MCDERMOTT INTL	0.005%	89.086%
2947	ROCKWOOL INTL	0.005%	89.092%
2948	KAWASAKI KISEN	0.005%	89.097%
2949	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.102%
2950	DKSH HOLDING LT	0.005%	89.107%
2951	GREAT PORTLAND	0.005%	89.112%
2952	ABN AMRO GROUP	0.005%	89.118%
2953	BT GROUP PLC SPON ADR ADR	0.005%	89.123%
2954	WAJAX CORP	0.005%	89.128%
2955	YAMADA DENKI CO	0.005%	89.133%
2956	SYMRISE AG	0.005%	89.138%
2957	TASEKO MINES LT	0.005%	89.143%
2958	SMITH AND NEPHE	0.005%	89.149%
2959	SUZANO PAPEL E	0.005%	89.154%
2960	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.159%
2961	OTSUKA HLDGS CO	0.005%	89.164%
2962	SOJITZ CORP COM	0.005%	89.169%
2963	ASAHI BREWERIES	0.005%	89.174%
2964	SWISS PRIME SIT	0.005%	89.180%
2965	CREDIT SAISON C	0.005%	89.185%
2966	BRUKER CORP COMMON STOCK USD.01	0.005%	89.190%
2967	OTP BANK PLC	0.005%	89.195%
2968	GRUBHUB INC COMMON STOCK USD.0001	0.005%	89.200%
2969	ANTA SPORTS PRO	0.005%	89.205%
2970	GLP J-REIT	0.005%	89.211%
2971	WORLEYPARSONS	0.005%	89.216%
2972	RESMED INC	0.005%	89.221%
2973	ASPEN INSURANCE	0.005%	89.226%
2974	ABM INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.231%
2975	MATTEL INC COMMON STOCK USD1.0	0.005%	89.236%
2976	BALCHEM CORP COMMON STOCK USD.0667	0.005%	89.241%
2977	ABERTIS INFRAES	0.005%	89.246%
2978	Straumann AG	0.005%	89.252%
2979	CROMBIE REAL ES	0.005%	89.257%
2980	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.005%	89.262%
2981	CENTAMIN PLC	0.005%	89.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	TABCORP HLDGS L	0.005%	89.272%
2983	PEBBLEBROOK HOT	0.005%	89.277%
2984	PGE POLSKA GRUP	0.005%	89.282%
2985	SKANSKA AB	0.005%	89.287%
2986	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	89.293%
2987	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.005%	89.298%
2988	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	89.303%
2989	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	89.308%
2990	CIA BRASILEIRA	0.005%	89.313%
2991	LOTTE CHEMICAL	0.005%	89.318%
2992	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	89.323%
2993	CLP HOLDINGS	0.005%	89.328%
2994	ALUMINA LTD	0.005%	89.333%
2995	GPE EUROTUNNEL	0.005%	89.338%
2996	GRANITE CONST	0.005%	89.344%
2997	SAAB AB	0.005%	89.349%
2998	FORMOSA CHEMICA	0.005%	89.354%
2999	LITE-ON TECHNOL	0.005%	89.359%
3000	LG CABLE &MCHY	0.005%	89.364%
3001	SRC ENERGY INC COMMON STOCK USD.001	0.005%	89.369%
3002	RECRUIT HOLDING	0.005%	89.374%
3003	HANG LUNG PROPE	0.005%	89.379%
3004	PUBLICIS GROUPE	0.005%	89.384%
3005	ILLUMINA INC	0.005%	89.389%
3006	SWIRE PACIFIC	0.005%	89.394%
3007	GVC HOLDINGS PL	0.005%	89.399%
3008	WABTEC CORP COMMON STOCK USD.01	0.005%	89.404%
3009	BAYTEX ENERGY CORP COMMON STOCK	0.005%	89.409%
3010	MYRIAD GENETICS	0.005%	89.414%
3011	VECTREN CORP COMMON STOCK	0.005%	89.419%
3012	BK OF EAST ASIA	0.005%	89.424%
3013	CASINO GUICH-PE	0.005%	89.430%
3014	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	89.435%
3015	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.005%	89.440%
3016	ARROW ELECTRONI	0.005%	89.445%
3017	NEW YORK TIMES	0.005%	89.450%
3018	ORIENT OVERSEAS	0.005%	89.455%
3019	F5 NETWORKS INC COMMON STOCK	0.005%	89.460%
3020	NAVER CORP	0.005%	89.465%
3021	SGS SA-REG COMM	0.005%	89.470%
3022	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	89.475%
3023	BANK OF COMMUNI	0.005%	89.480%
3024	JM AB	0.005%	89.485%
3025	ALLETE INC	0.005%	89.490%
3026	HRG GROUP INC COMMON STOCK USD.01	0.005%	89.495%
3027	HOYA CORP	0.005%	89.500%
3028	LEONS FURNITURE	0.005%	89.505%
3029	ALLIANT ENERGY	0.005%	89.510%
3030	WACKER CHEMIE A	0.005%	89.515%
3031	VOLVO AB	0.005%	89.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	GRUPA LOTOS S.A	0.005%	89.525%
3033	ARGONAUT GOLD I	0.005%	89.529%
3034	E.SUN FINANCIAL	0.005%	89.534%
3035	VALLOUREC SA	0.005%	89.539%
3036	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	89.544%
3037	GILDEMEISTER AG	0.005%	89.549%
3038	DAITO TRUST CON	0.005%	89.554%
3039	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.559%
3040	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	89.564%
3041	LIVANOVA PLC	0.005%	89.569%
3042	NATIONAL EXPRES	0.005%	89.574%
3043	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.005%	89.579%
3044	HYUNDAI ENG & C	0.005%	89.584%
3045	ACI WORLDWIDE INC COMMON STOCK USD.005	0.005%	89.589%
3046	NOMURA REAL EST	0.005%	89.594%
3047	RUBIS SCA	0.005%	89.599%
3048	RICHMONT MINES INC COMMON STOCK	0.005%	89.604%
3049	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.005%	89.609%
3050	HANWHA CORP	0.005%	89.614%
3051	ZOETIS INC SR UNSECURED 02/18 1.875	0.005%	89.618%
3052	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	89.623%
3053	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.005%	89.628%
3054	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	89.633%
3055	DUERR AG	0.005%	89.638%
3056	SM ENERGY CO COMMON STOCK USD.01	0.005%	89.643%
3057	NGK SPARK PLUG	0.005%	89.648%
3058	STEPAN CO COMMON STOCK USD1.0	0.005%	89.653%
3059	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	89.658%
3060	ACXIOM CORP COMMON STOCK USD.1	0.005%	89.663%
3061	ATHABASCA OIL C	0.005%	89.668%
3062	HERBALIFE LTD COMMON STOCK USD.002	0.005%	89.673%
3063	CALERES INC COMMON STOCK USD.01	0.005%	89.677%
3064	NIPRO CORP	0.005%	89.682%
3065	WESTERN UNION CO COMMON STOCK USD.01	0.005%	89.687%
3066	MITSUBISHI ESTA	0.005%	89.692%
3067	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	89.697%
3068	NEWS CORP CLASS A COMMON STOCK USD.01	0.005%	89.702%
3069	NORTHVIEW APART	0.005%	89.707%
3070	KGHM POLSKA MIE	0.005%	89.712%
3071	BYD ELECTRONIC	0.005%	89.716%
3072	FRESH DEL MONTE	0.005%	89.721%
3073	THE FOSCHINI GR	0.005%	89.726%
3074	BK OF KYOTO	0.005%	89.731%
3075	EBARA CORP	0.005%	89.736%
3076	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.005%	89.741%
3077	NAVISTAR INTL C	0.005%	89.746%
3078	MORNINGSTAR INC COMMON STOCK	0.005%	89.751%
3079	GEN COMMUNICATI	0.005%	89.755%
3080	HAEMONETICS COR	0.005%	89.760%
3081	PUBLIC BNK-LOCA	0.005%	89.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	FAMILYMART CO	0.005%	89.770%
3083	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	89.775%
3084	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	89.780%
3085	PEAB AB	0.005%	89.784%
3086	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	89.789%
3087	BENCHMARK ELECT	0.005%	89.794%
3088	FBL FINANCIAL G	0.005%	89.799%
3089	ACADIA REALTY TRUST REIT USD.001	0.005%	89.804%
3090	TOPDANMARK A/S	0.005%	89.809%
3091	ORORA LTD	0.005%	89.814%
3092	THALES SA	0.005%	89.818%
3093	ARGO GROUP INTE	0.005%	89.823%
3094	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	89.828%
3095	ATHENAHEALTH IN	0.005%	89.833%
3096	DIALOG SEMICOND	0.005%	89.838%
3097	MUELLER INDS IN	0.005%	89.842%
3098	TKH GROUP NV DU	0.005%	89.847%
3099	AIR FRANCE-KLM	0.005%	89.852%
3100	HORIZON PHARMA	0.005%	89.857%
3101	COMPUTER MODELL	0.005%	89.862%
3102	QISDA CORP	0.005%	89.867%
3103	DILLARD DEPT ST	0.005%	89.871%
3104	MINERAL RESOURC	0.005%	89.876%
3105	SALZGITTER AG	0.005%	89.881%
3106	Alten	0.005%	89.886%
3107	COFINIMMO	0.005%	89.891%
3108	CONCORDIA FINAN	0.005%	89.895%
3109	CHINA VANKE CO	0.005%	89.900%
3110	LEE & MAN PAPER	0.005%	89.905%
3111	RANGE RESOURCES CORP COMMON STOCK USD.01	0.005%	89.910%
3112	COSCO PACIFIC	0.005%	89.914%
3113	GROUP 1 AUTO	0.005%	89.919%
3114	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	89.924%
3115	EUROFINS SCIENT	0.005%	89.929%
3116	AMCOR LIMITED	0.005%	89.934%
3117	SYMANTEC CORP	0.005%	89.938%
3118	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	89.943%
3119	PERNOD-RICARD	0.005%	89.948%
3120	BRADY(WH)	0.005%	89.953%
3121	LOJAS AMERICANA	0.005%	89.957%
3122	SANKYU INC	0.005%	89.962%
3123	ORION CORP	0.005%	89.967%
3124	UNIPOL GRUPPO F	0.005%	89.972%
3125	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	89.976%
3126	FUJIKURA	0.005%	89.981%
3127	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.986%
3128	KAISA GROUP HLD	0.005%	89.991%
3129	JTEKT CORP.	0.005%	89.995%
3130	GRIFOLS SA	0.005%	90.000%
3131	MONRO INC COMMON STOCK USD.01	0.005%	90.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	TIGER BRANDS	0.005%	90.010%
3133	YUE YUEN INDUST	0.005%	90.014%
3134	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	90.019%
3135	NABTESCO CORP	0.005%	90.024%
3136	VIACOM INC SR UNSECURED 12/19 2.75	0.005%	90.028%
3137	WOOD GROUP (JOH	0.005%	90.033%
3138	CHEMED CORP COMMON STOCK USD1.0	0.005%	90.038%
3139	HERSHEY FOODS C	0.005%	90.043%
3140	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	90.047%
3141	BQE CANT VAUDOI	0.005%	90.052%
3142	METCASH LTD	0.005%	90.057%
3143	SHANGRI-LA ASIA	0.005%	90.061%
3144	FRANSHION PROPE	0.005%	90.066%
3145	KULICKE&SOFFA I	0.005%	90.071%
3146	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	90.076%
3147	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	90.080%
3148	LONDON STOCK EX	0.005%	90.085%
3149	JAPAN HOTEL REI	0.005%	90.090%
3150	CHINA RESOURCES	0.005%	90.094%
3151	PLEXUS CORP COMMON STOCK USD.01	0.005%	90.099%
3152	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.005%	90.104%
3153	KERRY PROPERTIE	0.005%	90.108%
3154	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	90.113%
3155	TATA STEEL LIMI	0.005%	90.118%
3156	NIDEC CORPORATI	0.005%	90.122%
3157	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.005%	90.127%
3158	VICTREX PLC	0.005%	90.132%
3159	FLETCHER BUILDI	0.005%	90.136%
3160	URBAN EDGE PROPERTIES REIT USD.01	0.005%	90.141%
3161	SINO-OCEAN LAND	0.005%	90.146%
3162	TOWNE BANK COMMON STOCK USD1.667	0.005%	90.150%
3163	AIRCASTLE LTD	0.005%	90.155%
3164	SUZUKEN CO LTD	0.005%	90.160%
3165	GREENE KING	0.005%	90.164%
3166	ACCTON	0.005%	90.169%
3167	BNK FINANCIAL G	0.005%	90.174%
3168	AXALTA COATING	0.005%	90.178%
3169	T IS BANKASI	0.005%	90.183%
3170	SOPRA	0.005%	90.188%
3171	SECOM CO	0.005%	90.192%
3172	ENDESA S.A.	0.005%	90.197%
3173	NORDSTROM INC COMMON STOCK	0.005%	90.202%
3174	KASIKORNBANK PL	0.005%	90.206%
3175	DENTSU INC.	0.005%	90.211%
3176	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	90.216%
3177	SEBMCORP INDUST	0.005%	90.220%
3178	SEALED AIR CORP COMMON STOCK USD.1	0.005%	90.225%
3179	ACTIVIA PROPERT	0.005%	90.230%
3180	SEI INVESTMENT	0.005%	90.234%
3181	NABORS INDUSTRI	0.005%	90.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	EQT CORPORATION	0.005%	90.243%
3183	GLOBUS MEDICAL	0.005%	90.248%
3184	WAL-MART DE MEX	0.005%	90.253%
3185	ALFA LAVAL AB	0.005%	90.257%
3186	WASHINGTON REIT REIT USD.01	0.005%	90.262%
3187	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	90.267%
3188	HUTCHISON PORT	0.005%	90.271%
3189	KYOCERA CORP SPONS ADR ADR	0.005%	90.276%
3190	MEDIASET	0.005%	90.280%
3191	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	90.285%
3192	CHINA STEEL	0.005%	90.290%
3193	ENN ENERGY HOLD	0.005%	90.294%
3194	NORDSON CORP COMMON STOCK	0.005%	90.299%
3195	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	90.304%
3196	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.005%	90.308%
3197	MUELLER WATER P	0.005%	90.313%
3198	OSI SYSTEMS INC	0.005%	90.317%
3199	SEMTECH CORP	0.005%	90.322%
3200	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	90.327%
3201	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	90.331%
3202	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	90.336%
3203	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	90.340%
3204	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.345%
3205	ROWAN COMPANIES	0.005%	90.350%
3206	DAI NIPPON PRIN	0.005%	90.354%
3207	LOGITECH INTERN	0.005%	90.359%
3208	TRANSURBAN GROU	0.005%	90.363%
3209	ADARO ENERGY TB	0.005%	90.368%
3210	EXLSERVICE HLDG	0.005%	90.373%
3211	BEIJING ENTERPR	0.005%	90.377%
3212	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	90.382%
3213	ARYZTA AG	0.005%	90.386%
3214	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	90.391%
3215	TOYO SEIKAN KAI	0.005%	90.396%
3216	AXEL SPRINGER A	0.005%	90.400%
3217	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	90.405%
3218	UGI CORP COMMON STOCK	0.005%	90.409%
3219	NEX GROUP PLC	0.005%	90.414%
3220	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	90.418%
3221	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	90.423%
3222	DAIICHI SANKYO	0.005%	90.428%
3223	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	90.432%
3224	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	90.437%
3225	MO OCH DOMSJO A	0.005%	90.441%
3226	LIC HOUSING FIN	0.005%	90.446%
3227	VESUVIUS PLC	0.005%	90.450%
3228	GLUSKIN SHEFF &	0.005%	90.455%
3229	TOYO TIRE & RUB	0.005%	90.459%
3230	MEDNAX INC	0.005%	90.464%
3231	KILLAM APART RE	0.005%	90.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	VALENER INC	0.005%	90.473%
3233	BROOKS AUTOMATI	0.005%	90.478%
3234	NIPPON ELEC GLA	0.005%	90.482%
3235	WESBANCO INC COMMON STOCK USD2.0833	0.005%	90.487%
3236	CSR LIMITED	0.005%	90.491%
3237	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	90.496%
3238	CHINA EVERBRIGH	0.005%	90.500%
3239	NELNET INC CL A COMMON STOCK USD.01	0.005%	90.505%
3240	CHINA MINSHENG	0.005%	90.509%
3241	CATHAY PACIFIC	0.005%	90.514%
3242	NIBE INDUSTRIER	0.005%	90.518%
3243	L BRANDS INC COMMON STOCK USD.5	0.005%	90.523%
3244	MORI SEIKI CO	0.005%	90.527%
3245	AVX CORP COMMON STOCK USD.01	0.005%	90.532%
3246	BOVIS HOMES GRO	0.005%	90.536%
3247	VOPAK (KON)	0.004%	90.541%
3248	TAISHIN FINANCI	0.004%	90.545%
3249	ELECTRONICS	0.004%	90.550%
3250	TINGYI(CAYMAN I	0.004%	90.554%
3251	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.004%	90.559%
3252	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.004%	90.563%
3253	TAKASHIMAYA CO	0.004%	90.568%
3254	DAICEL CHEM IND	0.004%	90.572%
3255	BIOMERIEUX	0.004%	90.577%
3256	TATA CONSULTANC	0.004%	90.581%
3257	STATOIL ASA SPON ADR ADR	0.004%	90.586%
3258	S-OIL CORPORATI	0.004%	90.590%
3259	NIKON CORP	0.004%	90.595%
3260	CAPITALAND	0.004%	90.599%
3261	MTR CORP	0.004%	90.604%
3262	TRIUMPH GROUP I	0.004%	90.608%
3263	AGL ENERGY LTD	0.004%	90.612%
3264	ANSELL LTD	0.004%	90.617%
3265	INFOSYS LTD SP ADR ADR	0.004%	90.621%
3266	COGNEX CORP	0.004%	90.626%
3267	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	90.630%
3268	TESLA INC COMMON STOCK USD.001	0.004%	90.635%
3269	BRAMBLES LIMITE	0.004%	90.639%
3270	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	90.644%
3271	ZEON CO	0.004%	90.648%
3272	SHERRITT INTERN	0.004%	90.652%
3273	COMPEQ MFG	0.004%	90.657%
3274	TRYGVESTA AS	0.004%	90.661%
3275	TRITAX BIG BOX	0.004%	90.666%
3276	SANWA SHUTTER C	0.004%	90.670%
3277	HYPROP INVESTME	0.004%	90.675%
3278	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.004%	90.679%
3279	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.004%	90.683%
3280	GENTHERM INC COMMON STOCK	0.004%	90.688%
3281	TANGER FACTORY OUTLET CENTER REIT USD.01	0.004%	90.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	SHIN KONG FINL	0.004%	90.697%
3283	BIRD CONSTRUCTI	0.004%	90.701%
3284	TECHTRONIC INDU	0.004%	90.706%
3285	WPG HOLDINGS	0.004%	90.710%
3286	MASIMO CORP COMMON STOCK USD.001	0.004%	90.714%
3287	ADANI PORT & SE	0.004%	90.719%
3288	LARSEN & TOUBRO	0.004%	90.723%
3289	BE SEMICONDUCTO	0.004%	90.728%
3290	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.004%	90.732%
3291	SUEDZUCKER AG	0.004%	90.736%
3292	GREENBRIER COMPANIES INC COMMON STOCK	0.004%	90.741%
3293	NIPPON EXPRESS	0.004%	90.745%
3294	CHINA CITIC BK	0.004%	90.749%
3295	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	90.754%
3296	SCHRODERS PLC	0.004%	90.758%
3297	AAR CORP	0.004%	90.763%
3298	HARSCO CORP	0.004%	90.767%
3299	CEMBRA MONEY BA	0.004%	90.771%
3300	KURITA WATER IN	0.004%	90.776%
3301	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	90.780%
3302	CAPITEC BANK HL	0.004%	90.784%
3303	IT HOLDINGS COR	0.004%	90.789%
3304	BEIJING CAPITAL	0.004%	90.793%
3305	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.798%
3306	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.004%	90.802%
3307	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	90.806%
3308	BUZZI UNICEM SP	0.004%	90.811%
3309	FILA KOREA LTD	0.004%	90.815%
3310	HYUNDAI STEEL C	0.004%	90.819%
3311	SAPPORO BREWERI	0.004%	90.824%
3312	NOK CORP	0.004%	90.828%
3313	VERISIGN	0.004%	90.832%
3314	VAREX IMAGING CORP COMMON STOCK USD.01	0.004%	90.837%
3315	SIMS GROUP LTD	0.004%	90.841%
3316	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.004%	90.845%
3317	ASM INTL NV	0.004%	90.850%
3318	CLEANAWAY WASTE	0.004%	90.854%
3319	WILMAR INTERL L	0.004%	90.858%
3320	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	90.863%
3321	EUROCOMMERCIAL	0.004%	90.867%
3322	HOPEWELL HLDGS	0.004%	90.871%
3323	PAINTED PONY EN	0.004%	90.876%
3324	DRIL QUIP INC	0.004%	90.880%
3325	GCL-POLY ENERGY	0.004%	90.884%
3326	HEXAGON AB	0.004%	90.888%
3327	ONTEX GROUP NV	0.004%	90.893%
3328	UNITE GROUP PLC	0.004%	90.897%
3329	TOKAI CARBON CO	0.004%	90.901%
3330	ELIS SA	0.004%	90.906%
3331	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	90.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	VALMET CORP	0.004%	90.914%
3333	AMBU A/S	0.004%	90.918%
3334	FUJI ELECTRIC C	0.004%	90.923%
3335	GREIF INC CL A COMMON STOCK	0.004%	90.927%
3336	SPROTT INC COMM	0.004%	90.931%
3337	WEIR GROUP	0.004%	90.935%
3338	LANCASTER COLON	0.004%	90.940%
3339	BIOVERATIV INC COMMON STOCK USD.001	0.004%	90.944%
3340	CALLAWAY GOLF C	0.004%	90.948%
3341	GS YUASA CORP	0.004%	90.952%
3342	SHARP CORP	0.004%	90.957%
3343	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	90.961%
3344	MTY FOOD GROUP	0.004%	90.965%
3345	COHEN + STEERS INC COMMON STOCK USD.01	0.004%	90.969%
3346	HYOSUNG CORP	0.004%	90.974%
3347	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	90.978%
3348	TRANSAT AT INC	0.004%	90.982%
3349	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	90.986%
3350	WEICHAJ POWER-H	0.004%	90.991%
3351	SEEK LTD.	0.004%	90.995%
3352	MDU RES GROUP I	0.004%	90.999%
3353	COCHLEAR LTD	0.004%	91.003%
3354	FISHER & PAYKEL	0.004%	91.007%
3355	HITACHI METALS	0.004%	91.012%
3356	ULTRAPAR PARTIC	0.004%	91.016%
3357	NUVASIVE INC COMMON STOCK USD.001	0.004%	91.020%
3358	SHISEIDO CO	0.004%	91.024%
3359	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.028%
3360	FTI CONSULTING INC COMMON STOCK USD.01	0.004%	91.033%
3361	KENEDIX REALTY	0.004%	91.037%
3362	SNAM SPA	0.004%	91.041%
3363	KITE PHARMA INC COMMON STOCK USD.001	0.004%	91.045%
3364	BARCLAYS PLC	0.004%	91.049%
3365	DELTA ELECTRONI	0.004%	91.054%
3366	NIPPON KAYAKU C	0.004%	91.058%
3367	NOF CORP	0.004%	91.062%
3368	HK & CHINA GAS	0.004%	91.066%
3369	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	91.070%
3370	FIRST FINANCIAL BANCORP COMMON STOCK	0.004%	91.074%
3371	ENI	0.004%	91.079%
3372	TRANSUNION COMMON STOCK USD.01	0.004%	91.083%
3373	AUTO TRADER GRO	0.004%	91.087%
3374	LARGAN PRECISIO	0.004%	91.091%
3375	TECH MAHINDRA L	0.004%	91.095%
3376	INTEGRATED DEVI	0.004%	91.099%
3377	TOKYO TATEMONO	0.004%	91.104%
3378	OASIS PETROLEUM INC COMMON STOCK USD.01	0.004%	91.108%
3379	PEARSON	0.004%	91.112%
3380	CDK GLOBAL INC COMMON STOCK USD.01	0.004%	91.116%
3381	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	AJINOMOTO CO IN	0.004%	91.124%
3383	VONTOBEL HLDGS	0.004%	91.129%
3384	CITIZEN WATCH C	0.004%	91.133%
3385	MATSON INC COMMON STOCK	0.004%	91.137%
3386	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.141%
3387	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.145%
3388	DAINIPPON SCREE	0.004%	91.149%
3389	GUNMA BANK	0.004%	91.153%
3390	YAMATO HOLDINGS	0.004%	91.158%
3391	ENDO INTERNATIO	0.004%	91.162%
3392	CLICLS GROUP	0.004%	91.166%
3393	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	91.170%
3394	BRITISH SKY BRO	0.004%	91.174%
3395	ELIOR	0.004%	91.178%
3396	HFF INC CLASS A COMMON STOCK USD.01	0.004%	91.182%
3397	CJ CHEILJEDANG	0.004%	91.186%
3398	METHODE ELEC IN	0.004%	91.191%
3399	HYUNDAI ROBOTIC	0.004%	91.195%
3400	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.004%	91.199%
3401	TAIWAN CEMENT	0.004%	91.203%
3402	MOBILE MINI INC COMMON STOCK USD.01	0.004%	91.207%
3403	CCR SA	0.004%	91.211%
3404	TTM TECHNOLOGIES COMMON STOCK USD.001	0.004%	91.215%
3405	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	91.219%
3406	PORTO SEGURO SA	0.004%	91.224%
3407	SAIA INC COMMON STOCK USD.001	0.004%	91.228%
3408	STAG INDUSTRIAL INC REIT USD.01	0.004%	91.232%
3409	LA Z BOY INC COMMON STOCK USD1.0	0.004%	91.236%
3410	THOMAS COOK GRO	0.004%	91.240%
3411	REDROW	0.004%	91.244%
3412	N B T BANCORP INC COMMON STOCK USD.01	0.004%	91.248%
3413	SHUTTERFLY INC	0.004%	91.252%
3414	MEDIATEK INC	0.004%	91.256%
3415	BUWOG AG	0.004%	91.261%
3416	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	91.265%
3417	HANG LUNG DEVEL	0.004%	91.269%
3418	MULTI COLOR CORP COMMON STOCK	0.004%	91.273%
3419	VALIANT HOLDING	0.004%	91.277%
3420	WADDELL & REED	0.004%	91.281%
3421	CONTINENTAL GOL	0.004%	91.285%
3422	ENSCO PLC CLASS	0.004%	91.289%
3423	SECURITAS	0.004%	91.293%
3424	CHINA STATE CON	0.004%	91.297%
3425	KB HOME COMMON STOCK USD1.0	0.004%	91.302%
3426	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	91.306%
3427	SPX FLOW INC COMMON STOCK USD.01	0.004%	91.310%
3428	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.004%	91.314%
3429	OZ MINERALS LTD	0.004%	91.318%
3430	KANEKA CORP	0.004%	91.322%
3431	WGL HOLDINGS INC COMMON STOCK	0.004%	91.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	DIODES INC COMMON STOCK USD.667	0.004%	91.330%
3433	SHENZHOU INT GR	0.004%	91.334%
3434	KRATON CORP COMMON STOCK USD.01	0.004%	91.338%
3435	CAL MAINE FOODS INC COMMON STOCK USD.01	0.004%	91.342%
3436	BANCFIRST CORP	0.004%	91.346%
3437	NIPPON PAPER IN	0.004%	91.350%
3438	ABB LTD SPON ADR ADR	0.004%	91.355%
3439	MAPLETREE COMME	0.004%	91.359%
3440	RUMO SA	0.004%	91.363%
3441	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	91.367%
3442	VONAGE HLDGS CO	0.004%	91.371%
3443	SULZER AG	0.004%	91.375%
3444	WIN SEMICONDUCT	0.004%	91.379%
3445	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	91.383%
3446	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	91.387%
3447	CHAILEASE HOLDI	0.004%	91.391%
3448	AMER NATL INS	0.004%	91.395%
3449	DUNDEE PRECIOUS	0.004%	91.399%
3450	SUMITOMO OSAKA	0.004%	91.403%
3451	BANRISUL	0.004%	91.407%
3452	ISS A/S	0.004%	91.411%
3453	BRF SA ADR ADR	0.004%	91.415%
3454	TOPPAN PRINTING	0.004%	91.419%
3455	ALTRAN TECHNOLO	0.004%	91.423%
3456	TRICON CAPITAL	0.004%	91.427%
3457	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.004%	91.431%
3458	ASHIKAGA HOLDIN	0.004%	91.435%
3459	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	91.440%
3460	ATMOS ENERGY CO	0.004%	91.444%
3461	QEP RESOURCES INC COMMON STOCK USD.01	0.004%	91.448%
3462	SONIC HEALTHCAR	0.004%	91.452%
3463	TOYODA GOSEI	0.004%	91.456%
3464	EMPRESA BRASILE	0.004%	91.460%
3465	SPAR GROUP LIMI	0.004%	91.464%
3466	HEROUX DEVTEK	0.004%	91.468%
3467	GMS INC COMMON STOCK USD.01	0.004%	91.472%
3468	RENISHAW	0.004%	91.476%
3469	NIFCO INC	0.004%	91.480%
3470	GRUPO FINANCIER	0.004%	91.484%
3471	Rural Electrifi	0.004%	91.488%
3472	WABASH NATIONAL	0.004%	91.492%
3473	PARAGON GROUP O	0.004%	91.496%
3474	XPERI CORP COMMON STOCK USD.001	0.004%	91.500%
3475	LLOYD THOMPSON	0.004%	91.504%
3476	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	91.508%
3477	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.512%
3478	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	91.516%
3479	NOW INC COMMON STOCK USD.01	0.004%	91.520%
3480	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.524%
3481	FIERA SCEPTRE I	0.004%	91.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	ESTACIO PARTICI	0.004%	91.531%
3483	WIPRO	0.004%	91.535%
3484	FORWARD AIR COR	0.004%	91.539%
3485	PKO BANK POLSKI	0.004%	91.543%
3486	KINGBOARD LAMIN	0.004%	91.547%
3487	EVOLUTION MININ	0.004%	91.551%
3488	SSAB SVENSKT ST	0.004%	91.555%
3489	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.004%	91.559%
3490	SINOPAC HLDG	0.004%	91.563%
3491	CSRA INC COMMON STOCK USD.001	0.004%	91.567%
3492	BUFFALO WILD WINGS INC COMMON STOCK	0.004%	91.571%
3493	FUKUOKA FINANCI	0.004%	91.575%
3494	UTD INTERNET AG	0.004%	91.579%
3495	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.004%	91.583%
3496	DSW INC CLASS A COMMON STOCK	0.004%	91.587%
3497	MAHINDRA &MAHIN	0.004%	91.591%
3498	TAURON POLSKA E	0.004%	91.595%
3499	ENERGIAS DE POR	0.004%	91.599%
3500	IDACORP INC COMMON STOCK	0.004%	91.603%
3501	SUL AMERICA SA	0.004%	91.607%
3502	NTN CORPORATION	0.004%	91.611%
3503	TALANX AG	0.004%	91.615%
3504	SAGE GROUP PLC/	0.004%	91.619%
3505	CHALLENGER FIN	0.004%	91.623%
3506	AIR WATER INC.	0.004%	91.626%
3507	ADELAIDE BRIGHT	0.004%	91.630%
3508	SCIENTIFIC GAME	0.004%	91.634%
3509	CAIRN ENERGY PL	0.004%	91.638%
3510	HELLA KGAA HUEC	0.004%	91.642%
3511	ALSTRIA OFFICE	0.004%	91.646%
3512	YAMAGUCHI FINAN	0.004%	91.650%
3513	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	91.654%
3514	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	91.658%
3515	KOITO MFG CO	0.004%	91.662%
3516	FORBO HLDG	0.004%	91.666%
3517	AENA SA	0.004%	91.670%
3518	NAGASE & CO	0.004%	91.674%
3519	CENTURY TOKYO	0.004%	91.678%
3520	PENNON GROUP	0.004%	91.682%
3521	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.685%
3522	SCHOUW & CO	0.004%	91.689%
3523	UTD O/S LAND	0.004%	91.693%
3524	CIFI HOLDINGS G	0.004%	91.697%
3525	TIME WARNER INC	0.004%	91.701%
3526	IROBOT CORP	0.004%	91.705%
3527	CREST NICHOLSON	0.004%	91.709%
3528	NAMCO BANDAI HO	0.004%	91.713%
3529	COCA-COLA BOTTL	0.004%	91.717%
3530	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	91.721%
3531	LIQUOR STORES N	0.004%	91.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.004%	91.729%
3533	INTERFACE INC COMMON STOCK USD.1	0.004%	91.732%
3534	COCA-COLA EUROP	0.004%	91.736%
3535	WAREHOUSES DE P	0.004%	91.740%
3536	AMMB HOLDINGS B	0.004%	91.744%
3537	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.748%
3538	TATA MOTORS LTD	0.004%	91.752%
3539	CALGON CARBON C	0.004%	91.756%
3540	BANCA MEDIOLANU	0.004%	91.760%
3541	SASOL	0.004%	91.764%
3542	LEOPALACE 21	0.004%	91.768%
3543	SOUTH32 ADR ADR	0.004%	91.771%
3544	BEKAERT SA	0.004%	91.775%
3545	MERLIN ENTERTAI	0.004%	91.779%
3546	LOGITECH INTERN	0.004%	91.783%
3547	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	91.787%
3548	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	91.791%
3549	SAMSUNG HEAVY	0.004%	91.795%
3550	CINEWORLD GROUP	0.004%	91.799%
3551	BEIJING ENT WAT	0.004%	91.802%
3552	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	91.806%
3553	MACK CALI REALTY CORP REIT USD.01	0.004%	91.810%
3554	RIGHTMOVE GROUP	0.004%	91.814%
3555	JAMES HARDIE IN	0.004%	91.818%
3556	DOWA HOLDING CO	0.004%	91.822%
3557	ZHONGSHENG GROU	0.004%	91.826%
3558	JOHNSON ELECTRI	0.004%	91.829%
3559	ADTRAN INC	0.004%	91.833%
3560	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.837%
3561	BOLLORE	0.004%	91.841%
3562	CHIBA BANK	0.004%	91.845%
3563	NWS HOLDINGS LT	0.004%	91.849%
3564	SIMCORP A/S	0.004%	91.853%
3565	PETRONET LNG LT	0.004%	91.856%
3566	WALSIN TECHNOLO	0.004%	91.860%
3567	NAN YA PLASTIC	0.004%	91.864%
3568	CHONGQING RURAL	0.004%	91.868%
3569	HENKEL KGAA-PRE	0.004%	91.872%
3570	CHINA MEDICAL S	0.004%	91.876%
3571	ESCORTS LTD	0.004%	91.879%
3572	THIRD POINT REI	0.004%	91.883%
3573	CRH (DUBLIN)	0.004%	91.887%
3574	MEDIASET ESPANA	0.004%	91.891%
3575	JAPAN EXCHANGE	0.004%	91.895%
3576	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	91.899%
3577	DASSAULT SYSTEM	0.004%	91.902%
3578	IBIDEN CO	0.004%	91.906%
3579	TIETO CORP OYJ	0.004%	91.910%
3580	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.914%
3581	KAJIMA CORP	0.004%	91.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	UNIVERSAL CORP	0.004%	91.921%
3583	CORE-MARK HLDG	0.004%	91.925%
3584	PIZZA PIZZA ROY	0.004%	91.929%
3585	SIG	0.004%	91.933%
3586	JAFCO CO LTD	0.004%	91.937%
3587	FORMOSA PLASTIC	0.004%	91.940%
3588	KUBOTA CORP	0.004%	91.944%
3589	JINDAL STEEL &	0.004%	91.948%
3590	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	91.952%
3591	KOREA INVESTMEN	0.004%	91.956%
3592	JAPAN AIRLINES	0.004%	91.959%
3593	ISETAN MITSUKOS	0.004%	91.963%
3594	POU CHEN	0.004%	91.967%
3595	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.971%
3596	HITACHI CHEMICA	0.004%	91.975%
3597	INVESTA OFFICE	0.004%	91.978%
3598	SYNTHOMER PLC	0.004%	91.982%
3599	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.986%
3600	NIPPON ACCOMMOD	0.004%	91.990%
3601	HACHIJUNI BANK	0.004%	91.994%
3602	AOYAMA TRADING	0.004%	91.997%
3603	ADEKA CORPORATI	0.004%	92.001%
3604	GUESS? INC COMMON STOCK USD.01	0.004%	92.005%
3605	KONECRANES O	0.004%	92.009%
3606	PLANTRONICS INC COMMON STOCK USD.01	0.004%	92.012%
3607	BOB EVANS FARMS	0.004%	92.016%
3608	TSUMURA & CO	0.004%	92.020%
3609	MAKITA CORP	0.004%	92.024%
3610	GOME ELECTRICAL	0.004%	92.027%
3611	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	92.031%
3612	SILICON LABORAT	0.004%	92.035%
3613	SMC CORP	0.004%	92.039%
3614	SVENSKA CELLULO	0.004%	92.043%
3615	LIFE HEALTHCARE	0.004%	92.046%
3616	LG HOUSEHOLD HE	0.004%	92.050%
3617	EASYJET	0.004%	92.054%
3618	MARUI CO	0.004%	92.058%
3619	DAIDO STEEL CO	0.004%	92.061%
3620	NORTHWEST HEALT	0.004%	92.065%
3621	WISTRON CORP	0.004%	92.069%
3622	POWER ASSETS HO	0.004%	92.073%
3623	FUCHS PETROLUB	0.004%	92.076%
3624	SJM HOLDINGS LT	0.004%	92.080%
3625	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	92.084%
3626	DORMA+KABA HOLD	0.004%	92.087%
3627	ELEMENTIS (1998	0.004%	92.091%
3628	YUANTA FINL HOL	0.004%	92.095%
3629	ALSEA SAB DE CV	0.004%	92.099%
3630	CUBIC CORP COMMON STOCK	0.004%	92.102%
3631	NTT DATA	0.004%	92.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	77TH BANK	0.004%	92.110%
3633	TRONOX LTD-CL A	0.004%	92.114%
3634	BILFINGER BERGE	0.004%	92.117%
3635	CHARTER HALL GR	0.004%	92.121%
3636	FACTSET RESEARC	0.004%	92.125%
3637	CHICO'S FAS INC	0.004%	92.128%
3638	FRONTIER REIT	0.004%	92.132%
3639	CHINA CINDA ASS	0.004%	92.136%
3640	ZILLOW GROUP INC C COMMON STOCK	0.004%	92.140%
3641	WACOAL CORP	0.004%	92.143%
3642	SEGA SAMMY HOLD	0.004%	92.147%
3643	RICHTER GEDEON	0.004%	92.151%
3644	ONE GAS INC COMMON STOCK	0.004%	92.154%
3645	HUANENG RENEWAB	0.004%	92.158%
3646	KAMAN CORP COMMON STOCK USD1.0	0.004%	92.162%
3647	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.004%	92.165%
3648	NCC AB-B	0.004%	92.169%
3649	RADIAN GROUP	0.004%	92.173%
3650	ASUSTEK COMPUTE	0.004%	92.177%
3651	BELIMO HOLDING	0.004%	92.180%
3652	GLANBIA PLC	0.004%	92.184%
3653	WERELDHAVE NV	0.004%	92.188%
3654	GREGGS PLC	0.004%	92.191%
3655	TESSENDERLO CHE	0.004%	92.195%
3656	DENA CO LTD	0.004%	92.199%
3657	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	92.202%
3658	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	92.206%
3659	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	92.210%
3660	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	92.213%
3661	SHENZHEN INVEST	0.004%	92.217%
3662	LENDINGTREE INC COMMON STOCK USD.01	0.004%	92.221%
3663	DYNEGY INC COMMON STOCK USD.01	0.004%	92.224%
3664	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.228%
3665	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	92.232%
3666	STEELCASE INC	0.004%	92.235%
3667	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.239%
3668	STATE BK OF IND	0.004%	92.243%
3669	ACTUANT CORP A COMMON STOCK USD.2	0.004%	92.246%
3670	NETGEAR INC COMMON STOCK USD.001	0.004%	92.250%
3671	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	92.254%
3672	ABERCROMBIE & F	0.004%	92.257%
3673	NEXANS	0.004%	92.261%
3674	TAIYO YUDEN CO	0.004%	92.265%
3675	NIPPON LIGHT ME	0.004%	92.268%
3676	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	92.272%
3677	IJM CORP BERHAD	0.004%	92.276%
3678	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	92.279%
3679	COSMO ENERGY HO	0.004%	92.283%
3680	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	92.286%
3681	ARCA CONTINEN	0.004%	92.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	TOTO	0.004%	92.294%
3683	ALLEGION PLC	0.004%	92.297%
3684	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	92.301%
3685	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	92.305%
3686	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	92.308%
3687	RECORDATI SPA	0.004%	92.312%
3688	EXXARO	0.004%	92.315%
3689	CENCOSUD SA	0.004%	92.319%
3690	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	92.323%
3691	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	92.326%
3692	SUEZ ENVIRONMEN	0.004%	92.330%
3693	NORMA GROUP AG	0.004%	92.334%
3694	MAEDA CORP	0.004%	92.337%
3695	KUEHNE & NAGEL	0.004%	92.341%
3696	NIPPON SUISAN	0.004%	92.344%
3697	CYRELA BRAZIL R	0.004%	92.348%
3698	GANNETT CO INC COMMON STOCK USD.01	0.004%	92.352%
3699	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	92.355%
3700	IDEA CELLULAR L	0.004%	92.359%
3701	HARVEY NORMAN H	0.004%	92.362%
3702	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	92.366%
3703	INDUSTRIAL BANK	0.004%	92.370%
3704	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	92.373%
3705	AU OPTRONICS CO	0.004%	92.377%
3706	CORE LABORATORI	0.004%	92.380%
3707	KYUDENKO CORP	0.004%	92.384%
3708	MORI HILLS REIT	0.004%	92.388%
3709	ANALOGIC CORP	0.004%	92.391%
3710	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	92.395%
3711	PARK NATIONAL CORP COMMON STOCK	0.004%	92.398%
3712	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	92.402%
3713	PENTA OCEAN CON	0.004%	92.406%
3714	CIPLA LTD	0.004%	92.409%
3715	US FOODS HOLDING CORP COMMON STOCK USD.01	0.004%	92.413%
3716	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	92.416%
3717	IYO BANK	0.004%	92.420%
3718	SANTEN PHARM CO	0.004%	92.423%
3719	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	92.427%
3720	BANCOLOMBIA SA	0.004%	92.431%
3721	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	92.434%
3722	FAR EAST HORIZO	0.004%	92.438%
3723	COMFORT SYSTEMS	0.004%	92.441%
3724	CHIPOTLE MEXICA	0.004%	92.445%
3725	KNOWLES CORP COMMON STOCK USD.01	0.004%	92.448%
3726	BANCA POPOLARE	0.004%	92.452%
3727	WETHERSPOON (J.	0.004%	92.455%
3728	NEWMARKET CORP COMMON STOCK	0.004%	92.459%
3729	XINYI GLASS HOL	0.004%	92.463%
3730	SUMITOMO FOREST	0.004%	92.466%
3731	YUEXIU PROPERTY	0.004%	92.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	QINETIQ GROUP P	0.004%	92.473%
3733	BANK OF GEORGIA	0.004%	92.477%
3734	KYUSHU FINANCA	0.004%	92.480%
3735	CNP ASSURANCES	0.004%	92.484%
3736	ATLAS COPCO AB	0.004%	92.487%
3737	HINO MOTORS	0.004%	92.491%
3738	AEROVIRONMENT I	0.004%	92.495%
3739	ADMIRAL GROUP	0.004%	92.498%
3740	INGERSOLL GLB H	0.004%	92.502%
3741	SOFTWARE AG DAR	0.004%	92.505%
3742	CRANSWICK	0.004%	92.509%
3743	SHIMIZU CORP	0.004%	92.512%
3744	AEDIFICA	0.004%	92.516%
3745	LTC PROPERTIES	0.004%	92.519%
3746	DIXONS CARPHONE	0.004%	92.523%
3747	SUPER GROUP	0.004%	92.526%
3748	TORO CO	0.004%	92.530%
3749	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.004%	92.533%
3750	REXFORD INDUSTR	0.004%	92.537%
3751	AMEDISYS INC COMMON STOCK USD.001	0.004%	92.541%
3752	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	92.544%
3753	FAIRFAX MEDIA L	0.004%	92.548%
3754	CASIO COMPUTER	0.004%	92.551%
3755	FIRM CAPITAL MO	0.004%	92.555%
3756	YTL CORP	0.004%	92.558%
3757	NISHIMATSU CONS	0.004%	92.562%
3758	RPC INC COMMON STOCK USD.1	0.004%	92.565%
3759	CEAT LTD	0.004%	92.569%
3760	GENEREA SAB DE	0.004%	92.572%
3761	NISSHINBO IND I	0.004%	92.576%
3762	Samsung Life In	0.004%	92.579%
3763	ADVANSIX INC COMMON STOCK USD.01	0.004%	92.583%
3764	EPLUS INC	0.003%	92.586%
3765	GAIL INDIA LTD	0.003%	92.590%
3766	AMEC FOSTER	0.003%	92.593%
3767	FIVE PRIME THER	0.003%	92.597%
3768	LULULEMON	0.003%	92.600%
3769	K'S HOLDINGS	0.003%	92.604%
3770	JD SPORTS FASHI	0.003%	92.607%
3771	KAMIGUMI CO	0.003%	92.611%
3772	FAST RETAILING	0.003%	92.614%
3773	MICHAEL PAGE IN	0.003%	92.618%
3774	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	92.621%
3775	MERITZ SECURITI	0.003%	92.625%
3776	JAPAN LOGISTICS	0.003%	92.628%
3777	TAIWAN PAIHO	0.003%	92.631%
3778	CORBION NV	0.003%	92.635%
3779	SENIOR PLC	0.003%	92.638%
3780	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	92.642%
3781	TOKYO GAS CO	0.003%	92.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.003%	92.649%
3783	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.003%	92.652%
3784	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	92.656%
3785	MAGELLAN AEROSP	0.003%	92.659%
3786	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.003%	92.663%
3787	REALPAGE INC COMMON STOCK USD.001	0.003%	92.666%
3788	CATTOLICA ASSIC	0.003%	92.670%
3789	ZHUZHOU CSR TIM	0.003%	92.673%
3790	CHINA DEVELOPME	0.003%	92.677%
3791	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.003%	92.680%
3792	ADVANTEST	0.003%	92.684%
3793	SKY CITY	0.003%	92.687%
3794	CHUGOKU BANK	0.003%	92.690%
3795	WINBOND ELECTRO	0.003%	92.694%
3796	CHINA HUARONG A	0.003%	92.697%
3797	TELKOM GROUP LT	0.003%	92.701%
3798	GRAFTON GROUP P	0.003%	92.704%
3799	DAILY MAIL&GEN	0.003%	92.708%
3800	SELECT INCOME REIT REIT USD.01	0.003%	92.711%
3801	BOSSARD HOLDING	0.003%	92.715%
3802	NTT DOCOMO INC SPON ADR ADR	0.003%	92.718%
3803	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.003%	92.721%
3804	WOOLWORTHS HLDG	0.003%	92.725%
3805	HIROSHIMA BANK	0.003%	92.728%
3806	CIMB GROUP HOLD	0.003%	92.732%
3807	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.003%	92.735%
3808	EXPONENT INC COMMON STOCK USD.001	0.003%	92.739%
3809	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	92.742%
3810	MACRONIX INTERN	0.003%	92.746%
3811	USIMINAS USI SD	0.003%	92.749%
3812	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	92.752%
3813	WHITEHAVEN COAL	0.003%	92.756%
3814	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.003%	92.759%
3815	SWATCH GROUP AG	0.003%	92.763%
3816	BRIGGS & STRATT	0.003%	92.766%
3817	MBIA INC	0.003%	92.770%
3818	TAIWAN UNION TE	0.003%	92.773%
3819	MARUHA NICHIRO	0.003%	92.776%
3820	NOVANTA INC COMMON STOCK	0.003%	92.780%
3821	VIAD CORP	0.003%	92.783%
3822	COEUR MINING IN	0.003%	92.787%
3823	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.003%	92.790%
3824	WOORI BANK	0.003%	92.794%
3825	AES CORP COMMON STOCK USD.01	0.003%	92.797%
3826	LATAM AIRLINES	0.003%	92.800%
3827	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	92.804%
3828	DA OFFICE INV C	0.003%	92.807%
3829	SYNAPTICS INC COMMON STOCK USD.001	0.003%	92.811%
3830	TOYOBO CO	0.003%	92.814%
3831	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	HUB GROUP INC CL A COMMON STOCK USD.01	0.003%	92.821%
3833	DISTRIBUIDORA I	0.003%	92.824%
3834	SHENZHEN INTERN	0.003%	92.828%
3835	ITV PLC	0.003%	92.831%
3836	PRA GROUP INC COMMON STOCK USD.01	0.003%	92.834%
3837	PEABODY ENERGY CORP COMMON STOCK	0.003%	92.838%
3838	ICA GRUPPEN AB	0.003%	92.841%
3839	BOISE CASCADE CO COMMON STOCK USD.01	0.003%	92.845%
3840	GRASIM INDUSTRI	0.003%	92.848%
3841	KLOECKNER & CO	0.003%	92.851%
3842	HEIDELBERGER DR	0.003%	92.855%
3843	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	92.858%
3844	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.003%	92.862%
3845	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.865%
3846	POOL CORP COMMON STOCK USD.001	0.003%	92.868%
3847	ERICSSON (LM) TEL SP ADR ADR	0.003%	92.872%
3848	ROLLINS INC	0.003%	92.875%
3849	SHOWA SHELL SEK	0.003%	92.878%
3850	HIGH LINER FOOD	0.003%	92.882%
3851	NEOPOST	0.003%	92.885%
3852	SHANGHAI INDL	0.003%	92.889%
3853	BENESSE CORP	0.003%	92.892%
3854	OSG CORP	0.003%	92.895%
3855	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.003%	92.899%
3856	ARGAN INC COMMON STOCK USD.15	0.003%	92.902%
3857	AG GROWTH INTER	0.003%	92.905%
3858	TAIWAN COOPERAT	0.003%	92.909%
3859	ZIJIN MINING GR	0.003%	92.912%
3860	PROSIEBENSAT.1	0.003%	92.915%
3861	SARTORIUS AG-VO	0.003%	92.919%
3862	KWG PROPERTY HL	0.003%	92.922%
3863	AYALA CORP	0.003%	92.925%
3864	GREAT EAGLE HLD	0.003%	92.929%
3865	LHC GROUP INC COMMON STOCK USD.01	0.003%	92.932%
3866	SUN ART RETAIL	0.003%	92.935%
3867	PCCW LIMITED	0.003%	92.939%
3868	OM ASSET MANAGE	0.003%	92.942%
3869	BADGER METER INC COMMON STOCK USD1.0	0.003%	92.945%
3870	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	92.949%
3871	CASTELLUM AB NE	0.003%	92.952%
3872	TPK HOLDINGS CO	0.003%	92.955%
3873	BHP BILLITON LTD SPON ADR ADR	0.003%	92.959%
3874	GEA GROUP AG	0.003%	92.962%
3875	HOKUHOKU FINANC	0.003%	92.965%
3876	ALTICE NV CLAS	0.003%	92.969%
3877	METRO AG	0.003%	92.972%
3878	YAMAHA CORP	0.003%	92.975%
3879	CHESAPEAKE LODG	0.003%	92.979%
3880	INDIVIOR PLC	0.003%	92.982%
3881	AXIATA GROUP	0.003%	92.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	ASTEC INDUSTRIE	0.003%	92.988%
3883	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	92.992%
3884	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	92.995%
3885	ENEA SA	0.003%	92.998%
3886	INNOSPEC INC COMMON STOCK USD.01	0.003%	93.002%
3887	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	93.005%
3888	NITORI CO LTD	0.003%	93.008%
3889	TOPCON CORPORAT	0.003%	93.012%
3890	MORINAGA MILK I	0.003%	93.015%
3891	SHIZUOKA BANK	0.003%	93.018%
3892	ARMSTRONG WORLD	0.003%	93.021%
3893	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	93.025%
3894	POWER INTEGRATI	0.003%	93.028%
3895	CAPITAL ONE BAN	0.003%	93.031%
3896	NOVATEK MICROEL	0.003%	93.035%
3897	NISOURCE INC	0.003%	93.038%
3898	IIDA GROUP HOLD	0.003%	93.041%
3899	HIKMA PHARMACEU	0.003%	93.044%
3900	DAELIM INDUSTRI	0.003%	93.048%
3901	SCRIPPS(EW)CO(N	0.003%	93.051%
3902	BREWING DOLPHIN	0.003%	93.054%
3903	HITACHI CAPITAL	0.003%	93.057%
3904	AMC NETWORKS INC A COMMON STOCK	0.003%	93.061%
3905	BELMOND LTD	0.003%	93.064%
3906	OXFORD INDUSTRI	0.003%	93.067%
3907	PEOPLE'S INSURA	0.003%	93.071%
3908	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.074%
3909	SCHWEITER TECH	0.003%	93.077%
3910	TS TECH CO.LTD	0.003%	93.080%
3911	SIHUAN PHARMACE	0.003%	93.084%
3912	BDO UNIBANK INC	0.003%	93.087%
3913	GLOBAL NET LEASE INC REIT USD.01	0.003%	93.090%
3914	MAPLETREE INDUS	0.003%	93.093%
3915	AVISTA CORP	0.003%	93.097%
3916	QANTAS AIRWAYS	0.003%	93.100%
3917	FABRINET	0.003%	93.103%
3918	VISCOFAN SA	0.003%	93.106%
3919	ORIENTAL LAND C	0.003%	93.110%
3920	EBIX INC COMMON STOCK USD.1	0.003%	93.113%
3921	AZZ INC COMMON STOCK USD1.0	0.003%	93.116%
3922	INDUS HOLDING A	0.003%	93.119%
3923	CABLE ONE INC COMMON STOCK USD.01	0.003%	93.122%
3924	CIELO SA	0.003%	93.126%
3925	ENDEL EMP NAC T	0.003%	93.129%
3926	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.132%
3927	CANARA BANK	0.003%	93.135%
3928	CHANG HWA COMME	0.003%	93.139%
3929	CHART INDUSTRIE	0.003%	93.142%
3930	SEVEN BANK LTD.	0.003%	93.145%
3931	NIPPON KONPO UN	0.003%	93.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	SEINO TRANSPORT	0.003%	93.152%
3933	PSP SWISS PROPE	0.003%	93.155%
3934	GLORY	0.003%	93.158%
3935	BANKIA SA	0.003%	93.161%
3936	MORINAGA & CO	0.003%	93.164%
3937	INTERCONTINENTAL HOTELS ADR ADR	0.003%	93.168%
3938	MEDICLINIC INTE	0.003%	93.171%
3939	K-REIT ASIA	0.003%	93.174%
3940	GREENCORE GROUP	0.003%	93.177%
3941	DGB FINANCIAL G	0.003%	93.181%
3942	SPIRE INC COMMON STOCK USD1.0	0.003%	93.184%
3943	SCHOLASTIC CORP	0.003%	93.187%
3944	DIPLOMA (NEW)	0.003%	93.190%
3945	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	93.193%
3946	TUPRAS-TURKIYE	0.003%	93.197%
3947	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.200%
3948	H&E EQUIPMENT S	0.003%	93.203%
3949	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.003%	93.206%
3950	CHINA LIFE INSURANCE CO ADR ADR	0.003%	93.209%
3951	H2O RETAILING C	0.003%	93.213%
3952	BARCO(NEW)	0.003%	93.216%
3953	KEYENCE CORP	0.003%	93.219%
3954	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.222%
3955	CARDTRONICS PLC	0.003%	93.225%
3956	SAWAI PHARM CO	0.003%	93.229%
3957	INCYTE PHARMACE	0.003%	93.232%
3958	EURONEXT NV	0.003%	93.235%
3959	OMNICELL INC COMMON STOCK USD.001	0.003%	93.238%
3960	TRIPOD TECHNOLO	0.003%	93.241%
3961	NISHI-NIPPON FI	0.003%	93.244%
3962	IMCD GROUP NV	0.003%	93.248%
3963	FLEXIUM INTERCO	0.003%	93.251%
3964	HEALTHCARE SERV	0.003%	93.254%
3965	IOOF HOLDINGS L	0.003%	93.257%
3966	KANSAI ELEC POW	0.003%	93.260%
3967	QUBE HOLDINGS L	0.003%	93.264%
3968	LUK FOOK HOLDIN	0.003%	93.267%
3969	DHX MEDIA LTD	0.003%	93.270%
3970	BAJAJ FINANCE L	0.003%	93.273%
3971	FEDERAL BANK LT	0.003%	93.276%
3972	OCI	0.003%	93.279%
3973	JBS SA	0.003%	93.283%
3974	ALEXANDERS INC	0.003%	93.286%
3975	NEXTEER AUTOMOT	0.003%	93.289%
3976	INVENTEC CORP	0.003%	93.292%
3977	MMI HOLDINGS LT	0.003%	93.295%
3978	MCGRATH RENTCORP COMMON STOCK	0.003%	93.298%
3979	LANCASHIRE HLDG	0.003%	93.301%
3980	MODERN TIMES GR	0.003%	93.305%
3981	TOAGOSEI CO LTD	0.003%	93.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	TERRENO REALTY CORP REIT USD.01	0.003%	93.311%
3983	ULTRAPAR PARTIC	0.003%	93.314%
3984	DAIICHI KOSHO C	0.003%	93.317%
3985	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	93.320%
3986	NHK SPRING CO	0.003%	93.323%
3987	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	93.327%
3988	JD.COM INC ADR ADR USD.00002	0.003%	93.330%
3989	AIRPORTS OF THA	0.003%	93.333%
3990	BIG YELLOW GROU	0.003%	93.336%
3991	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.003%	93.339%
3992	INFINERA CORP	0.003%	93.342%
3993	PORTUCEL EMPRES	0.003%	93.345%
3994	GOLDEN AGRI RES	0.003%	93.349%
3995	PTT GLOBAL CHEM	0.003%	93.352%
3996	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	93.355%
3997	KT & G	0.003%	93.358%
3998	HERA	0.003%	93.361%
3999	GOLDEN RESORTS	0.003%	93.364%
4000	KONAMI CO	0.003%	93.367%
4001	CONZZETA AG	0.003%	93.370%
4002	LONG CHEN PAPER	0.003%	93.374%
4003	MARINE HARVEST	0.003%	93.377%
4004	MEDIBANK PVT LT	0.003%	93.380%
4005	GRUPO ELEKTRA(N	0.003%	93.383%
4006	BROCADE COMMUNI	0.003%	93.386%
4007	UTD DRUG	0.003%	93.389%
4008	COMPUTERSHARE L	0.003%	93.392%
4009	BANKRATE INC COMMON STOCK USD.01	0.003%	93.395%
4010	INGEVITY CORP COMMON STOCK USD.01	0.003%	93.398%
4011	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.402%
4012	INSURANCE AUSTR	0.003%	93.405%
4013	JAPAN EXCELLENT	0.003%	93.408%
4014	SCHWEITZER-MAUD	0.003%	93.411%
4015	JIANGXI COPPER	0.003%	93.414%
4016	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	93.417%
4017	ASHOK LEYLAND	0.003%	93.420%
4018	SEOUL SEMICONDU	0.003%	93.423%
4019	KEMIRA OY	0.003%	93.426%
4020	STRATASYS LTD	0.003%	93.429%
4021	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.433%
4022	MORI TRUST SOGO	0.003%	93.436%
4023	MIRACA HOLDIN	0.003%	93.439%
4024	KEIHAN ELECTRIC	0.003%	93.442%
4025	TOKUYAMA CORP	0.003%	93.445%
4026	INNOVIVA INC COMMON STOCK	0.003%	93.448%
4027	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	93.451%
4028	COM HEM HLDG AB	0.003%	93.454%
4029	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.457%
4030	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.460%
4031	CHUBU ELEC POWE	0.003%	93.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.466%
4033	BLUCORA INC COMMON STOCK USD.0001	0.003%	93.469%
4034	BR MALLS PARTIC	0.003%	93.472%
4035	CHICAGO BRIDGE	0.003%	93.476%
4036	FED SIGNAL CORP	0.003%	93.479%
4037	BREMBO SPA	0.003%	93.482%
4038	SOHO CHINA LTD	0.003%	93.485%
4039	LG INNOTEK CO	0.003%	93.488%
4040	TIME INC COMMON STOCK USD.01	0.003%	93.491%
4041	ESSENTRA PLC	0.003%	93.494%
4042	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	93.497%
4043	HOKKOKU BANK	0.003%	93.500%
4044	IMPALA PLATINUM	0.003%	93.503%
4045	NEOGEN CORP COMMON STOCK USD.16	0.003%	93.506%
4046	MAEDA ROAD CONS	0.003%	93.509%
4047	Denison Mines C	0.003%	93.512%
4048	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.003%	93.515%
4049	SHIGA BANK	0.003%	93.518%
4050	PRIMARY HEALTH	0.003%	93.521%
4051	EICHER MOTORS	0.003%	93.524%
4052	BTG PLC	0.003%	93.527%
4053	DEAN FOODS CO COMMON STOCK USD.01	0.003%	93.530%
4054	USHIO INC	0.003%	93.533%
4055	DECHRA PHARMA	0.003%	93.536%
4056	SMILES SA	0.003%	93.540%
4057	SUN PHARMACEUTI	0.003%	93.543%
4058	EQUATORIAL ENER	0.003%	93.546%
4059	INTERPUMP GROUP	0.003%	93.549%
4060	ORKLA ASA	0.003%	93.552%
4061	WH SMITH PLC	0.003%	93.555%
4062	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.003%	93.558%
4063	HUA NAN FINANCI	0.003%	93.561%
4064	THAI OIL PCL-FR	0.003%	93.564%
4065	KONINKLIJKE BAM	0.003%	93.567%
4066	SAMSUNG SECS CO	0.003%	93.570%
4067	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.003%	93.573%
4068	TOKYU CORP	0.003%	93.576%
4069	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	93.579%
4070	CONMED CORP COMMON STOCK USD.01	0.003%	93.582%
4071	JAMES RIVER GRO	0.003%	93.585%
4072	SIXT SE PFD	0.003%	93.588%
4073	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.591%
4074	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.594%
4075	CHINA PETROLEUM	0.003%	93.597%
4076	FUTURE LAND DEV	0.003%	93.600%
4077	FAR EAST TEXTIL	0.003%	93.603%
4078	AWA BANK	0.003%	93.606%
4079	A2A SPA	0.003%	93.609%
4080	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	93.612%
4081	PNM RESOURCES I	0.003%	93.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	SFS GROUP AG	0.003%	93.618%
4083	KITE REALTY GROUP TRUST REIT USD.01	0.003%	93.621%
4084	BLACKPEARL RESO	0.003%	93.624%
4085	L&T FINANCE HOL	0.003%	93.627%
4086	ASICS CORP	0.003%	93.630%
4087	MELCO INTERNATI	0.003%	93.633%
4088	RAMBUS INC	0.003%	93.636%
4089	MOBIMO HLDG AG	0.003%	93.639%
4090	CHINA AGRI-INDU	0.003%	93.642%
4091	YAMATAKE CORP Y	0.003%	93.645%
4092	HAIER ELECTRONI	0.003%	93.648%
4093	EXTERRAN CORP COMMON STOCK USD.01	0.003%	93.651%
4094	EULER & HERMES	0.003%	93.654%
4095	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	93.657%
4096	TATA GLOBAL	0.003%	93.660%
4097	RENGO CO	0.003%	93.663%
4098	POWER FINANCE C	0.003%	93.666%
4099	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.669%
4100	SONAE, S.G.P.S.	0.003%	93.672%
4101	GRAINCORP LTD	0.003%	93.675%
4102	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	93.678%
4103	CHINA CONCH VEN	0.003%	93.681%
4104	PIRAMAL ENTERPR	0.003%	93.684%
4105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	93.686%
4106	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	93.689%
4107	MEGACABLE HOLDI	0.003%	93.692%
4108	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	93.695%
4109	CTS EVENTIM	0.003%	93.698%
4110	NOLATO AB	0.003%	93.701%
4111	OAD ROSNEFT OIL	0.003%	93.704%
4112	DAEWOO SECURITI	0.003%	93.707%
4113	GRAY TELEVISION INC COMMON STOCK	0.003%	93.710%
4114	VEON LTD ADR	0.003%	93.713%
4115	SHRIRAM TRANSP	0.003%	93.716%
4116	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	93.719%
4117	EDP RENOVAVEIS	0.003%	93.722%
4118	STANLEY ELECTRI	0.003%	93.725%
4119	SPORTS DIRECT I	0.003%	93.728%
4120	BHARTI INFRADEL	0.003%	93.731%
4121	DAISHI BANK	0.003%	93.734%
4122	FIRST PACIFIC C	0.003%	93.737%
4123	SOCIETE TELEVIS	0.003%	93.740%
4124	BAIC MOTOR CORP	0.003%	93.743%
4125	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.746%
4126	1ST SOURCE CORP COMMON STOCK	0.003%	93.749%
4127	SCORPIO TANKERS	0.003%	93.752%
4128	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.003%	93.755%
4129	EMPRESAS CMPC S	0.003%	93.757%
4130	ISRAEL DISCOUNT	0.003%	93.760%
4131	MITIE GROUP	0.003%	93.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	SHOPPING CENTRE	0.003%	93.766%
4133	JAPAN STEEL WOR	0.003%	93.769%
4134	LUZERNER KTBK	0.003%	93.772%
4135	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.775%
4136	NISSAN CHEMICAL	0.003%	93.778%
4137	ALAMO GROUP INC	0.003%	93.781%
4138	RATIONAL	0.003%	93.784%
4139	DELTIC TIMBER	0.003%	93.787%
4140	DFDS A/S	0.003%	93.790%
4141	CBL & ASSOC PRO	0.003%	93.793%
4142	UNIBET GROUP PL	0.003%	93.796%
4143	DERICHEBOURG	0.003%	93.798%
4144	CFE	0.003%	93.801%
4145	MAPLETREE GREAT	0.003%	93.804%
4146	HAW PAR CORP LT	0.003%	93.807%
4147	HAZAMA CORP(NEW	0.003%	93.810%
4148	NIPPON SHOKUBAI	0.003%	93.813%
4149	SODEXHO ALLIANC	0.003%	93.816%
4150	JSR CORPORATION	0.003%	93.819%
4151	PROMOTORA Y OPE	0.003%	93.822%
4152	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	93.825%
4153	MR PRICE GROUP	0.003%	93.828%
4154	SAVILLS PLC	0.003%	93.831%
4155	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.834%
4156	UNIQA INSURANCE	0.003%	93.836%
4157	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	93.839%
4158	INDUSTRIAS PENO	0.003%	93.842%
4159	ANIMA HOLDING S	0.003%	93.845%
4160	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.003%	93.848%
4161	HAITIAN INTL HL	0.003%	93.851%
4162	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	93.854%
4163	HANNOVER RUECKV	0.003%	93.857%
4164	NAGOYA RAILROAD	0.003%	93.860%
4165	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.863%
4166	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	93.865%
4167	INDEPENDENCE GR	0.003%	93.868%
4168	SERVICENOW INC COMMON STOCK USD.001	0.003%	93.871%
4169	FORMFACTOR INC COMMON STOCK USD.001	0.003%	93.874%
4170	AIR NEW ZEALAND	0.003%	93.877%
4171	YAGEO CORP	0.003%	93.880%
4172	DEWAN HOUSING F	0.003%	93.883%
4173	ALUMINIUM CORP	0.003%	93.886%
4174	HINDUSTAN PETRO	0.003%	93.889%
4175	VALE SA SP ADR ADR	0.003%	93.891%
4176	EMBRAER SA SPON ADR ADR	0.003%	93.894%
4177	SARAS SPA	0.003%	93.897%
4178	SIEGFRIED HOLDI	0.003%	93.900%
4179	WEST JAPAN RAIL	0.003%	93.903%
4180	UNIPRES CORP.	0.003%	93.906%
4181	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.912%
4183	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.914%
4184	MANDO CORPORATI	0.003%	93.917%
4185	TRIMAS CORP COMMON STOCK USD.01	0.003%	93.920%
4186	ANDRITZ AG	0.003%	93.923%
4187	DRAX GROUP PLC	0.003%	93.926%
4188	EVERTZ TECHNOLO	0.003%	93.929%
4189	TELEFONICA DEUT	0.003%	93.932%
4190	SCANA CORP COMMON STOCK	0.003%	93.935%
4191	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	93.937%
4192	RYOSAN CO	0.003%	93.940%
4193	SAPURAKENCANA P	0.003%	93.943%
4194	POWERTECH TECHN	0.003%	93.946%
4195	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.949%
4196	SHIMACHU CO	0.003%	93.952%
4197	WACKER CONSTRUC	0.003%	93.955%
4198	HTC CORP COMMON	0.003%	93.957%
4199	ARCH COAL INC A COMMON STOCK USD.01	0.003%	93.960%
4200	SSP GROUP PLC	0.003%	93.963%
4201	RIO TINTO PLC	0.003%	93.966%
4202	ARCADIS NV	0.003%	93.969%
4203	GALLIFORD TRY P	0.003%	93.972%
4204	SANDS CHINA LTD	0.003%	93.974%
4205	MITSUBISHI MOTO	0.003%	93.977%
4206	MODINE MFG CO	0.003%	93.980%
4207	TOMY CO LTD	0.003%	93.983%
4208	ASHMORE GROUP	0.003%	93.986%
4209	GPO FIN INBURSA	0.003%	93.989%
4210	CHINA PACIFIC I	0.003%	93.991%
4211	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.994%
4212	FIBRIA CELULOSE	0.003%	93.997%
4213	LONDOMETRIC PR	0.003%	94.000%
4214	WELBILT INC COMMON STOCK USD.01	0.003%	94.003%
4215	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	94.006%
4216	KRUNG THAI BNK	0.003%	94.008%
4217	TREX COMPANY INC COMMON STOCK USD.01	0.003%	94.011%
4218	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	94.014%
4219	CHASE CORP COMMON STOCK USD.1	0.003%	94.017%
4220	KEMET CORP	0.003%	94.020%
4221	CHINA RAILWAY C	0.003%	94.023%
4222	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.025%
4223	BUREAU VERITAS	0.003%	94.028%
4224	SIAS SPA	0.003%	94.031%
4225	TAIYO NIPPON SA	0.003%	94.034%
4226	OUTOTEC OYJ	0.003%	94.037%
4227	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	94.040%
4228	WOONGJIN COWAY	0.003%	94.042%
4229	NCSOFT CORPN	0.003%	94.045%
4230	KONINKLIJKE WES	0.003%	94.048%
4231	ASSURA PLC	0.003%	94.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	ILIAD	0.003%	94.054%
4233	EL PASO ELECTRIC CO COMMON STOCK	0.003%	94.056%
4234	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	94.059%
4235	BRITVIC	0.003%	94.062%
4236	LION CORP	0.003%	94.065%
4237	CD PROJEKT SA	0.003%	94.068%
4238	LINTEC CORP	0.003%	94.070%
4239	KUMBA IRON ORE	0.003%	94.073%
4240	BCO SANTANDER-C	0.003%	94.076%
4241	FOXCONN TECHNOL	0.003%	94.079%
4242	TOKAI TOKYO SEC	0.003%	94.082%
4243	SWEDISH MATCH C	0.003%	94.084%
4244	HANWA CO	0.003%	94.087%
4245	DET N O A	0.003%	94.090%
4246	TERANGA GOLD CO	0.003%	94.093%
4247	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	94.096%
4248	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	94.098%
4249	HANSTEEN HOLDIN	0.003%	94.101%
4250	BANCO COMERCIAL	0.003%	94.104%
4251	STROER OUT-OF-H	0.003%	94.107%
4252	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	94.110%
4253	ULTRA ELECTRONI	0.003%	94.112%
4254	WEIS MARKETS IN	0.003%	94.115%
4255	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	94.118%
4256	UNIT CORP	0.003%	94.121%
4257	ERG SPA	0.003%	94.123%
4258	D'IETEREN TRADI	0.003%	94.126%
4259	TERUMO CORP	0.003%	94.129%
4260	KAYABA INDUSTRY	0.003%	94.132%
4261	COMFORTDELGRO C	0.003%	94.135%
4262	LAMAR ADVERTISING CO A REIT USD.001	0.003%	94.137%
4263	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	94.140%
4264	ACERINOX SA	0.003%	94.143%
4265	OKUMA CORP	0.003%	94.146%
4266	CHINA RESOURCES	0.003%	94.149%
4267	OLYMPUS OPTICAL	0.003%	94.151%
4268	PFEIFFER VAC TE	0.003%	94.154%
4269	MEIJI HOLDINGS	0.003%	94.157%
4270	AMANO CORPORATI	0.003%	94.160%
4271	KOKUYO CO	0.003%	94.162%
4272	SOUTH INDIA BAN	0.003%	94.165%
4273	GPO TELEVISA	0.003%	94.168%
4274	WORKSPACE GROUP	0.003%	94.171%
4275	AEON FINANCIAL	0.003%	94.174%
4276	BOYD GAMING COR	0.003%	94.176%
4277	INVESTEC LIMITE	0.003%	94.179%
4278	NUFARM	0.003%	94.182%
4279	FNFV GROUP TRACKING STK USD.0001	0.003%	94.185%
4280	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	94.187%
4281	LATAM AIRLINES GROUP SP ADR ADR	0.003%	94.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	HAITONG SECURIT	0.003%	94.193%
4283	KORIAN	0.003%	94.196%
4284	TOWER SEMICONDU	0.003%	94.198%
4285	HOME PRODUCT CE	0.003%	94.201%
4286	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	94.204%
4287	SIXT AG	0.003%	94.207%
4288	AF AB	0.003%	94.209%
4289	SUN TV NETWORK	0.003%	94.212%
4290	FUJITSU GENERAL	0.003%	94.215%
4291	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.218%
4292	IMERYS SA	0.003%	94.220%
4293	CHEUNG KONG INF	0.003%	94.223%
4294	HALFORDS GROUP	0.003%	94.226%
4295	WR GRACE + CO COMMON STOCK USD.01	0.003%	94.229%
4296	FUJI OIL CO	0.003%	94.231%
4297	NIHON PARKERIZI	0.003%	94.234%
4298	HORIBA	0.003%	94.237%
4299	BANCO DE CHILE ADR ADR	0.003%	94.240%
4300	FAR EASTONE TEL	0.003%	94.242%
4301	EMMI AG	0.003%	94.245%
4302	APA GROUP	0.003%	94.248%
4303	AFRICA OIL CORP	0.003%	94.251%
4304	HEICO CORP	0.003%	94.253%
4305	TOYO INK MFG CO	0.003%	94.256%
4306	AVANGRID INC COMMON STOCK USD.01	0.003%	94.259%
4307	EMPRESAS COPEC	0.003%	94.261%
4308	KYOWA EXEO CORP	0.003%	94.264%
4309	CHINA AIRLINES	0.003%	94.267%
4310	TAIWAN HON CHUA	0.003%	94.270%
4311	SIDERURGICA NAC	0.003%	94.272%
4312	BOLSAS Y MERCAD	0.003%	94.275%
4313	RATOS AB-B SHS	0.003%	94.278%
4314	AMERISAFE INC COMMON STOCK USD.01	0.003%	94.280%
4315	APOLLO TYRES	0.003%	94.283%
4316	CHINA RESOURCES	0.003%	94.286%
4317	KCC CORP	0.003%	94.289%
4318	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	94.291%
4319	TENAGA NASIONL	0.003%	94.294%
4320	ASM PACIFIC TEC	0.003%	94.297%
4321	ITAU UNIBANCO H	0.003%	94.299%
4322	MALAYSIA AIRPOR	0.003%	94.302%
4323	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.305%
4324	DRILLISCH AG	0.003%	94.308%
4325	ITC LTD	0.003%	94.310%
4326	ENERGY DEVELOP	0.003%	94.313%
4327	OPEN HOUSE CO L	0.003%	94.316%
4328	GUANGDONG INVES	0.003%	94.318%
4329	UNDER ARMOUR IN	0.003%	94.321%
4330	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	94.324%
4331	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	94.329%
4333	KOREA LIFE INSU	0.003%	94.332%
4334	ADVANCED	0.003%	94.335%
4335	NOMURA RESEARCH	0.003%	94.337%
4336	TOPRE CORPORATI	0.003%	94.340%
4337	CBIZ INC COMMON STOCK USD.01	0.003%	94.343%
4338	MRV ENGENHARIA	0.003%	94.345%
4339	INTRUM JUSTITIA	0.003%	94.348%
4340	ACER INC	0.003%	94.351%
4341	DINEQUITY INC	0.003%	94.353%
4342	COM2US CORPORAT	0.003%	94.356%
4343	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.359%
4344	COHU INC COMMON STOCK USD1.0	0.003%	94.361%
4345	DIEBOLD INC	0.003%	94.364%
4346	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.367%
4347	CARA OPERATIONS	0.003%	94.369%
4348	KUMAGAI GUMI CO	0.003%	94.372%
4349	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	94.375%
4350	DURATEX SA	0.003%	94.377%
4351	TOTVS SA	0.003%	94.380%
4352	TF ADNUBUSTRADO	0.003%	94.383%
4353	TODA CORP	0.003%	94.385%
4354	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.388%
4355	STORNOWAY DIAMO	0.003%	94.391%
4356	TADANO	0.003%	94.393%
4357	CANWEL BUILDING	0.003%	94.396%
4358	KEIYO BANK	0.003%	94.399%
4359	ILUKA RESOURCES	0.003%	94.401%
4360	HISPANIA ACTIVO	0.003%	94.404%
4361	AARHUSKARLSHAMN	0.003%	94.407%
4362	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.409%
4363	SAMSUNG C&T COR	0.003%	94.412%
4364	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.415%
4365	MERIDIAN BANCORP INC COMMON STOCK	0.003%	94.417%
4366	HORIZON NORTH L	0.003%	94.420%
4367	BLACKBAUD INC	0.003%	94.423%
4368	HOCHTIEF AG	0.003%	94.425%
4369	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.428%
4370	GENUS PLC	0.003%	94.431%
4371	GAMUDA BERHAD	0.003%	94.433%
4372	FANUC	0.003%	94.436%
4373	CAP SA	0.003%	94.438%
4374	TURK HAVA YOLLA	0.003%	94.441%
4375	PARADE TECHNOLO	0.003%	94.444%
4376	PREMIER INVESTM	0.003%	94.446%
4377	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	94.449%
4378	DOOSAN INFRACOR	0.003%	94.452%
4379	AEROPORTS DE PA	0.003%	94.454%
4380	ENEL CHILE SA ADR	0.003%	94.457%
4381	HEXPOL AB	0.003%	94.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	CAPITAL & COUNT	0.003%	94.462%
4383	PGT INC	0.003%	94.465%
4384	DAVIDE CAMPARI-	0.003%	94.467%
4385	FUYO GENERAL LE	0.003%	94.470%
4386	JSE LTD	0.003%	94.473%
4387	TELENET GROUP H	0.003%	94.475%
4388	TREND MICRO INC	0.003%	94.478%
4389	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	94.480%
4390	CHINA LIFE INS	0.003%	94.483%
4391	STEADFAST GROUP	0.003%	94.486%
4392	OUTFRONT MEDIA INC REIT USD.01	0.003%	94.488%
4393	NINTENDO CO	0.003%	94.491%
4394	THAI MILITARY B	0.003%	94.493%
4395	ASSECO POLAND S	0.003%	94.496%
4396	SCANSOURCE INC COMMON STOCK	0.003%	94.499%
4397	NAGACORP LTD	0.003%	94.501%
4398	MARSHALLS PLC	0.003%	94.504%
4399	CAPELLA EDUCATI	0.003%	94.507%
4400	TURKIYE VAKIFLA	0.003%	94.509%
4401	PRIMAX ELECTRON	0.003%	94.512%
4402	ABIOMED INC COMMON STOCK USD.01	0.003%	94.514%
4403	VAKRANGEE LTD	0.003%	94.517%
4404	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.520%
4405	MATERION CORP COMMON STOCK	0.003%	94.522%
4406	CAVIUM INC COMMON STOCK USD.001	0.003%	94.525%
4407	FLIGHT CENTRE L	0.003%	94.527%
4408	SANKYO CO LTD	0.003%	94.530%
4409	METSA BOARD	0.003%	94.533%
4410	CHINA EVERBRIGH	0.003%	94.535%
4411	TVS MOTOR CO	0.003%	94.538%
4412	HANNSTAR DISPLA	0.003%	94.540%
4413	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.543%
4414	MERRY ELECTRONI	0.003%	94.546%
4415	NANYA TECHNOLOG	0.003%	94.548%
4416	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	94.551%
4417	NEWRIVER REIT P	0.003%	94.553%
4418	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.556%
4419	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.558%
4420	ALMACENES EXITO	0.003%	94.561%
4421	TAL EDUCATION GROUP ADR ADR	0.003%	94.564%
4422	JENOPTIK AG	0.003%	94.566%
4423	SA DES CIMENTS	0.003%	94.569%
4424	ECONOCOM GROUP	0.003%	94.571%
4425	TECAN AG	0.003%	94.574%
4426	KEWPIE CORP	0.003%	94.577%
4427	CARSALES.COM LT	0.003%	94.579%
4428	ST JOE CO/THE COMMON STOCK	0.003%	94.582%
4429	GENTING INTERNA	0.003%	94.584%
4430	MITSUBISHI LOGI	0.003%	94.587%
4431	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SAN IN GODO BAN	0.003%	94.592%
4433	SUMITOMO BAKELI	0.003%	94.595%
4434	KADANT INC COMMON STOCK USD.01	0.003%	94.597%
4435	NETWORK HEALTHC	0.003%	94.600%
4436	EDELWEISS FIN S	0.003%	94.602%
4437	CARETRUST REIT INC REIT USD.01	0.003%	94.605%
4438	PAPA JOHN'S INT	0.003%	94.607%
4439	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	94.610%
4440	BHARAT HEAVY EL	0.003%	94.612%
4441	AICA KOGYO CO	0.003%	94.615%
4442	BRAIT SA	0.003%	94.618%
4443	ROHTO PHARM	0.003%	94.620%
4444	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.623%
4445	WALSIN LIHWA CO	0.003%	94.625%
4446	ARVIND LTD	0.003%	94.628%
4447	ANDREW PELLER-A	0.003%	94.630%
4448	AGREE REALTY CORP REIT USD.0001	0.003%	94.633%
4449	PAZ OIL CO LTD	0.003%	94.635%
4450	ENTERPRISE INNS	0.003%	94.638%
4451	CJ CORP.	0.003%	94.641%
4452	ACORDA TERAPEU	0.003%	94.643%
4453	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.646%
4454	VALORA HOLDING	0.003%	94.648%
4455	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.651%
4456	LYDALL INC COMMON STOCK USD.1	0.003%	94.653%
4457	GPO CATALANA OC	0.003%	94.656%
4458	SOHGO SECURITY	0.003%	94.658%
4459	ANGLOVAAL MININ	0.003%	94.661%
4460	OSAKA GAS CO	0.003%	94.663%
4461	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	94.666%
4462	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.669%
4463	TENNANT CO	0.003%	94.671%
4464	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	94.674%
4465	OCLARO INC COMMON STOCK USD.01	0.003%	94.676%
4466	HITACHI TRNSPT	0.003%	94.679%
4467	CELLTRION INC K	0.003%	94.681%
4468	SIAM CEMENT PCL	0.003%	94.684%
4469	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.686%
4470	BOINGO WIRELESS INC COMMON STOCK	0.003%	94.689%
4471	RAMSAY HEALTH C	0.003%	94.691%
4472	KIYO BANK	0.003%	94.694%
4473	VIDRALA S.A.	0.003%	94.697%
4474	SURUGA BANK	0.003%	94.699%
4475	MORGAN ADVANCE	0.003%	94.702%
4476	CALTEX AUSTRALI	0.003%	94.704%
4477	MACQUARIE KOREA	0.003%	94.707%
4478	MAHINDRA & MAHI	0.003%	94.709%
4479	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	94.712%
4480	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	94.714%
4481	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	94.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	DELPHI ENERGY C	0.003%	94.719%
4483	NIPPON HODO CO	0.003%	94.722%
4484	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.724%
4485	SAFESTORE HOLDI	0.003%	94.727%
4486	MACQUARIE MEXIC	0.003%	94.729%
4487	QUALITY CARE PROPERTIES REIT USD.01	0.003%	94.732%
4488	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.734%
4489	BOBST GROUP AG	0.003%	94.737%
4490	CITIC SECURITIE	0.003%	94.740%
4491	IWATANI INTL CO	0.003%	94.742%
4492	MONCLER SPA	0.003%	94.745%
4493	CHINA RAILWAY G	0.003%	94.747%
4494	KNOLL INC COMMON STOCK USD.01	0.003%	94.750%
4495	BANCO SANTANDER	0.003%	94.752%
4496	WONIK IPS CO LT	0.003%	94.755%
4497	YELLOW PAGES LT	0.003%	94.757%
4498	POLY HONG KONG	0.003%	94.760%
4499	INVINCIBLE INVE	0.003%	94.762%
4500	SLIGRO FOOD GRO	0.003%	94.765%
4501	KINDEN CORPORAT	0.003%	94.767%
4502	CROWN LTD.	0.003%	94.770%
4503	AKER ASA	0.003%	94.772%
4504	HYUNDAI DS,NEW	0.003%	94.775%
4505	LAKELAND BANCORP INC COMMON STOCK	0.002%	94.777%
4506	GUANGZHOU AUTOM	0.002%	94.780%
4507	AVICHINA INDUST	0.002%	94.782%
4508	NACHI-FUJIKOSHI	0.002%	94.785%
4509	KOREAN AIR LINE	0.002%	94.787%
4510	ITAU CORPBANCA	0.002%	94.790%
4511	KELLY SERVICES	0.002%	94.792%
4512	VTB BANK(JSC)	0.002%	94.795%
4513	ENCORE WIRE CORP COMMON STOCK USD.01	0.002%	94.797%
4514	DAH SING BANKIN	0.002%	94.800%
4515	GAMESA CORP TEC	0.002%	94.802%
4516	REALTEK SEMICON	0.002%	94.805%
4517	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.002%	94.807%
4518	SSAB SVENSKT ST	0.002%	94.810%
4519	PORT OF TAURANG	0.002%	94.812%
4520	CHENG SHIN RUBB	0.002%	94.814%
4521	NICHIAS CORP	0.002%	94.817%
4522	CITY DEVELOPMEN	0.002%	94.819%
4523	INSPERITY INC	0.002%	94.822%
4524	UNILEVER NV	0.002%	94.824%
4525	KRONES AG	0.002%	94.827%
4526	NEWS CORP CLASS B COMMON STOCK	0.002%	94.829%
4527	FP CORP	0.002%	94.832%
4528	ATWOOD OCEANICS	0.002%	94.834%
4529	AOZORA BANK	0.002%	94.837%
4530	FABEGE AB	0.002%	94.839%
4531	ADVANCED INFO S	0.002%	94.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	LIBERTY HLDGS	0.002%	94.844%
4533	ANDERSONS INC/THE COMMON STOCK	0.002%	94.847%
4534	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	94.849%
4535	BB SEGURIDADE P	0.002%	94.852%
4536	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	94.854%
4537	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.002%	94.857%
4538	SING AIRP TRM S	0.002%	94.859%
4539	ODAKYU ELEC RLW	0.002%	94.861%
4540	SINO-AMERICAN S	0.002%	94.864%
4541	EBRO FOODS SA	0.002%	94.866%
4542	ASANKO GOLD INC	0.002%	94.869%
4543	DUSKIN CO LTD	0.002%	94.871%
4544	WESTAMERICA BANCORPORATION COMMON STOCK	0.002%	94.874%
4545	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.002%	94.876%
4546	TRINET GROUP INC COMMON STOCK USD.000025	0.002%	94.879%
4547	RINGKJOEBING LA	0.002%	94.881%
4548	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	94.884%
4549	RELIANCE CAPITA	0.002%	94.886%
4550	LEROY SEAFOOD G	0.002%	94.889%
4551	OCI COMPANY LTD	0.002%	94.891%
4552	AUTONEUM HOLDIN	0.002%	94.893%
4553	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	94.896%
4554	TRICO BANCSHARES COMMON STOCK	0.002%	94.898%
4555	INDUSTRIAL & IN	0.002%	94.901%
4556	GLATFELTER(PH)C	0.002%	94.903%
4557	ALFRESA HOLDING	0.002%	94.906%
4558	LONKING HOLDING	0.002%	94.908%
4559	SINOTRANS LIMIT	0.002%	94.911%
4560	EFG INTERNATION	0.002%	94.913%
4561	BAJAJ AUTO	0.002%	94.915%
4562	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	94.918%
4563	RYOHIN KEIKAKU	0.002%	94.920%
4564	HIGHWEALTH CONS	0.002%	94.923%
4565	SIBANYE STILLWATER SPONS ADR ADR	0.002%	94.925%
4566	WESTPAC BANKING	0.002%	94.928%
4567	GUARDIAN CAP GR	0.002%	94.930%
4568	FUJI MACHINE MF	0.002%	94.933%
4569	NORTHAM PLATINU	0.002%	94.935%
4570	DIASORIN SPA EU	0.002%	94.937%
4571	IPSOS	0.002%	94.940%
4572	NIHON M&A CENTE	0.002%	94.942%
4573	HYSAN DEVELOPME	0.002%	94.945%
4574	GREENTOWN CHINA	0.002%	94.947%
4575	MAPLETREE LOGIS	0.002%	94.949%
4576	AUROBINDO PHARM	0.002%	94.952%
4577	JAPAN RENTAL HO	0.002%	94.954%
4578	KINTETSU CORP	0.002%	94.957%
4579	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.002%	94.959%
4580	YAMATO KOGYO CO	0.002%	94.962%
4581	ALLIANCE FINANC	0.002%	94.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.002%	94.966%
4583	TARKETT SA	0.002%	94.969%
4584	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.002%	94.971%
4585	SHINSEGAE DEPT	0.002%	94.974%
4586	NIPPON SEIKI CO	0.002%	94.976%
4587	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	94.978%
4588	H.I.S.CO	0.002%	94.981%
4589	SANOMA OYJ	0.002%	94.983%
4590	DATATEC	0.002%	94.986%
4591	EPISTAR CORP	0.002%	94.988%
4592	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	94.990%
4593	FINECOBANK BANC	0.002%	94.993%
4594	WIENER STAEDTIS	0.002%	94.995%
4595	DLF LIMITED	0.002%	94.998%
4596	GPO CARSO SA DE	0.002%	95.000%
4597	SHIMA SEIKI MFG	0.002%	95.002%
4598	DAH SING FINANC	0.002%	95.005%
4599	TELECOM ITALIA	0.002%	95.007%
4600	INTERRENT REAL	0.002%	95.010%
4601	ST GALLER KTBK	0.002%	95.012%
4602	ST MODWEN PROPS	0.002%	95.014%
4603	SUMCO CORPORATI	0.002%	95.017%
4604	AZIMUT HOLDOING	0.002%	95.019%
4605	SPARTANNASH CO COMMON STOCK	0.002%	95.022%
4606	DON QUIJOTE	0.002%	95.024%
4607	KOREAN REINSURA	0.002%	95.026%
4608	ONWARD KASHIYAM	0.002%	95.029%
4609	HITACHI HIGH-TE	0.002%	95.031%
4610	MEIKO ELECTRONI	0.002%	95.033%
4611	SPAR NORD BANK	0.002%	95.036%
4612	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.038%
4613	PZU GR	0.002%	95.041%
4614	JAIN IRRIGATION	0.002%	95.043%
4615	IRPC PUBLIC CO	0.002%	95.045%
4616	NIPPON GAS CO L	0.002%	95.048%
4617	MABUCHI MOTOR C	0.002%	95.050%
4618	GRIFFON CORP COMMON STOCK USD.25	0.002%	95.052%
4619	MISUMI CORPORAT	0.002%	95.055%
4620	SERIA CO LTD	0.002%	95.057%
4621	HILL & SMITH HL	0.002%	95.060%
4622	TAG TEGERNSEE I	0.002%	95.062%
4623	TOHO HOLDINGS C	0.002%	95.064%
4624	DAIRY CREST GRO	0.002%	95.067%
4625	OAO GAZPROM	0.002%	95.069%
4626	LG PHILIPS LCD	0.002%	95.071%
4627	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	95.074%
4628	MAYORA INDAH	0.002%	95.076%
4629	SKYWORTH DIGITA	0.002%	95.078%
4630	MARUICHI STL TU	0.002%	95.081%
4631	CIT GROUP INC SR UNSECURED 05/20 5.375	0.002%	95.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	SHIRE PLC ADR	0.002%	95.085%
4633	ASIANA AIRLINES	0.002%	95.088%
4634	SOCIETE BIC SA	0.002%	95.090%
4635	ACCELL GROUP	0.002%	95.092%
4636	YAMAZAKI BAKING	0.002%	95.095%
4637	SAF-HOLLAND SA	0.002%	95.097%
4638	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.002%	95.100%
4639	CANON MARKETING	0.002%	95.102%
4640	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	95.104%
4641	CHINA LONGYUAN	0.002%	95.107%
4642	PRIMARY HEALTH	0.002%	95.109%
4643	NTHN STAR RES L	0.002%	95.111%
4644	COMSYS HOLDINGS	0.002%	95.114%
4645	HYUNDAI WIA COR	0.002%	95.116%
4646	MERITOR INC COMMON STOCK USD1.0	0.002%	95.118%
4647	IMMOFINANZ IMMO	0.002%	95.121%
4648	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	95.123%
4649	HYAKUGO BANK(10	0.002%	95.125%
4650	JUROKU BANK	0.002%	95.128%
4651	MONEYSUPERMARKE	0.002%	95.130%
4652	INFICON HOLDING	0.002%	95.132%
4653	SHANGHAI PHARMA	0.002%	95.135%
4654	TURKIYE HALK	0.002%	95.137%
4655	TELSTRA CORP	0.002%	95.139%
4656	ROUND ONE CORP	0.002%	95.142%
4657	PZ CUSSONS PLC	0.002%	95.144%
4658	SHIONOGI & CO	0.002%	95.146%
4659	CHINA ZHONGWANG	0.002%	95.149%
4660	SYDNEY AIRPORT	0.002%	95.151%
4661	OKI ELECTRIC IN	0.002%	95.153%
4662	PT TAMBANG BATU	0.002%	95.155%
4663	FRESNILLO PLC	0.002%	95.158%
4664	BWP TRUST	0.002%	95.160%
4665	IMAX CORP	0.002%	95.162%
4666	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.165%
4667	MAXLINEAR INC COMMON STOCK	0.002%	95.167%
4668	OGAKI KYORITSU	0.002%	95.169%
4669	TSUBAKIMOTO CHA	0.002%	95.172%
4670	LCY CHEMICAL CO	0.002%	95.174%
4671	ELECTA AB B SHS	0.002%	95.176%
4672	ATEA ASA	0.002%	95.179%
4673	KOREA ZINC	0.002%	95.181%
4674	BANCA IFIS	0.002%	95.183%
4675	BEACH PETROLEUM	0.002%	95.186%
4676	NOMURA HOLDINGS INC SPON ADR ADR	0.002%	95.188%
4677	AGFA GEVAERT NV	0.002%	95.190%
4678	NN INC COMMON STOCK USD.01	0.002%	95.192%
4679	MINMETALS RES	0.002%	95.195%
4680	SHIP HEALTHCARE	0.002%	95.197%
4681	BONAVA AB - B S	0.002%	95.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	CHINA OILFIELD	0.002%	95.202%
4683	MATSUMOTOKIYOSH	0.002%	95.204%
4684	ITEQ CORP	0.002%	95.206%
4685	CHINA COAL ENER	0.002%	95.208%
4686	FIELMANN AG	0.002%	95.211%
4687	AUTODESK INC	0.002%	95.213%
4688	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.215%
4689	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	95.218%
4690	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	95.220%
4691	IMPLENIA AG	0.002%	95.222%
4692	GROUPE FNAC	0.002%	95.225%
4693	HINDUSTAN LEVER	0.002%	95.227%
4694	TIM PARTICIPA	0.002%	95.229%
4695	SHUI ON LAND LT	0.002%	95.231%
4696	UTD ENGINEERS	0.002%	95.234%
4697	MEGMILK SNOW BR	0.002%	95.236%
4698	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	95.238%
4699	ORGANIZACI SORI	0.002%	95.240%
4700	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.002%	95.243%
4701	KIER GROUP	0.002%	95.245%
4702	ADVANCED MICRO	0.002%	95.247%
4703	FIDESA	0.002%	95.250%
4704	BANREGIO GRUPO	0.002%	95.252%
4705	DAETWYLER HOLDI	0.002%	95.254%
4706	SP PLUS CORP COMMON STOCK USD.001	0.002%	95.256%
4707	mitsui eng&ship	0.002%	95.259%
4708	MORGUARD REAL E	0.002%	95.261%
4709	KRUK SA	0.002%	95.263%
4710	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.265%
4711	PANALPINA WELT	0.002%	95.268%
4712	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	95.270%
4713	MAINFREIGHT LTD	0.002%	95.272%
4714	AEON REIT INVES	0.002%	95.274%
4715	AMUNDI SA	0.002%	95.277%
4716	SACYR SA	0.002%	95.279%
4717	MARSTON'S PLC	0.002%	95.281%
4718	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.283%
4719	ROBINSONS LAND	0.002%	95.286%
4720	U-MING MARINE	0.002%	95.288%
4721	AU OPTRONICS CORP SPON ADR ADR	0.002%	95.290%
4722	SEVERSTAL GDR REG S GDR	0.002%	95.293%
4723	JUBILANT LIFE S	0.002%	95.295%
4724	AECI	0.002%	95.297%
4725	SHINMAYWA INDS	0.002%	95.299%
4726	VIRTUSA CORP COMMON STOCK USD.01	0.002%	95.302%
4727	WOORI INVESTMEN	0.002%	95.304%
4728	BRASKEM SA	0.002%	95.306%
4729	XINYI SOLAR HOL	0.002%	95.308%
4730	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.311%
4731	ESPRIT HOLDINGS	0.002%	95.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	ELITE MATERIAL	0.002%	95.315%
4733	B2W-CIA GLOBAL	0.002%	95.317%
4734	TOKAI RIKA CO	0.002%	95.319%
4735	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.002%	95.322%
4736	SKC CO	0.002%	95.324%
4737	UNI-PRESIDENT C	0.002%	95.326%
4738	YANGARRA RESOUR	0.002%	95.328%
4739	ALIOR BANK SA	0.002%	95.331%
4740	TRIGANO	0.002%	95.333%
4741	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.335%
4742	HEIWA CORP	0.002%	95.337%
4743	ABAXIS INC COMMON STOCK	0.002%	95.340%
4744	POLYPIPE GROUP	0.002%	95.342%
4745	NORTH PACIFIC B	0.002%	95.344%
4746	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.346%
4747	QUARTERHILL INC	0.002%	95.349%
4748	HARGREAVES LANS	0.002%	95.351%
4749	SOHU.COM INC	0.002%	95.353%
4750	MYCRONIC AB	0.002%	95.355%
4751	BRF SA	0.002%	95.357%
4752	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.002%	95.360%
4753	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	95.362%
4754	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.364%
4755	HOMESTREET INC COMMON STOCK	0.002%	95.366%
4756	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.369%
4757	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.371%
4758	EXELIXIS INC	0.002%	95.373%
4759	ITOHAM YONEKYU	0.002%	95.375%
4760	IPSEN	0.002%	95.377%
4761	KING YUAN ELECT	0.002%	95.380%
4762	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.002%	95.382%
4763	FRUTAROM	0.002%	95.384%
4764	INVESTMENT TECH	0.002%	95.386%
4765	SINOPEC SHANGHA	0.002%	95.389%
4766	Ayala Land Inc	0.002%	95.391%
4767	A2 MILK CO LTD	0.002%	95.393%
4768	NOBIA AB NEW	0.002%	95.395%
4769	MIZRAHI TEFAHOT	0.002%	95.397%
4770	BEFIMMO SCA	0.002%	95.400%
4771	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.402%
4772	FISERV INC SR UNSECURED 06/20 2.7	0.002%	95.404%
4773	HAMBORNER AG	0.002%	95.406%
4774	EVA AIRWAYS	0.002%	95.409%
4775	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.411%
4776	COMFORIA RESIDE	0.002%	95.413%
4777	FORTUNE REIT	0.002%	95.415%
4778	SHIMANO INC	0.002%	95.417%
4779	MASSMART HOLDIN	0.002%	95.420%
4780	LOTTE SHOPPING	0.002%	95.422%
4781	SINO LAND CO	0.002%	95.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	CHARTER HALL	0.002%	95.426%
4783	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	95.428%
4784	JERONIMO MARTIN	0.002%	95.431%
4785	GIANT MFG CO	0.002%	95.433%
4786	JOY CITY PROPER	0.002%	95.435%
4787	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.437%
4788	PHARMERICA CORP COMMON STOCK USD.01	0.002%	95.439%
4789	AIR CHINA LTD	0.002%	95.442%
4790	BAJAJ AUTO LTD	0.002%	95.444%
4791	GRAND PACIF PET	0.002%	95.446%
4792	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.002%	95.448%
4793	SCHNITZER STEEL	0.002%	95.450%
4794	BANK DANAMON PT	0.002%	95.452%
4795	BANG & OLUFSEN	0.002%	95.455%
4796	ALM. BRAND	0.002%	95.457%
4797	MGP INGREDIENTS INC COMMON STOCK	0.002%	95.459%
4798	UACJ CORP	0.002%	95.461%
4799	NIPPON STEEL	0.002%	95.463%
4800	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	95.466%
4801	WT MICROELECTRO	0.002%	95.468%
4802	TURK SISE VE CA	0.002%	95.470%
4803	DREAM INDUSTRIA	0.002%	95.472%
4804	KING'S TOWN BAN	0.002%	95.474%
4805	TATA POWER CO L	0.002%	95.476%
4806	STARTS CORP INC	0.002%	95.479%
4807	KANEMATSU CORP	0.002%	95.481%
4808	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.483%
4809	TOYO SUISAN KAI	0.002%	95.485%
4810	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.487%
4811	COSMAX INC	0.002%	95.489%
4812	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	95.492%
4813	CHINA TRAVEL IN	0.002%	95.494%
4814	CHINA GEN PLAST	0.002%	95.496%
4815	INDO TAMBANGRAY	0.002%	95.498%
4816	ENGIE BRASIL SA	0.002%	95.500%
4817	NANKAI ELEC RAI	0.002%	95.502%
4818	TAIWAN BUSINESS	0.002%	95.505%
4819	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.002%	95.507%
4820	MELEXIS	0.002%	95.509%
4821	ACADIAN TIMBER	0.002%	95.511%
4822	ZCL COMPOSITES	0.002%	95.513%
4823	TELECOM ITALIA	0.002%	95.515%
4824	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.517%
4825	NOS SGPS	0.002%	95.520%
4826	HUNTING PLC	0.002%	95.522%
4827	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.524%
4828	BALKRISHNA INDS	0.002%	95.526%
4829	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.528%
4830	COCA-COLA FEMSA	0.002%	95.530%
4831	KIMBERLY CLARK	0.002%	95.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	VERBUND AG	0.002%	95.535%
4833	EMAMI LTD	0.002%	95.537%
4834	CHINA HONGQIAO	0.002%	95.539%
4835	Rocky Mountain	0.002%	95.541%
4836	ANGANG NEW STEE	0.002%	95.543%
4837	MYTILINEOS	0.002%	95.545%
4838	PLDT INC	0.002%	95.548%
4839	CHINA BLUECHEMI	0.002%	95.550%
4840	INDUSIND BANK	0.002%	95.552%
4841	TOKYU REIT INC	0.002%	95.554%
4842	AMBEV SA ADR ADR	0.002%	95.556%
4843	SHOWA CORP	0.002%	95.558%
4844	BONDUELLE SCA	0.002%	95.560%
4845	SEIBU HOLDINGS	0.002%	95.563%
4846	PIGEON CORP	0.002%	95.565%
4847	SINOPEC ENGINEE	0.002%	95.567%
4848	TRAVELPORT WORL	0.002%	95.569%
4849	TOKYO SEIMITSU	0.002%	95.571%
4850	DR REDDYS LABS	0.002%	95.573%
4851	TOHOKU ELEC POW	0.002%	95.575%
4852	MERCIALYS	0.002%	95.578%
4853	GOLD FIELDS LTD	0.002%	95.580%
4854	INTERCONTINENTA	0.002%	95.582%
4855	TEMBEC INC	0.002%	95.584%
4856	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.586%
4857	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.588%
4858	CHIN-POON INDL	0.002%	95.590%
4859	CHINA SYNTH RUB	0.002%	95.592%
4860	JB HI-FI	0.002%	95.595%
4861	SIME DARBY BHD	0.002%	95.597%
4862	FINNAIR	0.002%	95.599%
4863	FIRST NATIONAL	0.002%	95.601%
4864	SAUL CENTERS INC REIT USD.01	0.002%	95.603%
4865	TRADE ME LTD	0.002%	95.605%
4866	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.607%
4867	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.609%
4868	OKUMURA CORP	0.002%	95.612%
4869	TONG YANG INDUS	0.002%	95.614%
4870	SPX CORP COMMON STOCK USD.01	0.002%	95.616%
4871	EDION CORP	0.002%	95.618%
4872	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.002%	95.620%
4873	UNIPETROL	0.002%	95.622%
4874	COSAN SA INDUST	0.002%	95.624%
4875	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.626%
4876	TAIWAN FERTILIZ	0.002%	95.629%
4877	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.631%
4878	SYSMEX CORP	0.002%	95.633%
4879	BIOCON	0.002%	95.635%
4880	DIGNITY PLC	0.002%	95.637%
4881	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.002%	95.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	PUNJAB NATIONAL	0.002%	95.641%
4883	SYNTEL INC COMMON STOCK	0.002%	95.643%
4884	CAR INC	0.002%	95.645%
4885	OBARA CORP	0.002%	95.647%
4886	HOTA INDUSTRIAL	0.002%	95.650%
4887	MEDICLINIC INTE	0.002%	95.652%
4888	MEDIPAL HOLDING	0.002%	95.654%
4889	GJENSIDIGE FORS	0.002%	95.656%
4890	REGIS RESOURCES	0.002%	95.658%
4891	HYPERMARCAS SA	0.002%	95.660%
4892	MONMOUTH REAL E	0.002%	95.662%
4893	COLGATE-PALM (I	0.002%	95.664%
4894	GOEASY LTD	0.002%	95.666%
4895	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.669%
4896	TCC HONG KONG C	0.002%	95.671%
4897	VTECH HLDGS	0.002%	95.673%
4898	CIA HERING	0.002%	95.675%
4899	HOKUETSU KISHU	0.002%	95.677%
4900	ASIA CEMENT	0.002%	95.679%
4901	HEALTH AND HAPP	0.002%	95.681%
4902	ITOCHU TECHNO S	0.002%	95.683%
4903	CSR CORP	0.002%	95.685%
4904	FUKUOKA REIT CO	0.002%	95.687%
4905	CUMMINS INDIA	0.002%	95.689%
4906	MRF LTD	0.002%	95.692%
4907	CKD CORP	0.002%	95.694%
4908	INVERSIONES AGU	0.002%	95.696%
4909	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.698%
4910	AUSNET SERVICES	0.002%	95.700%
4911	MUSASHINO BANK	0.002%	95.702%
4912	EVRAZ PLC	0.002%	95.704%
4913	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	95.706%
4914	SEABRIDGE GOLD	0.002%	95.708%
4915	FIRST BANCORP/INC COMMON STOCK	0.002%	95.710%
4916	DIAMOND OFFSHOR	0.002%	95.712%
4917	SUPERGROUP PLC	0.002%	95.714%
4918	CHINA STHN AIRL	0.002%	95.717%
4919	MERCER INTL INC	0.002%	95.719%
4920	HEMFOSA FASTIGH	0.002%	95.721%
4921	CIMPRESS NV	0.002%	95.723%
4922	SHINSEI BANK	0.002%	95.725%
4923	INDIA INFOLINE	0.002%	95.727%
4924	E INK HOLDINGS	0.002%	95.729%
4925	RHONE-KLINIKUM	0.002%	95.731%
4926	TOBU RAILWAY CO	0.002%	95.733%
4927	TOMTOM NV	0.002%	95.735%
4928	TOYOTA BOSHOKU	0.002%	95.737%
4929	TATNEFT PAO SPONSORED ADR ADR	0.002%	95.739%
4930	AIRBOSS OF AMER	0.002%	95.742%
4931	KERNEL HOLDING	0.002%	95.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.746%
4933	GIMV NV	0.002%	95.748%
4934	PERFICIENT INC COMMON STOCK USD.001	0.002%	95.750%
4935	SEMEN GRESIK	0.002%	95.752%
4936	IMP DEL DES Y E	0.002%	95.754%
4937	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	95.756%
4938	PETROCHINA COMP	0.002%	95.758%
4939	PC CONNECTION	0.002%	95.760%
4940	C & C GROUP PLC	0.002%	95.762%
4941	TIANNENG POWER	0.002%	95.764%
4942	SHANDONG WEIGAO	0.002%	95.766%
4943	FULLSHARE HOLDI	0.002%	95.768%
4944	KOTAK MAHINDRA	0.002%	95.771%
4945	IOCHPE-MAXION	0.002%	95.773%
4946	BJ S RESTAURANTS INC COMMON STOCK	0.002%	95.775%
4947	PACIFIC BASIN S	0.002%	95.777%
4948	CHINA ZHEGTONG	0.002%	95.779%
4949	KAP IND HLDG LT	0.002%	95.781%
4950	TOKYO ELEC POWE	0.002%	95.783%
4951	BANK MILLENIUM	0.002%	95.785%
4952	BARITO PAC TBK	0.002%	95.787%
4953	TONGAAT-HULETT	0.002%	95.789%
4954	KOMERI CO	0.002%	95.791%
4955	CHENG LOONG	0.002%	95.793%
4956	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.795%
4957	EVOTEC OAI AG	0.002%	95.797%
4958	HOSIDEN CORP	0.002%	95.799%
4959	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.801%
4960	COCA-COLA AMATI	0.002%	95.803%
4961	COMMUNITY HEALT	0.002%	95.805%
4962	TOD'S SPA	0.002%	95.808%
4963	USS CO. LTD.	0.002%	95.810%
4964	POLSKIE GORNICT	0.002%	95.812%
4965	CRAMO OYJ B SHS	0.002%	95.814%
4966	LINDT & SPRUENG	0.002%	95.816%
4967	KERRY LOGISTICS	0.002%	95.818%
4968	UNIMICRON TECHN	0.002%	95.820%
4969	LISI	0.002%	95.822%
4970	CIE AUTOMOTIVE	0.002%	95.824%
4971	ANSALDO STS SPA	0.002%	95.826%
4972	FENG TAY ENTRPR	0.002%	95.828%
4973	AAON INC COMMON STOCK USD.004	0.002%	95.830%
4974	HAP SENG CONSOL	0.002%	95.832%
4975	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.834%
4976	TOKYO OHKA KOGY	0.002%	95.836%
4977	SHIP FINANCE IN	0.002%	95.838%
4978	COPPER MTN MNG	0.002%	95.840%
4979	GENTING MALAYSI	0.002%	95.842%
4980	INMOBILIARIA CO	0.002%	95.844%
4981	STEEL AUTHORITY	0.002%	95.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	HYUNDAI DEVELOP	0.002%	95.848%
4983	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.850%
4984	FORTINET INC	0.002%	95.852%
4985	SANFILIPPO(JOHN	0.002%	95.854%
4986	FCC CO LTD	0.002%	95.856%
4987	RELO HOLDINGS I	0.002%	95.858%
4988	JC DECAUX SA	0.002%	95.860%
4989	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.862%
4990	COSTAR GROUP INC COMMON STOCK USD.01	0.002%	95.865%
4991	TOMRA SYSTEMS A	0.002%	95.867%
4992	GLOBAL LOGISTIC	0.002%	95.869%
4993	FUKUYAMA TRANSP	0.002%	95.871%
4994	BURCKHARDT COMP	0.002%	95.873%
4995	TEC CORPORATION	0.002%	95.875%
4996	MAKALOT INDUSTR	0.002%	95.877%
4997	JAPAN LIFELINE	0.002%	95.879%
4998	VASTNED RETAIL	0.002%	95.881%
4999	PHH CORP COMMON STOCK USD.01	0.002%	95.883%
5000	THERATECHNOLOGI	0.002%	95.885%
5001	EXEDY CORP	0.002%	95.887%
5002	IREN SPA	0.002%	95.889%
5003	BORREGAARD ASA	0.002%	95.891%
5004	KIWI PROPERTY G	0.002%	95.893%
5005	SAN MIGUEL CORP	0.002%	95.895%
5006	NHN ENTERTAINME	0.002%	95.897%
5007	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.899%
5008	FIRST INTER BK	0.002%	95.901%
5009	WPT INDUSTRIAL	0.002%	95.903%
5010	AMOREPACIFIC GR	0.002%	95.905%
5011	UNI-CHARM CORP	0.002%	95.907%
5012	THAI UNION GROU	0.002%	95.909%
5013	PREMIER INVESTM	0.002%	95.911%
5014	COMPUTACENTER P	0.002%	95.913%
5015	JM FINANCIAL	0.002%	95.915%
5016	MAANSHAN IRON &	0.002%	95.917%
5017	RAKUTEN INC	0.002%	95.919%
5018	ZZZPRIMA MEAT P	0.002%	95.921%
5019	EREGLI DEMIR CE	0.002%	95.923%
5020	BECHTLE AG	0.002%	95.925%
5021	KYUSHU ELEC POW	0.002%	95.927%
5022	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.002%	95.929%
5023	DIGI.COM BHD	0.002%	95.931%
5024	HULIC REIT INC	0.002%	95.933%
5025	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	95.935%
5026	DCM JAPAN HOLDI	0.002%	95.937%
5027	APOLLO HOSPITAL	0.002%	95.939%
5028	OVS SPA	0.002%	95.941%
5029	CHORUS LIMITED	0.002%	95.943%
5030	NEXON CO LTD	0.002%	95.945%
5031	DEUTZ AG	0.002%	95.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	GT CAPITAL HOLD	0.002%	95.949%
5033	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.951%
5034	PRESIDENT CHAIN	0.002%	95.953%
5035	PIONEER FOODS L	0.002%	95.955%
5036	TAKARA SHUZO CO	0.002%	95.957%
5037	ESURE GROUP PLC	0.002%	95.959%
5038	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.961%
5039	PETKIM	0.002%	95.963%
5040	ASCOM HOLDING A	0.002%	95.965%
5041	AK STEEL HOLDIN	0.002%	95.967%
5042	BCO BILBAO VIZC	0.002%	95.969%
5043	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.971%
5044	C.P. ALL PCL-FG	0.002%	95.973%
5045	MULTIPLAN EMPRE	0.002%	95.975%
5046	SHIMAMURA CO	0.002%	95.977%
5047	SEIREN CO	0.002%	95.978%
5048	SHIMADZU CORP	0.002%	95.980%
5049	EZ TEC EMPREEND	0.002%	95.982%
5050	CHINA TRADITION	0.002%	95.984%
5051	SINOTRUK HONG K	0.002%	95.986%
5052	MUTHOOT FINANCE	0.002%	95.988%
5053	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.990%
5054	HITACHI ZOSEN C	0.002%	95.992%
5055	GLAXOSMITHKLINE	0.002%	95.994%
5056	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.996%
5057	NORTHGATE	0.002%	95.998%
5058	OKASAN SECURITI	0.002%	96.000%
5059	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	96.002%
5060	MAGELLAN FINANC	0.002%	96.004%
5061	KINPO ELECTRONI	0.002%	96.006%
5062	AIRTAC INTERNAT	0.002%	96.008%
5063	AUSTEVOLL SEAFO	0.002%	96.010%
5064	ZHAOJIN MINING	0.002%	96.012%
5065	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.014%
5066	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.016%
5067	FUJITEC CO	0.002%	96.018%
5068	TRANSM ALIANCA	0.002%	96.020%
5069	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.022%
5070	BAVARIAN NORDIC	0.002%	96.024%
5071	OKAMURA CORP	0.002%	96.026%
5072	LAWSON	0.002%	96.028%
5073	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	96.030%
5074	SPEEDWAY MOTORS	0.002%	96.032%
5075	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	96.034%
5076	GPO DE INVERSIO	0.002%	96.035%
5077	SPIN MASTER COR	0.002%	96.037%
5078	ALS LTD	0.002%	96.039%
5079	DOOSAN HEAVY IN	0.002%	96.041%
5080	TRUE CORP PCL	0.002%	96.043%
5081	VEDANTA RESOURC	0.002%	96.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	PARKWAY INC REIT USD.001	0.002%	96.047%
5083	KEIO CORP	0.002%	96.049%
5084	INDUSTRIAS CH S	0.002%	96.051%
5085	ASTRONICS CORP COMMON STOCK USD.01	0.002%	96.053%
5086	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	96.055%
5087	TAKKT AG	0.002%	96.057%
5088	REUNERT	0.002%	96.059%
5089	HYAKUJUSHI BANK	0.002%	96.061%
5090	LINDAB INTL AB	0.002%	96.063%
5091	DAIO PAPER CORP	0.002%	96.065%
5092	JG SUMMIT HLDGS	0.002%	96.067%
5093	SENSHU IKEDA HL	0.002%	96.069%
5094	PARMALAT S.P.A	0.002%	96.071%
5095	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.072%
5096	PETROFAC LTD	0.002%	96.074%
5097	CRAY INC COMMON STOCK USD.01	0.002%	96.076%
5098	ALSO HOLDING-RE	0.002%	96.078%
5099	TONGDA GROUP HL	0.002%	96.080%
5100	SERCOMM CORP	0.002%	96.082%
5101	Mobistar SA	0.002%	96.084%
5102	CORBY SPIRIT AN	0.002%	96.086%
5103	HENKEL KGAA-BEA	0.002%	96.088%
5104	CONNECTONE BANCORP INC COMMON STOCK	0.002%	96.090%
5105	MITAC HOLDINGS	0.002%	96.092%
5106	SENKO CO	0.002%	96.094%
5107	DEBENHAMS	0.002%	96.096%
5108	RAMIRENT OYJ	0.002%	96.098%
5109	EOH HOLDINGS LT	0.002%	96.100%
5110	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.102%
5111	INDAH KIAT PULP	0.002%	96.103%
5112	POSTNL	0.002%	96.105%
5113	U-BLOX AG	0.002%	96.107%
5114	K12 INC COMMON STOCK USD.0001	0.002%	96.109%
5115	AVEVA GROUP PLC	0.002%	96.111%
5116	VALOR CO LTD	0.002%	96.113%
5117	HUFVUDSTADEN AB	0.002%	96.115%
5118	GPO IND BIMBO	0.002%	96.117%
5119	PAN OCEAN CO	0.002%	96.119%
5120	CIA SANEAMENTO	0.002%	96.121%
5121	SEVEN GROUP HLD	0.002%	96.123%
5122	ALL NIPPON AIRW	0.002%	96.125%
5123	TRANSPORT INTL	0.002%	96.127%
5124	CHINA SCE PROPE	0.002%	96.129%
5125	TRUEBLUE INC COMMON STOCK	0.002%	96.130%
5126	JIANGSU EXPRESS	0.002%	96.132%
5127	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.134%
5128	INDU TRADE AB	0.002%	96.136%
5129	QUALYS INC COMMON STOCK USD.001	0.002%	96.138%
5130	ASIA OPTICAL CO	0.002%	96.140%
5131	FOXCONN INTERNA	0.002%	96.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	96.144%
5133	START TODAY CO	0.002%	96.146%
5134	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.148%
5135	TISCO FINANCIAL	0.002%	96.150%
5136	GLOVIS	0.002%	96.152%
5137	CHARGEURS SA	0.002%	96.153%
5138	AXCELIS TECHNOL	0.002%	96.155%
5139	DAEWOO INTERNAT	0.002%	96.157%
5140	DUZONBIZON CO L	0.002%	96.159%
5141	ASAHI INTECC CO	0.002%	96.161%
5142	RMR GROUP INC/THE A COMMON STOCK	0.002%	96.163%
5143	COLOPLAST AS	0.002%	96.165%
5144	DE'LONGHI SPA	0.002%	96.167%
5145	ZAKLADY METALI	0.002%	96.169%
5146	XEROX CORP 4.07	0.002%	96.171%
5147	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	96.172%
5148	KENDA RUBBER IN	0.002%	96.174%
5149	PARK 24 CO	0.002%	96.176%
5150	SIMPLO TECHNOLO	0.002%	96.178%
5151	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	96.180%
5152	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	96.182%
5153	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.184%
5154	WEST CORP COMMON STOCK USD.001	0.002%	96.186%
5155	INVESCO OFFICE	0.002%	96.188%
5156	UPC TECHNOLOGY	0.002%	96.190%
5157	CARGOJET INC.	0.002%	96.191%
5158	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.193%
5159	OKINAWA BANK	0.002%	96.195%
5160	FUGRO NV-CVA	0.002%	96.197%
5161	FISHER (JAMES)	0.002%	96.199%
5162	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	96.201%
5163	SPAREBANK 1 SR	0.002%	96.203%
5164	NIHON UNISYS	0.002%	96.205%
5165	EMEMORY TECHNOL	0.002%	96.207%
5166	ZARDOYA-OTIS	0.002%	96.208%
5167	Meritz Fire & M	0.002%	96.210%
5168	AIRASIA BHD	0.002%	96.212%
5169	INTERROLL HOLDI	0.002%	96.214%
5170	SUMITOMO WAREHO	0.002%	96.216%
5171	CENTRAL GLASS C	0.002%	96.218%
5172	TAIWAN SEMICOND	0.002%	96.220%
5173	H. LUNDBECK A/S	0.002%	96.222%
5174	PROSEGUR CIA DE	0.002%	96.223%
5175	SECURITY BANK C	0.002%	96.225%
5176	AEGION CORP COMMON STOCK USD.01	0.002%	96.227%
5177	CHINA OVERASEA	0.002%	96.229%
5178	RAMCO-GERSHENSO	0.002%	96.231%
5179	COMTECH TELE CO	0.002%	96.233%
5180	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.235%
5181	JGC CORP	0.002%	96.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	CROMWELL PROPER	0.002%	96.238%
5183	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.240%
5184	CHINA EVERBRIGH	0.002%	96.242%
5185	DULUXGROUP LTD	0.002%	96.244%
5186	ASATSU INC	0.002%	96.246%
5187	SQUARE ENIX HOL	0.002%	96.248%
5188	NEW ORIENTAL ED	0.002%	96.250%
5189	BIM BIRLESIK MA	0.002%	96.252%
5190	SEMBCORP MARINE	0.002%	96.253%
5191	LUPIN LTD	0.002%	96.255%
5192	GS ENGINEERING	0.002%	96.257%
5193	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.259%
5194	EMS-CHEMIE HLDG	0.002%	96.261%
5195	FASTIGHETS AB B	0.002%	96.263%
5196	MAN WAH HOLDING	0.002%	96.265%
5197	BANCA GENERALI	0.002%	96.266%
5198	KANDENKO CO	0.002%	96.268%
5199	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	96.270%
5200	EMP NAC ELECTRI	0.002%	96.272%
5201	CREDITO VALTELL	0.002%	96.274%
5202	FUFENG GROUP LT	0.002%	96.276%
5203	KOLON INDUSTRIE	0.002%	96.278%
5204	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.279%
5205	TUNG HO STEEL E	0.002%	96.281%
5206	FAR EAST INTL B	0.002%	96.283%
5207	KELLER GROUP	0.002%	96.285%
5208	BANGCHAK CORP P	0.002%	96.287%
5209	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.289%
5210	LUXOTTICA GROUP	0.002%	96.291%
5211	CHOW SANG SANG	0.002%	96.292%
5212	DOOSAN CORP	0.002%	96.294%
5213	OPHIR ENERGY PL	0.002%	96.296%
5214	JAPAN AVIATN EL	0.002%	96.298%
5215	NITTO BOSEKI CO	0.002%	96.300%
5216	ALKERMES PLC	0.002%	96.302%
5217	HIBERNIA REIT P	0.002%	96.304%
5218	RIB SOFTWARE AG	0.002%	96.305%
5219	SLATE RETAIL RE	0.002%	96.307%
5220	SEKISUI HOUSE R	0.002%	96.309%
5221	CAPCOM CO	0.002%	96.311%
5222	HAITONG INTL SE	0.002%	96.313%
5223	CONTACT ENERGY	0.002%	96.315%
5224	AEON MALL CO LT	0.002%	96.316%
5225	TELEFONICA BRASIL ADR ADR	0.002%	96.318%
5226	ORTHOFIX INTL N	0.002%	96.320%
5227	COCOKARA FINE H	0.002%	96.322%
5228	MORGUARD CORP	0.002%	96.324%
5229	DOMINO'S PIZZA	0.002%	96.326%
5230	KOENIG & BAUER	0.002%	96.327%
5231	BIZLINK HOLDING	0.002%	96.329%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	KINGSOFT CORP L	0.002%	96.331%
5233	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.333%
5234	ASCOTT RESIDENC	0.002%	96.335%
5235	STONERIDGE INC COMMON STOCK	0.002%	96.337%
5236	INTERCONEXION E	0.002%	96.339%
5237	LINK ADMINISTRA	0.002%	96.340%
5238	HOPSON DEVELOPM	0.002%	96.342%
5239	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.344%
5240	KISSEI PHARM CO	0.002%	96.346%
5241	RATHBONE BROTHE	0.002%	96.348%
5242	BETSSON AB	0.002%	96.350%
5243	TAKEUCHI MANUFA	0.002%	96.351%
5244	KENEDIX RETAIL	0.002%	96.353%
5245	TPG TELECOM	0.002%	96.355%
5246	ENCE ENERGIA	0.002%	96.357%
5247	NOBLE CORP PLC	0.002%	96.359%
5248	ALK-ABELLO A/S	0.002%	96.360%
5249	DAOU TECHNOLOGY	0.002%	96.362%
5250	PARK STERLING CORP COMMON STOCK USD.01	0.002%	96.364%
5251	FUJI SEAL INC	0.002%	96.366%
5252	MILLENNIUM&COPT	0.002%	96.368%
5253	CHINA SOUTH CIT	0.002%	96.370%
5254	CALIFORNIA WATE	0.002%	96.371%
5255	ABACUS PROPERTY	0.002%	96.373%
5256	BIC CAMERA INC.	0.002%	96.375%
5257	LADBROKES PLC	0.002%	96.377%
5258	UNITI GROUP INC REIT USD.0001	0.002%	96.379%
5259	UTD STATES CELL	0.002%	96.381%
5260	JUMBO SA	0.002%	96.382%
5261	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	96.384%
5262	MARICO LTD	0.002%	96.386%
5263	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.388%
5264	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.390%
5265	ALLIED GROUP LT	0.002%	96.391%
5266	KOA CORPORATION	0.002%	96.393%
5267	KANAMOTO CO LTD	0.002%	96.395%
5268	JINRO LTD	0.002%	96.397%
5269	BALFOUR BEATTY	0.002%	96.399%
5270	DOMINOS PIZZA E	0.002%	96.400%
5271	INDS BACHOCO SA	0.002%	96.402%
5272	POONGSAN CORP(N	0.002%	96.404%
5273	AUTOGRILL SPA	0.002%	96.406%
5274	GOODMAN PROPERT	0.002%	96.408%
5275	CANCOM SE	0.002%	96.409%
5276	WEIGHT WATCHERS INTL INC COMMON STOCK	0.002%	96.411%
5277	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.413%
5278	ACTUA CORP COMMON STOCK USD.001	0.002%	96.415%
5279	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.417%
5280	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.418%
5281	OPUS BANK	0.002%	96.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	SILTRONIC AG	0.002%	96.422%
5283	BHARAT PETROL C	0.002%	96.424%
5284	SINGAPORE PRESS	0.002%	96.426%
5285	INDRA SISTEMAS	0.002%	96.427%
5286	F E CONSORTM IN	0.002%	96.429%
5287	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.431%
5288	YUZHOU PROPERTI	0.002%	96.433%
5289	SUNTORY BEVERAG	0.002%	96.435%
5290	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	96.436%
5291	SEKISUI HOUSE	0.002%	96.438%
5292	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.440%
5293	MAKINO MILLING	0.002%	96.442%
5294	POWER GRID CORP	0.002%	96.443%
5295	THE NISSHIN OIL	0.002%	96.445%
5296	TSOGO SUN HOLDI	0.002%	96.447%
5297	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	96.449%
5298	HONG KONG LAND	0.002%	96.451%
5299	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.452%
5300	JUBLIANT FOODWO	0.002%	96.454%
5301	TOOTSIE ROLL IN	0.002%	96.456%
5302	REGIS CORP COMMON STOCK USD.05	0.002%	96.458%
5303	KOMAX HOLDING A	0.002%	96.459%
5304	ITALGAS SPA	0.002%	96.461%
5305	EURONAV SA	0.002%	96.463%
5306	JARDINE CYCLE	0.002%	96.465%
5307	EXIDE INDUSTRIE	0.002%	96.467%
5308	NAVIGANT CONSUL	0.002%	96.468%
5309	SINGAPORE EXCHA	0.002%	96.470%
5310	CPFL ENERGIA SA	0.002%	96.472%
5311	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.474%
5312	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	96.475%
5313	CLOETTA AB B SH	0.002%	96.477%
5314	CHAROEN PKPD-FG	0.002%	96.479%
5315	BENI STABILI IT	0.002%	96.481%
5316	MAIDEN HLDGS LT	0.002%	96.482%
5317	HERO HONDA	0.002%	96.484%
5318	LAIRD PLC	0.002%	96.486%
5319	CIPUTRA DEVELOP	0.002%	96.488%
5320	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.490%
5321	CHINA LESSO GRO	0.002%	96.491%
5322	UNITED ARROWS L	0.002%	96.493%
5323	IBJ LEASING CO	0.002%	96.495%
5324	ALIBABA PICTURE	0.002%	96.497%
5325	RPS GROUP PLC	0.002%	96.498%
5326	FENNER	0.002%	96.500%
5327	TIMBERCREEK FIN	0.002%	96.502%
5328	PERPETUAL TST A	0.002%	96.504%
5329	GRENDENE SA	0.002%	96.505%
5330	KOMORI CORPORAT	0.002%	96.507%
5331	YIT OYJ	0.002%	96.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.511%
5333	CHINA AOYUAN PR	0.002%	96.512%
5334	CHUDENKO CORP	0.002%	96.514%
5335	UNIFI INC	0.002%	96.516%
5336	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.518%
5337	TOWER INTL INC	0.002%	96.519%
5338	KARDEMIR KARABU	0.002%	96.521%
5339	KEPPEL DC REIT	0.002%	96.523%
5340	DAIFUKU CO	0.002%	96.525%
5341	RYOBI	0.002%	96.526%
5342	ENDEAVOUR SILVE	0.002%	96.528%
5343	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.530%
5344	YOOX NET-A-PORT	0.002%	96.532%
5345	NH HOTELES	0.002%	96.533%
5346	TRAVELSKY TECHN	0.002%	96.535%
5347	ELIS SA	0.002%	96.537%
5348	MACQUARIE LEISU	0.002%	96.539%
5349	CHINASOFT INTER	0.002%	96.540%
5350	HUBER & SUHNER	0.002%	96.542%
5351	SUMITOMO MITSUI	0.002%	96.544%
5352	BERNER KTBK	0.002%	96.546%
5353	HARMONY GOLD MN	0.002%	96.547%
5354	LIPPO KARAWACI	0.002%	96.549%
5355	SITC INTERNATIO	0.002%	96.551%
5356	HSN INC COMMON STOCK USD.01	0.002%	96.552%
5357	ANRITSU CORP	0.002%	96.554%
5358	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	96.556%
5359	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.558%
5360	CERVED INFORMAT	0.002%	96.559%
5361	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.561%
5362	SUPER RETAIL GR	0.002%	96.563%
5363	FRESENIUS MEDIC	0.002%	96.565%
5364	CHAMPION REAL E	0.002%	96.566%
5365	KFORCE INC COMMON STOCK USD.01	0.002%	96.568%
5366	COFACE SA	0.002%	96.570%
5367	RITEK INC	0.002%	96.572%
5368	ETERNAL CHEMICA	0.002%	96.573%
5369	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.575%
5370	APPLUS SERVICES	0.002%	96.577%
5371	ALPINE ELECTRON	0.002%	96.578%
5372	TRUSCO NAKAYAMA	0.002%	96.580%
5373	WIHLBORGS FASTI	0.002%	96.582%
5374	CDL HOSPITALITY	0.002%	96.584%
5375	NIPPON REIT INV	0.002%	96.585%
5376	NANTO BANK	0.002%	96.587%
5377	ATLANTICA YIELD	0.002%	96.589%
5378	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.591%
5379	CHOW TAI FOOK J	0.002%	96.592%
5380	SINGAPORE TECH	0.002%	96.594%
5381	JACCS CO	0.002%	96.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	INVACARE CORP	0.002%	96.597%
5383	BAYWA AG (BAYER	0.002%	96.599%
5384	JUST EAT PLC	0.002%	96.601%
5385	MORGUARD NORTH	0.002%	96.603%
5386	ENTERTAINMENT O	0.002%	96.604%
5387	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.606%
5388	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.608%
5389	GETTY PETROLEUM	0.002%	96.609%
5390	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.611%
5391	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.613%
5392	KEIHIN CORP	0.002%	96.615%
5393	TECO ELEC&MACHI	0.002%	96.616%
5394	TAKARA LEBEN CO	0.002%	96.618%
5395	TEMP HOLDINGS C	0.002%	96.620%
5396	EI TOWERS SPA	0.002%	96.621%
5397	K WAH INTL HLDG	0.002%	96.623%
5398	HUATAI SECURITI	0.002%	96.625%
5399	SARACEN MINERAL	0.002%	96.626%
5400	TELECOM PLUS	0.002%	96.628%
5401	PERLIS PLANTATI	0.002%	96.630%
5402	TELEVISION BROA	0.002%	96.632%
5403	BARR(A.G.)	0.002%	96.633%
5404	DEUTSCHE EUROSH	0.002%	96.635%
5405	ECLIPX GROUP LT	0.002%	96.637%
5406	ORANGE SPON ADR ADR	0.002%	96.638%
5407	TIER REIT INC REIT USD.0001	0.002%	96.640%
5408	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.642%
5409	G8 EDUCATION LT	0.002%	96.643%
5410	WD 40 CO COMMON STOCK USD.001	0.002%	96.645%
5411	CTS CORP COMMON STOCK	0.002%	96.647%
5412	WING TAI HOLDIN	0.002%	96.649%
5413	VSE CORP COMMON STOCK USD.05	0.002%	96.650%
5414	PETROLEUM GEO-S	0.002%	96.652%
5415	ORION CORP/REPU	0.002%	96.654%
5416	LATECOERE	0.002%	96.655%
5417	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.657%
5418	VISTRA ENERGY C	0.002%	96.659%
5419	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.660%
5420	CHATHAM LODGING	0.002%	96.662%
5421	NIPPON SODA CO	0.002%	96.664%
5422	GUOTAI JUNAN IN	0.002%	96.665%
5423	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.667%
5424	MARCUS CORP	0.002%	96.669%
5425	NISSIN ELECTRIC	0.002%	96.670%
5426	SONDA S.A.	0.002%	96.672%
5427	TSINGTAO BREWER	0.002%	96.674%
5428	GRAMMER AG	0.002%	96.676%
5429	GETAC TECHNOLOG	0.002%	96.677%
5430	CAPITAL SECURIT	0.002%	96.679%
5431	NORWEGIAN AIR S	0.002%	96.681%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	GLOBE TELECOM I	0.002%	96.682%
5433	POWERLONG REAL	0.002%	96.684%
5434	KUNGSLEDEN AB N	0.002%	96.686%
5435	ENGINEERS INDIA	0.002%	96.687%
5436	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.689%
5437	SHUN TAK HLDGS	0.002%	96.691%
5438	PARKWAY LIFE RE	0.002%	96.692%
5439	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.694%
5440	TALK TALK TELEC	0.002%	96.696%
5441	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.697%
5442	JSW ENERGY LTD	0.002%	96.699%
5443	CHINA SHIPPING	0.002%	96.701%
5444	CHINA RAILWAY S	0.002%	96.702%
5445	SANYO DENKI CO	0.002%	96.704%
5446	ACC LIMITED	0.002%	96.706%
5447	GORMAN-RUPP CO	0.002%	96.707%
5448	KITZ CORPORATIO	0.002%	96.709%
5449	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.711%
5450	KANGWON LAND IN	0.002%	96.712%
5451	MINDTREE LTD	0.002%	96.714%
5452	NIHON KOHDEN CO	0.002%	96.716%
5453	YAHOO JAPAN COR	0.002%	96.717%
5454	HYUNDAI MIPO DO	0.002%	96.719%
5455	CEVA INC COMMON STOCK USD.001	0.002%	96.721%
5456	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.002%	96.722%
5457	PALTAC CORP	0.002%	96.724%
5458	SAIZERIYA COMPA	0.002%	96.726%
5459	RPX CORP COMMON STOCK USD.0001	0.002%	96.727%
5460	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.729%
5461	MARFRIG GLOBAL	0.002%	96.731%
5462	METALL ZUG AG	0.002%	96.732%
5463	BORUSSIA DORTMU	0.002%	96.734%
5464	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.736%
5465	MANHATTAN ASSOC	0.002%	96.737%
5466	STRIDES ARCOLAB	0.002%	96.739%
5467	ITO EN	0.002%	96.740%
5468	KOREA ELEC POWE	0.002%	96.742%
5469	CAHYA MATA SARA	0.002%	96.744%
5470	KYORITSU MAINTA	0.002%	96.745%
5471	PTC INC COMMON STOCK USD.01	0.002%	96.747%
5472	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.749%
5473	TAICHUNG	0.002%	96.750%
5474	AMBUJA CEMENTS	0.002%	96.752%
5475	NIB HOLDINGS LT	0.002%	96.754%
5476	MEIDENSHA CORP	0.002%	96.755%
5477	DAI-ICHI KOGYO	0.002%	96.757%
5478	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.759%
5479	NICHI-IKO PHARM	0.002%	96.760%
5480	RYMAN HEALTHCAR	0.002%	96.762%
5481	BANK OF INDIA C	0.002%	96.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	KYOKUTO KAIHATS	0.002%	96.765%
5483	AUTOMOTIVE HOLD	0.002%	96.767%
5484	ESSO (THAILAND)	0.002%	96.768%
5485	INDIABULL REAL	0.002%	96.770%
5486	CAPITARETAIL CH	0.002%	96.772%
5487	FORTUNE R/EST I	0.002%	96.773%
5488	GRANITE OIL COR	0.002%	96.775%
5489	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.777%
5490	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.778%
5491	ZEE ENTERTAIN E	0.002%	96.780%
5492	ROCHE HOLDING A	0.002%	96.782%
5493	CORONATION FUND	0.002%	96.783%
5494	ELIA SYS OPERAT	0.002%	96.785%
5495	FRASERS LOGISTI	0.002%	96.786%
5496	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.788%
5497	DRAEGERWERK AG	0.002%	96.790%
5498	GAZTRANSPORT ET	0.002%	96.791%
5499	NICHICON CORP	0.002%	96.793%
5500	SHANKS GROUP PL	0.002%	96.795%
5501	PEREGRINE HLDGS	0.002%	96.796%
5502	SHIKOKU ELEC PO	0.002%	96.798%
5503	CU BANCORP COMMON STOCK	0.002%	96.800%
5504	SANFIRE RESOURC	0.002%	96.801%
5505	ITOCHU FUEL COR	0.002%	96.803%
5506	HITACHI MAXELL	0.002%	96.804%
5507	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.806%
5508	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.808%
5509	BANK TABUNGAN N	0.002%	96.809%
5510	METROPOLE TV-(M	0.002%	96.811%
5511	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.813%
5512	CHUNGHWA TELECO	0.002%	96.814%
5513	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.816%
5514	IMPERIAL METALS	0.002%	96.817%
5515	NICE SYSTEMS	0.002%	96.819%
5516	EVERLIGHT ELECT	0.002%	96.821%
5517	ASSORE	0.002%	96.822%
5518	OLAM INTERNATIO	0.002%	96.824%
5519	STELLA INTERNAT	0.002%	96.826%
5520	KANSAI PAINT CO	0.002%	96.827%
5521	ZENSHO CO LTD	0.002%	96.829%
5522	NIC INC COMMON STOCK	0.002%	96.830%
5523	EZAKI GLICO CO	0.002%	96.832%
5524	SLATE OFFICE RE	0.002%	96.834%
5525	MID REIT INC	0.002%	96.835%
5526	NIPPON FLOUR MI	0.002%	96.837%
5527	ANADOLU EFES BI	0.002%	96.839%
5528	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.840%
5529	TONG REN TANG T	0.002%	96.842%
5530	NCC LTD/INDIA	0.002%	96.843%
5531	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	FLEURY SA	0.002%	96.847%
5533	CALLIDUS CAPITA	0.002%	96.848%
5534	GUDANG GARAM(PE	0.002%	96.850%
5535	RELIANCE INDS-S	0.002%	96.851%
5536	DIGITAL CHINA H	0.002%	96.853%
5537	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.855%
5538	TOKYO DOME CORP	0.002%	96.856%
5539	SA CORP REAL ES	0.002%	96.858%
5540	CIA ENERGETICA	0.002%	96.859%
5541	ITE GROUP	0.002%	96.861%
5542	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.863%
5543	TSRC CORP	0.002%	96.864%
5544	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.866%
5545	GIORDANO INTL L	0.002%	96.867%
5546	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.869%
5547	QUIMICA Y MINER	0.002%	96.871%
5548	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.872%
5549	TELEFONICA DE E	0.002%	96.874%
5550	PACIFIC TEXTILE	0.002%	96.875%
5551	D/S NORDEN	0.002%	96.877%
5552	SQUARE INC A COMMON STOCK USD.000001	0.002%	96.879%
5553	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.880%
5554	SUMMERSET GROUP	0.002%	96.882%
5555	CIECH SA	0.002%	96.883%
5556	TOHO GAS CO	0.002%	96.885%
5557	ZZZMITSUI SUGAR	0.002%	96.887%
5558	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.888%
5559	GROUPON INC COMMON STOCK USD.0001	0.002%	96.890%
5560	YAMAGATA BANK	0.002%	96.891%
5561	CONTAINER CORP	0.002%	96.893%
5562	EXACT SCIENCES	0.002%	96.895%
5563	CyberAgent, Inc	0.002%	96.896%
5564	CROCS INC COMMON STOCK USD.001	0.002%	96.898%
5565	RELIANCE POWER	0.002%	96.899%
5566	PIONEER CORP JP	0.002%	96.901%
5567	GENWORTH MORTGA	0.002%	96.903%
5568	INDORAMA VENTUR	0.002%	96.904%
5569	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.906%
5570	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.907%
5571	ABSOLUTE SOFTWA	0.002%	96.909%
5572	GREAT WALL ENTE	0.002%	96.910%
5573	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.912%
5574	SINGAPORE POST	0.002%	96.914%
5575	AKER SOLUTIONS	0.002%	96.915%
5576	KCE ELECTRONICS	0.002%	96.917%
5577	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.918%
5578	MOTOR OIL SA	0.002%	96.920%
5579	NATURA COSMETIC	0.002%	96.922%
5580	TATUNG	0.002%	96.923%
5581	TOSHIBA MACHINE	0.002%	96.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	NAMPAK LTD.	0.002%	96.926%
5583	BCO CREDITO INV	0.002%	96.928%
5584	HOUSE FOODS COR	0.002%	96.929%
5585	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.931%
5586	EISAI CO	0.002%	96.933%
5587	PROVIDENT FINAN	0.002%	96.934%
5588	CRYOLIFE INC	0.002%	96.936%
5589	TOEI CO	0.002%	96.937%
5590	PETRONAS CHEMIC	0.002%	96.939%
5591	THANACHART CAPI	0.002%	96.940%
5592	UNISEM (M) BHD	0.002%	96.942%
5593	KADOKAWA DWANGO	0.002%	96.944%
5594	RESORTTRUST INC	0.002%	96.945%
5595	OIL REFINERIES	0.002%	96.947%
5596	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.948%
5597	PUBLICIS GROUPE	0.002%	96.950%
5598	RIETER HLDGS AG	0.002%	96.951%
5599	CONSORT MEDICAL	0.002%	96.953%
5600	NIPPON SIGNAL C	0.002%	96.955%
5601	KOREA LINE CORP	0.002%	96.956%
5602	SEIKO CORPORATI	0.002%	96.958%
5603	FERREXPO PLC	0.002%	96.959%
5604	CHIPBOND TECHNO	0.002%	96.961%
5605	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.962%
5606	PRESS METAL ALU	0.002%	96.964%
5607	EPSILON ENERGY	0.002%	96.966%
5608	SUNDRUG CO LTD	0.002%	96.967%
5609	NISSAN SHATAI C	0.002%	96.969%
5610	P/F BAKKAFFROST	0.002%	96.970%
5611	CHINA HARMONY N	0.002%	96.972%
5612	ACEA SPA	0.002%	96.973%
5613	SAMSUNG SDS CO	0.002%	96.975%
5614	HAREL INSURANCE	0.002%	96.977%
5615	GF SECURITIES C	0.002%	96.978%
5616	CRH MEDICAL COR	0.002%	96.980%
5617	IRESS MARKET TE	0.002%	96.981%
5618	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.983%
5619	GOLDEN STAR RES	0.002%	96.984%
5620	ARCELIK AS	0.002%	96.986%
5621	KEIHIN ELEC EXP	0.002%	96.987%
5622	YUEN FOONG YU M	0.002%	96.989%
5623	BELLUNA CO.LTD	0.002%	96.991%
5624	MITCHELLS & BUT	0.002%	96.992%
5625	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.994%
5626	TOHO BANK	0.002%	96.995%
5627	SKY PERFECT JSA	0.002%	96.997%
5628	KEISEI ELEC RY	0.002%	96.998%
5629	SEMAPA SOC INVE	0.002%	97.000%
5630	JAPAN DISPLAY I	0.002%	97.001%
5631	NAN YA PRINTED	0.002%	97.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	CHANGYOU.COM LTD ADR ADR	0.002%	97.005%
5633	CHINA DONGXIANG	0.002%	97.006%
5634	FORMOSA PETROCH	0.002%	97.008%
5635	EVENT HOSPITALI	0.002%	97.009%
5636	IINO KAIUN KAIS	0.002%	97.011%
5637	RUTH'S HOSPITAL	0.002%	97.012%
5638	ENNIS INC COMMON STOCK USD2.5	0.002%	97.014%
5639	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	97.015%
5640	ERAMET	0.002%	97.017%
5641	MERCANTILE BANK CORP COMMON STOCK	0.002%	97.018%
5642	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	97.020%
5643	WALLENSTAM AB	0.002%	97.022%
5644	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	97.023%
5645	SAGAMI RAILWAY	0.002%	97.025%
5646	GIGABYTE TECHNO	0.002%	97.026%
5647	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	97.028%
5648	YANZHOU COAL MI	0.002%	97.029%
5649	SSY GROUP LTD	0.002%	97.031%
5650	INTL METAL SERV	0.002%	97.032%
5651	BOMBARDIER INC	0.002%	97.034%
5652	GUNZE	0.002%	97.035%
5653	UTD INTEGRATION	0.002%	97.037%
5654	NISHI NIPPON RR	0.002%	97.038%
5655	REALESTATE.COM.	0.002%	97.040%
5656	ARCADYAN TECHNO	0.002%	97.042%
5657	TASSAL GROUP	0.002%	97.043%
5658	IOI PROPERTIES	0.002%	97.045%
5659	YAOKO CO	0.002%	97.046%
5660	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	97.048%
5661	FENG HSIN IRON&	0.002%	97.049%
5662	VITASOY INTL	0.002%	97.051%
5663	SAN-A CO LTD	0.002%	97.052%
5664	IMA(IND MACC AU	0.002%	97.054%
5665	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.055%
5666	SAGA PLC	0.002%	97.057%
5667	GUNGHO ONLINE E	0.002%	97.058%
5668	JOLLIBEE FOODS	0.002%	97.060%
5669	MANAPPURAM FINA	0.002%	97.061%
5670	CEBU AIR INC	0.002%	97.063%
5671	CHICONY ELECTRO	0.002%	97.064%
5672	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	97.066%
5673	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	97.067%
5674	CJ O SHOPPING C	0.002%	97.069%
5675	MENZIES(JOHN)	0.002%	97.070%
5676	BURE INVESTMENT	0.002%	97.072%
5677	CJ E&M CORPORAT	0.002%	97.073%
5678	NS SOLUTIONS CO	0.002%	97.075%
5679	SWIRE PACIFIC	0.002%	97.076%
5680	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	97.078%
5681	PRECINT PRO	0.002%	97.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	ZUGER KANTONALB	0.002%	97.081%
5683	TXC CORPN	0.002%	97.082%
5684	LINDSAY CORP COMMON STOCK USD1.0	0.002%	97.084%
5685	LANDAUER INC COMMON STOCK USD.1	0.002%	97.086%
5686	TAKARA STANDARD	0.002%	97.087%
5687	TOKEN CORP	0.002%	97.089%
5688	DONGYUE GROUP	0.002%	97.090%
5689	SUDAMERICANA VA	0.002%	97.092%
5690	EMBOTELLA ANDIN	0.002%	97.093%
5691	DREAM UNLIMIITE	0.002%	97.095%
5692	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.096%
5693	BANGKOK LAND PC	0.002%	97.098%
5694	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	97.099%
5695	SK CHEMICALS	0.002%	97.101%
5696	GLOBAL ONE REAL	0.001%	97.102%
5697	AMOREPACIFIC-NE	0.001%	97.104%
5698	INVESTORS REAL ESTATE TRUST REIT	0.001%	97.105%
5699	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.107%
5700	SUPREME ELECTRO	0.001%	97.108%
5701	WORLDPAY GRP PL	0.001%	97.110%
5702	AURICO METALS INC COMMON STOCK	0.001%	97.111%
5703	PILOT CORP (NEW	0.001%	97.113%
5704	MACNICA FUJI EL	0.001%	97.114%
5705	JB FINANCIAL GR	0.001%	97.116%
5706	TATSUTA ELEC WI	0.001%	97.117%
5707	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.001%	97.119%
5708	MUSASHI SEIMITS	0.001%	97.120%
5709	HERITAGE COMMERCE CORP COMMON STOCK	0.001%	97.121%
5710	KATO SANGYO CO	0.001%	97.123%
5711	AMERICAN RAILCA	0.001%	97.124%
5712	KINGSTON COMM(H	0.001%	97.126%
5713	TOSHIBA PLANT K	0.001%	97.127%
5714	KOSE	0.001%	97.129%
5715	RENT A CENTER INC COMMON STOCK USD.01	0.001%	97.130%
5716	TOKYO TY FINANC	0.001%	97.132%
5717	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.133%
5718	STELLA CHEMIFA	0.001%	97.135%
5719	CORETRONICS COR	0.001%	97.136%
5720	GRAINGER TRUST	0.001%	97.138%
5721	PATRIZIA IMMO A	0.001%	97.139%
5722	TLG IMMOBILIEN	0.001%	97.141%
5723	K-BRO LINEN INC	0.001%	97.142%
5724	HIKARI TSUSHIN	0.001%	97.144%
5725	NET ONE SYSTEMS	0.001%	97.145%
5726	TAIWAN STYRENE	0.001%	97.147%
5727	IWATE(BANK OF)	0.001%	97.148%
5728	PUREGOLD PRICE	0.001%	97.150%
5729	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.001%	97.151%
5730	KURABO INDUSTRI	0.001%	97.153%
5731	KUREHA CHEM IND	0.001%	97.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	VTG AG	0.001%	97.156%
5733	VODACOM GP-PRPT	0.001%	97.157%
5734	GREEN REIT PLC	0.001%	97.159%
5735	AUSDRILL LIMITE	0.001%	97.160%
5736	RHB Capital	0.001%	97.162%
5737	PETS AT HOME GR	0.001%	97.163%
5738	SCHINDLER-HDLG	0.001%	97.164%
5739	BEIJING CAP LAN	0.001%	97.166%
5740	KENEDIX INC	0.001%	97.167%
5741	PARAMOUNT BED H	0.001%	97.169%
5742	ZHEJIANG EXPRES	0.001%	97.170%
5743	ORBCOMM INC COMMON STOCK USD.001	0.001%	97.172%
5744	YODOGAWA STEEL	0.001%	97.173%
5745	DAIWABO CO LTD	0.001%	97.175%
5746	FUTABA CORP	0.001%	97.176%
5747	WOWPRIME CORP	0.001%	97.178%
5748	BRINKER INTL IN	0.001%	97.179%
5749	NISSIN KOGYO	0.001%	97.181%
5750	SWIRE PROPRTIE	0.001%	97.182%
5751	YULON MOTOR	0.001%	97.184%
5752	BCO ABC BRASIL	0.001%	97.185%
5753	EXPRESS INC COMMON STOCK	0.001%	97.187%
5754	DAIHEN CORP	0.001%	97.188%
5755	HIWIN TECH CORP	0.001%	97.189%
5756	GRANGES AB	0.001%	97.191%
5757	TOHO CO	0.001%	97.192%
5758	REED ELSEVIER P	0.001%	97.194%
5759	LUKOIL PJSC- SP	0.001%	97.195%
5760	FUCHS PETRO AG	0.001%	97.197%
5761	AXIA REAL ESTAT	0.001%	97.198%
5762	NATIONAL THERMA	0.001%	97.200%
5763	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.201%
5764	OCADO GROUP PLC	0.001%	97.203%
5765	KIWOOM SECURITI	0.001%	97.204%
5766	EZCORP INC CL A COMMON STOCK USD.01	0.001%	97.206%
5767	AFG ARBONIA-FOR	0.001%	97.207%
5768	BROWN (N) GROUP	0.001%	97.208%
5769	BBMG CORPORATIO	0.001%	97.210%
5770	TOPPAN FORMS	0.001%	97.211%
5771	AIA ENGINEERING	0.001%	97.213%
5772	SANTAM	0.001%	97.214%
5773	UNITIKA	0.001%	97.216%
5774	ARAKAWA CHEMICA	0.001%	97.217%
5775	MIRAIT HLDG COR	0.001%	97.219%
5776	PIPER JAFFRAY COS COMMON STOCK USD.01	0.001%	97.220%
5777	HAMBURGER HAFEN	0.001%	97.222%
5778	SIIX CORPORATIO	0.001%	97.223%
5779	KENEDIX RESIDEN	0.001%	97.225%
5780	DAINICHISEIKA C	0.001%	97.226%
5781	SINBON ELECTRON	0.001%	97.227%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.001%	97.229%
5783	GROUP COMERCIAL	0.001%	97.230%
5784	SANYO SPEC STEE	0.001%	97.232%
5785	SONY FINANCIAL	0.001%	97.233%
5786	SPARKASSEN IMMO	0.001%	97.235%
5787	NANOMETRICS	0.001%	97.236%
5788	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.001%	97.238%
5789	TV18 BROADCAST	0.001%	97.239%
5790	KYORIN CO LTD.	0.001%	97.240%
5791	HEALTHQUITY INC COMMON STOCK USD.0001	0.001%	97.242%
5792	FUSHAN INTL ENE	0.001%	97.243%
5793	GUJARAT STATE P	0.001%	97.245%
5794	TOKYU CONST	0.001%	97.246%
5795	REDEFINE INTERN	0.001%	97.248%
5796	MISC BERHAD	0.001%	97.249%
5797	ICHIGO REAL EST	0.001%	97.251%
5798	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.001%	97.252%
5799	YUNG TAY ENGINE	0.001%	97.254%
5800	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.255%
5801	GENOMMA LAB INT	0.001%	97.256%
5802	JAPAN SECS FINA	0.001%	97.258%
5803	CHANGSHA ZOOMLI	0.001%	97.259%
5804	METRO HOLDINGS	0.001%	97.261%
5805	ARCS CO LTD	0.001%	97.262%
5806	HEIWA REAL ESTA	0.001%	97.264%
5807	MBANK	0.001%	97.265%
5808	FORESTAR GROUP INC COMMON STOCK USD1.0	0.001%	97.267%
5809	SANYO CHEMICAL	0.001%	97.268%
5810	RICOH LEASING	0.001%	97.269%
5811	METROPOLITAN BA	0.001%	97.271%
5812	SYSTEMAX INC COMMON STOCK USD.01	0.001%	97.272%
5813	QCR HOLDINGS INC COMMON STOCK USD1.0	0.001%	97.274%
5814	VEDANTA LTD ADR ADR	0.001%	97.275%
5815	DELTA ELECTRONI	0.001%	97.277%
5816	AOKI INTL	0.001%	97.278%
5817	KYOWA HAKKO KIR	0.001%	97.280%
5818	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.001%	97.281%
5819	CHENG UEI PRECI	0.001%	97.282%
5820	LASSILA & TIKAN	0.001%	97.284%
5821	ABC-MART INC	0.001%	97.285%
5822	CHINA FOOD LTD	0.001%	97.287%
5823	HUTCHISON TEL-H	0.001%	97.288%
5824	SYNCMOLD ENTERP	0.001%	97.290%
5825	INDIAN OIL CORP	0.001%	97.291%
5826	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.292%
5827	SANKEN ELECTRIC	0.001%	97.294%
5828	ULTIMATE	0.001%	97.295%
5829	CHINA MOTOR CO	0.001%	97.297%
5830	CGN POWER CO LT	0.001%	97.298%
5831	TAIWAN MOBILE	0.001%	97.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	GLOBAL INDEMNIT	0.001%	97.301%
5833	TOHO ZINC CO LT	0.001%	97.302%
5834	XCERRA CORP COMMON STOCK USD.05	0.001%	97.304%
5835	Alliance Global	0.001%	97.305%
5836	KINGDEE INTERNA	0.001%	97.307%
5837	INWIDO AB	0.001%	97.308%
5838	OMNIA HOLDINGS	0.001%	97.310%
5839	HOSHINO RESORTS	0.001%	97.311%
5840	SHINKO ELEC IND	0.001%	97.312%
5841	SOMFY SA	0.001%	97.314%
5842	FRASERS CENTREP	0.001%	97.315%
5843	IRISO ELECTRONI	0.001%	97.317%
5844	STARHILL GLOBAL	0.001%	97.318%
5845	MEITEC CORPORAT	0.001%	97.320%
5846	SYNNEX TECH INT	0.001%	97.321%
5847	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.322%
5848	CITIC RESOURCES	0.001%	97.324%
5849	SEVEN WEST MEDI	0.001%	97.325%
5850	TELEKOM AUSTRIA	0.001%	97.327%
5851	CEWE COLOR HLDG	0.001%	97.328%
5852	YAMANASHI CHUO	0.001%	97.329%
5853	NSI NV	0.001%	97.331%
5854	AUCKLAND INTERN	0.001%	97.332%
5855	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.001%	97.334%
5856	LG HAUSYS LTD	0.001%	97.335%
5857	CROMPTON GREAVE	0.001%	97.336%
5858	NEMETSCHKE AG	0.001%	97.338%
5859	ZENKOKU HOSHO C	0.001%	97.339%
5860	AIXTRON AG	0.001%	97.341%
5861	ALTAREA SCA	0.001%	97.342%
5862	INTERNET INITIA	0.001%	97.344%
5863	BLUE LABEL TELE	0.001%	97.345%
5864	HANJIN KAL CORP	0.001%	97.346%
5865	URSTADT BIDDLE	0.001%	97.348%
5866	AXFOOD AB	0.001%	97.349%
5867	MITSUBA CORP	0.001%	97.351%
5868	BOJANGLES INC COMMON STOCK USD.01	0.001%	97.352%
5869	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.353%
5870	MEDIFAST INC COMMON STOCK USD.001	0.001%	97.355%
5871	CITYCON OYJ	0.001%	97.356%
5872	AUTOBACS SEVEN	0.001%	97.358%
5873	TATA CHEMICALS	0.001%	97.359%
5874	FIRST POTOMAC REALTY TRUST REIT USD.001	0.001%	97.360%
5875	BANGKOK AIRWAYS	0.001%	97.362%
5876	COSTAIN GROUP P	0.001%	97.363%
5877	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	97.365%
5878	PT BUMI SERPONG	0.001%	97.366%
5879	J TRUST CO. LTD	0.001%	97.367%
5880	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.369%
5881	HOSHIZAKI ELECT	0.001%	97.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	TEXTAINER GROUP	0.001%	97.372%
5883	NEXITY	0.001%	97.373%
5884	MPHASIS LTD	0.001%	97.374%
5885	IOI CORPORATION	0.001%	97.376%
5886	PEARSON STK	0.001%	97.377%
5887	SOSEI GROUP COR	0.001%	97.379%
5888	BRIGHTOIL PETRO	0.001%	97.380%
5889	NICHIHA CORP	0.001%	97.381%
5890	ORIOR AG	0.001%	97.383%
5891	NISSHA PRINTING	0.001%	97.384%
5892	DXP ENTERPRISES	0.001%	97.386%
5893	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.387%
5894	AES TIETE ENERG	0.001%	97.388%
5895	IRISH RESIDENTI	0.001%	97.390%
5896	RESTAURANT GROU	0.001%	97.391%
5897	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.393%
5898	LUNDIN PERTOLEU	0.001%	97.394%
5899	WESTERN AREAS N	0.001%	97.395%
5900	SHUTTERSTOCK INC COMMON STOCK USD.01	0.001%	97.397%
5901	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	97.398%
5902	ADVANTECH CO LT	0.001%	97.400%
5903	NATIONAL ALUMIN	0.001%	97.401%
5904	INTERTAIN GROUP	0.001%	97.402%
5905	JAPFA COMFEED I	0.001%	97.404%
5906	TOPCO SCIENTIFI	0.001%	97.405%
5907	HAVAS SA	0.001%	97.406%
5908	HESKA CORP	0.001%	97.408%
5909	ENERGIAS DO BRA	0.001%	97.409%
5910	GRINDROD LIMITE	0.001%	97.411%
5911	SALVATORE FERRA	0.001%	97.412%
5912	LIEN HWA INDL	0.001%	97.413%
5913	BEZEQ ISRAEL TE	0.001%	97.415%
5914	BANK OF BARODA	0.001%	97.416%
5915	BK ZACHODNI WBK	0.001%	97.418%
5916	NONG SHIM CO	0.001%	97.419%
5917	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	97.420%
5918	Goldcrest Co.,	0.001%	97.422%
5919	YASUNAGA CORP	0.001%	97.423%
5920	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.424%
5921	OESTERREICHISCH	0.001%	97.426%
5922	KABU.COM SECURI	0.001%	97.427%
5923	KUMHO TIRE CO	0.001%	97.429%
5924	CLARKSON(HORACE	0.001%	97.430%
5925	51JOB INC ADR ADR USD.0001	0.001%	97.431%
5926	PLAZA RETAIL RE	0.001%	97.433%
5927	SONIC CORP	0.001%	97.434%
5928	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.001%	97.435%
5929	SAMSUNG FINE CH	0.001%	97.437%
5930	INTERNATIONAL P	0.001%	97.438%
5931	MELCOR DEVS LTD	0.001%	97.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	DAIHO CONSTRUCT	0.001%	97.441%
5933	COLOPL INC	0.001%	97.442%
5934	DE LA RUE	0.001%	97.444%
5935	JCU CORP	0.001%	97.445%
5936	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.001%	97.446%
5937	TEXWINCA HLDGS	0.001%	97.448%
5938	ROYAL CO	0.001%	97.449%
5939	GASLOG LTD	0.001%	97.450%
5940	HEIWA REAL ESTA	0.001%	97.452%
5941	WISTRON NEWEB C	0.001%	97.453%
5942	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.001%	97.455%
5943	CALIFORNIA AMPL	0.001%	97.456%
5944	TITAN INTERNATIONAL INC COMMON STOCK	0.001%	97.457%
5945	FUYAO GLASS IND	0.001%	97.459%
5946	GRUPO HERDEZ SA	0.001%	97.460%
5947	CARNIVAL PLC	0.001%	97.461%
5948	OTSUKA CORP	0.001%	97.463%
5949	SUNLIGHT REAL E	0.001%	97.464%
5950	NEW WAVE GROUP	0.001%	97.465%
5951	INPHI CORP COMMON STOCK	0.001%	97.467%
5952	AOMORI BANK	0.001%	97.468%
5953	TITAN INDUSTRIE	0.001%	97.470%
5954	ENQUEST PLC	0.001%	97.471%
5955	SAMSUNG TECHWIN	0.001%	97.472%
5956	CONCENTRIC AB	0.001%	97.474%
5957	COMPUGROUP HOLD	0.001%	97.475%
5958	ONEREIT	0.001%	97.476%
5959	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	97.478%
5960	OUTSOURCING INC	0.001%	97.479%
5961	BRICKWORKS	0.001%	97.480%
5962	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	97.482%
5963	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	97.483%
5964	SPIE SA	0.001%	97.484%
5965	FORMOSA TAFFETA	0.001%	97.486%
5966	DOSHISHA CO	0.001%	97.487%
5967	PACIFIC CONTINENTAL CORP COMMON STOCK	0.001%	97.489%
5968	HAKUHODO DY HLD	0.001%	97.490%
5969	KAKEN PHARM	0.001%	97.491%
5970	YIRENDAI LTD AD	0.001%	97.493%
5971	S.A.C.I. FALABE	0.001%	97.494%
5972	LEGEND HOLDINGS	0.001%	97.495%
5973	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	97.497%
5974	KOREA ELEC POWER CORP SP ADR ADR	0.001%	97.498%
5975	CHIYODA CORP	0.001%	97.499%
5976	RED STAR MACALL	0.001%	97.501%
5977	LUXOFT HOLDING	0.001%	97.502%
5978	MIGDAL INSURAN	0.001%	97.503%
5979	GLOBAL BRANDS G	0.001%	97.505%
5980	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.001%	97.506%
5981	PETRA DIAMONDS	0.001%	97.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	SHOWA SANGYO CO	0.001%	97.509%
5983	COVESTRO AG	0.001%	97.510%
5984	EXACTECH INC COMMON STOCK USD.01	0.001%	97.511%
5985	CIMIC GROUP LTD	0.001%	97.513%
5986	HALLA HOLDINGS	0.001%	97.514%
5987	LAR ESPANA REAL	0.001%	97.515%
5988	NINE ENTERTAINM	0.001%	97.517%
5989	HONG LEONG CRED	0.001%	97.518%
5990	CHINA POWER INT	0.001%	97.519%
5991	MONADELPHOUS GR	0.001%	97.521%
5992	VISTA LAND & LI	0.001%	97.522%
5993	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.523%
5994	TAIWAN TEA CORP	0.001%	97.525%
5995	CIR-COMPAGNIE I	0.001%	97.526%
5996	LG INDL SYSTEMS	0.001%	97.527%
5997	JUKI CORP	0.001%	97.529%
5998	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.530%
5999	ARC LAND SAKAMO	0.001%	97.531%
6000	HUAKU DEVELOPME	0.001%	97.533%
6001	EIZO NANA0 CORP	0.001%	97.534%
6002	IZUMI CO	0.001%	97.535%
6003	VIRGIN MONEY HL	0.001%	97.537%
6004	BILIA AB	0.001%	97.538%
6005	INABATA & CO	0.001%	97.539%
6006	TRAKYA CAM SANA	0.001%	97.541%
6007	AEON DELIGHT	0.001%	97.542%
6008	RALLYE	0.001%	97.543%
6009	KOREA PETROCHEM	0.001%	97.545%
6010	CONSTRUCCIONES	0.001%	97.546%
6011	SEMIRARA MINING	0.001%	97.547%
6012	TRANSGLOBE ENERGY CORP COMMON STOCK	0.001%	97.549%
6013	WEG SA	0.001%	97.550%
6014	CHESSWOOD GROUP	0.001%	97.551%
6015	NIPPON PAINT CO	0.001%	97.553%
6016	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.001%	97.554%
6017	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.555%
6018	XENCOR INC COMMON STOCK USD.01	0.001%	97.557%
6019	HEALTHSTREAM INC COMMON STOCK	0.001%	97.558%
6020	SUGI HOLDINGS C	0.001%	97.559%
6021	INSTEEL INDUSTRIES INC COMMON STOCK	0.001%	97.561%
6022	GP STRATEGIES C	0.001%	97.562%
6023	BUNKA SHUTTER C	0.001%	97.563%
6024	HEIWADO CO LTD	0.001%	97.565%
6025	S&T AG	0.001%	97.566%
6026	SJW GROUP COMMON STOCK USD.001	0.001%	97.567%
6027	FARMER BROS CO COMMON STOCK USD1.0	0.001%	97.569%
6028	SM PRIME HLDGS	0.001%	97.570%
6029	CHINA BILLS FIN	0.001%	97.571%
6030	MLP AG	0.001%	97.573%
6031	FUKUI BANK	0.001%	97.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	SUNWAY BHD	0.001%	97.575%
6033	HCI GROUP INC COMMON STOCK	0.001%	97.576%
6034	ONO PHARMACEUTI	0.001%	97.578%
6035	GURIT HOLDING A	0.001%	97.579%
6036	FIRST RESOURCES	0.001%	97.580%
6037	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.001%	97.582%
6038	PENN REAL ESTATE INVEST TST REIT USD1.0	0.001%	97.583%
6039	FINISH LINE INC	0.001%	97.584%
6040	MY EG SERVICES	0.001%	97.586%
6041	CMK CORP	0.001%	97.587%
6042	NISSHIN STEEL H	0.001%	97.588%
6043	GMP CAPITAL COR	0.001%	97.590%
6044	HEALTHSCOPE LTD	0.001%	97.591%
6045	SUPALAI PUBLIC	0.001%	97.592%
6046	GRUPO AEROPORTU	0.001%	97.594%
6047	FISKARS OYJ	0.001%	97.595%
6048	DIAGEO PLC	0.001%	97.596%
6049	ABOITIZ EQUITY	0.001%	97.597%
6050	ESPEC CORP	0.001%	97.599%
6051	GREENLAND HONG	0.001%	97.600%
6052	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	97.601%
6053	VUKILE PROPERTY	0.001%	97.603%
6054	NIPPON SHEET GL	0.001%	97.604%
6055	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.605%
6056	CONN S INC COMMON STOCK USD.01	0.001%	97.607%
6057	TOPY INDUSTRIES	0.001%	97.608%
6058	JOSHIN DENKI CO	0.001%	97.609%
6059	MARR SPA	0.001%	97.611%
6060	AIN PHARMACIEZ	0.001%	97.612%
6061	ASIAN PAINTS LT	0.001%	97.613%
6062	NSD CO LTD	0.001%	97.614%
6063	PARADISE CO	0.001%	97.616%
6064	MANTRA GROUP LT	0.001%	97.617%
6065	INTL CONTAINER	0.001%	97.618%
6066	OKINAWA ELEC PO	0.001%	97.620%
6067	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.621%
6068	AICHI BANK	0.001%	97.622%
6069	NEW CHINA LIFE	0.001%	97.623%
6070	VOSSLOH AG	0.001%	97.625%
6071	ARISAWA MFG CO	0.001%	97.626%
6072	SINOPEC KANTONS	0.001%	97.627%
6073	AGELLAN COMMERC	0.001%	97.629%
6074	PACIFIC INDUSTR	0.001%	97.630%
6075	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.001%	97.631%
6076	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.633%
6077	ONESAVINGS BANK	0.001%	97.634%
6078	FRANK'S INTERNA	0.001%	97.635%
6079	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.636%
6080	TOMONY HOLDINGS	0.001%	97.638%
6081	NEXTDC LTD	0.001%	97.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	DERMIRA INC	0.001%	97.640%
6083	REDES ENERGETIC	0.001%	97.642%
6084	DIALOG GROUP BH	0.001%	97.643%
6085	REFRESCO GROUP	0.001%	97.644%
6086	HOKURIKU ELEC P	0.001%	97.645%
6087	VANGUARD INTL S	0.001%	97.647%
6088	SIAM CITY CEMEN	0.001%	97.648%
6089	LE NOBLE AGE	0.001%	97.649%
6090	PROGRAMMED MAIN	0.001%	97.651%
6091	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	97.652%
6092	SOUTHERN CROSS	0.001%	97.653%
6093	PT ANEKA TAMBAN	0.001%	97.654%
6094	KIATNAKIN FIN&S	0.001%	97.656%
6095	NIPPON CHEMI-CO	0.001%	97.657%
6096	MOTECH INDUSTRI	0.001%	97.658%
6097	RAMCO CEMENTS	0.001%	97.659%
6098	WEST CHINA CEME	0.001%	97.661%
6099	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.662%
6100	SUMITOMO DENSET	0.001%	97.663%
6101	GUERBET	0.001%	97.665%
6102	TESARO INC	0.001%	97.666%
6103	MITSUBISHI TANA	0.001%	97.667%
6104	SHIKUN & BINUI	0.001%	97.668%
6105	INVOCARE LTD	0.001%	97.670%
6106	BLACK DIAMOND G	0.001%	97.671%
6107	Z ENERGY LTD	0.001%	97.672%
6108	TSURUHA HOLDING	0.001%	97.674%
6109	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	97.675%
6110	SHANGHAI PETROC	0.001%	97.676%
6111	CREDITO EMILIAN	0.001%	97.677%
6112	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.679%
6113	SITRONIX TECHNO	0.001%	97.680%
6114	SODICK CO	0.001%	97.681%
6115	BANPU PUBLIC CO	0.001%	97.682%
6116	AK HOLDINGS INC	0.001%	97.684%
6117	HAPAG-LLOYD AG	0.001%	97.685%
6118	SAO PAU ALPARGA	0.001%	97.686%
6119	KINTETSU WORLD	0.001%	97.687%
6120	KUNG LONG BATTE	0.001%	97.689%
6121	CITIC 1616 HLDG	0.001%	97.690%
6122	KANTO DENKA KOG	0.001%	97.691%
6123	ELETROBRAS PREF	0.001%	97.692%
6124	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.694%
6125	ZAKL AZOT W	0.001%	97.695%
6126	MONEX GROUP INC	0.001%	97.696%
6127	FUJI SOFT ABC	0.001%	97.698%
6128	HU LANE ASSOCIA	0.001%	97.699%
6129	GENESCO INC COMMON STOCK USD1.0	0.001%	97.700%
6130	UNITED SUPER MA	0.001%	97.701%
6131	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	SHIN-ETSU POLYM	0.001%	97.704%
6133	REDINGTON INDIA	0.001%	97.705%
6134	HEXAWARE TECHNO	0.001%	97.706%
6135	NITTO ELECTRIC	0.001%	97.708%
6136	ELETROBRAS COMM	0.001%	97.709%
6137	SALINI IMPREGIL	0.001%	97.710%
6138	OBRASCON HUAR L	0.001%	97.711%
6139	MYOB GROUP LTD	0.001%	97.713%
6140	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.714%
6141	BANCOLOMBIA SA	0.001%	97.715%
6142	CHINA GALAXY SE	0.001%	97.716%
6143	PICK'N PAY STOR	0.001%	97.718%
6144	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.719%
6145	O/SEAS UNION EN	0.001%	97.720%
6146	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.721%
6147	LUYE PHARMA GRO	0.001%	97.723%
6148	TED BAKER PLC	0.001%	97.724%
6149	NAUTILUS GROUP	0.001%	97.725%
6150	DMCI HLDGS INC	0.001%	97.726%
6151	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.728%
6152	CRA INTERNATIONAL INC COMMON STOCK	0.001%	97.729%
6153	BOLSA MEXICANA	0.001%	97.730%
6154	ADASTRIA HOLDI	0.001%	97.731%
6155	COMMERCIAL INTE	0.001%	97.733%
6156	FOCALTECH SYSTE	0.001%	97.734%
6157	LG HOME SHOPPIN	0.001%	97.735%
6158	EVERGREEN MARIN	0.001%	97.736%
6159	BUMI ARMADA BER	0.001%	97.737%
6160	MIZUNO CORP	0.001%	97.739%
6161	SOL MELIA SA	0.001%	97.740%
6162	ALBIOMA	0.001%	97.741%
6163	PER AARSLEFF A/	0.001%	97.742%
6164	PAO DE ACUCAR C	0.001%	97.744%
6165	KAKAKU.COM INC	0.001%	97.745%
6166	SIGMA PHARMACEU	0.001%	97.746%
6167	TAKUMA CO	0.001%	97.747%
6168	KENDRION NV	0.001%	97.749%
6169	COVENANT TRANSP	0.001%	97.750%
6170	CHUGOKU ELEC PO	0.001%	97.751%
6171	STRABAG SE	0.001%	97.752%
6172	TEIKOKU PISTON	0.001%	97.754%
6173	CLAS OHLSON AB	0.001%	97.755%
6174	HEADLAM GROUP	0.001%	97.756%
6175	BW OFFSHORE LTD	0.001%	97.757%
6176	MARINEMAX INC COMMON STOCK USD.001	0.001%	97.758%
6177	ELRINGKLINGER	0.001%	97.760%
6178	SOULBRAIN CO LT	0.001%	97.761%
6179	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.762%
6180	SKISTAR AB	0.001%	97.763%
6181	ARN MONDADORI E	0.001%	97.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ISHIHARA SANGYO	0.001%	97.766%
6183	DAKTRONICS INC COMMON STOCK	0.001%	97.767%
6184	TACHI-S CO	0.001%	97.768%
6185	DAINIPPON PHARM	0.001%	97.769%
6186	CVR ENERGY INC	0.001%	97.771%
6187	INDOCEMENT TUNG	0.001%	97.772%
6188	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.773%
6189	UTD COMMUNITY F	0.001%	97.774%
6190	INDIA CEMENTS	0.001%	97.776%
6191	BARNES & NOBLE	0.001%	97.777%
6192	KOHNAN SHOJI	0.001%	97.778%
6193	ELBIT SYSTEMS L	0.001%	97.779%
6194	PIAGGIO	0.001%	97.780%
6195	ODONTOPREV SA	0.001%	97.782%
6196	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	97.783%
6197	ASTRAL FOODS	0.001%	97.784%
6198	GEMDALE PROPERT	0.001%	97.785%
6199	HOGY MEDICAL CO	0.001%	97.787%
6200	CACHE LOGISTICS	0.001%	97.788%
6201	PUMA AG	0.001%	97.789%
6202	SINFONIA TECHNO	0.001%	97.790%
6203	SCHRODERS(NEW)	0.001%	97.791%
6204	KUALA LUMPUR KE	0.001%	97.793%
6205	AIMIA INC	0.001%	97.794%
6206	TAV HAVALIMANLA	0.001%	97.795%
6207	TRULY INTL HLDG	0.001%	97.796%
6208	LIMELIGHT NETW	0.001%	97.797%
6209	TANSEISHA CO	0.001%	97.799%
6210	CENTRAL GARDEN&	0.001%	97.800%
6211	FISSION URANIUM	0.001%	97.801%
6212	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.802%
6213	HELICAL BAR PLC	0.001%	97.803%
6214	OTE(HELLENIC TL	0.001%	97.805%
6215	KT CORPORATION	0.001%	97.806%
6216	MAGYAR TELEKOM	0.001%	97.807%
6217	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.808%
6218	GLOW ENERGY	0.001%	97.809%
6219	CADILA HEALTHCA	0.001%	97.811%
6220	UNIVERSAL ENTER	0.001%	97.812%
6221	YANGTZE OPT FIB	0.001%	97.813%
6222	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	97.814%
6223	JOEL-JERUSALEM	0.001%	97.815%
6224	DIRTT ENVIRONME	0.001%	97.817%
6225	PANDOX AB	0.001%	97.818%
6226	CWT LTD	0.001%	97.819%
6227	ITALMOBILIARE S	0.001%	97.820%
6228	VERITIV CORP COMMON STOCK USD.01	0.001%	97.821%
6229	SANKI ENGINEERI	0.001%	97.823%
6230	DONGKUK STEEL M	0.001%	97.824%
6231	CP POKPHAND CO	0.001%	97.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	KOREA EXPRESS C	0.001%	97.826%
6233	NEO SOLAR POWER	0.001%	97.827%
6234	HANKYU REIT INC	0.001%	97.829%
6235	1ST PHILIPPINE	0.001%	97.830%
6236	VOLTAS LTD	0.001%	97.831%
6237	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.832%
6238	MERCURIES LIFE	0.001%	97.833%
6239	PHISON ELECTRON	0.001%	97.835%
6240	LASERTEC CORP	0.001%	97.836%
6241	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.837%
6242	888 HOLDINGS	0.001%	97.838%
6243	BRITISH AMERICA	0.001%	97.839%
6244	PP LONDON SUMAT	0.001%	97.840%
6245	CHEIL WORLDWIDE	0.001%	97.842%
6246	ZENRIN CO LTD	0.001%	97.843%
6247	SHANGHAI JIN JI	0.001%	97.844%
6248	WAN HAI LINES	0.001%	97.845%
6249	OCI MATERIALS C	0.001%	97.846%
6250	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.848%
6251	VISUAL PHOTONIC	0.001%	97.849%
6252	GRUMA SA DE CV	0.001%	97.850%
6253	LEYOU TECHNOLOG	0.001%	97.851%
6254	DAIKYO INC	0.001%	97.852%
6255	SKY NETWORK TEL	0.001%	97.854%
6256	KARDEX	0.001%	97.855%
6257	SPLUNK INC COMMON STOCK USD.001	0.001%	97.856%
6258	MEKONOMEN AB	0.001%	97.857%
6259	SUPREMEIndustr	0.001%	97.858%
6260	LOOKERS PLC	0.001%	97.859%
6261	NOVOLIPET STEEL	0.001%	97.861%
6262	CLAL INSURANCE	0.001%	97.862%
6263	ZUMIEZ INC COMMON STOCK	0.001%	97.863%
6264	SIBANYE GOLD LT	0.001%	97.864%
6265	TIBET WATER RES	0.001%	97.865%
6266	DAIICHI KIGENSO	0.001%	97.866%
6267	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.868%
6268	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.869%
6269	CANON INC SPONS ADR ADR	0.001%	97.870%
6270	ZHEN DING TECHN	0.001%	97.871%
6271	DAIBIRU CORP	0.001%	97.872%
6272	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.874%
6273	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.875%
6274	CHINA EASTERN A	0.001%	97.876%
6275	HANIL CEMENT MF	0.001%	97.877%
6276	MOCHIDA PHARM C	0.001%	97.878%
6277	CAPITA GROUP PL	0.001%	97.879%
6278	DENNY S CORP COMMON STOCK USD.01	0.001%	97.881%
6279	RICARDO	0.001%	97.882%
6280	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.883%
6281	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	POLYTEC HOLDING	0.001%	97.885%
6283	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.886%
6284	BT INVESTMENT M	0.001%	97.888%
6285	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	97.889%
6286	OKAMOTOIndustr	0.001%	97.890%
6287	PSK INC	0.001%	97.891%
6288	DAUM COMMUNICAT	0.001%	97.892%
6289	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.893%
6290	NIPPON DENKO CO	0.001%	97.895%
6291	ZAGG INC COMMON STOCK USD.001	0.001%	97.896%
6292	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.897%
6293	ZOGENIX INC COMMON STOCK USD.001	0.001%	97.898%
6294	HAYNES INTL INC	0.001%	97.899%
6295	PLAYA HOTELS &	0.001%	97.900%
6296	HISAMITSU PHARM	0.001%	97.902%
6297	FUTABA INDUSTRI	0.001%	97.903%
6298	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.904%
6299	PPC LTD	0.001%	97.905%
6300	MITSUBISHI STEE	0.001%	97.906%
6301	INFRASTRUCTURE	0.001%	97.907%
6302	ZERIA PHARMACEU	0.001%	97.909%
6303	TOKYO STEEL MFG	0.001%	97.910%
6304	HANSSEM CO	0.001%	97.911%
6305	WATERLAND FIN H	0.001%	97.912%
6306	GEO CO LTD	0.001%	97.913%
6307	MAYR-MELNHOF KA	0.001%	97.914%
6308	ZZZSAN-AI OIL C	0.001%	97.915%
6309	HK ELECTRIC INV	0.001%	97.917%
6310	NOVAE GROUP PLC	0.001%	97.918%
6311	AKR CORPORINDO	0.001%	97.919%
6312	BERTRANDT AG	0.001%	97.920%
6313	ECLAT TEXTILE C	0.001%	97.921%
6314	ELEC POWER DEV	0.001%	97.922%
6315	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.924%
6316	DAISHIN SECURIT	0.001%	97.925%
6317	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.926%
6318	VIVOTEK INC	0.001%	97.927%
6319	PREMIER OIL	0.001%	97.928%
6320	ASAHI HOLDINGS	0.001%	97.929%
6321	C C LAND HOLDIN	0.001%	97.931%
6322	AUSTRALIAN AGRI	0.001%	97.932%
6323	VT HOLDINGS CO	0.001%	97.933%
6324	GLENMARK PHARM	0.001%	97.934%
6325	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.935%
6326	BK OF RYUKYUS	0.001%	97.936%
6327	IRB INFRASTRUCT	0.001%	97.937%
6328	ADVANCED WIRELE	0.001%	97.939%
6329	PRESS KOGYO CO	0.001%	97.940%
6330	CA IMMOBILIEN A	0.001%	97.941%
6331	VOCUS COMMUN LT	0.001%	97.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.943%
6333	CASHBUILD LTD	0.001%	97.944%
6334	GREENCROSS LTD	0.001%	97.945%
6335	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.947%
6336	MARUDAI FOOD CO	0.001%	97.948%
6337	TSI HOLDINGS CO	0.001%	97.949%
6338	OSSTEM IMPLANT	0.001%	97.950%
6339	EPS CO LTD	0.001%	97.951%
6340	USI CORPORATION	0.001%	97.952%
6341	MICRO-STAR INTL	0.001%	97.954%
6342	GOLDEN EAGLE RE	0.001%	97.955%
6343	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.956%
6344	EBOS GROUP LTD	0.001%	97.957%
6345	RIPLEY CORP SA	0.001%	97.958%
6346	CENTRL PLAZA HO	0.001%	97.959%
6347	CULP INC COMMON STOCK USD.05	0.001%	97.960%
6348	TAIKISHA	0.001%	97.961%
6349	AMPLIFON SPA NE	0.001%	97.963%
6350	EMPEROR INTL HL	0.001%	97.964%
6351	SK NETWORKS CO	0.001%	97.965%
6352	KOREA AEROSPACE	0.001%	97.966%
6353	BANGKOK EXPRESS	0.001%	97.967%
6354	DEUTSCHE BETEI	0.001%	97.968%
6355	METRO PACIFIC I	0.001%	97.969%
6356	ASAHI DIAMOND I	0.001%	97.971%
6357	BEML LTD	0.001%	97.972%
6358	TRANSCEND INFOR	0.001%	97.973%
6359	SYRAH RESOURCES	0.001%	97.974%
6360	TAINAN SPINNING	0.001%	97.975%
6361	GROWTHPOINT PRO	0.001%	97.976%
6362	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	97.977%
6363	GRAPHITE INDIA	0.001%	97.979%
6364	VILMORIN CLAUSE	0.001%	97.980%
6365	KWS SAAT AG	0.001%	97.981%
6366	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.982%
6367	ASTRA AGRO LEST	0.001%	97.983%
6368	IBASE TECHNOLOG	0.001%	97.984%
6369	SLC AGRICOLA SA	0.001%	97.985%
6370	L'OCCITANE INTE	0.001%	97.986%
6371	SKYLARK CO LTD	0.001%	97.988%
6372	FELDA GLOBAL VE	0.001%	97.989%
6373	TORII PHARM CO	0.001%	97.990%
6374	CLEANAWAY CO LT	0.001%	97.991%
6375	STUART OLSON IN	0.001%	97.992%
6376	ANGLO AMERICAN	0.001%	97.993%
6377	ACOM CO	0.001%	97.994%
6378	SUMMARECON AGUN	0.001%	97.995%
6379	MYER HOLDINGS L	0.001%	97.997%
6380	KOREA KUMHO PET	0.001%	97.998%
6381	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	XEBIO CO	0.001%	98.000%
6383	METLIFECARE LTD	0.001%	98.001%
6384	SUMMIT INDUSTRI	0.001%	98.002%
6385	SKS MICROFINANC	0.001%	98.003%
6386	HANSON INTL TBK	0.001%	98.004%
6387	FINCANTIERI SPA	0.001%	98.006%
6388	SHINKONG SYNTHE	0.001%	98.007%
6389	CHUGOKU MAR PAI	0.001%	98.008%
6390	PETRON CORP	0.001%	98.009%
6391	NISSEI BUILD KO	0.001%	98.010%
6392	CHINA REINSURAN	0.001%	98.011%
6393	EIS ECZACIBASI	0.001%	98.012%
6394	TPI POLENE PCL	0.001%	98.013%
6395	AVON PRODUCTS I	0.001%	98.014%
6396	RTL GROUP SA	0.001%	98.016%
6397	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	98.017%
6398	TREDEGAR CORP COMMON STOCK	0.001%	98.018%
6399	VECTURA GROUP	0.001%	98.019%
6400	ACACIA MINING	0.001%	98.020%
6401	LIECHTENSTEINIS	0.001%	98.021%
6402	LING SEN PRECIS	0.001%	98.022%
6403	ACANDO AB	0.001%	98.023%
6404	CHINA HIGH SPEE	0.001%	98.024%
6405	BK OF NAGOYA	0.001%	98.026%
6406	INFRATIL LTD	0.001%	98.027%
6407	ORIFLAME HOLDIN	0.001%	98.028%
6408	DEVOTEAM SA	0.001%	98.029%
6409	M3 INC	0.001%	98.030%
6410	MATAS AS	0.001%	98.031%
6411	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	98.032%
6412	MITRA ADIPERKAS	0.001%	98.033%
6413	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.035%
6414	HONG LEONG BANK	0.001%	98.036%
6415	IDFC BANK LTD	0.001%	98.037%
6416	XINJIANG GOLDWI	0.001%	98.038%
6417	TOKAI HOLDINGS	0.001%	98.039%
6418	TV ASAHI CORP	0.001%	98.040%
6419	MEC COMPANY LTD	0.001%	98.041%
6420	SIERRA BANCORP COMMON STOCK	0.001%	98.042%
6421	HUA HONG SEMICO	0.001%	98.043%
6422	XL AXIATA TBK P	0.001%	98.044%
6423	SEMICONDUCTOR M	0.001%	98.046%
6424	FU SHOU YUAN IN	0.001%	98.047%
6425	TKC CORPORATION	0.001%	98.048%
6426	DAIKYONISHIKAWA	0.001%	98.049%
6427	SOILBUILD BUSIN	0.001%	98.050%
6428	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.051%
6429	DAIKI ALUMINIUM	0.001%	98.052%
6430	FUJI MEDIA HOLD	0.001%	98.053%
6431	SANDEN CORP	0.001%	98.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	ORIENTAL UNION	0.001%	98.055%
6433	HOKKAIDO ELEC P	0.001%	98.057%
6434	ELITE ADVANCED	0.001%	98.058%
6435	HOCHSCHILD MINI	0.001%	98.059%
6436	KINEPOLIS GROUP	0.001%	98.060%
6437	DALI FOODS GROU	0.001%	98.061%
6438	GPO DE INVERSIO	0.001%	98.062%
6439	OSAKI ELECTRIC	0.001%	98.063%
6440	KLAB INC	0.001%	98.064%
6441	CLARION CO	0.001%	98.065%
6442	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.066%
6443	FUKUDA DENSHI C	0.001%	98.068%
6444	ACCORDIA GOLF T	0.001%	98.069%
6445	AI HOLDINGS COR	0.001%	98.070%
6446	GLADSTONE COMME	0.001%	98.071%
6447	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.072%
6448	TAIWAN GLASS	0.001%	98.073%
6449	CEMEX LATAM HLD	0.001%	98.074%
6450	EARTH CHEMICAL	0.001%	98.075%
6451	SMI HOLDINGS GR	0.001%	98.076%
6452	CHINA NATIONAL	0.001%	98.077%
6453	EL PUERTO DE LI	0.001%	98.078%
6454	SODA SANAYII	0.001%	98.080%
6455	YOKOHAMA REITO	0.001%	98.081%
6456	SAKATA INX CORP	0.001%	98.082%
6457	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.083%
6458	DASSAULT AVIATI	0.001%	98.084%
6459	VITAL HEALTHCAR	0.001%	98.085%
6460	MGM GROWTH PROPERTIES LLC A REIT	0.001%	98.086%
6461	V TECHNOLOGY	0.001%	98.087%
6462	RECHI PRECISION	0.001%	98.088%
6463	VS INDUSTRY BHD	0.001%	98.089%
6464	TAIHEI DENGYO	0.001%	98.090%
6465	SMARTONE TELECO	0.001%	98.092%
6466	XO GROUP INC COMMON STOCK USD.01	0.001%	98.093%
6467	INOGEN INC COMMON STOCK USD.001	0.001%	98.094%
6468	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.095%
6469	MERSEN SA	0.001%	98.096%
6470	DAISEKI CO LTD	0.001%	98.097%
6471	RAISIO YHTYMA O	0.001%	98.098%
6472	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.099%
6473	CALIAN GROUP LT	0.001%	98.100%
6474	ECHO GLOBAL LOG	0.001%	98.101%
6475	CHROMA ATE INC	0.001%	98.102%
6476	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.103%
6477	FRASERS COMMERC	0.001%	98.105%
6478	AIDA ENGINEERIN	0.001%	98.106%
6479	PLATINUM ASSET	0.001%	98.107%
6480	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	98.108%
6481	ARROW GLOBAL GR	0.001%	98.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	HAVELLS INDIA L	0.001%	98.110%
6483	DONGFANG ELECT	0.001%	98.111%
6484	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.112%
6485	KUMIAI CHEM IND	0.001%	98.113%
6486	ARGOSY PROPERTY	0.001%	98.114%
6487	DALMIA BHARAT L	0.001%	98.115%
6488	QUALITY HOUSES	0.001%	98.116%
6489	IDBI BANK LTD	0.001%	98.118%
6490	YOKOGAWA BRIDGE	0.001%	98.119%
6491	HI-LEX CORP	0.001%	98.120%
6492	ADLER REAL ESTA	0.001%	98.121%
6493	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.122%
6494	HUNG SHENG CONS	0.001%	98.123%
6495	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	98.124%
6496	VEIDEKKE ASA	0.001%	98.125%
6497	JVC KENWOOD HLD	0.001%	98.126%
6498	Q TECHNOLOGY GR	0.001%	98.127%
6499	TAIYO INK MFG C	0.001%	98.128%
6500	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.129%
6501	MONOTARO CO.LTD	0.001%	98.130%
6502	INTL NICKEL IND	0.001%	98.131%
6503	RAJESH EXPORTS	0.001%	98.133%
6504	SHIKOKU BANK	0.001%	98.134%
6505	CENT PATTANA PU	0.001%	98.135%
6506	MIYAZAKI BANK	0.001%	98.136%
6507	D.A. CONSORTIUM	0.001%	98.137%
6508	PROTECTOR FORSI	0.001%	98.138%
6509	HARMONIC DRIVE	0.001%	98.139%
6510	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	98.140%
6511	CONTROLADORA VU	0.001%	98.141%
6512	WILSON BAYLY HO	0.001%	98.142%
6513	DYDO DRINCO INC	0.001%	98.143%
6514	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.144%
6515	THORESEN THAI A	0.001%	98.145%
6516	NAKANISHI INC	0.001%	98.146%
6517	UNITED LABORATO	0.001%	98.148%
6518	SRF LTD	0.001%	98.149%
6519	BQE NATL BELGIQ	0.001%	98.150%
6520	RESOLUTE MINING	0.001%	98.151%
6521	JAPAN WOOL TEXT	0.001%	98.152%
6522	IMAX CHINA HOLD	0.001%	98.153%
6523	MARCO POLO DEV	0.001%	98.154%
6524	DEXERIALS CORP	0.001%	98.155%
6525	AUSTRALIAN PHAR	0.001%	98.156%
6526	ELMOS SEMICONDU	0.001%	98.157%
6527	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.158%
6528	SINTOKOGIO	0.001%	98.159%
6529	AXT INC COMMON STOCK USD.001	0.001%	98.160%
6530	MESA LABORATORIES INC COMMON STOCK	0.001%	98.161%
6531	PRESTIGE ESTATE	0.001%	98.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	GINTECH ENERGY	0.001%	98.163%
6533	NEC NETWK & SYS	0.001%	98.165%
6534	SHANDONG CHENMI	0.001%	98.166%
6535	SAO MARTINHO SA	0.001%	98.167%
6536	NATIONAL STORAG	0.001%	98.168%
6537	AKASTOR ASA	0.001%	98.169%
6538	DAH CHONG HONG	0.001%	98.170%
6539	YELLOW HAT LTD.	0.001%	98.171%
6540	TITAN CEMENT CO	0.001%	98.172%
6541	CONEXIO CORP	0.001%	98.173%
6542	PIOLAX CO	0.001%	98.174%
6543	MIGHTY RIVER PO	0.001%	98.175%
6544	CHOICE PROPERTI	0.001%	98.176%
6545	IGUATEMI EMP SH	0.001%	98.177%
6546	KONGSBERG AUTOM	0.001%	98.178%
6547	TENARIS S.A.	0.001%	98.179%
6548	TOKYO BROADCAST	0.001%	98.180%
6549	GINKO INTERNATI	0.001%	98.181%
6550	PRUKSA HOLDING	0.001%	98.182%
6551	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.183%
6552	FAES FARMA SA	0.001%	98.185%
6553	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.186%
6554	TSUKUI CORP	0.001%	98.187%
6555	SCHMOLZ+BICKENB	0.001%	98.188%
6556	AICHI STEEL WOR	0.001%	98.189%
6557	NORITAKE CO	0.001%	98.190%
6558	AMOTECH CO LTD	0.001%	98.191%
6559	NIPPON PILLAR P	0.001%	98.192%
6560	HUISHANG BANK C	0.001%	98.193%
6561	SPIRENT COMMUNI	0.001%	98.194%
6562	NORITSU KOKI CO	0.001%	98.195%
6563	AVEX GROUP HOLD	0.001%	98.196%
6564	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.197%
6565	ISEKI & CO	0.001%	98.198%
6566	HANMI PHARM CO	0.001%	98.199%
6567	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.200%
6568	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.201%
6569	LAND SECURITIES	0.001%	98.202%
6570	PAZ CORP SA	0.001%	98.203%
6571	FAMOUS BRANDS L	0.001%	98.204%
6572	TAMURA CORP	0.001%	98.205%
6573	AKITA BANK	0.001%	98.206%
6574	NIPPON CARBON C	0.001%	98.207%
6575	CIA SANEAMENTO	0.001%	98.209%
6576	GEOX S.P.A.	0.001%	98.210%
6577	FRONTLINE LTD/B	0.001%	98.211%
6578	RENHE COMMERCIA	0.001%	98.212%
6579	MARCOPOLO SA	0.001%	98.213%
6580	MICHINOKU BANK	0.001%	98.214%
6581	BANK PEKAO	0.001%	98.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	TONG YANG INV B	0.001%	98.216%
6583	E CL SA	0.001%	98.217%
6584	BML INC	0.001%	98.218%
6585	SINOTRANS SHIPP	0.001%	98.219%
6586	SHANGHAI ELECTR	0.001%	98.220%
6587	VETROPACK HOLDI	0.001%	98.221%
6588	ZALANDO SE	0.001%	98.222%
6589	PROLOGIS PROPER	0.001%	98.223%
6590	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.224%
6591	HONGKONG&SHANG	0.001%	98.225%
6592	ERCROS SA	0.001%	98.226%
6593	HOKUETSU BANK	0.001%	98.227%
6594	NORDEX AG	0.001%	98.228%
6595	ADITYA BIRLA FA	0.001%	98.229%
6596	SUESS MICRO TEC	0.001%	98.230%
6597	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.231%
6598	COAL INDIA LTD	0.001%	98.232%
6599	HANON SYSTEMS	0.001%	98.233%
6600	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	98.234%
6601	WESTERN ENERGY	0.001%	98.235%
6602	KAGA ELECTRONIC	0.001%	98.236%
6603	ATEN INTERNATIO	0.001%	98.237%
6604	YANZHOU COAL MI	0.001%	98.239%
6605	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	98.240%
6606	CHAROEN POK PHA	0.001%	98.241%
6607	KINSUS INTERCON	0.001%	98.242%
6608	DEL FRISCOS RES	0.001%	98.243%
6609	TON YI CORP	0.001%	98.244%
6610	JOWA HLDGS CO L	0.001%	98.245%
6611	CANON ELECTRONI	0.001%	98.246%
6612	WAFER WORKS COR	0.001%	98.247%
6613	MUHIBBAH ENGINE	0.001%	98.248%
6614	CASTROL INDIA L	0.001%	98.249%
6615	MOTHERSON SUMI	0.001%	98.250%
6616	MATAHARI DEPART	0.001%	98.251%
6617	SALFACORP SA	0.001%	98.252%
6618	GRUPO SIMEC S.A	0.001%	98.253%
6619	YUASA TRADING C	0.001%	98.254%
6620	HOSOKAWA MICRON	0.001%	98.255%
6621	RANDON SA IMPL	0.001%	98.256%
6622	ALTAMIR AMBOISE	0.001%	98.257%
6623	SIIC ENVIRONMEN	0.001%	98.258%
6624	INDIAN HOTELS	0.001%	98.259%
6625	LIFESTYLE INTER	0.001%	98.260%
6626	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.261%
6627	UPONOR OYJ	0.001%	98.262%
6628	VILLEROY & BOCH	0.001%	98.263%
6629	FUJI CO(TOKYO)	0.001%	98.264%
6630	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.265%
6631	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	CIA TRANSM ENER	0.001%	98.267%
6633	SOGEFI	0.001%	98.268%
6634	NEXEN TIRE CORP	0.001%	98.269%
6635	OIL & NATURAL G	0.001%	98.270%
6636	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.271%
6637	THULE GROUP AB/	0.001%	98.272%
6638	MGI COUTIER	0.001%	98.273%
6639	VZ HOLDING AG	0.001%	98.274%
6640	IMMOBILIARE GRA	0.001%	98.275%
6641	WASHTEC AG	0.001%	98.276%
6642	HAKDEX AB	0.001%	98.277%
6643	AMSTERDAM COMMO	0.001%	98.278%
6644	YUEXIU REAL ES	0.001%	98.279%
6645	NIKKISO CO	0.001%	98.280%
6646	ORIENT CORP	0.001%	98.281%
6647	AMTRAN TECHNOLO	0.001%	98.282%
6648	AIMS AMP CAPITA	0.001%	98.283%
6649	ORION CORP	0.001%	98.284%
6650	HKR INTL LTD	0.001%	98.285%
6651	MATSUYA FOODS C	0.001%	98.286%
6652	SAVENCIA SA	0.001%	98.287%
6653	OCEAN YIELD ASA	0.001%	98.288%
6654	QIAGEN NV	0.001%	98.289%
6655	ROCK FIELD CO	0.001%	98.290%
6656	SCSK CORPORATIO	0.001%	98.291%
6657	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	98.292%
6658	ELITE SEMICONDU	0.001%	98.293%
6659	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.294%
6660	YOUNGWON CORP	0.001%	98.295%
6661	K.C. TECH	0.001%	98.296%
6662	SP SETIA	0.001%	98.297%
6663	FOSTER ELECTRIC	0.001%	98.298%
6664	DEVELOPMENT CRE	0.001%	98.299%
6665	GLOBANT SA	0.001%	98.300%
6666	RUENTEX DEVELOP	0.001%	98.301%
6667	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.302%
6668	FORHOUSE CORP	0.001%	98.303%
6669	BEIERSDORF AG	0.001%	98.304%
6670	EHIME BANK	0.001%	98.305%
6671	HAMAMATSU PHOTO	0.001%	98.306%
6672	ALIO GOLD INC	0.001%	98.307%
6673	TTY BIPHARM CO	0.001%	98.308%
6674	ST SHINE OPTICA	0.001%	98.309%
6675	JASA MARGA	0.001%	98.310%
6676	LANDEC CORP	0.001%	98.311%
6677	IS DONGSEO CO L	0.001%	98.312%
6678	BENETEAU	0.001%	98.313%
6679	CARBONITE INC COMMON STOCK USD.01	0.001%	98.314%
6680	YAMAICHI ELECTR	0.001%	98.315%
6681	ALGOMA CENTRAL	0.001%	98.316%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	ICL-ISRAEL CHEM	0.001%	98.317%
6683	MGM CHINA HLDGS	0.001%	98.318%
6684	GENSCRIPT BIOTE	0.001%	98.319%
6685	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.320%
6686	MAH SING GROUP	0.001%	98.321%
6687	FACC AG	0.001%	98.322%
6688	SHINSHO CORP	0.001%	98.323%
6689	NATIONAL GRID P	0.001%	98.324%
6690	BYGGMAX GROUP A	0.001%	98.325%
6691	COWEN INC COMMON STOCK USD.01	0.001%	98.326%
6692	CORP MOCTEZUMA	0.001%	98.327%
6693	CJ CGV	0.001%	98.328%
6694	CHINA LIFE INSU	0.001%	98.329%
6695	KAPPAHL HOLDING	0.001%	98.330%
6696	SK GAS	0.001%	98.331%
6697	VECTRUS INC COMMON STOCK USD.01	0.001%	98.332%
6698	LIBERBANK SA	0.001%	98.333%
6699	COLOWIDE CO LTD	0.001%	98.334%
6700	SWECO AB	0.001%	98.335%
6701	PREMIER FOODS	0.001%	98.336%
6702	PHOTO-ME INTERN	0.001%	98.337%
6703	TAISHO PHARMACE	0.001%	98.338%
6704	DEUTSCHE PFANDB	0.001%	98.339%
6705	DATANG INTL POW	0.001%	98.340%
6706	BEIJER ALMA AB	0.001%	98.341%
6707	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.342%
6708	MEDIA NUSANTARA	0.001%	98.343%
6709	TOWA PHARM CO L	0.001%	98.344%
6710	MAGNESITA REFRA	0.001%	98.345%
6711	TRINITY MIRROR	0.001%	98.346%
6712	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.347%
6713	NEUROCRINE BIOS	0.001%	98.348%
6714	MAN SE	0.001%	98.349%
6715	SHIKOKU CHEMICA	0.001%	98.350%
6716	COLBUN S.A.	0.001%	98.351%
6717	GREEN CROSS HLD	0.001%	98.352%
6718	B&B TOOLS AB	0.001%	98.353%
6719	SUPER-SOL	0.001%	98.354%
6720	MAINSTREET EQUI	0.001%	98.355%
6721	JU TENG INTERNA	0.001%	98.356%
6722	QOL CO LTD	0.001%	98.357%
6723	CREDIT CORP GRO	0.001%	98.358%
6724	PC DEPOT CORP	0.001%	98.359%
6725	OPTO TECH CORPN	0.001%	98.360%
6726	BURSA MALAYSIA	0.001%	98.361%
6727	TOKYOTOKEIBA CO	0.001%	98.362%
6728	CHINA MACHINERY	0.001%	98.363%
6729	TAKASAGO INTL C	0.001%	98.364%
6730	EAGLE INDUSTRY	0.001%	98.365%
6731	AVANZA BANK HOL	0.001%	98.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	DIVERS RES BHD	0.001%	98.367%
6733	LOTTE CHILSUNG	0.001%	98.368%
6734	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.369%
6735	KALBE FARMA	0.001%	98.370%
6736	PARQUE ARAUCO S	0.001%	98.371%
6737	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.372%
6738	BRODRENE HARTMA	0.001%	98.373%
6739	INVESTEC PROP F	0.001%	98.374%
6740	JOYFUL HONDA CO	0.001%	98.374%
6741	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.375%
6742	CUTERA INC COMMON STOCK USD.001	0.001%	98.376%
6743	DANIELI & CO CO	0.001%	98.377%
6744	INARI AMERTRON	0.001%	98.378%
6745	S&T MOTIV CO LT	0.001%	98.379%
6746	BANGKOK LIFE AS	0.001%	98.380%
6747	DESCENTE LTD.	0.001%	98.381%
6748	I.T LIMITED	0.001%	98.382%
6749	NAVITAS LTD	0.001%	98.383%
6750	OBIC	0.001%	98.384%
6751	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.385%
6752	WIZZ AIR HOLDIN	0.001%	98.386%
6753	VITTORIA ASSICU	0.001%	98.387%
6754	NORITZ CORP	0.001%	98.388%
6755	NITTA CORP	0.001%	98.389%
6756	POLARIS INFRAST	0.001%	98.390%
6757	MCBRIDE PLC	0.001%	98.391%
6758	SANRIO CO	0.001%	98.392%
6759	ENTERCOM COMMUN	0.001%	98.393%
6760	NISHIO RENT ALL	0.001%	98.394%
6761	SANOFI INDIA LT	0.001%	98.395%
6762	PACIFIC METALS	0.001%	98.396%
6763	DISCO CORPORATI	0.001%	98.397%
6764	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.398%
6765	PAGE INDUSTRIES	0.001%	98.399%
6766	SEED CO LTD/TOK	0.001%	98.400%
6767	GCL NEW ENERGY	0.001%	98.401%
6768	HONGHUA GROUP L	0.001%	98.402%
6769	KUDELSKI S.A.	0.001%	98.402%
6770	MIURA CO	0.001%	98.403%
6771	TEJON RANCH CO	0.001%	98.404%
6772	PETRONAS DAGANG	0.001%	98.405%
6773	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.406%
6774	TIANJIN PORT DE	0.001%	98.407%
6775	SHIBUYA KOGYO C	0.001%	98.408%
6776	PRESSANCE CORPO	0.001%	98.409%
6777	JIN CO.LTD	0.001%	98.410%
6778	FUKUSHIMA IND C	0.001%	98.411%
6779	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.412%
6780	DEVRO	0.001%	98.413%
6781	BK OF SAGA	0.001%	98.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SURTECO SE	0.001%	98.415%
6783	MERIDA INDUSTRY	0.001%	98.416%
6784	DELEK GROUP	0.001%	98.417%
6785	TENARIS S.A.	0.001%	98.418%
6786	SAINT MARC HLDG	0.001%	98.419%
6787	PT TIMAH TBK	0.001%	98.420%
6788	BETER BED HOLD	0.001%	98.421%
6789	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.422%
6790	TIKKURILA OY	0.001%	98.423%
6791	TORRENT PHARM	0.001%	98.424%
6792	SALMAR ASA	0.001%	98.425%
6793	NESTLE INDIA	0.001%	98.425%
6794	TAEYOUNG ENGINE	0.001%	98.426%
6795	ORIOLA-KD CORP	0.001%	98.427%
6796	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.428%
6797	NYRSTAR NV	0.001%	98.429%
6798	RAITO KOGYO CO	0.001%	98.430%
6799	RETAIL ESTATES	0.001%	98.431%
6800	AVEO GROUP	0.001%	98.432%
6801	FAR EAST DEPT	0.001%	98.433%
6802	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.434%
6803	NISSIN CORP	0.001%	98.435%
6804	UNILEVER INDONE	0.001%	98.436%
6805	ROBINSONS RETAI	0.001%	98.437%
6806	SAS AB	0.001%	98.438%
6807	CLEARWATER SEAF	0.001%	98.439%
6808	LG FASHION CORP	0.001%	98.440%
6809	CHINA METAL PRO	0.001%	98.441%
6810	ECO WORLD DEVL	0.001%	98.442%
6811	NITTETSU MINING	0.001%	98.443%
6812	CHINA WATER AFF	0.001%	98.444%
6813	KOSSAN RUBBER I	0.001%	98.444%
6814	TAIWAN ACCEPTAN	0.001%	98.445%
6815	AMADA HOLDINGS	0.001%	98.446%
6816	TORSTAR CORP CL	0.001%	98.447%
6817	CLEVO	0.001%	98.448%
6818	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.449%
6819	EMIRA PROPERTY	0.001%	98.450%
6820	GPO AEROPORTUAR	0.001%	98.451%
6821	WISDOM MARINE L	0.001%	98.452%
6822	YIEH PHUI ENTS	0.001%	98.453%
6823	NIDEC CORPORATI	0.001%	98.454%
6824	KOMERCNI BANKA	0.001%	98.455%
6825	CHUBU SHIRYO CO	0.001%	98.456%
6826	PI INDUSTRIES L	0.001%	98.457%
6827	ICICI BANK	0.001%	98.458%
6828	NEO-CHINA GROUP	0.001%	98.459%
6829	UKC HOLDINGS CO	0.001%	98.460%
6830	CORP INMOBILIAR	0.001%	98.460%
6831	TT ELECTRONICS	0.001%	98.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	VST HLDGS	0.001%	98.462%
6833	LOTTE CONFECT	0.001%	98.463%
6834	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.464%
6835	SHIN ZU SHING C	0.001%	98.465%
6836	CEMENTIR S.p.A.	0.001%	98.466%
6837	KONOIKE TRANSP	0.001%	98.467%
6838	SHIZUOKAGAS CO	0.001%	98.468%
6839	TOTETSU KOGYO C	0.001%	98.469%
6840	SEAH STEEL	0.001%	98.470%
6841	JAIPRAKASH ASSO	0.001%	98.471%
6842	MENICON CO LTD	0.001%	98.472%
6843	MORGAN SINDALL	0.001%	98.473%
6844	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.474%
6845	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	98.475%
6846	YAPI VE KREDI B	0.001%	98.475%
6847	ENPLAS CORP	0.001%	98.476%
6848	FIRST REIT	0.001%	98.477%
6849	DONGBU HITEK CO	0.001%	98.478%
6850	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.479%
6851	MEYER BURGER TE	0.001%	98.480%
6852	KESKO OYJ	0.001%	98.481%
6853	DENBURY RESOURC	0.001%	98.482%
6854	HULIC CO LTD	0.001%	98.483%
6855	TEXHONG TEXTILE	0.001%	98.484%
6856	LIPPO MALLS IN	0.001%	98.485%
6857	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.486%
6858	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.487%
6859	MAJOR CINEPLEX	0.001%	98.488%
6860	GMO INTERNET IN	0.001%	98.488%
6861	FERROTEC CORP	0.001%	98.489%
6862	POLA ORBIS HLDG	0.001%	98.490%
6863	LI NING CO. LTD	0.001%	98.491%
6864	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.492%
6865	CHESNARA PLC	0.001%	98.493%
6866	TUNG THIH ELECT	0.001%	98.494%
6867	COCA-COLA FEMSA	0.001%	98.495%
6868	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.496%
6869	TAYCA CORP	0.001%	98.497%
6870	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.498%
6871	CT REAL ESTATE	0.001%	98.499%
6872	DIGI INTL INC	0.001%	98.500%
6873	MITSUBOSHI BELT	0.001%	98.501%
6874	MASTERLINK SECS	0.001%	98.501%
6875	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.502%
6876	ASSOCD INTL HOT	0.001%	98.503%
6877	NORDIC SEMICON	0.001%	98.504%
6878	MULTIPLUS SA	0.001%	98.505%
6879	TALGO SA	0.001%	98.506%
6880	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.507%
6881	BANK OF PHILIPP	0.001%	98.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	GLORIA MATERIAL	0.001%	98.509%
6883	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.510%
6884	PENDRAGON PLC	0.001%	98.511%
6885	FUJI KYUKO CO L	0.001%	98.512%
6886	GREATVIEW ASEPT	0.001%	98.513%
6887	ACE HARDWARE IN	0.001%	98.513%
6888	BEGA CHEESE LTD	0.001%	98.514%
6889	CAFE DE CORAL H	0.001%	98.515%
6890	ASSYSTEM	0.001%	98.516%
6891	BANK OF CHONGQI	0.001%	98.517%
6892	SUN FRONTIER FU	0.001%	98.518%
6893	RESOLUTE FOREST	0.001%	98.519%
6894	COSCO HOLDINGS	0.001%	98.520%
6895	INDUSTR L FIN(IF	0.001%	98.521%
6896	YAMABIKO CORP	0.001%	98.522%
6897	ANANDA DEVELOPM	0.001%	98.523%
6898	CHOFU SEISAKUSH	0.001%	98.524%
6899	PRINCE HOUSING	0.001%	98.524%
6900	UNID CO LTD	0.001%	98.525%
6901	INTILAND DEVPT	0.001%	98.526%
6902	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.527%
6903	INTERNATIONAL M	0.001%	98.528%
6904	HAMAKYOREX CO L	0.001%	98.529%
6905	XING AG	0.001%	98.530%
6906	J-OIL MILLS INC	0.001%	98.531%
6907	BLOOMAGE BIOTEC	0.001%	98.532%
6908	ALTERRA POWER C	0.001%	98.533%
6909	CARD FACTORY PL	0.001%	98.534%
6910	ACHILLES CORP	0.001%	98.535%
6911	CALBEE INC	0.001%	98.535%
6912	ARROWHEAD PROR	0.001%	98.536%
6913	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.537%
6914	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.538%
6915	KVAERNER ASA	0.001%	98.539%
6916	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.540%
6917	JAPAN PULP & PA	0.001%	98.541%
6918	BANGKOK DUSIT M	0.001%	98.542%
6919	FTD COS INC COMMON STOCK USD.0001	0.001%	98.543%
6920	RIKEN CORP	0.001%	98.544%
6921	REPLY SPA	0.001%	98.545%
6922	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.545%
6923	LAI SUN DEVELOP	0.001%	98.546%
6924	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.547%
6925	AOI ELECTRONICS	0.001%	98.548%
6926	POSCO CHEMTECH	0.001%	98.549%
6927	BANDO CHEMICAL	0.001%	98.550%
6928	GDI PROPERTY GR	0.001%	98.551%
6929	WOCKHARDT LIMIT	0.001%	98.552%
6930	HARASHIN CO LTD	0.001%	98.553%
6931	FURUKAWA BATTER	0.001%	98.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	CORP COMERCI SA	0.001%	98.555%
6933	COLTENE HOLDI	0.001%	98.555%
6934	RMP ENERGY INC	0.001%	98.556%
6935	TURKIYE SINAI K	0.001%	98.557%
6936	GO-AHEAD GROUP	0.001%	98.558%
6937	PAX GLOBAL TECH	0.001%	98.559%
6938	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.560%
6939	DAEWOO ENGINEER	0.001%	98.561%
6940	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.562%
6941	KOC HOLDING AS	0.001%	98.563%
6942	HANA TOUR SERVI	0.001%	98.564%
6943	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.564%
6944	KOLON CORPORATI	0.001%	98.565%
6945	CHAOWEI POWER H	0.001%	98.566%
6946	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.567%
6947	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.568%
6948	SRI TRANG AGRO	0.001%	98.569%
6949	BIOTEST AG	0.001%	98.570%
6950	CHINA MAPLE LEA	0.001%	98.571%
6951	TECHNICOLOR	0.001%	98.572%
6952	HURCO COMPANIES INC COMMON STOCK	0.001%	98.573%
6953	NOJIMA CORP	0.001%	98.573%
6954	BLACKMORES LTD	0.001%	98.574%
6955	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.575%
6956	ALE PROPERTY TR	0.001%	98.576%
6957	DAIDO METAL CO	0.001%	98.577%
6958	KASAI KOGYO CO	0.001%	98.578%
6959	PEMBANGUNAN P	0.001%	98.579%
6960	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.580%
6961	KENKO MAYONNAIS	0.001%	98.581%
6962	STAGECOACH GROU	0.001%	98.582%
6963	CHEMRING GROUP	0.001%	98.582%
6964	JAHWA ELECTRONI	0.001%	98.583%
6965	WYNN MACAU LTD	0.001%	98.584%
6966	NTT URBAN DEVEL	0.001%	98.585%
6967	ALIANSCE SHOPPI	0.001%	98.586%
6968	SUPERBLOCK PCL	0.001%	98.587%
6969	DHT HOLDINGS IN	0.001%	98.588%
6970	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.589%
6971	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.590%
6972	MINOR INTERNATI	0.001%	98.590%
6973	MOTA ENIGL SGPS	0.001%	98.591%
6974	CMBC CAPITAL HO	0.001%	98.592%
6975	GUOCOLAND LTD	0.001%	98.593%
6976	ASIA AVIATION P	0.001%	98.594%
6977	STARHUB LIMITED	0.001%	98.595%
6978	SINOFERT HOLDIN	0.001%	98.596%
6979	BELC CO LTD	0.001%	98.597%
6980	CAPITAL® PRO	0.001%	98.598%
6981	TOWNGAS CHINA C	0.001%	98.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	AKKA TECHNOLOGI	0.001%	98.599%
6983	ASTALDI	0.001%	98.600%
6984	ZTE CORP	0.001%	98.601%
6985	KOTOBUKI SPIRIT	0.001%	98.602%
6986	BW LPG LTD	0.001%	98.603%
6987	WAKITA & CO	0.001%	98.604%
6988	SCHRODER REAL E	0.001%	98.605%
6989	UMS HLDGS LTD	0.001%	98.606%
6990	AMERICAN PUBLIC	0.001%	98.606%
6991	VAUDOISE ASSURA	0.001%	98.607%
6992	ARATA CORP	0.001%	98.608%
6993	OITA BANK	0.001%	98.609%
6994	KARNATAKA BANK	0.001%	98.610%
6995	MCMILLAN SHAKES	0.001%	98.611%
6996	GUANGSHEN RAILW	0.001%	98.612%
6997	REZIDOR HOTEL G	0.001%	98.613%
6998	CHINA INTL MARI	0.001%	98.614%
6999	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.614%
7000	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.615%
7001	GEMTEK TECHNOLO	0.001%	98.616%
7002	JUST RETIREMENT	0.001%	98.617%
7003	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.618%
7004	GODREJ CONSUMER	0.001%	98.619%
7005	TOYO KANETSU KK	0.001%	98.620%
7006	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.621%
7007	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.621%
7008	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.622%
7009	CAWACHI LTD	0.001%	98.623%
7010	CERVECERIAS UNI	0.001%	98.624%
7011	DAI-DAN CO	0.001%	98.625%
7012	SUN HUNG KAI CO	0.001%	98.626%
7013	SAIBU GAS CO	0.001%	98.627%
7014	NISHIMATSUYA CH	0.001%	98.628%
7015	QINGDAO PORT IN	0.001%	98.628%
7016	MIQUEL Y COSTAS	0.001%	98.629%
7017	TECNICAS REUNID	0.001%	98.630%
7018	DAESANG CORP	0.001%	98.631%
7019	CIA DE DIST INT	0.001%	98.632%
7020	T.HASEGAWA CO	0.001%	98.633%
7021	CONSUN PHARMACE	0.001%	98.634%
7022	HIBIYA ENGINEER	0.001%	98.635%
7023	SOL SPA	0.001%	98.635%
7024	MACATAWA BANK CORP COMMON STOCK	0.001%	98.636%
7025	VESTEL ELECTRON	0.001%	98.637%
7026	BLOOMBERRY RESO	0.001%	98.638%
7027	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.639%
7028	361 DEGREES INT	0.001%	98.640%
7029	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.641%
7030	SATO CORP	0.001%	98.641%
7031	H&R GMBH & CO K	0.001%	98.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	SYSTEX CORPORAT	0.001%	98.643%
7033	MOUNT GIBSON IR	0.001%	98.644%
7034	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.645%
7035	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.646%
7036	OPAP SA	0.001%	98.647%
7037	MCJ CO LTD	0.001%	98.648%
7038	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.648%
7039	HAWKINS INC COMMON STOCK USD.05	0.001%	98.649%
7040	COSTAMARE INC	0.001%	98.650%
7041	SPH REIT	0.001%	98.651%
7042	EASY BIO INC	0.001%	98.652%
7043	TOP GLOVE CORP	0.001%	98.653%
7044	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.654%
7045	DUNI AB	0.001%	98.654%
7046	TI FINANCIAL HO	0.001%	98.655%
7047	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	98.656%
7048	MODEC INC	0.001%	98.657%
7049	HANSOL PAPER CO	0.001%	98.658%
7050	FUJIBO HOLDINGS	0.001%	98.659%
7051	YANG MING MARIN	0.001%	98.660%
7052	NEWALTA INC	0.001%	98.660%
7053	HYUNDAI ELEVATO	0.001%	98.661%
7054	MAIRE TECNIMONT	0.001%	98.662%
7055	UNIBAIL-RODAMCO	0.001%	98.663%
7056	FAGRON	0.001%	98.664%
7057	KIKUCHI CO LTD	0.001%	98.665%
7058	NOVA MEASURING	0.001%	98.666%
7059	SEASPAN CORP	0.001%	98.666%
7060	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.667%
7061	LIU CHONG HING	0.001%	98.668%
7062	FBD HLDGS	0.001%	98.669%
7063	CITIZENS INC COMMON STOCK	0.001%	98.670%
7064	GOL LINHAS AERE	0.001%	98.671%
7065	CAREER TECHNOLO	0.001%	98.671%
7066	BIOGAIA AB	0.001%	98.672%
7067	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.673%
7068	BANK JABAR BANT	0.001%	98.674%
7069	CORPORATE TRAVE	0.001%	98.675%
7070	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.676%
7071	ENERGISA SA	0.001%	98.677%
7072	YAKULT HONSHA C	0.001%	98.677%
7073	CIA ENERGETICA	0.001%	98.678%
7074	CIA SANEAMENTO	0.001%	98.679%
7075	INFOMART CORP	0.001%	98.680%
7076	TOKAI RUBBER IN	0.001%	98.681%
7077	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.682%
7078	PRESTIGE INTERN	0.001%	98.683%
7079	SUMITOMO SEIKA	0.001%	98.683%
7080	ASANUMA CORP	0.001%	98.684%
7081	FIAT CHRYSLER A	0.001%	98.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	BTB REAL ESTATE	0.001%	98.686%
7083	HORNBACK BAUMAR	0.001%	98.687%
7084	EUGENE CORP	0.001%	98.688%
7085	TAIWAN COGENERA	0.001%	98.688%
7086	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.689%
7087	KINIK CO	0.001%	98.690%
7088	AGRANA BETEILIG	0.001%	98.691%
7089	FANTASIA HOLDIN	0.001%	98.692%
7090	AKEBONO BRAKE I	0.001%	98.693%
7091	TOCALO CO LTD	0.001%	98.694%
7092	SANGETSU CO	0.001%	98.694%
7093	HI SUN TECH CHI	0.001%	98.695%
7094	GRUPO INDUSTRIA	0.001%	98.696%
7095	MIZUHO FINL GP	0.001%	98.697%
7096	BELL AG - REG	0.001%	98.698%
7097	DATA COMMUNICAT	0.001%	98.699%
7098	EUROPCAR GROUPE	0.001%	98.699%
7099	WEBJET LTD	0.001%	98.700%
7100	ALUPAR INVEST S	0.001%	98.701%
7101	SALA CORPORATIO	0.001%	98.702%
7102	PROSPERITY REIT	0.001%	98.703%
7103	TOA CORP	0.001%	98.704%
7104	SIMMTECH CO LTD	0.001%	98.704%
7105	RADNET INC COMMON STOCK USD.0001	0.001%	98.705%
7106	LASALLE LOGIPOR	0.001%	98.706%
7107	NETAS TELEKOMUN	0.001%	98.707%
7108	W-SCOPE CO	0.001%	98.708%
7109	KOWLOON DEVMT	0.001%	98.709%
7110	EVEN CONSTRUCTO	0.001%	98.709%
7111	ALPEK SAB	0.001%	98.710%
7112	TRONC INC COMMON STOCK USD.01	0.001%	98.711%
7113	ORACLE CORP JAP	0.001%	98.712%
7114	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.713%
7115	TOYO CONSTRUCTI	0.001%	98.714%
7116	FORMULA SYST(19	0.001%	98.714%
7117	GREAT LAKES DRE	0.001%	98.715%
7118	PRADA SPA	0.001%	98.716%
7119	EUROMONEY INST	0.001%	98.717%
7120	NISSHIN SEIFUN	0.001%	98.718%
7121	SEIKA CORP	0.001%	98.719%
7122	WEST BANCORPORATION COMMON STOCK	0.001%	98.720%
7123	STEF-TFE NEW	0.001%	98.720%
7124	BOIRON	0.001%	98.721%
7125	OBEROI REALTY L	0.001%	98.722%
7126	AEKYUNG PETROCH	0.001%	98.723%
7127	TV TOKYO HLDG C	0.001%	98.724%
7128	KOREA KOLMAR CO	0.001%	98.725%
7129	THAI AIRWAYS IN	0.001%	98.725%
7130	HO BEE INVESTME	0.001%	98.726%
7131	F-TECH INC	0.001%	98.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	TIME DOTCOM BHD	0.001%	98.728%
7133	KARUR VYSYA BAN	0.001%	98.729%
7134	MURRAY & ROBERT	0.001%	98.729%
7135	TRENCOR	0.001%	98.730%
7136	ALPHA & OMEGA S	0.001%	98.731%
7137	KRUNGTHAI CARD	0.001%	98.732%
7138	BRUNELLO CUCINE	0.001%	98.733%
7139	PIERRE & VACANC	0.001%	98.734%
7140	DNO INTERNATIONAL	0.001%	98.734%
7141	GR ED L'ESPRESS	0.001%	98.735%
7142	SOLOR A/S	0.001%	98.736%
7143	HUADIAN POWER I	0.001%	98.737%
7144	WELCIA HOLDINGS	0.001%	98.738%
7145	KAMEI CORP	0.001%	98.739%
7146	CARL ZEISS MEDI	0.001%	98.739%
7147	SINARMAS LAND	0.001%	98.740%
7148	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.741%
7149	CYBG PLC	0.001%	98.742%
7150	XINGDA INTERNAT	0.001%	98.743%
7151	GREE INC	0.001%	98.743%
7152	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	98.744%
7153	YAMAZEN CORPORA	0.001%	98.745%
7154	STOBART GROUP L	0.001%	98.746%
7155	MAX CO	0.001%	98.747%
7156	CHINESE ESTATES	0.001%	98.748%
7157	NIPPON ROAD CO	0.001%	98.748%
7158	HOTAI MOTOR CO	0.001%	98.749%
7159	PHOENIX MECANO	0.001%	98.750%
7160	RISO KAGAKU COR	0.001%	98.751%
7161	TEIKOKU SEN-I C	0.001%	98.752%
7162	GOLDSUN DEV/CON	0.001%	98.752%
7163	IPCA LABORATORI	0.001%	98.753%
7164	SAKAI CHEMICAL	0.001%	98.754%
7165	MEGACHIPS CORP	0.001%	98.755%
7166	AUSTRIA TECHNOL	0.001%	98.756%
7167	KAJARIA CERAMIC	0.001%	98.757%
7168	CTCI CORP	0.001%	98.757%
7169	SRA HOLDINGS IN	0.001%	98.758%
7170	SIA REIT INC	0.001%	98.759%
7171	SINTEX PLASTICS	0.001%	98.760%
7172	INDIAN BANK	0.001%	98.761%
7173	KOZA ANADOLU ME	0.001%	98.761%
7174	CORFICOLOMBIANA	0.001%	98.762%
7175	ANGLO PACIFIC G	0.001%	98.763%
7176	OKURA INDUSTRIA	0.001%	98.764%
7177	BANCO DAVIVIEND	0.001%	98.765%
7178	TOWA BANK	0.001%	98.765%
7179	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.766%
7180	WELSPUN INDIA L	0.001%	98.767%
7181	DAIRY FARM INTL	0.001%	98.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	CONA RESOURCES	0.001%	98.769%
7183	BEC WORLD PUBLI	0.001%	98.770%
7184	BREVILLE GROUP	0.001%	98.770%
7185	NVE CORP	0.001%	98.771%
7186	NIPPON DENSETSU	0.001%	98.772%
7187	ROBERT WALTERS	0.001%	98.773%
7188	TOYO ENG CORP	0.001%	98.774%
7189	BAUER AG	0.001%	98.774%
7190	LG INTL CORP	0.001%	98.775%
7191	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.776%
7192	SANSHIN ELECTRO	0.001%	98.777%
7193	ECOPETROL SA	0.001%	98.778%
7194	ECORODOVIAS INF	0.001%	98.778%
7195	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.779%
7196	AKTIA BANK OYJ	0.001%	98.780%
7197	QAD INC A COMMON STOCK	0.001%	98.781%
7198	TOSEI CORP	0.001%	98.782%
7199	HODOGAYA CHEMIC	0.001%	98.782%
7200	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.783%
7201	S FOODS INC	0.001%	98.784%
7202	KOREA GAS CORP	0.001%	98.785%
7203	GRIEG SEAFOOD A	0.001%	98.786%
7204	VAISALA	0.001%	98.786%
7205	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.787%
7206	FRONTERA ENERGY	0.001%	98.788%
7207	TECHTARGET COMMON STOCK USD.001	0.001%	98.789%
7208	ONE HOSPITALITY	0.001%	98.790%
7209	UMH PROP INC	0.001%	98.790%
7210	ASKUL	0.001%	98.791%
7211	VP BANK AG	0.001%	98.792%
7212	WINMARK CORP COMMON STOCK	0.001%	98.793%
7213	PHIBRO ANIMAL H	0.001%	98.794%
7214	QSC AG	0.001%	98.794%
7215	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.795%
7216	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.796%
7217	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.797%
7218	CITY OFFICE REI	0.001%	98.798%
7219	CAVERION CORP	0.001%	98.798%
7220	CHINA AEROSPACE	0.001%	98.799%
7221	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.800%
7222	HOLY STONE ENTE	0.001%	98.801%
7223	PARTNER COMMUNI	0.001%	98.802%
7224	COMDIRECT BANK	0.001%	98.802%
7225	SHINDENGEN ELEC	0.001%	98.803%
7226	IGB REAL ESTATE	0.001%	98.804%
7227	BACHEM HLD AG-B	0.001%	98.805%
7228	UNION BNK OF IN	0.001%	98.806%
7229	ARDENTEC CORP	0.001%	98.806%
7230	CONCENTRADORA	0.001%	98.807%
7231	TECHNOLOGY ONE	0.001%	98.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.809%
7233	TELENV INC COMMON STOCK USD.001	0.001%	98.810%
7234	REGAL HOTELS IN	0.001%	98.810%
7235	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.811%
7236	LINX SA	0.001%	98.812%
7237	CHINA MANMADE F	0.001%	98.813%
7238	G.U.D. HOLDINGS	0.001%	98.813%
7239	COSMOS PHARMACE	0.001%	98.814%
7240	SENX ENERGY LT	0.001%	98.815%
7241	CENTURIA INDUST	0.001%	98.816%
7242	HOCHDORF HOLDIN	0.001%	98.817%
7243	BULTEN AB	0.001%	98.817%
7244	TOLI CORP	0.001%	98.818%
7245	LIVZON PHARMACE	0.001%	98.819%
7246	LIFE CORPORATIO	0.001%	98.820%
7247	WINCANTON	0.001%	98.821%
7248	MANITOU	0.001%	98.821%
7249	SREI INFRASTRUC	0.001%	98.822%
7250	TSUKISHIMA KIKA	0.001%	98.823%
7251	CHINA SUNTIEN G	0.001%	98.824%
7252	SURMODICS INC COMMON STOCK USD.05	0.001%	98.825%
7253	YURTEC CORPORAT	0.001%	98.825%
7254	SIGDO KOPPERS S	0.001%	98.826%
7255	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.827%
7256	G-RESOURCES GP	0.001%	98.828%
7257	MAGNITOGORS-SPO	0.001%	98.828%
7258	NICHIREKI CO LT	0.001%	98.829%
7259	INABA DENKISANG	0.001%	98.830%
7260	RORZE CORP	0.001%	98.831%
7261	WEYCO GROUP INC	0.001%	98.832%
7262	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.832%
7263	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.833%
7264	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.834%
7265	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.835%
7266	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.835%
7267	DAEDUCK GDS	0.001%	98.836%
7268	TOKAI CORP/GIFU	0.001%	98.837%
7269	QGEP PARTICIPAC	0.001%	98.838%
7270	5N PLUS INC.	0.001%	98.839%
7271	ARB CORP LTD	0.001%	98.839%
7272	SAMYANG HOLDING	0.001%	98.840%
7273	MALAYSIA BUILD	0.001%	98.841%
7274	EN-JAPAN INC.	0.001%	98.842%
7275	PROPERTY FOR IN	0.001%	98.843%
7276	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.843%
7277	UTD INDUSTRIAL	0.001%	98.844%
7278	ACETO CORP COMMON STOCK USD.01	0.001%	98.845%
7279	KRBL LTD	0.001%	98.846%
7280	REDCO PROPRTIE	0.001%	98.846%
7281	ALPIQ HOLDING A	0.001%	98.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	YOSHINOYA D&C C	0.001%	98.848%
7283	ALAM SUTERA REA	0.001%	98.849%
7284	ESSENTIAL ENERG	0.001%	98.850%
7285	PTC INDIA LTD	0.001%	98.850%
7286	HUNTER DOUGLAS	0.001%	98.851%
7287	CIMC ENRIC HOLD	0.001%	98.852%
7288	SIAM COMMERCIAL	0.001%	98.853%
7289	CT ENVIRONMENTA	0.001%	98.853%
7290	KONISHI CO LTD	0.001%	98.854%
7291	GREATEK ELECTRO	0.001%	98.855%
7292	STOLT-NIELSEN L	0.001%	98.856%
7293	FREIGHTWAYS LTD	0.001%	98.856%
7294	ONE LIBERTY PRO	0.001%	98.857%
7295	CERVUS EQUIPMEN	0.001%	98.858%
7296	INGENIA COMMUNI	0.001%	98.859%
7297	MANDALAY RESOUR	0.001%	98.860%
7298	JAPARA HEALTHCA	0.001%	98.860%
7299	SMS CO LTD	0.001%	98.861%
7300	HIMART CO LTD	0.001%	98.862%
7301	ATRIUM LJUNGBER	0.001%	98.863%
7302	UNITED INTL ENT	0.001%	98.863%
7303	ROKKO BUTTER CO	0.001%	98.864%
7304	ADITYA BIRLA CA	0.001%	98.865%
7305	UNIVERSAL MEDIC	0.001%	98.866%
7306	STHREE	0.001%	98.867%
7307	CCC SA	0.001%	98.867%
7308	FINANCIAL PRODU	0.001%	98.868%
7309	UOA DEVELOPMENT	0.001%	98.869%
7310	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.870%
7311	KINDOM CONSTRUC	0.001%	98.870%
7312	MITSUMI SOKO CO	0.001%	98.871%
7313	PTT PUBLIC COMP	0.001%	98.872%
7314	SDI CORP	0.001%	98.873%
7315	AP THAILAND PCL	0.001%	98.873%
7316	PCHOME ONLINE I	0.001%	98.874%
7317	KPJ HEALTHCARE	0.001%	98.875%
7318	MERIDIAN ENERGY	0.001%	98.876%
7319	TENMA CORPORATI	0.001%	98.876%
7320	BRUNEL INTL	0.001%	98.877%
7321	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	98.878%
7322	SAMTY CO.LTD.	0.001%	98.879%
7323	FREIGHTCAR AMER	0.001%	98.880%
7324	INTOPS CO	0.001%	98.880%
7325	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.881%
7326	GRUPO FAMSA SA	0.001%	98.882%
7327	MANILA ELECTRIC	0.001%	98.883%
7328	LANDING INTL DE	0.001%	98.883%
7329	MAINSTREET HEAL	0.001%	98.884%
7330	SCHOELLER BLECK	0.001%	98.885%
7331	HOKUTO CORP	0.001%	98.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	SEAH BESTEEL CO	0.001%	98.886%
7333	UNITIL CORP COMMON STOCK	0.001%	98.887%
7334	SAMYANG CORP	0.001%	98.888%
7335	FUJIMORI KOGYO	0.001%	98.889%
7336	ZOJIRUSHI CORP	0.001%	98.889%
7337	PULSE SEISMIC	0.001%	98.890%
7338	HANDSOME CORP	0.001%	98.891%
7339	RAFFLES MEDICAL	0.001%	98.892%
7340	PLENUS CO	0.001%	98.892%
7341	ALONY HETZ	0.001%	98.893%
7342	E-COMMODITIES H	0.001%	98.894%
7343	ATUL LTD	0.001%	98.895%
7344	SK TELECOM ADR	0.001%	98.895%
7345	AISAN INDUSTRY	0.001%	98.896%
7346	SCANDI STANDARD	0.001%	98.897%
7347	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.898%
7348	TYC BROTHER IND	0.001%	98.898%
7349	FOLKESTONE EDU	0.001%	98.899%
7350	ESSO(FRANCAISE)	0.001%	98.900%
7351	SOLIUM CAPITAL	0.001%	98.901%
7352	RAMAYANA LESTAR	0.001%	98.901%
7353	GPO FIN INTERAC	0.001%	98.902%
7354	MUNKSJO OYJ	0.001%	98.903%
7355	TUBOS REUNIDOS	0.001%	98.904%
7356	WIJAYA KARYA	0.001%	98.904%
7357	LOJAS AMERICANA	0.001%	98.905%
7358	LOTTE FOOD CO	0.001%	98.906%
7359	ASCENDAS HOSPIT	0.001%	98.907%
7360	EIGHTEENTH BANK	0.001%	98.908%
7361	NIHON NOHYAKU	0.001%	98.908%
7362	OBERBANK AG	0.001%	98.909%
7363	PERUSAHAAN GAS	0.001%	98.910%
7364	DR.CI:LABO CO L	0.001%	98.911%
7365	SUMIDA ELECTRIC	0.001%	98.911%
7366	CHINA LILANG LT	0.001%	98.912%
7367	CENTRAL CHINA S	0.001%	98.913%
7368	CRAFT BREWERS A	0.001%	98.913%
7369	NICHII GAKKAN C	0.001%	98.914%
7370	PARK ELECTROCHE	0.001%	98.915%
7371	PETRONAS GAS	0.001%	98.916%
7372	EUROPAC PAPELES	0.001%	98.916%
7373	FUNAI ELECTRIC	0.001%	98.917%
7374	IMAGINATION TEC	0.001%	98.918%
7375	IRISH CONTINENT	0.001%	98.919%
7376	HUANENG POWER I	0.001%	98.919%
7377	HEINEKEN MALAYS	0.001%	98.920%
7378	GRAPE KING INC	0.001%	98.921%
7379	COMPANHIA DE GA	0.001%	98.922%
7380	PEGASUS SEWING	0.001%	98.922%
7381	HOUSING DEVELOP	0.001%	98.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	FURUKAWA CO	0.001%	98.924%
7383	GENMAB A/S	0.001%	98.925%
7384	BIESSE	0.001%	98.925%
7385	CENTURY TEXT &	0.001%	98.926%
7386	NAMCHOW CHEMICA	0.001%	98.927%
7387	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.928%
7388	EVA PRECISION I	0.001%	98.928%
7389	CHINA SHANSHUI	0.001%	98.929%
7390	INFOCOM CORP	0.001%	98.930%
7391	HARMONIC INC	0.001%	98.931%
7392	AMERICAS SILVER	0.001%	98.931%
7393	ADANI POWER LTD	0.001%	98.932%
7394	AJANTA PHARMA	0.001%	98.933%
7395	NETENT AB	0.001%	98.934%
7396	KATAKURA INDS	0.001%	98.934%
7397	LPP SA	0.001%	98.935%
7398	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.936%
7399	FORD OTOSAN	0.001%	98.937%
7400	RCR TOMLINSON L	0.001%	98.937%
7401	ALLIED PROPERTI	0.001%	98.938%
7402	FLYTECH TECHNOL	0.001%	98.939%
7403	PHOENIX HLDGS L	0.001%	98.940%
7404	BINCK NV	0.001%	98.940%
7405	LT GROUP INC	0.001%	98.941%
7406	FREEMAN FINANCI	0.001%	98.942%
7407	PARIS ORLEANS S	0.001%	98.942%
7408	KYOEI STEEL LTD	0.001%	98.943%
7409	SYNERGIE	0.001%	98.944%
7410	ADVTECH LTD	0.001%	98.945%
7411	GERDAU SA	0.001%	98.945%
7412	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.946%
7413	TEAM INC	0.001%	98.947%
7414	SHANGHAI FOSUN	0.001%	98.948%
7415	RECTICEL	0.001%	98.948%
7416	BATA INDIA LTD	0.001%	98.949%
7417	SWORD GROUP	0.001%	98.950%
7418	FUJITSU KIDEN	0.001%	98.951%
7419	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.951%
7420	JSP CORP	0.001%	98.952%
7421	GATEWAY LIFESTY	0.001%	98.953%
7422	TESCO CORP	0.001%	98.954%
7423	SINGAMAS CONTAI	0.001%	98.954%
7424	VERBIO VEREINIG	0.001%	98.955%
7425	WILH. WILHELMSE	0.001%	98.956%
7426	AICHI CORPORATI	0.001%	98.956%
7427	DSP GROUP INC	0.001%	98.957%
7428	GREIF INC CL B COMMON STOCK	0.001%	98.958%
7429	DOUTOR NICHIRES	0.001%	98.959%
7430	BUKIT SEMBAWNG	0.001%	98.959%
7431	COMPAGNIE DES A	0.001%	98.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	TAEKWANG IND CO	0.001%	98.961%
7433	LAND MARK OPTOE	0.001%	98.962%
7434	MEGA WORLD PROP	0.001%	98.962%
7435	NICHIDEN CORP	0.001%	98.963%
7436	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.964%
7437	CHIMEI MATERIAL	0.001%	98.964%
7438	DAI NIPPON TORY	0.001%	98.965%
7439	AUSTAL LTD	0.001%	98.966%
7440	KIKKOMAN CORP	0.001%	98.967%
7441	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.967%
7442	ALMIRALL SA	0.001%	98.968%
7443	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.969%
7444	FAR EAST HOSPIT	0.001%	98.970%
7445	DIRECIONAL ENGE	0.001%	98.970%
7446	PHILIPPINE NATL	0.001%	98.971%
7447	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.972%
7448	SFA ENGINEERING	0.001%	98.972%
7449	FLEXIGROUP LIMI	0.001%	98.973%
7450	TRANS COSMOS	0.001%	98.974%
7451	IGG INC	0.001%	98.975%
7452	RELIANCE ENERGY	0.001%	98.975%
7453	ALCONIX CORPORA	0.001%	98.976%
7454	LOTES CO LTD	0.001%	98.977%
7455	DORIAN LPG LTD	0.001%	98.977%
7456	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.978%
7457	LOCK&LOCK CO LT	0.001%	98.979%
7458	TSUBAKI NAKASHI	0.001%	98.980%
7459	RANK GROUP PLC	0.001%	98.980%
7460	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.981%
7461	WUESTENROT & WU	0.001%	98.982%
7462	TOWA CORP	0.001%	98.982%
7463	XXENTRIA TECHNO	0.001%	98.983%
7464	TAMRON CO LTD	0.001%	98.984%
7465	ALTRI SGPS S.A.	0.001%	98.985%
7466	INOVALIS REAL E	0.001%	98.985%
7467	ADVA AG	0.001%	98.986%
7468	IP GROUP	0.001%	98.987%
7469	ALBIS CO LTD	0.001%	98.988%
7470	PALFINGER AG	0.001%	98.988%
7471	DASSAULT SYSTEM	0.001%	98.989%
7472	FIRST GEN CORPO	0.001%	98.990%
7473	JAMMU & KASHMIR	0.001%	98.990%
7474	BES ENGINEERING	0.001%	98.991%
7475	DONGJIANG ENVIR	0.001%	98.992%
7476	MK ELECTRON	0.001%	98.993%
7477	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.993%
7478	PROCTOR&GAMBLE	0.001%	98.994%
7479	NAMURA SHIPBUIL	0.001%	98.995%
7480	TAIFLEX SCIENTI	0.001%	98.995%
7481	GURUNAVI INC	0.001%	98.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	AEON FANTASY CO	0.001%	98.997%
7483	ASTI	0.001%	98.998%
7484	ATRIUM EUROPEAN	0.001%	98.998%
7485	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.999%
7486	GUANGZHOU PHARM	0.001%	99.000%
7487	mitsui HIGH TEC	0.001%	99.000%
7488	VITAL KSK HOLDI	0.001%	99.001%
7489	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.002%
7490	PARCO CO	0.001%	99.002%
7491	CHAUN-CHOUNG TE	0.001%	99.003%
7492	TATA COMMUNICAT	0.001%	99.004%
7493	RYOSHOKU LTD	0.001%	99.005%
7494	CAMBRIDGE INDUS	0.001%	99.005%
7495	OKABE CO	0.001%	99.006%
7496	SINGAPORE FINAN	0.001%	99.007%
7497	LENZING AG	0.001%	99.007%
7498	YOROZU CORP	0.001%	99.008%
7499	NOVELION THERAP	0.001%	99.009%
7500	STABILUS SA	0.001%	99.010%
7501	CAC CORPORATION	0.001%	99.010%
7502	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.011%
7503	PSG GROUP LTD	0.001%	99.012%
7504	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.012%
7505	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.013%
7506	ENVESTNET INC COMMON STOCK	0.001%	99.014%
7507	KEPPEL INFRASTR	0.001%	99.014%
7508	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.015%
7509	EL AL ISRAEL AI	0.001%	99.016%
7510	ASSET MANAGERS	0.001%	99.017%
7511	SANYANGIndustr	0.001%	99.017%
7512	THAI VEGETABLE	0.001%	99.018%
7513	CMC MAGNETICS C	0.001%	99.019%
7514	ADHI KARYA PERS	0.001%	99.019%
7515	CHINA SHIPPING	0.001%	99.020%
7516	MONTEA SCA	0.001%	99.021%
7517	FEDERAL CORP	0.001%	99.022%
7518	Technopolis Oyj	0.001%	99.022%
7519	CESC	0.001%	99.023%
7520	HANNSTOUCH SOLU	0.001%	99.024%
7521	SPAREBANK 1 SMN	0.001%	99.024%
7522	T-GAIA CORP	0.001%	99.025%
7523	ECOPETROL SA SPONSORED ADR ADR	0.001%	99.026%
7524	KONAI CO LTD	0.001%	99.026%
7525	KURODA ELECTRIC	0.001%	99.027%
7526	GIGA SOLAR MAT	0.001%	99.028%
7527	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.029%
7528	SHIMIZU BANK	0.001%	99.029%
7529	HOCHIKI CORPORA	0.001%	99.030%
7530	VALUETRONICS HL	0.001%	99.031%
7531	XIAMEN INTL POR	0.001%	99.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	FUSO CHEMICAL C	0.001%	99.032%
7533	QL RESOURCES BH	0.001%	99.033%
7534	SILICONWARE PRE	0.001%	99.033%
7535	NICE INFORMATIO	0.001%	99.034%
7536	INTAGE INC	0.001%	99.035%
7537	RETAIL FOOD GRO	0.001%	99.036%
7538	NCC GROUP LTD.	0.001%	99.036%
7539	NIPPON PISTON R	0.001%	99.037%
7540	SBS HOLDINGS IN	0.001%	99.038%
7541	CHINA SILVER GR	0.001%	99.038%
7542	PKP CARGO SA	0.001%	99.039%
7543	STAR MICRONICS	0.001%	99.040%
7544	STARZEN CO LTD	0.001%	99.040%
7545	INV LA CONSTRUC	0.001%	99.041%
7546	TIM PARTICIPACOE SA ADR ADR	0.001%	99.042%
7547	SAGAX AB	0.001%	99.042%
7548	COSTA GROUP HOL	0.001%	99.043%
7549	ALTICE NV	0.001%	99.044%
7550	RETELIT SPA	0.001%	99.044%
7551	HNZ GROUP INC	0.001%	99.045%
7552	GL EVENTS	0.001%	99.046%
7553	SESA SPA	0.001%	99.047%
7554	BELLEVUE GROUP	0.001%	99.047%
7555	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	99.048%
7556	MITANI CORP	0.001%	99.049%
7557	JUSTSYSTEM	0.001%	99.049%
7558	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	99.050%
7559	DAEHAN FLOUR MI	0.001%	99.051%
7560	SAKAI MOVING SE	0.001%	99.051%
7561	GLOBERIDE INC	0.001%	99.052%
7562	BOSCH LTD	0.001%	99.053%
7563	TONGYANG LIFE I	0.001%	99.053%
7564	SOCIEDAD MATRIZ	0.001%	99.054%
7565	CELLCOM ISRAEL	0.001%	99.055%
7566	ANGLOGOLD LTD	0.001%	99.055%
7567	CHOLAMANDALAM I	0.001%	99.056%
7568	SMK CORP	0.001%	99.057%
7569	DELTA DUNIA PET	0.001%	99.058%
7570	CHINA SHENGMU O	0.001%	99.058%
7571	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.059%
7572	ROLAND DG CORP	0.001%	99.060%
7573	KOREA CIRCUIT C	0.001%	99.060%
7574	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	99.061%
7575	NIEN HSING TEXT	0.001%	99.062%
7576	EMPRESA NACIONA	0.001%	99.062%
7577	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.063%
7578	GREAT EASTERN H	0.001%	99.064%
7579	GOODBABY INTERN	0.001%	99.064%
7580	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.065%
7581	RUSHYDRO PJSC ADR ADR	0.001%	99.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	NETUREN CO	0.001%	99.066%
7583	TELEFONICA BRAS	0.001%	99.067%
7584	BOUSTEAD HLDGS	0.001%	99.068%
7585	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.068%
7586	GREAT EASTERN S	0.001%	99.069%
7587	AMBARELLA INC	0.001%	99.070%
7588	ENERCHINA HOLDI	0.001%	99.070%
7589	GOLD CIRCUIT EL	0.001%	99.071%
7590	YUHAN CORP	0.001%	99.072%
7591	HAPPINET CORP	0.001%	99.072%
7592	INTERVEST OFFIC	0.001%	99.073%
7593	SIGURD MICROELE	0.001%	99.074%
7594	TORIDOLL CORPOR	0.001%	99.074%
7595	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.075%
7596	BANK PERMATA TB	0.001%	99.076%
7597	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.076%
7598	INFIGEN ENERGY	0.001%	99.077%
7599	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.078%
7600	ORANGE POLSKA	0.001%	99.079%
7601	SIRTEX MEDICAL	0.001%	99.079%
7602	FILINVEST LAND	0.001%	99.080%
7603	BANK NEGARA IND	0.001%	99.081%
7604	VERA BRADLEY INC COMMON STOCK	0.001%	99.081%
7605	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.082%
7606	FARGLORY LAND D	0.001%	99.083%
7607	SPEEDCAST INTL	0.001%	99.083%
7608	ZEHNDER GROUP A	0.001%	99.084%
7609	GULLIVER INTERN	0.001%	99.085%
7610	HARBIN POWER EQ	0.001%	99.085%
7611	JIH SUN FINANCI	0.001%	99.086%
7612	SUNDARAM FINANC	0.001%	99.087%
7613	SANKYO TATEYAMA	0.001%	99.087%
7614	EMPEROR CAPITAL	0.001%	99.088%
7615	TAKAMATSU CONS	0.001%	99.089%
7616	ORACLE FIN SERV	0.001%	99.089%
7617	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.090%
7618	KOBAYASHI PHARM	0.001%	99.091%
7619	FUKUDA CORP	0.001%	99.091%
7620	DAISO CO	0.001%	99.092%
7621	HAGIHARA INDUST	0.001%	99.093%
7622	ANDHRA BANK	0.001%	99.093%
7623	RIKEN VITAMIN C	0.001%	99.094%
7624	FRASERS HOSPITA	0.001%	99.095%
7625	MARUWA CO LTD	0.001%	99.095%
7626	DEVELOPMENT SEC	0.001%	99.096%
7627	MIDAS HLDGS	0.001%	99.097%
7628	TAI CHEUNG HLDG	0.001%	99.097%
7629	G&L BEIJER AB B	0.001%	99.098%
7630	ELDORADO RESORTS INC COMMON STOCK	0.001%	99.099%
7631	SWISSQUOTE GP H	0.001%	99.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	RAYMOND LTD	0.001%	99.100%
7633	D-LINK	0.001%	99.101%
7634	EVERLIGHT CHEMI	0.001%	99.101%
7635	KUSURI NO AOKI	0.001%	99.102%
7636	METAWATER CO LT	0.001%	99.103%
7637	CHINA MOLYBDENU	0.001%	99.103%
7638	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.104%
7639	SHINKO PLANTECH	0.001%	99.105%
7640	CHINA SINGYES S	0.001%	99.105%
7641	JEOL	0.001%	99.106%
7642	NICE HOLDINGS C	0.001%	99.107%
7643	CALIX INC COMMON STOCK	0.001%	99.107%
7644	MEDY-TOX INC	0.001%	99.108%
7645	GUJARAT GAS LTD	0.001%	99.109%
7646	PARTRON CO LTD	0.001%	99.109%
7647	MENORA MIVTACHI	0.001%	99.110%
7648	CHONG HONG CONS	0.001%	99.111%
7649	AFFICHAGE HOLDI	0.001%	99.111%
7650	WHITESTONE REIT REIT USD.001	0.001%	99.112%
7651	CHINA OVERSEAS	0.001%	99.113%
7652	CPMC HLDGS LTD	0.001%	99.113%
7653	WILLDAN GROUP I	0.001%	99.114%
7654	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.114%
7655	TOX FREE SOLUTI	0.001%	99.115%
7656	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.116%
7657	TONG HSING ELEC	0.001%	99.116%
7658	RIDLEY CORP LTD	0.001%	99.117%
7659	SHOEI CO LTD	0.001%	99.118%
7660	BPOST SA	0.001%	99.118%
7661	FINOLEX CABLES	0.001%	99.119%
7662	O-NET COMMUNICA	0.001%	99.120%
7663	MANULIFE US REA	0.001%	99.120%
7664	SONGA OFFSHORE	0.001%	99.121%
7665	CHINA TELECOM C	0.001%	99.122%
7666	Minerva SA	0.001%	99.122%
7667	DAI-ICHI SEIKO	0.001%	99.123%
7668	BERJAYA CORPORA	0.001%	99.124%
7669	STOCKMANN OYJ A	0.001%	99.124%
7670	CHN INTL CAP (H	0.001%	99.125%
7671	DAITO PHARM	0.001%	99.126%
7672	GWA GROUP LTD	0.001%	99.126%
7673	PETROPAVLOVSK	0.001%	99.127%
7674	AGRITRADE RESOU	0.001%	99.128%
7675	TEKFEN HOLDING	0.001%	99.128%
7676	UNIVERSAL ROBIN	0.001%	99.129%
7677	BORYSZEW SA	0.001%	99.130%
7678	HOTELES CITY EX	0.001%	99.130%
7679	SPCG	0.001%	99.131%
7680	LAYNE CHRISTENS	0.001%	99.132%
7681	WEIQIAO TEXTILE	0.001%	99.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	MITSUBISHI PENC	0.001%	99.133%
7683	FIDEA HOLDINGS	0.001%	99.133%
7684	OXFORD INSTRUME	0.001%	99.134%
7685	VALID SOLUCOES	0.001%	99.135%
7686	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.135%
7687	GMR INFRASTRUCT	0.001%	99.136%
7688	NOVATEK OAO	0.001%	99.137%
7689	RYOYO ELECTRO C	0.001%	99.137%
7690	EMLAK KONUT GYO	0.001%	99.138%
7691	TICON INDUSTRIA	0.001%	99.139%
7692	KJB FINANCIAL G	0.001%	99.139%
7693	NIPPON BEET SUG	0.001%	99.140%
7694	HANSOL LCD INC	0.001%	99.141%
7695	BKW ENERGIE AG	0.001%	99.141%
7696	ZUG ESTATES HLD	0.001%	99.142%
7697	CELSIA SA ESP	0.001%	99.143%
7698	NATUREX	0.001%	99.143%
7699	EMPRESAS LA POL	0.001%	99.144%
7700	CSI PROPERTIES	0.001%	99.145%
7701	DIP CORPORATION	0.001%	99.145%
7702	AMER SOFTWARE I	0.001%	99.146%
7703	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.146%
7704	STRIDE STAPLED	0.001%	99.147%
7705	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.148%
7706	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.148%
7707	RENEWABLE ENEREG	0.001%	99.149%
7708	XTEP INTERNATIO	0.001%	99.150%
7709	BANK COOP AG	0.001%	99.150%
7710	TAKASAGO THML E	0.001%	99.151%
7711	ULTRA TECH CEMC	0.001%	99.152%
7712	GLORIOUS PROPER	0.001%	99.152%
7713	ELECOM CO LTD	0.001%	99.153%
7714	ALTEK CORP	0.001%	99.154%
7715	COROMANDEL INTL	0.001%	99.154%
7716	DRAEGERWERK KGA	0.001%	99.155%
7717	LECTRA SYSTEMES	0.001%	99.155%
7718	HOTEL SHILLA	0.001%	99.156%
7719	PURE TECHNOLOGI	0.001%	99.157%
7720	DUNELM GROUP PL	0.001%	99.157%
7721	REGAL REIT	0.001%	99.158%
7722	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.159%
7723	TAIWAN SECOM	0.001%	99.159%
7724	ORDINA NV	0.001%	99.160%
7725	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.161%
7726	KANSAI URBAN BA	0.001%	99.161%
7727	MEARS GROUP PLC	0.001%	99.162%
7728	MIYAJI ENGINEER	0.001%	99.163%
7729	ALTIIUM LTD	0.001%	99.163%
7730	LONMIN PLC	0.001%	99.164%
7731	VIRTUS HEALTH L	0.001%	99.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	SEKISUI JUSHI C	0.001%	99.165%
7733	TOENEC CORP	0.001%	99.166%
7734	IDI INSURANCE C	0.001%	99.166%
7735	EVS BROADCAST E	0.001%	99.167%
7736	UNILEVER PLC	0.001%	99.168%
7737	MOBILEONE LTD.	0.001%	99.168%
7738	SONG WON IND	0.001%	99.169%
7739	NIPPON KINZOKU	0.001%	99.170%
7740	IMASEN ELEC IND	0.001%	99.170%
7741	BURKHALTER HOLD	0.001%	99.171%
7742	MINATO BANK	0.001%	99.171%
7743	DR REDDYS LABS	0.001%	99.172%
7744	TOURISM HOLDING	0.001%	99.173%
7745	SSANGYONG CEMEN	0.001%	99.173%
7746	HIQ INTERNATIONAL	0.001%	99.174%
7747	TOKUSHU TOKAI H	0.001%	99.175%
7748	SENTUL CITY TBK	0.001%	99.175%
7749	MEDIVIR	0.001%	99.176%
7750	TOWER SEMICONDU	0.001%	99.176%
7751	CHINA RESOURCES	0.001%	99.177%
7752	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.178%
7753	NICE-SYSTEMS LT	0.001%	99.178%
7754	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.179%
7755	TSURUMI MFG CO	0.001%	99.180%
7756	GENESIS ENERGY	0.001%	99.180%
7757	TIPP24 SE	0.001%	99.181%
7758	ADVAN CO LTD	0.001%	99.181%
7759	OLYMPIC STEEL I	0.001%	99.182%
7760	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.183%
7761	KAMEDA SEIKA CO	0.001%	99.183%
7762	HOWA MACHINERY	0.001%	99.184%
7763	SELECT HARVESTS	0.001%	99.185%
7764	BASSO INDUSTRY	0.001%	99.185%
7765	MELISRON LTD	0.001%	99.186%
7766	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.187%
7767	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.187%
7768	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.188%
7769	BESALCO SA	0.001%	99.188%
7770	SDL PLC	0.001%	99.189%
7771	CHINA AVIATION	0.001%	99.190%
7772	LEXTAR ELECTRON	0.001%	99.190%
7773	UNIQUE ENGINEER	0.001%	99.191%
7774	ALPEN CO LTD	0.001%	99.191%
7775	BROADLEAF CO LT	0.001%	99.192%
7776	TUPY SA	0.001%	99.193%
7777	SHW AG	0.001%	99.193%
7778	CHAROEN POKPHAN	0.001%	99.194%
7779	YICHANG HEC CHA	0.001%	99.195%
7780	LIGHT S.A.	0.001%	99.195%
7781	ETALON GROUP-GD	0.001%	99.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	ADANI TRANSMISS	0.001%	99.196%
7783	SEIKITOKYU KOGY	0.001%	99.197%
7784	CARILLION	0.001%	99.198%
7785	SUNGWOO HITECH	0.001%	99.198%
7786	GAMEHOST INC	0.001%	99.199%
7787	FAIRWOOD HOLDIN	0.001%	99.200%
7788	GIKEN LTD	0.001%	99.200%
7789	CHINA SHINEWAY	0.001%	99.201%
7790	DAIICHI JITSUGY	0.001%	99.201%
7791	GUARARAPES CONF	0.001%	99.202%
7792	GRUPO AEROMEXIC	0.001%	99.203%
7793	BELLE CORPORATI	0.001%	99.203%
7794	PLASTIVALOIRE	0.001%	99.204%
7795	CHINA OIL & GAS	0.001%	99.204%
7796	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.205%
7797	YUMESHIN HOLDIN	0.001%	99.206%
7798	AURAS TECHNOLOG	0.001%	99.206%
7799	DEXCOM INC COMMON STOCK USD.001	0.001%	99.207%
7800	CIA DE SANEAMEN	0.001%	99.208%
7801	IWAKI & CO LTD	0.001%	99.208%
7802	TELEKOM MALAYSI	0.001%	99.209%
7803	PARKSON RETAIL	0.001%	99.209%
7804	NAN KANG RUBB T	0.001%	99.210%
7805	ALPHA CORP	0.001%	99.211%
7806	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	99.211%
7807	MASISA SA	0.001%	99.212%
7808	MARUWA UNYU	0.001%	99.212%
7809	PRESIDENT SECS	0.001%	99.213%
7810	AJ RENT CAR	0.001%	99.214%
7811	YADEA GROUP HOL	0.001%	99.214%
7812	SRI REJEKI ISMA	0.001%	99.215%
7813	SUNWAY REAL EST	0.001%	99.215%
7814	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	99.216%
7815	PACK CORP	0.001%	99.217%
7816	T & K TOKA CO L	0.001%	99.217%
7817	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.218%
7818	SRE GROUP LTD	0.001%	99.218%
7819	FUDO CONSTRUCTI	0.001%	99.219%
7820	RIGNET INC COMMON STOCK USD.001	0.001%	99.220%
7821	CHINA WATER IND	0.001%	99.220%
7822	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.221%
7823	AKSA AKRILIK KI	0.001%	99.222%
7824	BOYAA INTERACTI	0.001%	99.222%
7825	VITROLIFE AB	0.001%	99.223%
7826	SIAM GLOBAL HOU	0.001%	99.223%
7827	CROPENERGIES AG	0.001%	99.224%
7828	BENEFIT ONE INC	0.001%	99.225%
7829	STS SEMICONDUCT	0.001%	99.225%
7830	GS RETAIL CO LT	0.001%	99.226%
7831	SINOLINK WORLDW	0.001%	99.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.227%
7833	ZHONG AN REAL E	0.001%	99.228%
7834	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.228%
7835	FORMOSA LABORAT	0.001%	99.229%
7836	YOUYUAN INTERNA	0.001%	99.229%
7837	CONSORCIO ARA S	0.001%	99.230%
7838	NEWOCEAN ENERGY	0.001%	99.231%
7839	GENTING PLANTA	0.001%	99.231%
7840	PADINI HLDGS BH	0.001%	99.232%
7841	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.232%
7842	HIRATA TECHNICA	0.001%	99.233%
7843	HIRATA CORP	0.001%	99.234%
7844	KLOVERN AB B SH	0.001%	99.234%
7845	SAES GETTERS	0.001%	99.235%
7846	TSUGAMI CORP	0.001%	99.235%
7847	SKF AB	0.001%	99.236%
7848	COWELL E HOLDIN	0.001%	99.237%
7849	GENESIS ENERGY	0.001%	99.237%
7850	NORWEGIAN FINAN	0.001%	99.238%
7851	DONGJIN SEMICHE	0.001%	99.238%
7852	BEIJING NORTH S	0.001%	99.239%
7853	SHINKO SHOJI CO	0.001%	99.240%
7854	FINGERPRINT CAR	0.001%	99.240%
7855	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.241%
7856	GLOBAL MEDIACOM	0.001%	99.241%
7857	COSAN LOGISTICA	0.001%	99.242%
7858	TOYO WHARF & W	0.001%	99.243%
7859	HYUNDAI DS,OLD	0.001%	99.243%
7860	SEKISUI PLASTIC	0.001%	99.244%
7861	YG ENTERTAINMEN	0.001%	99.244%
7862	CHINA HUIYUAN J	0.001%	99.245%
7863	CENTRAL CHINA R	0.001%	99.245%
7864	HELLENIC EXCH H	0.001%	99.246%
7865	EZION HOLDINGS	0.001%	99.247%
7866	TOBISHIMA CORP	0.001%	99.247%
7867	PACT GROUP HOLD	0.001%	99.248%
7868	STRAUSS GROUP L	0.001%	99.248%
7869	CAIRO COMMUNICA	0.001%	99.249%
7870	GMO PAYMENT GAT	0.001%	99.250%
7871	MODERN LAND CHI	0.001%	99.250%
7872	SUNONWEALTH ELE	0.001%	99.251%
7873	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.251%
7874	FRED'S INC	0.001%	99.252%
7875	TIPCO ASPHALT P	0.001%	99.253%
7876	CURRO HOLDINGS	0.001%	99.253%
7877	CHEVALIER INTL	0.001%	99.254%
7878	AIRPORT CITY LT	0.001%	99.254%
7879	BITTIUM OYJ	0.001%	99.255%
7880	CROMPTON GREAVE	0.001%	99.256%
7881	JAPAN PETROLEUM	0.001%	99.256%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	GLOBAL YATIRIM	0.001%	99.257%
7883	DARFON ELECTRON	0.001%	99.257%
7884	RTX TELECOM	0.001%	99.258%
7885	BANGKOK CHAIN H	0.001%	99.258%
7886	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.259%
7887	TA CHEN STAINLE	0.001%	99.260%
7888	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.260%
7889	WARABEYA NICHYI	0.001%	99.261%
7890	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.261%
7891	MOSHIMOSHI HOTL	0.001%	99.262%
7892	DAIWA INDUSTRIE	0.001%	99.263%
7893	GRUPO CEMENTOS	0.001%	99.263%
7894	POU SHENG INTL	0.001%	99.264%
7895	MOMENTUM GROUP	0.001%	99.264%
7896	VANACHAI GROUP	0.001%	99.265%
7897	DYNAPACK INTL T	0.001%	99.266%
7898	UCHIDA YOKO CO	0.001%	99.266%
7899	TRANCOM CO, LTD	0.001%	99.267%
7900	GRUPO ROTOPLAS	0.001%	99.267%
7901	NORTHWEST PIPE	0.001%	99.268%
7902	CALIDA HLDG	0.001%	99.268%
7903	LAMPRELL PLC	0.001%	99.269%
7904	GLOBE TRADE CEN	0.001%	99.270%
7905	AJISEN CHINA HO	0.001%	99.270%
7906	SYMPHONY HLDGS	0.001%	99.271%
7907	SHINOKEN GROUP	0.001%	99.271%
7908	STANDARD LIFE I	0.001%	99.272%
7909	KURA CORPORATIO	0.001%	99.272%
7910	TOPBI INTERNATI	0.001%	99.273%
7911	SEMPERIT AG HOL	0.001%	99.274%
7912	VILLAGE SUPERMA	0.001%	99.274%
7913	LA DORIA SPA	0.001%	99.275%
7914	TOCHIGI BANK	0.001%	99.275%
7915	LIBBEY INC COMMON STOCK USD.01	0.001%	99.276%
7916	SANSIRI PUBLIC	0.001%	99.277%
7917	UEM SUNRISE BHD	0.001%	99.277%
7918	HIDAY HIDAKA CO	0.001%	99.278%
7919	SIPEF(PLANT FIN	0.001%	99.278%
7920	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.279%
7921	CHUNG HUNG STEE	0.001%	99.279%
7922	MATRIX	0.001%	99.280%
7923	HUONS CO LTD	0.001%	99.281%
7924	SAKAI HEAVY IND	0.001%	99.281%
7925	INTERSHOP HOLDI	0.001%	99.282%
7926	MERCURIES & ASS	0.001%	99.282%
7927	HYUNDAI ROTEM C	0.001%	99.283%
7928	RADIUM LIFE TEC	0.001%	99.283%
7929	GUJARAT STATE F	0.001%	99.284%
7930	SHREE CEMENT LT	0.001%	99.285%
7931	YPSOMED HOLDING	0.001%	99.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	WHAN IN PHARMAC	0.001%	99.286%
7933	STARTS PROCEED	0.001%	99.286%
7934	MINISTOP CO	0.001%	99.287%
7935	SCATEC SOLAR AS	0.001%	99.287%
7936	SCHAEFFLER AG P	0.001%	99.288%
7937	NORTH MINING SH	0.001%	99.289%
7938	DAWNRAYS PHARMS	0.001%	99.289%
7939	MACAU LEGEND DE	0.001%	99.290%
7940	NIPPON SEISEN C	0.001%	99.290%
7941	RELIANCE COMMUN	0.001%	99.291%
7942	DOMETIC GROUP A	0.001%	99.292%
7943	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.292%
7944	JAMCO COPORATIN	0.001%	99.293%
7945	AFFIN HLDGS BHD	0.001%	99.293%
7946	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.294%
7947	ZHENGZHOU COAL	0.001%	99.294%
7948	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.295%
7949	ICHINEN CO LTD	0.001%	99.295%
7950	CK LIFE SCIENCE	0.001%	99.296%
7951	GUANGDONG NAN Y	0.001%	99.297%
7952	CHINA STRATEGIC	0.001%	99.297%
7953	GLOBAL POWER SY	0.001%	99.298%
7954	Y G-1	0.001%	99.298%
7955	SUNDRAM FASTNER	0.001%	99.299%
7956	TURKCELL ILETIS	0.001%	99.299%
7957	HKBN LTD	0.001%	99.300%
7958	RAIN INDUSTRIES	0.001%	99.301%
7959	MALAYSIAN RES C	0.001%	99.301%
7960	ORIENTAL HLDGS	0.001%	99.302%
7961	DAIKEN CORP	0.001%	99.302%
7962	ARENA REIT	0.001%	99.303%
7963	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.303%
7964	GIANPLUS TECHN	0.001%	99.304%
7965	NRW HOLDINGS LT	0.001%	99.305%
7966	NEXT CO LTD	0.001%	99.305%
7967	VILLAGE ROADSHO	0.001%	99.306%
7968	HYUNDAI HOME SH	0.001%	99.306%
7969	CHINA AIRCRAFT	0.001%	99.307%
7970	FULLTECH FIBER	0.001%	99.307%
7971	HEARTLAND NEW Z	0.001%	99.308%
7972	KISCO CORP	0.001%	99.309%
7973	DONG-A SOCIO	0.001%	99.309%
7974	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.310%
7975	VINA CONCHA Y T	0.001%	99.310%
7976	ANTENA 3 DE TEL	0.001%	99.311%
7977	HEY SONG	0.001%	99.311%
7978	TOYO TANSO CO L	0.001%	99.312%
7979	BRIGHT SMART SE	0.001%	99.312%
7980	BR PROPERTIES S	0.001%	99.313%
7981	XERO LIMITED	0.001%	99.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.314%
7983	PICO FAR EAST H	0.001%	99.315%
7984	TK DEVELOPMENT	0.001%	99.315%
7985	COSCO CAPITAL I	0.001%	99.316%
7986	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.316%
7987	GERRY WEBER INT	0.001%	99.317%
7988	YEUN CHYANG IND	0.001%	99.318%
7989	EREX CO LTD	0.001%	99.318%
7990	DEPO AUTO PARTS	0.001%	99.319%
7991	FUKUSHIMA BANK	0.001%	99.319%
7992	XAAR	0.001%	99.320%
7993	IWAICOSMO HLDGS	0.001%	99.320%
7994	CRH PLC	0.001%	99.321%
7995	WILH WILHELMOSEN	0.001%	99.321%
7996	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.322%
7997	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.323%
7998	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.323%
7999	JAPAN CASH MACH	0.001%	99.324%
8000	HMC INVESTMENT	0.001%	99.324%
8001	DOGAN HOLDINGS	0.001%	99.325%
8002	SPEEDY HIRE PLC	0.001%	99.325%
8003	ITOKI CORP	0.001%	99.326%
8004	NIPPON THOMPSON	0.001%	99.327%
8005	EKOVEST BHD	0.001%	99.327%
8006	KENTUCKY FRIED	0.001%	99.328%
8007	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.328%
8008	CHICONY POWER T	0.001%	99.329%
8009	HELBOR EMPREEND	0.001%	99.329%
8010	DENYO CO	0.001%	99.330%
8011	ADDTECH AB B SH	0.001%	99.330%
8012	COX & KINGS LTD	0.001%	99.331%
8013	HIROCA HOLDINGS	0.001%	99.331%
8014	ATLAS FINANCIAL	0.001%	99.332%
8015	ROAD KING INFRA	0.001%	99.333%
8016	MIE BANK LTD/TH	0.001%	99.333%
8017	EIKEN CHEMICAL	0.001%	99.334%
8018	BGF RETAIL CO L	0.001%	99.334%
8019	DAISAN BANK	0.001%	99.335%
8020	S1 CORP	0.001%	99.335%
8021	IMF (AUSTRALIA)	0.001%	99.336%
8022	COSCO INTERNATI	0.001%	99.336%
8023	ASIA VITAL COMP	0.001%	99.337%
8024	YINSON HOLDINGS	0.001%	99.338%
8025	FUJIMI INC	0.001%	99.338%
8026	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.339%
8027	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.339%
8028	MANILA WATER CO	0.001%	99.340%
8029	LIANHUA SUPERMA	0.001%	99.340%
8030	INFRAESTRUCTURA	0.001%	99.341%
8031	ZIX CORP COMMON STOCK USD.01	0.001%	99.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	NITTOKU ENG CO	0.001%	99.342%
8033	TELSTRA CORP-AD	0.001%	99.343%
8034	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.343%
8035	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.344%
8036	EUROCASH SA	0.001%	99.344%
8037	KITA-NIPPON BAN	0.001%	99.345%
8038	LPN DEVELOPMENT	0.001%	99.345%
8039	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.346%
8040	ELECTRA	0.001%	99.346%
8041	ASIA STD INTL G	0.001%	99.347%
8042	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.347%
8043	EHWA TECHNOLOGI	0.001%	99.348%
8044	SANEI ARCHITECT	0.001%	99.349%
8045	ADATA TECHNOLOG	0.001%	99.349%
8046	SHINNIHON CORP	0.001%	99.350%
8047	MAYNE PHARMA GR	0.001%	99.350%
8048	SL CORP	0.001%	99.351%
8049	IRON FORCE INDU	0.001%	99.351%
8050	KT SKYLIFE CO L	0.001%	99.352%
8051	AVIANCA HOLDING	0.001%	99.352%
8052	ONOKEN CO LTD	0.001%	99.353%
8053	KAWADA TECHNOLO	0.001%	99.353%
8054	LEWIS GROUP LTD	0.001%	99.354%
8055	HUADIAN FUXIN E	0.001%	99.355%
8056	RVH INC	0.001%	99.355%
8057	BANK HANDLOWY W	0.001%	99.356%
8058	QUESTERRE ENERG	0.001%	99.356%
8059	LEASINVEST REAL	0.001%	99.357%
8060	DIVI'S LABORATO	0.001%	99.357%
8061	REBOSIS PROPERT	0.001%	99.358%
8062	TONG YANG CEMEN	0.001%	99.358%
8063	JW PHARMACEUTIC	0.001%	99.359%
8064	SOGO MEDICAL CO	0.001%	99.359%
8065	NOBLE GROUP LTD	0.001%	99.360%
8066	TIAN AN CHINA I	0.001%	99.361%
8067	SHN EXPRESSWAY	0.001%	99.361%
8068	SUNNINGDALE TEC	0.001%	99.362%
8069	DENKI KOGYO CO	0.001%	99.362%
8070	WIZ SOL CORR DE	0.001%	99.363%
8071	WAKACHIKU CONST	0.001%	99.363%
8072	SOLOCAL GROUP	0.001%	99.364%
8073	EHEALTH INC COMMON STOCK USD.001	0.001%	99.364%
8074	OMAXE LTD	0.001%	99.365%
8075	SHRIRAM CITY UN	0.001%	99.365%
8076	SK TELECOM	0.001%	99.366%
8077	DEA CAPITAL SPA	0.001%	99.366%
8078	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.367%
8079	GESCO AG	0.001%	99.368%
8080	NETIA SA	0.001%	99.368%
8081	KUKDO CHEMICAL	0.001%	99.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	HEIJMANS	0.001%	99.369%
8083	MEDIGENE AG	0.001%	99.370%
8084	JASMINE INTERNA	0.001%	99.370%
8085	QINGLING MOTORS	0.001%	99.371%
8086	PHX ENERGY SERV	0.001%	99.371%
8087	KOREA ELEC TERM	0.001%	99.372%
8088	SAFILO GROUP SP	0.001%	99.372%
8089	EASTERN & ORIEN	0.001%	99.373%
8090	CHUNG HSIN ELEC	0.001%	99.373%
8091	OSAKA STEEL CO	0.001%	99.374%
8092	GLOBAL&YUASA BA	0.001%	99.374%
8093	PC JEWELLER LIM	0.001%	99.375%
8094	PERSEUS MINING	0.001%	99.376%
8095	FREUND CORP	0.001%	99.376%
8096	GET NICE HOLDIN	0.001%	99.377%
8097	MORITA HOLDINGS	0.001%	99.377%
8098	TEKKEN CORP	0.001%	99.378%
8099	PASONA GROUP IN	0.001%	99.378%
8100	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.379%
8101	PERSISTENT SYST	0.001%	99.379%
8102	ST BARBARA MINE	0.001%	99.380%
8103	POLYPLEX THAILA	0.001%	99.380%
8104	CITYCHAMP WATCH	0.001%	99.381%
8105	ESUN HOLDINGS L	0.001%	99.381%
8106	MINOR INTL	0.001%	99.382%
8107	JAPAN DRILLING	0.001%	99.382%
8108	LACTO JAPAN CO	0.001%	99.383%
8109	MAGNUM BERHAD	0.001%	99.384%
8110	HANA MICROELECT	0.001%	99.384%
8111	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.385%
8112	STUDIO ALICE CO	0.001%	99.385%
8113	WONIK IPS CO LT	0.001%	99.386%
8114	ANEST IWATA COR	0.001%	99.386%
8115	KOMBASSAN HOLDI	0.001%	99.387%
8116	TAIWAN SURFACE	0.001%	99.387%
8117	WASION METERS G	0.001%	99.388%
8118	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.388%
8119	ISRA VISION AG	0.001%	99.389%
8120	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.389%
8121	DABUR INDIA LTD	0.001%	99.390%
8122	ASAHI KOGYOSHA	0.001%	99.390%
8123	ARDMORE SHIPPIN	0.001%	99.391%
8124	RENAISSANCE INC	0.001%	99.391%
8125	CENTRAL SPORTS	0.001%	99.392%
8126	CHINA GREENLAND	0.001%	99.392%
8127	RENTIAN TECHNOL	0.001%	99.393%
8128	COMBA TELECOM S	0.001%	99.394%
8129	MALAYSIA MINING	0.001%	99.394%
8130	TAMEDIA AG	0.001%	99.395%
8131	KANEMATSU ELEC	0.001%	99.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	MIRATI THERAPEU	0.001%	99.396%
8133	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.396%
8134	FINOLEX INDUSTR	0.001%	99.397%
8135	CHINA STEEL CHE	0.001%	99.397%
8136	DAE DUCK ELECTR	0.001%	99.398%
8137	HANWHA NON-LIFE	0.001%	99.398%
8138	SOLARTECH INTL	0.001%	99.399%
8139	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.399%
8140	FERRARI NV	0.001%	99.400%
8141	ACTRON TECHNOLO	0.001%	99.400%
8142	RIKEN KEIKI CO	0.001%	99.401%
8143	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.401%
8144	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.402%
8145	PT PAKUWON JATI	0.001%	99.402%
8146	NONG SHIM HOLDI	0.001%	99.403%
8147	TRUE NORTH COMM	0.001%	99.403%
8148	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.404%
8149	AUBAY	0.001%	99.404%
8150	O LUXE HOLDINGS	0.001%	99.405%
8151	INTL GAME SYSTE	0.001%	99.406%
8152	MIRAMAR HTEL &	0.001%	99.406%
8153	MOMO INC SPON ADR ADR USD.0001	0.001%	99.407%
8154	DONG-A ST CO LT	0.001%	99.407%
8155	FEED ONE CO LTD	0.001%	99.408%
8156	ASAHI ORGANIC C	0.001%	99.408%
8157	KOPIN CORP COMMON STOCK USD.01	0.001%	99.409%
8158	TCL MULTIMEDIA	0.001%	99.409%
8159	FUJICCO CO	0.001%	99.410%
8160	SMA SOLAR TECHN	0.001%	99.410%
8161	RH COMMON STOCK USD.0001	0.001%	99.411%
8162	SIOEN INDUSTRIE	0.001%	99.411%
8163	CATHAY CONST	0.001%	99.412%
8164	TELE COLUMBUS A	0.001%	99.412%
8165	METAIR INVESTME	0.001%	99.413%
8166	CHINA MERCHANTS	0.001%	99.413%
8167	SILVER LAKE RES	0.001%	99.414%
8168	IHH HEALTHCARE	0.001%	99.414%
8169	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.415%
8170	OPERA SOFTWARE	0.001%	99.415%
8171	MERITZ FINANCIA	0.001%	99.416%
8172	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.416%
8173	TONAMI HOLDINGS	0.001%	99.417%
8174	RELIGARE HEALTH	0.001%	99.417%
8175	CYFROWY POLSAT	0.001%	99.418%
8176	TENWOW INTL HLD	0.001%	99.418%
8177	WCT HOLDINGS BH	0.001%	99.419%
8178	GENESIS LAND DE	0.001%	99.419%
8179	TAIHO KOGYO	0.001%	99.420%
8180	RONSHINE CHINA	0.001%	99.420%
8181	SM INVESTMENTS	0.001%	99.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	NICHIRIN CO LTD	0.001%	99.421%
8183	LI PENG ENTERPR	0.001%	99.422%
8184	BUDIMEX	0.001%	99.423%
8185	NUFLARE TECHNOL	0.001%	99.423%
8186	KANTO TSUKUBA B	0.001%	99.424%
8187	MICO LTD	0.001%	99.424%
8188	YOUNGONE CORP	0.001%	99.425%
8189	TOA CORP	0.001%	99.425%
8190	OPUS GROUP AB	0.001%	99.426%
8191	ENNOCONN CORP	0.001%	99.426%
8192	BOSIDENG INTL H	0.001%	99.427%
8193	SUNPLUS TECHNOL	0.001%	99.427%
8194	AKITA DRILLING	0.001%	99.428%
8195	BASLER AG	0.001%	99.428%
8196	HIGASHI NIHON H	0.001%	99.429%
8197	DECEUNINCK	0.001%	99.429%
8198	NIPPON CARBIDE	0.001%	99.430%
8199	HAN JIN TRANSPO	0.001%	99.430%
8200	TURVO INTERNATI	0.001%	99.431%
8201	HELLENIC PETROL	0.001%	99.431%
8202	COSMO LADY CHIN	0.001%	99.432%
8203	QUANTA STORAGE	0.001%	99.432%
8204	YUEXIU TRANSPOR	0.001%	99.433%
8205	OLAV THON EIEND	0.001%	99.433%
8206	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.434%
8207	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.434%
8208	ASCOPIAVE SPA	0.001%	99.435%
8209	JAPAN AIRPORT T	0.001%	99.435%
8210	SILICON WORKS	0.001%	99.436%
8211	HARIMA CHEMICAL	0.001%	99.436%
8212	TECHNOPRO HLDGS	0.001%	99.437%
8213	MBK PCL	0.001%	99.437%
8214	UMW HLDGS BERHA	0.001%	99.438%
8215	ZOOPLA PROPERTY	0.001%	99.438%
8216	F&A AQUA HOLDIN	0.001%	99.439%
8217	FONTERRA SHAREH	0.001%	99.439%
8218	NISSIN SUGAR HO	0.001%	99.440%
8219	EAGLE NICE INTE	0.001%	99.440%
8220	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.441%
8221	MORITO CO	0.001%	99.441%
8222	JK TYRE & INDUS	0.001%	99.442%
8223	YEONG GUAN ENER	0.001%	99.442%
8224	STARTEK INC	0.001%	99.443%
8225	MILBON CO	0.001%	99.443%
8226	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.444%
8227	KYODO PRINTING	0.001%	99.444%
8228	K&O ENERGY GROU	0.001%	99.445%
8229	CASETEK HOLDING	0.000%	99.445%
8230	VARDHMAN TEXTIL	0.000%	99.446%
8231	APT SATELLITE	0.000%	99.446%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	MPI CORPORATION	0.000%	99.447%
8233	TOHO TITANIUM C	0.000%	99.447%
8234	JAPAN MATERIAL	0.000%	99.448%
8235	RICH DEVELOPMEN	0.000%	99.448%
8236	GLAXOSMITHKLINE	0.000%	99.449%
8237	PT PAN INDONESIA	0.000%	99.449%
8238	JINLI GROUP HOL	0.000%	99.450%
8239	HANWHA SECS	0.000%	99.450%
8240	SUNSHINE 10	0.000%	99.451%
8241	GIGASTORAGE COR	0.000%	99.451%
8242	LITE-ON SEMICON	0.000%	99.452%
8243	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.000%	99.452%
8244	CONCORD NEW ENE	0.000%	99.453%
8245	FENIX OUTDOOR I	0.000%	99.453%
8246	CHINA ELEC OPTI	0.000%	99.454%
8247	SUZLON ENERGY L	0.000%	99.454%
8248	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.455%
8249	ATSUGI NYLON IN	0.000%	99.455%
8250	LAND & HOUSE PU	0.000%	99.456%
8251	MPACT LIMITED	0.000%	99.456%
8252	COSCO CORPORATI	0.000%	99.457%
8253	MALAYSIAN PACIF	0.000%	99.457%
8254	SEKERBANK	0.000%	99.458%
8255	GREEN SEAL HOLD	0.000%	99.458%
8256	MACQUARIE ATLAS	0.000%	99.459%
8257	HUSQVARNA AB	0.000%	99.459%
8258	SOLAR APPLIED M	0.000%	99.460%
8259	HANSEN TECHNOLO	0.000%	99.460%
8260	ALPHA NETWORKS	0.000%	99.461%
8261	OKINAWA CELLULA	0.000%	99.461%
8262	FALCK RENEWABLE	0.000%	99.462%
8263	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.462%
8264	MITSUUROKO CO L	0.000%	99.463%
8265	NATIONAL COMMERCE CORP COMMON STOCK	0.000%	99.463%
8266	CRAWFORD & CO	0.000%	99.464%
8267	LUNDIN GOLD INC	0.000%	99.464%
8268	GFT TECHNOLOGY	0.000%	99.465%
8269	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.465%
8270	M DIAS BRANCO S	0.000%	99.466%
8271	TOKYO ELECTRON	0.000%	99.466%
8272	ELETROPAULO MET	0.000%	99.467%
8273	KOLAO HOLDINGS	0.000%	99.467%
8274	IMDEX LTD	0.000%	99.468%
8275	CORONA CORP	0.000%	99.468%
8276	BALRAMPUR CHINI	0.000%	99.469%
8277	DONGWON DEVELOP	0.000%	99.469%
8278	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	99.469%
8279	AIPHONE CO	0.000%	99.470%
8280	BEIJING URBAN C	0.000%	99.470%
8281	UOB-KAY HIAN HO	0.000%	99.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	UNIZYX HOLDING	0.000%	99.471%
8283	CARDNO LIMITED	0.000%	99.472%
8284	DELTA-GALIL IND	0.000%	99.472%
8285	TELESITES SAB D	0.000%	99.473%
8286	CHAIN STORE OKU	0.000%	99.473%
8287	MALAYAN CEMENT	0.000%	99.474%
8288	F-SECURE OYJ	0.000%	99.474%
8289	CARDINAL ENERGY	0.000%	99.475%
8290	MEIKO NETWORK J	0.000%	99.475%
8291	ANICOM HOLDINGS	0.000%	99.476%
8292	PAYPOINT	0.000%	99.476%
8293	WOWOW INC	0.000%	99.477%
8294	BRACK CAPITAL P	0.000%	99.477%
8295	KONGSBERG GRUPP	0.000%	99.478%
8296	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.000%	99.478%
8297	AMUSE INC	0.000%	99.479%
8298	NIEN MADE ENTER	0.000%	99.479%
8299	FUJI PHARM CO L	0.000%	99.480%
8300	PHARMAENGINE IN	0.000%	99.480%
8301	LSB INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.481%
8302	LASSONDE INDS INC CLASS A COMMON STOCK	0.000%	99.481%
8303	MARS ENGINEERIN	0.000%	99.482%
8304	CRAWFORD & CO	0.000%	99.482%
8305	SUPERMAX CORPOR	0.000%	99.483%
8306	NIPPON KOEI CO	0.000%	99.483%
8307	SCHIBSTED ASA	0.000%	99.484%
8308	GUANGSHEN RAILW	0.000%	99.484%
8309	SHANDONG XINHUA	0.000%	99.485%
8310	OILES CORPORATI	0.000%	99.485%
8311	ASHIMORI INDUST	0.000%	99.485%
8312	CITY LODGE HOTE	0.000%	99.486%
8313	KAVERI SEED CO	0.000%	99.486%
8314	WIRECARD AG	0.000%	99.487%
8315	AHRESTY CORP	0.000%	99.487%
8316	HOTEL PROPERTY	0.000%	99.488%
8317	ENF TECHNOLOGY	0.000%	99.488%
8318	AA PLC	0.000%	99.489%
8319	SHENG SIONG GRO	0.000%	99.489%
8320	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.490%
8321	HENGXING	0.000%	99.490%
8322	HOEGH LNG HOLDI	0.000%	99.491%
8323	AUST WORLDWIDE	0.000%	99.491%
8324	CREATE RESTAURA	0.000%	99.492%
8325	HASTINGS GROUP	0.000%	99.492%
8326	CREDITO REAL SA	0.000%	99.493%
8327	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.493%
8328	BIJOU BRIGITTE	0.000%	99.494%
8329	RELIANCE HOME F	0.000%	99.494%
8330	COMMUNISIS PLC	0.000%	99.495%
8331	CITY TELECOM (H	0.000%	99.495%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	KEC INTERNATION	0.000%	99.496%
8333	NIPPON YUSOKI C	0.000%	99.496%
8334	GRO-BELS CO LTD	0.000%	99.496%
8335	IMMSI SPA	0.000%	99.497%
8336	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.497%
8337	OHSHO FOOD SERV	0.000%	99.498%
8338	SHIBAURA ELECTR	0.000%	99.498%
8339	HI-P INTERNATIO	0.000%	99.499%
8340	UNIDEN CORP	0.000%	99.499%
8341	BANCO DE BOGOTA	0.000%	99.500%
8342	IDEC CORPORATIO	0.000%	99.500%
8343	ATRIA GROUP PLC	0.000%	99.501%
8344	RADEX-HERAKLITH	0.000%	99.501%
8345	XIABUXIABU CATE	0.000%	99.502%
8346	GRUPO AVAL ACCI	0.000%	99.502%
8347	OSJB HOLDINGS C	0.000%	99.503%
8348	FRASERS CENTREP	0.000%	99.503%
8349	SILVER GRANT IN	0.000%	99.504%
8350	MEISEI INDUSTRI	0.000%	99.504%
8351	TAIWAN PCB TECH	0.000%	99.505%
8352	ALICO INC COMMON STOCK USD1.0	0.000%	99.505%
8353	TOYO ELECTRIC	0.000%	99.505%
8354	LOPEZ HOLDINGS	0.000%	99.506%
8355	ORIENT SEMICOND	0.000%	99.506%
8356	MATSUDA SANGYO	0.000%	99.507%
8357	BASTIDE LE CONF	0.000%	99.507%
8358	KPIT TECHNOLOGI	0.000%	99.508%
8359	ENERGA SA	0.000%	99.508%
8360	OCEAN-LAND GROU	0.000%	99.509%
8361	RAYSEARCH LABOR	0.000%	99.509%
8362	JIAYUAN INTERNA	0.000%	99.510%
8363	GROUPE CRIT	0.000%	99.510%
8364	CREATE SD HOLDI	0.000%	99.511%
8365	BANCO SANTANDER CHILE ADR ADR	0.000%	99.511%
8366	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.000%	99.512%
8367	METALLURGICAL C	0.000%	99.512%
8368	ASKA PHARMACEU	0.000%	99.513%
8369	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.513%
8370	CTT-CORREIOS DE	0.000%	99.513%
8371	PVR LTD	0.000%	99.514%
8372	OYO CORPORATION	0.000%	99.514%
8373	SUNG KWANG BEND	0.000%	99.515%
8374	CHIBA KOGYO BAN	0.000%	99.515%
8375	KOMATSU SEIREN	0.000%	99.516%
8376	AIXTRON SE	0.000%	99.516%
8377	WATAMI FOOD SER	0.000%	99.517%
8378	WALLISER KANTON	0.000%	99.517%
8379	JIMOTO HLDGS IN	0.000%	99.518%
8380	JAPAN MEDICAL D	0.000%	99.518%
8381	YAKUODO CO LTD	0.000%	99.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	BIRLA CORP LTD	0.000%	99.519%
8383	KENON HLDGS LTD	0.000%	99.519%
8384	TOKYO KEIKI INC	0.000%	99.520%
8385	NIPPON VALQUA I	0.000%	99.520%
8386	CHINA SANJIANG	0.000%	99.521%
8387	DELTA PROPERTY	0.000%	99.521%
8388	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.522%
8389	KIRKLAND S INC COMMON STOCK	0.000%	99.522%
8390	INTERNATIONAL S	0.000%	99.523%
8391	PAN JIT INTERNA	0.000%	99.523%
8392	CHINA ALL ACCES	0.000%	99.524%
8393	HEUNG-A SHIPPIN	0.000%	99.524%
8394	MONOGATARI CORP	0.000%	99.525%
8395	UNITECH LIMITED	0.000%	99.525%
8396	SERCO GROUP	0.000%	99.525%
8397	AGUAS ANDINAS S	0.000%	99.526%
8398	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.526%
8399	MITSUBISHI PAPE	0.000%	99.527%
8400	TOTAL ACCESS CO	0.000%	99.527%
8401	SHIPPING CP IND	0.000%	99.528%
8402	BOLSA DE VALOR	0.000%	99.528%
8403	YAHAGI CONST CO	0.000%	99.529%
8404	JUST DIAL LTD	0.000%	99.529%
8405	NOHMI BOSAI	0.000%	99.530%
8406	HAKUTO CO	0.000%	99.530%
8407	HAICHANG HOLDIN	0.000%	99.530%
8408	DYNAGREEN ENVIR	0.000%	99.531%
8409	FOXTONS GROUP P	0.000%	99.531%
8410	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.532%
8411	SILICONWARE PRE	0.000%	99.532%
8412	UNIVERSAL CEMEN	0.000%	99.533%
8413	JUNGFRAUBAHN HL	0.000%	99.533%
8414	ON THE BEACH GR	0.000%	99.534%
8415	WAH LEEIndustr	0.000%	99.534%
8416	YASUDA WAREHOUS	0.000%	99.535%
8417	NAMHAE CHEMICAL	0.000%	99.535%
8418	YAT SING HOLDIN	0.000%	99.536%
8419	RINNAI CORP	0.000%	99.536%
8420	SANOH INDUSTRIA	0.000%	99.536%
8421	POONGSAN HOLDIN	0.000%	99.537%
8422	HANSOL CHEMICAL	0.000%	99.537%
8423	SBW	0.000%	99.538%
8424	PINGUELY-HAULOT	0.000%	99.538%
8425	NEC CAPITAL SOL	0.000%	99.539%
8426	SAMSUNG CARD	0.000%	99.539%
8427	AVIC INTERNATIO	0.000%	99.540%
8428	JACKPOTJOY PLC	0.000%	99.540%
8429	CEMENTOS ARGOS	0.000%	99.540%
8430	PANIN FINANCIAL	0.000%	99.541%
8431	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	GUOLIAN SECURIT	0.000%	99.542%
8433	HONG KONG AIRCR	0.000%	99.542%
8434	BEIJING ENT MED	0.000%	99.543%
8435	KYOKUTO SECURIT	0.000%	99.543%
8436	CHINA OCEANWIDE	0.000%	99.544%
8437	MILLS ESTRUTURA	0.000%	99.544%
8438	MEDCO ENERGI IN	0.000%	99.545%
8439	NIHON KAGAKU SA	0.000%	99.545%
8440	TAIWAN SOGO SHI	0.000%	99.545%
8441	MESOBLAST LTD	0.000%	99.546%
8442	STO AG-PREFERRE	0.000%	99.546%
8443	DALRADIAN RESOU	0.000%	99.547%
8444	ADANI ENTERPRIS	0.000%	99.547%
8445	IVE GROUP LTD	0.000%	99.548%
8446	EAST CAPITAL EX	0.000%	99.548%
8447	SCHALTBAU HOLDI	0.000%	99.549%
8448	CSBC CORPORATIO	0.000%	99.549%
8449	RYODEN TRADING	0.000%	99.549%
8450	CMIC HOLDINGS C	0.000%	99.550%
8451	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.550%
8452	HILONG HOLDING	0.000%	99.551%
8453	TOKYO ROPE MFG	0.000%	99.551%
8454	EXMAR	0.000%	99.552%
8455	DATALOGIC SPA	0.000%	99.552%
8456	XP POWER LTD	0.000%	99.553%
8457	SWCC SHOWA HOLD	0.000%	99.553%
8458	E.I.D.-PARRY(IN	0.000%	99.553%
8459	DIOS FASTIGHETE	0.000%	99.554%
8460	CHIP ENG SENG C	0.000%	99.554%
8461	EXEL INDUSTRIES	0.000%	99.555%
8462	TOKYO ENERGY&SY	0.000%	99.555%
8463	KUANGCHI SCIENC	0.000%	99.556%
8464	LAI SUN GARMENT	0.000%	99.556%
8465	WPP AUNZ LTD	0.000%	99.557%
8466	CGN MEIYA POWER	0.000%	99.557%
8467	CAPRO CORPN	0.000%	99.557%
8468	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.558%
8469	I-NET CORP	0.000%	99.558%
8470	MARUZEN SHOWA U	0.000%	99.559%
8471	KURIMOTO	0.000%	99.559%
8472	MEDIA PRIMA BHD	0.000%	99.560%
8473	COPEL PARANA EN	0.000%	99.560%
8474	DAIKOKU DENKI C	0.000%	99.561%
8475	ABILITY ENTERPR	0.000%	99.561%
8476	CNA GR PHAR	0.000%	99.561%
8477	MARVELOUS AQL I	0.000%	99.562%
8478	AMOT INVESTMENT	0.000%	99.562%
8479	POCKET CARD CO	0.000%	99.563%
8480	KINGSWAY FINANC	0.000%	99.563%
8481	NIIT TECHNOLOGI	0.000%	99.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MACA LIMITED	0.000%	99.564%
8483	POYA CO LTD	0.000%	99.565%
8484	OTOKAR OTOMOTIV	0.000%	99.565%
8485	HOLTEK SEMICONDR	0.000%	99.565%
8486	FUSION PARTNERS	0.000%	99.566%
8487	PAL CO LTD	0.000%	99.566%
8488	FURUSATO INDUST	0.000%	99.567%
8489	SUN INTL LTD	0.000%	99.567%
8490	METALS X LTD	0.000%	99.568%
8491	MICROBIO CO LTD	0.000%	99.568%
8492	TAKACHIHO ELECT	0.000%	99.569%
8493	TIANJIN DEVMT H	0.000%	99.569%
8494	TODA KOGYO CORP	0.000%	99.569%
8495	WESTGOLD RESOUR	0.000%	99.570%
8496	F@N COMMUNICATI	0.000%	99.570%
8497	ZINWELL CORP	0.000%	99.571%
8498	NAUTILUS MINERA	0.000%	99.571%
8499	MOBILEPHONE TEL	0.000%	99.572%
8500	SA SA INTL HLDG	0.000%	99.572%
8501	AOC HOLDINGS IN	0.000%	99.572%
8502	TOMOKU CO	0.000%	99.573%
8503	TUNE INS HOLDIN	0.000%	99.573%
8504	HOPEWELL HIGHWA	0.000%	99.574%
8505	AJIS CO LTD	0.000%	99.574%
8506	ZENG HSING INDL	0.000%	99.575%
8507	TACHIBANA ELETE	0.000%	99.575%
8508	SWANCOR	0.000%	99.575%
8509	ALDERMORE GROUP	0.000%	99.576%
8510	NISSHIN FUDOSAN	0.000%	99.576%
8511	CHUNG HWA PULP	0.000%	99.577%
8512	TUBACEX SA	0.000%	99.577%
8513	NITTO KOHKI CO	0.000%	99.578%
8514	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.578%
8515	CAMBIAN GROUP P	0.000%	99.579%
8516	LIAN BENG GROUP	0.000%	99.579%
8517	GNCO	0.000%	99.579%
8518	UNITED ENERGY G	0.000%	99.580%
8519	CONSTRUTORA TEN	0.000%	99.580%
8520	CARLO CAVAZZI H	0.000%	99.581%
8521	INNOTECH CORP	0.000%	99.581%
8522	CHUKYO BANK	0.000%	99.582%
8523	ZUMTOBEL AG	0.000%	99.582%
8524	BERJAYA SPORTS	0.000%	99.582%
8525	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.583%
8526	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.583%
8527	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.584%
8528	TA ENTERPRISE B	0.000%	99.584%
8529	INFO SVS INTL	0.000%	99.585%
8530	SCIENTEX BERHAD	0.000%	99.585%
8531	CHIYODA INTEGRE	0.000%	99.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	HUA HAN BIO-PHA	0.000%	99.586%
8533	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.000%	99.586%
8534	TOYO SECURITIES	0.000%	99.587%
8535	BYUCKSAN CORP	0.000%	99.587%
8536	DOOSAN ENGINE C	0.000%	99.588%
8537	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.588%
8538	GOCOMPARE.COM G	0.000%	99.588%
8539	IJT TECHNOLOGY	0.000%	99.589%
8540	RASSINI SAB DE	0.000%	99.589%
8541	HUGEL INC	0.000%	99.590%
8542	ASAHI CO LTD	0.000%	99.590%
8543	H+H INTERNATION	0.000%	99.591%
8544	CYBERDYNE INC	0.000%	99.591%
8545	TIANGONG INTERN	0.000%	99.591%
8546	SEOHEE CONSTRUC	0.000%	99.592%
8547	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.592%
8548	KAROON GAS AUST	0.000%	99.593%
8549	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.593%
8550	OPPENHEIMER HLD	0.000%	99.593%
8551	KROSAKI CORP	0.000%	99.594%
8552	CEDAR WOODS PRO	0.000%	99.594%
8553	ARIAKE JAPAN CO	0.000%	99.595%
8554	CHUETSU PULP&PA	0.000%	99.595%
8555	KEPCO PLANT SER	0.000%	99.596%
8556	APPLIED DEVELOP	0.000%	99.596%
8557	SCHIBSTED ASA	0.000%	99.596%
8558	BELLAMY'S AUSTR	0.000%	99.597%
8559	HANMI PHARM CO	0.000%	99.597%
8560	EKORNES ASA	0.000%	99.598%
8561	VINDA INTERNATI	0.000%	99.598%
8562	MATSUI CONST CO	0.000%	99.599%
8563	VAN LANSCHOT NV	0.000%	99.599%
8564	BROOKFIELD REAL	0.000%	99.599%
8565	KNM GROUP BERHA	0.000%	99.600%
8566	PRUMO LOGISTICA	0.000%	99.600%
8567	LEALEA ENTERPRI	0.000%	99.601%
8568	SINCERE NAVIGAT	0.000%	99.601%
8569	ACTIA GROUP	0.000%	99.601%
8570	GOLD RESOURCE CORP COMMON STOCK USD.001	0.000%	99.602%
8571	REGIS HEALTHCAR	0.000%	99.602%
8572	TAIWAN LAND DEV	0.000%	99.603%
8573	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.603%
8574	KEIYO CO	0.000%	99.604%
8575	ALEXANDER FORBE	0.000%	99.604%
8576	TMAC RESOURCES	0.000%	99.604%
8577	GLOBE UNION IND	0.000%	99.605%
8578	UNION BANK OF P	0.000%	99.605%
8579	NIHON CHOUZAI C	0.000%	99.606%
8580	GATEWAY DISTRIP	0.000%	99.606%
8581	PACIFIC HOSPITA	0.000%	99.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	NATORI CO LTD	0.000%	99.607%
8583	QLIRO GROUP AB	0.000%	99.607%
8584	ALARKO HOLDINGS	0.000%	99.608%
8585	BATU KAWAN BHD	0.000%	99.608%
8586	UNITECH PRINTED	0.000%	99.609%
8587	ARES ALLERGY HO	0.000%	99.609%
8588	HARBORONE BANCORP INC COMMON STOCK	0.000%	99.609%
8589	SINKO INDUSTRIE	0.000%	99.610%
8590	ORIENTAL BK OF	0.000%	99.610%
8591	SSANGYONG MOTOR	0.000%	99.611%
8592	SANYO ELEC RAIL	0.000%	99.611%
8593	FOOSUNG CO LTD	0.000%	99.612%
8594	SABATE DIOSOS	0.000%	99.612%
8595	GUANGDONG KELON	0.000%	99.612%
8596	AVIC INTL HOLD	0.000%	99.613%
8597	COGOBUY GROUP	0.000%	99.613%
8598	CHINA XLX FERTI	0.000%	99.614%
8599	ALTISOURCE PORT	0.000%	99.614%
8600	ABOITIZ POWER C	0.000%	99.614%
8601	ASCENDIS HEALTH	0.000%	99.615%
8602	SARTORIUS STEDI	0.000%	99.615%
8603	NIPPON SHARYO	0.000%	99.616%
8604	MAXIS BHD	0.000%	99.616%
8605	TOYO RADIATOR C	0.000%	99.616%
8606	HISAKA WORKS LT	0.000%	99.617%
8607	SABANA SHARIAH	0.000%	99.617%
8608	HILTON FOOD GRO	0.000%	99.618%
8609	NAGATANIEN CO L	0.000%	99.618%
8610	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.619%
8611	MARKETECH INTL	0.000%	99.619%
8612	CENIT AG SYSTEM	0.000%	99.619%
8613	SOBHA LIMITED	0.000%	99.620%
8614	ING BANK SLASKI	0.000%	99.620%
8615	HSIN KUANG STEE	0.000%	99.621%
8616	YUGANG INTL	0.000%	99.621%
8617	KITANO CONST CO	0.000%	99.621%
8618	MIMASU SEMICOND	0.000%	99.622%
8619	XINJIANG XINXIN	0.000%	99.622%
8620	ARGAN SA	0.000%	99.623%
8621	TYMAN PLC	0.000%	99.623%
8622	LOTTE NON-LIFE	0.000%	99.623%
8623	HARIM CO LTD	0.000%	99.624%
8624	AGABANG&COMPANY	0.000%	99.624%
8625	JIANGNAN GROUP	0.000%	99.625%
8626	SC ASSET CORPOR	0.000%	99.625%
8627	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.625%
8628	URTHECAST CORP	0.000%	99.626%
8629	S.M. ENTERTAINM	0.000%	99.626%
8630	SAM YOUNG ELECT	0.000%	99.627%
8631	HYFLUX LTD	0.000%	99.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	SHENGJING BANK	0.000%	99.627%
8633	HNA HLDGS GP CO	0.000%	99.628%
8634	AIRASIA X BHD	0.000%	99.628%
8635	GUJARAT NARM	0.000%	99.629%
8636	HINDUSTAN CONST	0.000%	99.629%
8637	CHU KONG SHIPPI	0.000%	99.630%
8638	TV AZTECA	0.000%	99.630%
8639	KANADEN CORP	0.000%	99.630%
8640	ZIG SHENG INDL	0.000%	99.631%
8641	SVENSKA HANDELS	0.000%	99.631%
8642	VILLA WORLD LTD	0.000%	99.632%
8643	ASALEO CARE LTD	0.000%	99.632%
8644	EDREAMS ODIGEO	0.000%	99.632%
8645	ICOM INCORPORAT	0.000%	99.633%
8646	NITTOC CONST CO	0.000%	99.633%
8647	JHSF PARTICIPAC	0.000%	99.634%
8648	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.634%
8649	GRAND BAOXIN AU	0.000%	99.634%
8650	LEAF GROUP LTD COMMON STOCK USD.0001	0.000%	99.635%
8651	ITOCHU SHOKUHIN	0.000%	99.635%
8652	MUCKLOW(A&J) GR	0.000%	99.636%
8653	AMATA CORP PUBL	0.000%	99.636%
8654	SHINSEGAE FOOD	0.000%	99.636%
8655	KAS BANK	0.000%	99.637%
8656	HARDINGE INC	0.000%	99.637%
8657	AMARA RAJA BATT	0.000%	99.638%
8658	STOCK SPIRITS G	0.000%	99.638%
8659	SOCO INTERNATIO	0.000%	99.638%
8660	SAETA YIELD SA	0.000%	99.639%
8661	RAMELIUS RESOUR	0.000%	99.639%
8662	ESSITY AKTIEBOL	0.000%	99.639%
8663	SHINKONG INSURA	0.000%	99.640%
8664	SOUNDWILL HOLDI	0.000%	99.640%
8665	OCTODEC	0.000%	99.641%
8666	PCM INC COMMON STOCK USD.001	0.000%	99.641%
8667	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.641%
8668	SUNGCHANG ENTER	0.000%	99.642%
8669	SPACE CO LTD	0.000%	99.642%
8670	SIRTEC INTERNAT	0.000%	99.643%
8671	NAN HAI CORPORA	0.000%	99.643%
8672	LAOX CO	0.000%	99.643%
8673	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.644%
8674	KNOW IT AB	0.000%	99.644%
8675	KEIHANSHIN RL	0.000%	99.645%
8676	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.645%
8677	SKANDIABANKEN A	0.000%	99.645%
8678	KYOBO SECURITIE	0.000%	99.646%
8679	BIOTEST AG	0.000%	99.646%
8680	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.647%
8681	VIRBAC	0.000%	99.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	TIGA PILAR SEJA	0.000%	99.647%
8683	SPIRE HEALTHCAR	0.000%	99.648%
8684	VETOQUINOL SA	0.000%	99.648%
8685	FJ NEXT CO LTD	0.000%	99.648%
8686	LIFETECH SCIENT	0.000%	99.649%
8687	TAEWOONG CO	0.000%	99.649%
8688	LIVART CO LTD	0.000%	99.650%
8689	TUAN SING HLDGS	0.000%	99.650%
8690	SHANGHAI DASHEN	0.000%	99.650%
8691	SURYA CITRA MED	0.000%	99.651%
8692	U-SHIN	0.000%	99.651%
8693	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.652%
8694	PRECIOUS SHIPPI	0.000%	99.652%
8695	LH FINANCIAL GR	0.000%	99.652%
8696	CHIYODA CO	0.000%	99.653%
8697	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.653%
8698	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.653%
8699	ALLAHABAD BANK	0.000%	99.654%
8700	IWASAKI ELECTRI	0.000%	99.654%
8701	ESPRINET SPA	0.000%	99.655%
8702	GRAND KOREA LEI	0.000%	99.655%
8703	ECKERT & ZIEGLE	0.000%	99.655%
8704	NL INDUSTRIES	0.000%	99.656%
8705	SWEDISH ORPHAN	0.000%	99.656%
8706	CAL-COMP ELECTR	0.000%	99.657%
8707	PALIBURG HOLDIN	0.000%	99.657%
8708	GREAT PANTHER S	0.000%	99.657%
8709	SUNSPRING METAL	0.000%	99.658%
8710	CIVEO CORP	0.000%	99.658%
8711	ICHIYOSHI SECS	0.000%	99.658%
8712	JOHN LAING GROU	0.000%	99.659%
8713	KANAGAWA CHUO K	0.000%	99.659%
8714	CHINA ORIENTAL	0.000%	99.660%
8715	JALUX INC	0.000%	99.660%
8716	ABG SUNDAL COLL	0.000%	99.660%
8717	BUMRUNGRAD HOPT	0.000%	99.661%
8718	SUPALAI PCL-NVD	0.000%	99.661%
8719	DAOU DATA CORP	0.000%	99.662%
8720	POSCO ICT CO LT	0.000%	99.662%
8721	CYBERTAN TECHNO	0.000%	99.662%
8722	ERAWAN GROUP	0.000%	99.663%
8723	YUNGSHIN GLOBAL	0.000%	99.663%
8724	JANOME SEWING M	0.000%	99.663%
8725	CENTURIA METROP	0.000%	99.664%
8726	ADO Group Ltd	0.000%	99.664%
8727	ANHUI EXPRESSWA	0.000%	99.665%
8728	EMPEROR WATCH A	0.000%	99.665%
8729	DORO AB	0.000%	99.665%
8730	ASUNARO AOKI CO	0.000%	99.666%
8731	BIMB HLDGS BERH	0.000%	99.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	EMCORE CORP COMMON STOCK	0.000%	99.666%
8733	PROACT IT GROUP	0.000%	99.667%
8734	PW MEDTECH GROU	0.000%	99.667%
8735	KWALITY LTD	0.000%	99.668%
8736	HARIM HOLDINGS	0.000%	99.668%
8737	GODO STEEL	0.000%	99.668%
8738	APCB INC	0.000%	99.669%
8739	KITAGAWA IRON W	0.000%	99.669%
8740	ADCOCK INGRAM H	0.000%	99.669%
8741	TECK RESOURCES	0.000%	99.670%
8742	FEINTOOL INTERN	0.000%	99.670%
8743	TECHNOVATOR INT	0.000%	99.671%
8744	OSK HOLDINGS BH	0.000%	99.671%
8745	ILSHIN SPINNING	0.000%	99.671%
8746	NZX LTD	0.000%	99.672%
8747	JASTRZEBSKA SPO	0.000%	99.672%
8748	SERVCORP	0.000%	99.672%
8749	P S CORPORATION	0.000%	99.673%
8750	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.673%
8751	BIGBEN INTERACT	0.000%	99.674%
8752	BEST PACIFIC IN	0.000%	99.674%
8753	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.674%
8754	COLLINS FOOD LT	0.000%	99.675%
8755	INTERSERVE PLC	0.000%	99.675%
8756	GRUH FINANCE	0.000%	99.675%
8757	YOMIURI LAND CO	0.000%	99.676%
8758	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.676%
8759	KWANG DONG PHAR	0.000%	99.677%
8760	GUJARAT MINERAL	0.000%	99.677%
8761	CABCHARGE AUSTR	0.000%	99.677%
8762	DELEK AUTOMOTIV	0.000%	99.678%
8763	TAMBURI INVESTM	0.000%	99.678%
8764	KYOSAN ELECTRIC	0.000%	99.678%
8765	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.679%
8766	MICROPORT SCIEN	0.000%	99.679%
8767	GUNNEBO AB	0.000%	99.680%
8768	ICHIA TECHNOLOG	0.000%	99.680%
8769	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.680%
8770	QAF LTD	0.000%	99.681%
8771	SUGIMOTO & CO L	0.000%	99.681%
8772	L&K ENGINEERING	0.000%	99.681%
8773	NHPC LTD	0.000%	99.682%
8774	FRANCE BED HOLD	0.000%	99.682%
8775	TI FINANCIAL HO	0.000%	99.682%
8776	TOFAS TURK OTOM	0.000%	99.683%
8777	TOYO CORPORATIO	0.000%	99.683%
8778	GEK GROUP OF CO	0.000%	99.684%
8779	CHUANGS CONS IN	0.000%	99.684%
8780	CIE FINANCIER T	0.000%	99.684%
8781	GENKY STORES IN	0.000%	99.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	CHIPMOS TECHNOL	0.000%	99.685%
8783	TREVI FINANZIAR	0.000%	99.685%
8784	KYOKUYO CO LTD	0.000%	99.686%
8785	NIPPON FINE CHE	0.000%	99.686%
8786	PFIZER LTD	0.000%	99.687%
8787	TAKAOKA TOKO HL	0.000%	99.687%
8788	NICHIBAN CO	0.000%	99.687%
8789	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.688%
8790	TOEI ANIMATION	0.000%	99.688%
8791	FORMOSAN RUBBER	0.000%	99.688%
8792	QINHUANGDAO POR	0.000%	99.689%
8793	DFS FURNITURE L	0.000%	99.689%
8794	HADERA PAPER LT	0.000%	99.689%
8795	EMPERIA HOLDING	0.000%	99.690%
8796	CARLSBERG BREWE	0.000%	99.690%
8797	PRONEXUS INC	0.000%	99.691%
8798	JAPAN BUSINESS	0.000%	99.691%
8799	MATSUI SECURITI	0.000%	99.691%
8800	HUCHEMS FINE CH	0.000%	99.692%
8801	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.692%
8802	EVERI HOLDINGS INC COMMON STOCK USD.001	0.000%	99.692%
8803	DONG AH TIRE&RU	0.000%	99.693%
8804	ACBEL POLYTECH	0.000%	99.693%
8805	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.693%
8806	WELLING HOLD LT	0.000%	99.694%
8807	ASIA PACIFIC TE	0.000%	99.694%
8808	ITC PROPERTIES	0.000%	99.695%
8809	VALUE PARTNERS	0.000%	99.695%
8810	SKELLERUP HOLDI	0.000%	99.695%
8811	CHORI CO LTD	0.000%	99.696%
8812	THYE MING INDUS	0.000%	99.696%
8813	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.696%
8814	MIKUNI CORP	0.000%	99.697%
8815	DISH TV INDIA L	0.000%	99.697%
8816	BING-GRAE	0.000%	99.697%
8817	KITO CORP	0.000%	99.698%
8818	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.698%
8819	NIPPON YAKIN KO	0.000%	99.699%
8820	CNQC INTERNATIO	0.000%	99.699%
8821	TOWER BERSAMA I	0.000%	99.699%
8822	LOTUS BAKERIES	0.000%	99.700%
8823	EGUARANTEE INC.	0.000%	99.700%
8824	C UYEMURA & CO	0.000%	99.700%
8825	NETMIND FINANCI	0.000%	99.701%
8826	JAPAN PILE CORP	0.000%	99.701%
8827	STANDARD FOODS	0.000%	99.701%
8828	JW HOLDINGS COR	0.000%	99.702%
8829	HARBOUR CENTRE	0.000%	99.702%
8830	KANGDA INTERNAT	0.000%	99.702%
8831	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	MISAWA HOMES HO	0.000%	99.703%
8833	ROMANDE ENERGIE	0.000%	99.704%
8834	YOMEISHU SEIZO	0.000%	99.704%
8835	ARTNATURE INC	0.000%	99.704%
8836	TAMARACK VALLEY	0.000%	99.705%
8837	KAWAI MUSICAL I	0.000%	99.705%
8838	MANDOM CORP	0.000%	99.705%
8839	TECNISA SA	0.000%	99.706%
8840	GUOCO GROUP	0.000%	99.706%
8841	TRAVELZOO COMMON STOCK USD.01	0.000%	99.706%
8842	RESTAURANT BRAN	0.000%	99.707%
8843	TOA OIL CO LTD	0.000%	99.707%
8844	HIOKI EE CORP	0.000%	99.707%
8845	SEKONIX CO LTD	0.000%	99.708%
8846	GILLETTE INDIA	0.000%	99.708%
8847	FARMSCO	0.000%	99.709%
8848	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.709%
8849	HONG FOK CORP	0.000%	99.709%
8850	NAPHTHA ISRAEL	0.000%	99.710%
8851	HUNG POO CONSTR	0.000%	99.710%
8852	TRIVENI ENGINEE	0.000%	99.710%
8853	LIFESTYLE CHINA	0.000%	99.711%
8854	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.711%
8855	VIEWWORKS CO LTD	0.000%	99.711%
8856	GUN EI CHEM IND	0.000%	99.712%
8857	FORTIS HLTH (IN	0.000%	99.712%
8858	NITTO SEIKO CO	0.000%	99.712%
8859	PRICER AB	0.000%	99.713%
8860	mitsui + CO LTD SPONS ADR ADR	0.000%	99.713%
8861	WUS PRINTD CIRC	0.000%	99.713%
8862	CONVOY FINANCIA	0.000%	99.714%
8863	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.714%
8864	HYUNDAI HCN CO	0.000%	99.714%
8865	AIZAWA SECURITI	0.000%	99.715%
8866	HANNSTAR BOARD	0.000%	99.715%
8867	MATSUYA CO (TOK	0.000%	99.716%
8868	LEIFHEIT AG	0.000%	99.716%
8869	MANZ AUTOMATION	0.000%	99.716%
8870	INTERPARK CORP	0.000%	99.717%
8871	BANGKOK BANK	0.000%	99.717%
8872	AMADEUS FIRE AG	0.000%	99.717%
8873	CLS HOLDINGS PL	0.000%	99.718%
8874	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.718%
8875	NAKAMURAYA CO L	0.000%	99.718%
8876	VIA HOLDINGS IN	0.000%	99.719%
8877	ASCENDAS INDIA	0.000%	99.719%
8878	SHENYIN WANGUO(0.000%	99.719%
8879	CARE PROPERTY I	0.000%	99.720%
8880	FORUS S.A.	0.000%	99.720%
8881	HC INTERNATIONA	0.000%	99.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	SAC'S BAR HOLDI	0.000%	99.721%
8883	CHUNGHWA PICTUR	0.000%	99.721%
8884	HONEYS CO LTD	0.000%	99.721%
8885	CANVEST ENVIRON	0.000%	99.722%
8886	THERMADOR GROUP	0.000%	99.722%
8887	SEA HOLDINGS LT	0.000%	99.722%
8888	PRIMO WATER CORP COMMON STOCK	0.000%	99.723%
8889	HENGDELI HOLDIN	0.000%	99.723%
8890	TOA DORO KOGYO	0.000%	99.723%
8891	ROSENBAUER INTE	0.000%	99.724%
8892	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.724%
8893	KOATSU GAS KOGY	0.000%	99.724%
8894	BW PLANTATION	0.000%	99.725%
8895	TAIKO BANK	0.000%	99.725%
8896	FURUNO ELECTRIC	0.000%	99.725%
8897	RASA INDUSTRIES	0.000%	99.726%
8898	YOULCHON CHEMIC	0.000%	99.726%
8899	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.727%
8900	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.000%	99.727%
8901	SHOEI FOODS COR	0.000%	99.727%
8902	ON-BRIGHT ELECT	0.000%	99.728%
8903	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.728%
8904	FUJI KIKO CO LT	0.000%	99.728%
8905	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.729%
8906	TAKIRON CO	0.000%	99.729%
8907	ENTRA ASA	0.000%	99.729%
8908	TOHO CO LTD	0.000%	99.730%
8909	FIRST TRACTOR C	0.000%	99.730%
8910	AMPER SA	0.000%	99.730%
8911	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.731%
8912	TEST RESEARCH I	0.000%	99.731%
8913	ISELECT LTD	0.000%	99.731%
8914	NISSUI PHARM CO	0.000%	99.732%
8915	PLAYMATES TOYS	0.000%	99.732%
8916	ICHIKEN CO LTD	0.000%	99.732%
8917	CHENNAI PETROLE	0.000%	99.733%
8918	SINOSOFT TECHNO	0.000%	99.733%
8919	HO TUNG CHEMICA	0.000%	99.733%
8920	MAMEZOU	0.000%	99.734%
8921	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.734%
8922	F&F COMPANY	0.000%	99.734%
8923	YORK WATER CO COMMON STOCK	0.000%	99.735%
8924	SHINWA KAIUN	0.000%	99.735%
8925	FLEURY MICHON	0.000%	99.735%
8926	TAKEEI CORPORAT	0.000%	99.736%
8927	G-7 HOLDINGS IN	0.000%	99.736%
8928	HYUNDAI CONSTRU	0.000%	99.736%
8929	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.737%
8930	CENTROTEC SUSTA	0.000%	99.737%
8931	PNE WIND AG	0.000%	99.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	YUME INC COMMON STOCK USD.001	0.000%	99.738%
8933	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.738%
8934	OSAKA ORGANIC C	0.000%	99.738%
8935	DEOLEO SA	0.000%	99.739%
8936	ENERGY FUELS INC COMMON STOCK	0.000%	99.739%
8937	SICHUAN EXPRESS	0.000%	99.739%
8938	ALINCO INC	0.000%	99.740%
8939	SANYO SHOKAI	0.000%	99.740%
8940	TOM TAILOR HOLD	0.000%	99.740%
8941	BLUE DART EXPRE	0.000%	99.741%
8942	TOKYO THEATRES	0.000%	99.741%
8943	SPRING REAL EST	0.000%	99.741%
8944	GUJARAT FLUOROC	0.000%	99.742%
8945	SHIN NIPPON AIR	0.000%	99.742%
8946	CENTRAL SEC PAT	0.000%	99.742%
8947	ULKER BISKUVI S	0.000%	99.743%
8948	EM-TECH CO LTD	0.000%	99.743%
8949	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.743%
8950	INAGEYA CO LTD	0.000%	99.744%
8951	GOLDEN LAND PRO	0.000%	99.744%
8952	DHIPAYA INSURAN	0.000%	99.744%
8953	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.745%
8954	CHONGKUNDANG	0.000%	99.745%
8955	ORBIS	0.000%	99.745%
8956	TELEFONICA CZEC	0.000%	99.746%
8957	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.746%
8958	GROUP LEASE PUB	0.000%	99.746%
8959	CHINA METAL INT	0.000%	99.747%
8960	KRS CORPORATION	0.000%	99.747%
8961	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.747%
8962	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.748%
8963	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.748%
8964	mitsui matsushi	0.000%	99.748%
8965	DAEWOONG CO LTD	0.000%	99.749%
8966	LUMAX INTERNATI	0.000%	99.749%
8967	PAN INTL INDL	0.000%	99.749%
8968	HEXAGON COMPOSI	0.000%	99.750%
8969	TOYO KOHAN CO	0.000%	99.750%
8970	GFPT PCL	0.000%	99.750%
8971	RIKEN TECHNOS C	0.000%	99.751%
8972	LUMENS CO LTD	0.000%	99.751%
8973	KISWIRE LTD	0.000%	99.751%
8974	NIHON TOKUSHU T	0.000%	99.751%
8975	CONNECT GROUP	0.000%	99.752%
8976	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.752%
8977	YUSHIRO CHEMICA	0.000%	99.752%
8978	MAHLE METAL LEV	0.000%	99.753%
8979	MAXVALU TOKAI C	0.000%	99.753%
8980	RINGER HUT CO L	0.000%	99.753%
8981	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	WOORI BANK SPON ADR ADR	0.000%	99.754%
8983	REIS INC COMMON STOCK USD.01	0.000%	99.754%
8984	MAEZAWA KYUSO I	0.000%	99.755%
8985	ODELIC CO LTD	0.000%	99.755%
8986	ATTACQ LTD	0.000%	99.755%
8987	NOKIA CORP ADR	0.000%	99.756%
8988	FANG HOLDINGS LTD ADR ADR	0.000%	99.756%
8989	YTL POWER INTL	0.000%	99.756%
8990	BAYSIDE LAND CO	0.000%	99.757%
8991	KAWASAN INDS JA	0.000%	99.757%
8992	ABC ARBITRAGE	0.000%	99.757%
8993	KYUNG DONG NAVI	0.000%	99.758%
8994	SAMSUNG ENGINEE	0.000%	99.758%
8995	KOBE BUSSAN CO	0.000%	99.758%
8996	KINKI NIPPON TO	0.000%	99.759%
8997	WESTAR ENERGY I	0.000%	99.759%
8998	TORISHIMA PUMP	0.000%	99.759%
8999	INBODY CO LTD	0.000%	99.760%
9000	NIHON ESLEAD CO	0.000%	99.760%
9001	SCHAFFNER HOLDI	0.000%	99.760%
9002	PLAZZA AG REG A	0.000%	99.760%
9003	EVN AG	0.000%	99.761%
9004	CLEANUP CORP	0.000%	99.761%
9005	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.761%
9006	KATO WORKS CO	0.000%	99.762%
9007	ELECTRICITY GEN	0.000%	99.762%
9008	SHINAGAWA FUEL	0.000%	99.762%
9009	LE BELIER	0.000%	99.763%
9010	CENTRAL AUTO	0.000%	99.763%
9011	CENTURY CITY IN	0.000%	99.763%
9012	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.764%
9013	BAOYE GROUP CO	0.000%	99.764%
9014	HUANG HSIANG CO	0.000%	99.764%
9015	SHINAGAWA REFRA	0.000%	99.765%
9016	INDS BACHOCO SA	0.000%	99.765%
9017	PRIMA INDUSTRIE	0.000%	99.765%
9018	ENDO LIGHTING C	0.000%	99.766%
9019	RAUBEX GROUP LT	0.000%	99.766%
9020	CLEAR MEDIA	0.000%	99.766%
9021	UNIFIN FINANCIE	0.000%	99.766%
9022	LUBELSKI WEGIEL	0.000%	99.767%
9023	LPKF LASER & EL	0.000%	99.767%
9024	BERLI JUCKER CO	0.000%	99.767%
9025	HITRON TECHNOLO	0.000%	99.768%
9026	MAXIM POWER COR	0.000%	99.768%
9027	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.768%
9028	NICK SCALI LTD	0.000%	99.769%
9029	VIJAYA BANK	0.000%	99.769%
9030	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.769%
9031	KT CORP SP ADR ADR	0.000%	99.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ODFJELL DRILLIN	0.000%	99.770%
9033	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.770%
9034	KARO PHARMA AB	0.000%	99.771%
9035	KERRY TJ LOGIST	0.000%	99.771%
9036	FERROLIGAS FERB	0.000%	99.771%
9037	TOSHO PRINTING	0.000%	99.771%
9038	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.772%
9039	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.772%
9040	ICHIKOH INDUSTR	0.000%	99.772%
9041	SECHE ENVIRONNE	0.000%	99.773%
9042	SANY HEAVY EQUI	0.000%	99.773%
9043	CN T L GAS	0.000%	99.773%
9044	ORBITE TECHNOLO	0.000%	99.774%
9045	ATOM CORPORATIO	0.000%	99.774%
9046	MIRAE ASSET LIF	0.000%	99.774%
9047	HOOSIERS HOLDIN	0.000%	99.775%
9048	SHINYOUNG SECS	0.000%	99.775%
9049	MAEZAWA KASEI I	0.000%	99.775%
9050	mitsui HOME CO	0.000%	99.775%
9051	JAGRAN PRAKASHA	0.000%	99.776%
9052	COSEL CO	0.000%	99.776%
9053	ANADOLU SIGORTA	0.000%	99.776%
9054	SOITEC	0.000%	99.777%
9055	HFA HOLDINGS LI	0.000%	99.777%
9056	DAIKOKUTENBUSSA	0.000%	99.777%
9057	TOP SPRING INTL	0.000%	99.778%
9058	BOURBON SA	0.000%	99.778%
9059	COSLIGHT TECH I	0.000%	99.778%
9060	MOTHERCARE	0.000%	99.779%
9061	DEUTSCHE BANK M	0.000%	99.779%
9062	EUGENE INVS&SEC	0.000%	99.779%
9063	HOKKO CHEMICAL	0.000%	99.779%
9064	MALAYAN FLOUR M	0.000%	99.780%
9065	FARADAY TECHNOL	0.000%	99.780%
9066	S&T DYNAMICS CO	0.000%	99.780%
9067	TAIWAN FU HSING	0.000%	99.781%
9068	VA TECH WABAG L	0.000%	99.781%
9069	PUBLIC FINANCIA	0.000%	99.781%
9070	AVANCE GAS HOLD	0.000%	99.782%
9071	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.782%
9072	NIPPON CONCRETE	0.000%	99.782%
9073	MUHAK CO LTD	0.000%	99.782%
9074	AKER AMERICAN S	0.000%	99.783%
9075	WARSAW STOCK EX	0.000%	99.783%
9076	CK POWER PCL	0.000%	99.783%
9077	OROCOBRE LTD	0.000%	99.784%
9078	STAMFORD LAND	0.000%	99.784%
9079	ASX LTD	0.000%	99.784%
9080	HANKUK CARBON C	0.000%	99.785%
9081	HIRAKAWA HEWTEC	0.000%	99.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	SUMMIT ASCENT H	0.000%	99.785%
9083	KEE TAI PROPERT	0.000%	99.785%
9084	GUJARAT PIPAVAV	0.000%	99.786%
9085	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.786%
9086	FUJITA KANKO IN	0.000%	99.786%
9087	AEON CO. (M) BH	0.000%	99.787%
9088	JAPAN TRASCITY	0.000%	99.787%
9089	YASHILI INTL HL	0.000%	99.787%
9090	CLEAR CHANNEL O	0.000%	99.788%
9091	NS SHOPPING CO	0.000%	99.788%
9092	DIRECT INSURANC	0.000%	99.788%
9093	REALIA BUSINESS	0.000%	99.788%
9094	ELECTRA CONSUME	0.000%	99.789%
9095	TCI CO LTD	0.000%	99.789%
9096	HUNTSWORTH PLC	0.000%	99.789%
9097	IWATSUKA CONFEC	0.000%	99.790%
9098	CSE GLOBAL LIMI	0.000%	99.790%
9099	GOOD-YEAR	0.000%	99.790%
9100	MCPHERSONS LTD	0.000%	99.791%
9101	BONHEUR ASA	0.000%	99.791%
9102	ROXGOLD INC	0.000%	99.791%
9103	NIPPON DENWA SH	0.000%	99.791%
9104	SAFEWAY INC	0.000%	99.792%
9105	BMTC GROUP INC	0.000%	99.792%
9106	RHYTHM WATCH CO	0.000%	99.792%
9107	DISTELL GROUP L	0.000%	99.793%
9108	DONGWONIndustr	0.000%	99.793%
9109	SAWADA HOLDINGS	0.000%	99.793%
9110	WERELDHAVE BELG	0.000%	99.794%
9111	GRUPO SANDBORNS	0.000%	99.794%
9112	KSL HLDGS BERHA	0.000%	99.794%
9113	DAE-IL CORP	0.000%	99.794%
9114	DIC ASSET AG	0.000%	99.795%
9115	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.795%
9116	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.795%
9117	BOUSTEAD SINGAP	0.000%	99.796%
9118	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.796%
9119	NIPPON KANZAI C	0.000%	99.796%
9120	ANN JOO RESOURC	0.000%	99.796%
9121	ELBIT SYSTEMS L	0.000%	99.797%
9122	CEGEDIM	0.000%	99.797%
9123	COLABOR GROUP I	0.000%	99.797%
9124	PARROT	0.000%	99.798%
9125	SAMPO CORP	0.000%	99.798%
9126	GRUPO LALA SAB	0.000%	99.798%
9127	AUSTBROKERS HLD	0.000%	99.799%
9128	NOEVIR HOLDINGS	0.000%	99.799%
9129	ORGANO	0.000%	99.799%
9130	CIMSA	0.000%	99.799%
9131	KLCC PROPERTY H	0.000%	99.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	ELDERS LTD	0.000%	99.800%
9133	EMPRESA DE ENER	0.000%	99.800%
9134	KSB AG	0.000%	99.801%
9135	SAJO INDUSTRIES	0.000%	99.801%
9136	UNION BANK OF I	0.000%	99.801%
9137	TRISURA GROUP LTD COMMON STOCK	0.000%	99.801%
9138	AMVIG HOLDINGS	0.000%	99.802%
9139	ALPS LOGISTICS	0.000%	99.802%
9140	NOMURA CO LTD	0.000%	99.802%
9141	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.803%
9142	MINMETALS LAND	0.000%	99.803%
9143	SHANGHAI FUDAN-	0.000%	99.803%
9144	MORY INDUSTRIES	0.000%	99.803%
9145	RASSINI SAB DE	0.000%	99.804%
9146	BANK PEMBANGUNA	0.000%	99.804%
9147	PLANET PAYMENT	0.000%	99.804%
9148	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.805%
9149	THAIKOM PUBLIC	0.000%	99.805%
9150	JMS CO	0.000%	99.805%
9151	MITO SECURITIES	0.000%	99.805%
9152	QUALITAS CONTOL	0.000%	99.806%
9153	ALBARAKA TURK K	0.000%	99.806%
9154	NISSEI ASB MACH	0.000%	99.806%
9155	BORUSAN BORU	0.000%	99.807%
9156	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.807%
9157	NICOX	0.000%	99.807%
9158	SK SECURITIES C	0.000%	99.807%
9159	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.808%
9160	FUJI CORP LTD/O	0.000%	99.808%
9161	MANI INC	0.000%	99.808%
9162	FOURLIS S.A.	0.000%	99.809%
9163	IEI INTEGRATION	0.000%	99.809%
9164	EIDAI CO.LTD.	0.000%	99.809%
9165	ALMA MEDIA CORP	0.000%	99.809%
9166	FUJIKURA KASEI	0.000%	99.810%
9167	KOZA ALTIN ISLE	0.000%	99.810%
9168	ASCENCIO	0.000%	99.810%
9169	ELITEGROUP COMP	0.000%	99.811%
9170	ITALIAN-THAI DE	0.000%	99.811%
9171	MITANI SEKISAN	0.000%	99.811%
9172	SENSHUKAI CO	0.000%	99.811%
9173	REPCO HOME FINA	0.000%	99.812%
9174	FUJIIJURA RUBBER	0.000%	99.812%
9175	VITEC GROUP	0.000%	99.812%
9176	SBS MEDIA HOLDI	0.000%	99.813%
9177	TIPTREE INC COMMON STOCK USD.001	0.000%	99.813%
9178	NZ REFINING CO	0.000%	99.813%
9179	OIL INDIA LTD	0.000%	99.813%
9180	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.814%
9181	FLOW TRADERS	0.000%	99.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.814%
9183	BANK OF KAOHSIU	0.000%	99.815%
9184	UCO BANK	0.000%	99.815%
9185	STP & I PCL-FOR	0.000%	99.815%
9186	ELAN MICROELECT	0.000%	99.815%
9187	AROTECH CORP COMMON STOCK USD.01	0.000%	99.816%
9188	SURUGA CO LTD	0.000%	99.816%
9189	ZUIKO CORP	0.000%	99.816%
9190	HUDACO INDUSTRI	0.000%	99.816%
9191	BOE VARITRONIX	0.000%	99.817%
9192	DALIAN PORT (PD	0.000%	99.817%
9193	TSUTSUMI JEWELR	0.000%	99.817%
9194	US Wire Order	0.000%	99.818%
9195	RIGHT-ON CO	0.000%	99.818%
9196	FALCO BIOSYSTEM	0.000%	99.818%
9197	CAYMAN ENGLE Y I	0.000%	99.818%
9198	LIPPO CHINA RES	0.000%	99.819%
9199	MONASH IVF GRP	0.000%	99.819%
9200	THAI STANLEY EL	0.000%	99.819%
9201	ELECNOR SA	0.000%	99.819%
9202	GUJARAT ALKALIE	0.000%	99.820%
9203	INDOSAT TBK PT	0.000%	99.820%
9204	HARBIN BANK CO	0.000%	99.820%
9205	SHIBUSAWA W'HOU	0.000%	99.821%
9206	OP FINANCIAL IN	0.000%	99.821%
9207	EAST WEST BANKI	0.000%	99.821%
9208	OLVI	0.000%	99.821%
9209	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.822%
9210	CELLNEX TELECOM	0.000%	99.822%
9211	TOKYO RAKUTENCH	0.000%	99.822%
9212	ALTECH CORP	0.000%	99.822%
9213	TOMOE ENGINEERI	0.000%	99.823%
9214	ROCKY BRANDS INC COMMON STOCK	0.000%	99.823%
9215	MAEDA KOSEN CO.	0.000%	99.823%
9216	EVERGREEN INTL	0.000%	99.824%
9217	VAN DE VELDE	0.000%	99.824%
9218	YOUNG POONG COR	0.000%	99.824%
9219	TONG-TAI MACHIN	0.000%	99.824%
9220	STAR CRUISES LT	0.000%	99.825%
9221	COUNTRYWIDE	0.000%	99.825%
9222	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.825%
9223	EQT HOLDINGS LT	0.000%	99.825%
9224	SUPALAI PCL WTS	0.000%	99.826%
9225	KH VATEC	0.000%	99.826%
9226	ECLERX SERVICES	0.000%	99.826%
9227	NAGAWA CO LTD	0.000%	99.827%
9228	MODERNLAND REAL	0.000%	99.827%
9229	HIRANO TECSEED	0.000%	99.827%
9230	TAT HONG HOLDIN	0.000%	99.827%
9231	ENKA INSAAT VE	0.000%	99.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.828%
9233	SRG TAKAMI	0.000%	99.828%
9234	TUNIJ CORP SPON ADR ADR USD.0001	0.000%	99.828%
9235	TPV TECHNOLOGY	0.000%	99.829%
9236	ACNB CORP COMMON STOCK USD2.5	0.000%	99.829%
9237	REALORD GROUP H	0.000%	99.829%
9238	TORRENT POWER L	0.000%	99.830%
9239	SPROTT RESOURCE	0.000%	99.830%
9240	SUMMIT R/EST HL	0.000%	99.830%
9241	NIPPON CHEMIPHA	0.000%	99.830%
9242	JAPAN RADIO CO	0.000%	99.831%
9243	SAMART CORP PCL	0.000%	99.831%
9244	LAGERCRAINTZ GRO	0.000%	99.831%
9245	ENERGIEDIENST H	0.000%	99.831%
9246	HAP SENG PLANTA	0.000%	99.832%
9247	SOC BAINS DE ME	0.000%	99.832%
9248	COOKPAD INC	0.000%	99.832%
9249	VICTORY CITY IN	0.000%	99.832%
9250	MANGALORE REF &	0.000%	99.833%
9251	PROTO CORP	0.000%	99.833%
9252	NISHIKAWA RUBBE	0.000%	99.833%
9253	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.834%
9254	NET INSIGHT	0.000%	99.834%
9255	AIRPORT FACILIT	0.000%	99.834%
9256	COLOUR LIFE SER	0.000%	99.834%
9257	KI-STAR REAL ES	0.000%	99.835%
9258	BEIJING ENTERPR	0.000%	99.835%
9259	REGIONAL REIT L	0.000%	99.835%
9260	ANGLO-EASTN PLA	0.000%	99.835%
9261	MARUBUN CORP	0.000%	99.836%
9262	ACTER CO LTD	0.000%	99.836%
9263	AINSWORTH GAME	0.000%	99.836%
9264	RION CO LTD	0.000%	99.836%
9265	CHINA VAST INDU	0.000%	99.837%
9266	VANTAGE INTERNA	0.000%	99.837%
9267	ACCURAY INC COMMON STOCK USD.001	0.000%	99.837%
9268	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.837%
9269	HIRAMATSU INC	0.000%	99.838%
9270	IMVESCOR RESTAU	0.000%	99.838%
9271	OSTASIATISKE KO	0.000%	99.838%
9272	3M INDIA LTD	0.000%	99.839%
9273	GRUPO NUTRESA S	0.000%	99.839%
9274	CSS INDUSTRIES	0.000%	99.839%
9275	HIROSE ELECTRIC	0.000%	99.839%
9276	NAMYANG DAIRY P	0.000%	99.840%
9277	STRATTEC SECURI	0.000%	99.840%
9278	MELBOURNE IT	0.000%	99.840%
9279	TNPL	0.000%	99.840%
9280	BAY ENERGY LTD	0.000%	99.841%
9281	HARMONICARE MED	0.000%	99.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	TAUNG GOLD INTE	0.000%	99.841%
9283	PINE CLIFF ENER	0.000%	99.841%
9284	MIE KOTSU GP HL	0.000%	99.842%
9285	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.842%
9286	SARAWAK OIL PAL	0.000%	99.842%
9287	ARGO GRAPHICS I	0.000%	99.842%
9288	WESTPORTS HOLDI	0.000%	99.843%
9289	IL&FS TRANSPORT	0.000%	99.843%
9290	JAPFA LTD	0.000%	99.843%
9291	EL.EN. SPA	0.000%	99.843%
9292	SINDO RICOH	0.000%	99.844%
9293	YOKOWO CO LTD	0.000%	99.844%
9294	GRUPPO MUTUIONL	0.000%	99.844%
9295	MOBILEZONE HOLD	0.000%	99.844%
9296	SYNTHOS SA	0.000%	99.845%
9297	REGINA MIRACLE	0.000%	99.845%
9298	TOP FRONTIER IN	0.000%	99.845%
9299	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.845%
9300	UNION TOOL CO	0.000%	99.846%
9301	RM PLC	0.000%	99.846%
9302	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.846%
9303	ISENTIA GROUP L	0.000%	99.847%
9304	INDOFOOD AGRI R	0.000%	99.847%
9305	WEST HOLDINGS C	0.000%	99.847%
9306	CHINOOK ENERGY	0.000%	99.847%
9307	SHANGHAI PRIME	0.000%	99.848%
9308	CARLIT HOLDINGS	0.000%	99.848%
9309	IC COMPANYYS	0.000%	99.848%
9310	CHINA NEW TOWN	0.000%	99.848%
9311	HOUSTON WIRE &	0.000%	99.849%
9312	CYIENT LIMITED	0.000%	99.849%
9313	PHOENIX SATELLI	0.000%	99.849%
9314	DUSTIN GROUP AB	0.000%	99.849%
9315	UNITED UTILITIE	0.000%	99.850%
9316	EVEREST TEXTILE	0.000%	99.850%
9317	THROMBOGENICS N	0.000%	99.850%
9318	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.850%
9319	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.851%
9320	INFORMATION SVC	0.000%	99.851%
9321	WOONGJIN HOLDIN	0.000%	99.851%
9322	COMP ENG & CONS	0.000%	99.851%
9323	GL LTD	0.000%	99.852%
9324	MITSUI MINING C	0.000%	99.852%
9325	SANKYO SEIKO CO	0.000%	99.852%
9326	KOMATSU WALL IN	0.000%	99.852%
9327	MIDLAND REALTY	0.000%	99.853%
9328	CHINA ANIMATION	0.000%	99.853%
9329	LAURENT-PERRIER	0.000%	99.853%
9330	ALVIVA HOLDINGS	0.000%	99.853%
9331	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	BOC AVIATION LT	0.000%	99.854%
9333	NOZAWA CORP	0.000%	99.854%
9334	COOLPAD GROUP L	0.000%	99.854%
9335	VIRGIN AUSTRALI	0.000%	99.855%
9336	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.855%
9337	BEP INTERNATION	0.000%	99.855%
9338	ISTYLE INC	0.000%	99.855%
9339	TRANSCOM WORLDW	0.000%	99.856%
9340	CHIA HSIN CEMEN	0.000%	99.856%
9341	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.856%
9342	NIHON DEMP A KOG	0.000%	99.856%
9343	XINYUAN REAL ES	0.000%	99.857%
9344	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.857%
9345	KINGS TOWN CONS	0.000%	99.857%
9346	VIEL ET COMPAGN	0.000%	99.857%
9347	FOLLI FOLLIE GP	0.000%	99.858%
9348	LUNG KEE(BERMUD	0.000%	99.858%
9349	MR MAX CORP	0.000%	99.858%
9350	COLLECTION HOUS	0.000%	99.858%
9351	NAKABAYASHI CO	0.000%	99.859%
9352	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.859%
9353	SHANGHAI FUDAN	0.000%	99.859%
9354	LOW & BONAR PLC	0.000%	99.859%
9355	VECTOR	0.000%	99.860%
9356	CHUO SPRING CO	0.000%	99.860%
9357	ALI CORP	0.000%	99.860%
9358	KALPATARU POWER	0.000%	99.860%
9359	ICHIBANYA CO LT	0.000%	99.861%
9360	GODFREY PHILLIP	0.000%	99.861%
9361	GODREJ PROPERTI	0.000%	99.861%
9362	BELL SYSTEM24 H	0.000%	99.861%
9363	BANK BUKOPIN PT	0.000%	99.862%
9364	WONDERFUL SKY F	0.000%	99.862%
9365	MAOYE INTL HOLD	0.000%	99.862%
9366	HOKURIKU ELECTR	0.000%	99.862%
9367	CHUN YUAN STEEL	0.000%	99.863%
9368	SARKUYSAN ELEKT	0.000%	99.863%
9369	CHONG KUN DANG	0.000%	99.863%
9370	SINGHA ESTATE P	0.000%	99.863%
9371	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.863%
9372	GADANG HOLDINGS	0.000%	99.864%
9373	EXCEL CO LTD	0.000%	99.864%
9374	PLAYMATES HOLDI	0.000%	99.864%
9375	FAR EAST ORCH	0.000%	99.864%
9376	FIELDS CORP	0.000%	99.865%
9377	DOTTIKON ES HOL	0.000%	99.865%
9378	HAGIWARA ELECTR	0.000%	99.865%
9379	CHINA YURUN FOO	0.000%	99.865%
9380	XTREME DRILLING	0.000%	99.866%
9381	ISU CHEMICAL	0.000%	99.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.866%
9383	BOER POWER HOLD	0.000%	99.866%
9384	DAESANG HOLDING	0.000%	99.867%
9385	DATA#3 LTD	0.000%	99.867%
9386	YAMAMURA GLASS	0.000%	99.867%
9387	SINTEX INDUSTRI	0.000%	99.867%
9388	MERAPE RESOURCE	0.000%	99.868%
9389	MATRIX CONCEPTS	0.000%	99.868%
9390	BK OF GREECE	0.000%	99.868%
9391	GLACIER MEDIA I	0.000%	99.868%
9392	YAMATANE CORP N	0.000%	99.869%
9393	TOC CO	0.000%	99.869%
9394	BUFAB AB	0.000%	99.869%
9395	ELANDERS AB	0.000%	99.869%
9396	ESTIA HELATH LT	0.000%	99.869%
9397	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.870%
9398	LATTICE SEMICON	0.000%	99.870%
9399	IBSTOCK PLC	0.000%	99.870%
9400	ASIA POLYMER	0.000%	99.870%
9401	CHAMBAL FER	0.000%	99.871%
9402	SPRINGLAND INTE	0.000%	99.871%
9403	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.871%
9404	EASTERN WATER R	0.000%	99.871%
9405	WORLDLINE	0.000%	99.872%
9406	GAKKEN CO	0.000%	99.872%
9407	NIPPON HUME PIP	0.000%	99.872%
9408	SPORTON INTERNA	0.000%	99.872%
9409	NORDJYSKE BANK	0.000%	99.873%
9410	CHINA PIONEER P	0.000%	99.873%
9411	SRV GROUP OYJ	0.000%	99.873%
9412	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.873%
9413	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.874%
9414	INABA SEISAKUSH	0.000%	99.874%
9415	ITAB SHOP CONCE	0.000%	99.874%
9416	SHUNFENG INTL C	0.000%	99.874%
9417	CHINA LNG GROUP	0.000%	99.874%
9418	FURYU CORP	0.000%	99.875%
9419	HANJIN HEAVY IN	0.000%	99.875%
9420	SEPTENI CO LTD	0.000%	99.875%
9421	RAMI LEVI CHAIN	0.000%	99.875%
9422	GUANGDONG LAND	0.000%	99.876%
9423	DAEJAN HOLDINGS	0.000%	99.876%
9424	TAKISAWA MACHIN	0.000%	99.876%
9425	UBM DEVELOPMENT	0.000%	99.876%
9426	CIA ENERGET CEA	0.000%	99.877%
9427	1ST SHANGHAI IN	0.000%	99.877%
9428	CIRCASSIA PHARM	0.000%	99.877%
9429	SINCERE WATCH H	0.000%	99.877%
9430	VICTORIA PARK A	0.000%	99.878%
9431	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	SEBANG CO LTD	0.000%	99.878%
9433	GREEN CROSS COR	0.000%	99.878%
9434	KINGMAKER FOOTW	0.000%	99.878%
9435	S-CONNECT CO LT	0.000%	99.879%
9436	HUONS CO LTD	0.000%	99.879%
9437	TARSUS GROUP PL	0.000%	99.879%
9438	SAMYUNG TRA	0.000%	99.879%
9439	AYGAZ	0.000%	99.880%
9440	ELNUSA TBK	0.000%	99.880%
9441	BEIJING JINGNEN	0.000%	99.880%
9442	POLETOWIN PITCR	0.000%	99.880%
9443	ZEALAND PHARMA	0.000%	99.881%
9444	UNIPAR UNIAO DE	0.000%	99.881%
9445	DONGWON FOOD& B	0.000%	99.881%
9446	KYUNGBANG LTD	0.000%	99.881%
9447	THORN GROUP LTD	0.000%	99.881%
9448	SYNDICATE BANK	0.000%	99.882%
9449	CHINA CHEM&PHAR	0.000%	99.882%
9450	MAX INDIA LTD/N	0.000%	99.882%
9451	CHINESE MARITIM	0.000%	99.882%
9452	METRO KAJANG HL	0.000%	99.883%
9453	TER BEKE SA	0.000%	99.883%
9454	MOROZOFF LIMITE	0.000%	99.883%
9455	S&T HOLDINGS CO	0.000%	99.883%
9456	D&L INDUSTRIES	0.000%	99.884%
9457	GAFISA SA	0.000%	99.884%
9458	SUHEUNG CAPSULE	0.000%	99.884%
9459	GAMEVIL INC	0.000%	99.884%
9460	BANGKOK AVIAT F	0.000%	99.884%
9461	PFSWEB INC COMMON STOCK USD.001	0.000%	99.885%
9462	OHASHI TECHNICA	0.000%	99.885%
9463	CHINA POWER CLE	0.000%	99.885%
9464	MAHINDRA CIE AU	0.000%	99.885%
9465	PLDT INC SPON ADR ADR	0.000%	99.886%
9466	DAEKYO	0.000%	99.886%
9467	SINYI REALTY IN	0.000%	99.886%
9468	MELCO HOLDINGS	0.000%	99.886%
9469	BHAKTI INVESTAM	0.000%	99.886%
9470	TAMA HOME CO LT	0.000%	99.887%
9471	MANDARIN ORIENT	0.000%	99.887%
9472	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.887%
9473	ZENITAKA CORP	0.000%	99.887%
9474	PTG ENERGY PCL	0.000%	99.888%
9475	HIGHLIGHT COMMU	0.000%	99.888%
9476	SHINKAWA	0.000%	99.888%
9477	KONAKA CO LTD	0.000%	99.888%
9478	13 HOLDINGS LTD	0.000%	99.888%
9479	TOUNG LOONG TEX	0.000%	99.889%
9480	PARTNERS REAL E	0.000%	99.889%
9481	SAM KWANG GLASS	0.000%	99.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.889%
9483	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.890%
9484	OUE COMMERCIAL	0.000%	99.890%
9485	AREZZO INDUSTRI	0.000%	99.890%
9486	PAB K TJIWI KIM	0.000%	99.890%
9487	YUKEN KOGYO	0.000%	99.890%
9488	SUMINOE TEXTILE	0.000%	99.891%
9489	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.891%
9490	DAISYO CORP	0.000%	99.891%
9491	HIMATSINGKA SEI	0.000%	99.891%
9492	TAISEI LAMICK C	0.000%	99.892%
9493	XXL ASA	0.000%	99.892%
9494	FINDEL	0.000%	99.892%
9495	BRASILAGRO	0.000%	99.892%
9496	ES-CON JAPAN LT	0.000%	99.892%
9497	OZNER WATER INT	0.000%	99.893%
9498	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.893%
9499	CYBEROPTICS CORP COMMON STOCK	0.000%	99.893%
9500	DE LICACY INDUS	0.000%	99.893%
9501	OPTEX COMPANY	0.000%	99.894%
9502	SERVICE STREAM	0.000%	99.894%
9503	FAITH INC	0.000%	99.894%
9504	ROYAL BAFOKENG	0.000%	99.894%
9505	HONWORLD GROUP	0.000%	99.894%
9506	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.895%
9507	AP EAGERS LTD	0.000%	99.895%
9508	BANQUE CANTONAL	0.000%	99.895%
9509	TTW PUBLIC COMP	0.000%	99.895%
9510	ESCALADE INC COMMON STOCK	0.000%	99.896%
9511	MARUKA MACHINER	0.000%	99.896%
9512	MASON FINANCIAL	0.000%	99.896%
9513	DECMIL GROUP LT	0.000%	99.896%
9514	MASTER GLORY GR	0.000%	99.896%
9515	AMBASSADOR HOTE	0.000%	99.897%
9516	FLUIDRA SA	0.000%	99.897%
9517	SIEMENS INDIA L	0.000%	99.897%
9518	AVON RUBBER	0.000%	99.897%
9519	CHUGAI RO CO LT	0.000%	99.898%
9520	DONGWHA PHARM.C	0.000%	99.898%
9521	ZIGNAGO VETRO S	0.000%	99.898%
9522	FIBRA SHOP PORT	0.000%	99.898%
9523	YIZHENG CHEM FI	0.000%	99.898%
9524	JOBAN KOSAN CO	0.000%	99.899%
9525	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.899%
9526	FUSO PHARM	0.000%	99.899%
9527	TAKIHYO CO LTD	0.000%	99.899%
9528	ALPHA SYSTEMS I	0.000%	99.900%
9529	INTER PARFUMS	0.000%	99.900%
9530	HUMAX CO LTD	0.000%	99.900%
9531	TECHNOTRANS AG	0.000%	99.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TAMURA TAIKO HL	0.000%	99.900%
9533	EXFO INC	0.000%	99.901%
9534	WING ON CO INT	0.000%	99.901%
9535	KEPCO ENGINEERI	0.000%	99.901%
9536	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.901%
9537	KAWASHO GECOSS	0.000%	99.901%
9538	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.902%
9539	TK CORP	0.000%	99.902%
9540	TIVOLI A/S	0.000%	99.902%
9541	HANEDA ZENITH H	0.000%	99.902%
9542	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.903%
9543	NAVA BHARAT VEN	0.000%	99.903%
9544	NISSIN FOOD HOL	0.000%	99.903%
9545	ZUKEN INC	0.000%	99.903%
9546	ALROV PROPERTIE	0.000%	99.903%
9547	ELEC DE STRASBO	0.000%	99.904%
9548	PACIFIC CENTURY	0.000%	99.904%
9549	VOCENTO	0.000%	99.904%
9550	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.904%
9551	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.905%
9552	SHOFU INC	0.000%	99.905%
9553	CJ HELLOVISION	0.000%	99.905%
9554	NATIONAL AGRICU	0.000%	99.905%
9555	TIME TECHNO	0.000%	99.905%
9556	OHB SE	0.000%	99.906%
9557	PYEONG HWA AUTO	0.000%	99.906%
9558	NITTO FC CO	0.000%	99.906%
9559	CAVOTEC SA	0.000%	99.906%
9560	INUI GLOBAL LOG	0.000%	99.906%
9561	CICOR TECHNOLOG	0.000%	99.907%
9562	VECIMA NETWORKS	0.000%	99.907%
9563	PROMOTORA DE IN	0.000%	99.907%
9564	RECRM RESEARCH	0.000%	99.907%
9565	PRG-SCHULTZ INT	0.000%	99.907%
9566	MUGEN ESTATE CO	0.000%	99.908%
9567	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	99.908%
9568	SAN SHING FASTE	0.000%	99.908%
9569	AXWAY SOFTWARE	0.000%	99.908%
9570	ACAL	0.000%	99.909%
9571	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.909%
9572	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.909%
9573	HONGKONG CHINES	0.000%	99.909%
9574	YUSEN LOGISTICS	0.000%	99.909%
9575	PACIFIC CURRENT	0.000%	99.910%
9576	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.910%
9577	RESILUX	0.000%	99.910%
9578	KOBE ELECTRIC R	0.000%	99.910%
9579	ROSTELECOM OJSC	0.000%	99.910%
9580	MUNSUN CAPITAL	0.000%	99.911%
9581	AKCANSA CIMENTO	0.000%	99.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.911%
9583	SEMCON AB	0.000%	99.911%
9584	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.911%
9585	PSI AG GESELL F	0.000%	99.912%
9586	SOFT-WORLD INTL	0.000%	99.912%
9587	UNITED SPIRITS	0.000%	99.912%
9588	ORION CORP	0.000%	99.912%
9589	DAIDO KOGYO CO	0.000%	99.912%
9590	VP PLC	0.000%	99.913%
9591	HANKOOK SHELL O	0.000%	99.913%
9592	ATENOR	0.000%	99.913%
9593	ASIA HOLDINGS C	0.000%	99.913%
9594	ASESOR DE ACTIV	0.000%	99.914%
9595	NICE INFORMATIO	0.000%	99.914%
9596	KERUR HOLDINGS	0.000%	99.914%
9597	BUND CENTER INV	0.000%	99.914%
9598	UMW OIL & GAS C	0.000%	99.914%
9599	NICHIEI CO	0.000%	99.915%
9600	KATHMANDU HOLDI	0.000%	99.915%
9601	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.915%
9602	HEG LIMITED	0.000%	99.915%
9603	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.915%
9604	ABLYNX NV	0.000%	99.916%
9605	BEADELL RESOURC	0.000%	99.916%
9606	HANSOL PAPER CO	0.000%	99.916%
9607	GEAR ENERGY LTD	0.000%	99.916%
9608	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	99.916%
9609	DO & CO AG	0.000%	99.917%
9610	SRI SPORTS LIMI	0.000%	99.917%
9611	SOCOVEDSA SA	0.000%	99.917%
9612	MODETOUR NETWOR	0.000%	99.917%
9613	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.917%
9614	LUBY'S INC.	0.000%	99.918%
9615	UNION BK OF TAI	0.000%	99.918%
9616	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.918%
9617	KUOYANG CONSTRU	0.000%	99.918%
9618	OKK CORP	0.000%	99.918%
9619	GCA SAVVIAN COR	0.000%	99.919%
9620	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.919%
9621	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.919%
9622	NEXEN CORPORATI	0.000%	99.919%
9623	DEL MONTE PACIF	0.000%	99.919%
9624	SESODA CORP	0.000%	99.920%
9625	AMIYAKI TEI CO	0.000%	99.920%
9626	NIPPON COMMER D	0.000%	99.920%
9627	SEACHANGE INTL	0.000%	99.920%
9628	SEOHAN CO LTD	0.000%	99.920%
9629	MAGMA FINCORP L	0.000%	99.921%
9630	ENERGY RESOURCE	0.000%	99.921%
9631	POLY CULTURE GR	0.000%	99.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	TOMORROW FOCUS	0.000%	99.921%
9633	GEO ENERGY RESO	0.000%	99.921%
9634	GRUPO SECURITY	0.000%	99.922%
9635	NIPPON CHEM IND	0.000%	99.922%
9636	MICRONICS JAPAN	0.000%	99.922%
9637	BasicNet S.p.A.	0.000%	99.922%
9638	SAKAI OVEX CO L	0.000%	99.922%
9639	OENON HOLDINGS	0.000%	99.923%
9640	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.923%
9641	ASIA FINANCIAL	0.000%	99.923%
9642	BIG SHOPPING CE	0.000%	99.923%
9643	SAM JIN PHARM	0.000%	99.923%
9644	WHA CORP PCL	0.000%	99.924%
9645	HKSCAN OYJ	0.000%	99.924%
9646	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.924%
9647	NEPI ROCKCASTLE	0.000%	99.924%
9648	FURSYS	0.000%	99.924%
9649	HYUNDAI ENGINEE	0.000%	99.924%
9650	WESTPORT INNOVA	0.000%	99.925%
9651	NESCO LTD	0.000%	99.925%
9652	BEIJINGWEST IND	0.000%	99.925%
9653	OVER FIFTY GP L	0.000%	99.925%
9654	PARIS MIKI INC	0.000%	99.925%
9655	CRCC HIGH-TECH	0.000%	99.926%
9656	V1 GROUP LTD	0.000%	99.926%
9657	AXACTOR AB	0.000%	99.926%
9658	CMMB VISION HOL	0.000%	99.926%
9659	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.926%
9660	TOKYO TEKKO CO	0.000%	99.927%
9661	DONG A ELTEK CO	0.000%	99.927%
9662	ENERGY EQUITY C	0.000%	99.927%
9663	RATCHABURI ELEC	0.000%	99.927%
9664	REGIONAL CONT L	0.000%	99.927%
9665	SECOM JOSHINETS	0.000%	99.928%
9666	LINEDATA SERVIC	0.000%	99.928%
9667	SATORI ELECTRIC	0.000%	99.928%
9668	EUSKALTEL SA	0.000%	99.928%
9669	CELLCOM ISRAEL	0.000%	99.928%
9670	CHEUK NANG HLDG	0.000%	99.928%
9671	AFRICA ISRAEL P	0.000%	99.929%
9672	MQ HOLDING AB	0.000%	99.929%
9673	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.929%
9674	FONAR CORP COMMON STOCK USD.0001	0.000%	99.929%
9675	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.929%
9676	WEATHERNEWS INC	0.000%	99.930%
9677	CARASSO MOTORS	0.000%	99.930%
9678	SPARX ASSET MAN	0.000%	99.930%
9679	CTI ENGINEERING	0.000%	99.930%
9680	KORADIOR HOLDIN	0.000%	99.930%
9681	GEM DIAMONDS	0.000%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	ELLAKTOR SA	0.000%	99.931%
9683	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.931%
9684	AUSNUTRIA DAIRY	0.000%	99.931%
9685	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.931%
9686	HIAG IMMOBILIEN	0.000%	99.931%
9687	ANADOLU CAM	0.000%	99.932%
9688	CAPIO AB	0.000%	99.932%
9689	BCO DESIO E BRI	0.000%	99.932%
9690	TECHNO RYOWA LT	0.000%	99.932%
9691	SFP DINING	0.000%	99.932%
9692	RHODES FOOD GRO	0.000%	99.933%
9693	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.933%
9694	AKSIGORTA AS	0.000%	99.933%
9695	CATENA AB	0.000%	99.933%
9696	FIRST STEAMSHIP	0.000%	99.933%
9697	ROBINSON PCL	0.000%	99.933%
9698	REJECT SHOP LTD	0.000%	99.934%
9699	HKC HOLDINGS LT	0.000%	99.934%
9700	KEY TRONIC CORP COMMON STOCK	0.000%	99.934%
9701	FUTURE SYSTEMS	0.000%	99.934%
9702	YC CO LTD	0.000%	99.934%
9703	ECHELON FINANCI	0.000%	99.935%
9704	SAMCHULLY	0.000%	99.935%
9705	GYM GROUP PLC/T	0.000%	99.935%
9706	ID LOGISTICS GR	0.000%	99.935%
9707	EMPEROR ENTERTA	0.000%	99.935%
9708	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.935%
9709	WILMINGTON GROU	0.000%	99.936%
9710	FUJI CORP/MIYAG	0.000%	99.936%
9711	WAREHOUSE GROUP	0.000%	99.936%
9712	OTONOMY INC COMMON STOCK USD.001	0.000%	99.936%
9713	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.936%
9714	SAN FANG CHEMIC	0.000%	99.937%
9715	MALAKOFF CORP B	0.000%	99.937%
9716	C.BANNER INTERN	0.000%	99.937%
9717	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.937%
9718	ASPO OYJ	0.000%	99.937%
9719	DA MING INTERNA	0.000%	99.937%
9720	KYERYONG CONST	0.000%	99.938%
9721	SNAI SPA	0.000%	99.938%
9722	AEON CREDIT SER	0.000%	99.938%
9723	KG CHEMICAL COR	0.000%	99.938%
9724	PHOSAGRO OJSC	0.000%	99.938%
9725	ANF IMMOBILIER	0.000%	99.939%
9726	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.939%
9727	DAIICHI KENSETS	0.000%	99.939%
9728	HILAN LTD	0.000%	99.939%
9729	GILAT SATELLITE	0.000%	99.939%
9730	TREASURE ASA	0.000%	99.939%
9731	AWARE INC	0.000%	99.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	MARUSAN SECUR	0.000%	99.940%
9733	KECK SENG(MAL)B	0.000%	99.940%
9734	ADDLIFE AB	0.000%	99.940%
9735	SEOBU T&D	0.000%	99.940%
9736	TOSHO CO LTD	0.000%	99.940%
9737	MK RESTAURANT G	0.000%	99.941%
9738	MITSUBISHI RESE	0.000%	99.941%
9739	QUABIT INMOBILI	0.000%	99.941%
9740	TRANSACTION CAP	0.000%	99.941%
9741	CLARK INC COMMO	0.000%	99.941%
9742	ASIA CEMENT CHI	0.000%	99.941%
9743	STAR ASIAN INVE	0.000%	99.942%
9744	BSL CORPORATION	0.000%	99.942%
9745	STEIN MART INC COMMON STOCK USD.01	0.000%	99.942%
9746	WANG ON GROUP	0.000%	99.942%
9747	INDUSTRIA REIT	0.000%	99.942%
9748	LONG BON INTERN	0.000%	99.943%
9749	INVICTA HOLDING	0.000%	99.943%
9750	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.943%
9751	TOTTORI BANK	0.000%	99.943%
9752	CHAMPION TECHNO	0.000%	99.943%
9753	KYOWA LEATHER	0.000%	99.943%
9754	CAN DO CO LTD	0.000%	99.944%
9755	ECO'S CO LTD/JA	0.000%	99.944%
9756	BLACK BOX CORP	0.000%	99.944%
9757	GRUPO GICSA SA	0.000%	99.944%
9758	INDUSTRIAL BLDG	0.000%	99.944%
9759	RUENTEX INDUSTR	0.000%	99.944%
9760	KEY COFFEE INC	0.000%	99.945%
9761	ALLIED ELECTRON	0.000%	99.945%
9762	SCOPE METALS GR	0.000%	99.945%
9763	HY LOK	0.000%	99.945%
9764	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.945%
9765	KURIYAMA HOLDIN	0.000%	99.945%
9766	JK CEMENTS LTD	0.000%	99.946%
9767	BGP HOLDINGS (P	0.000%	99.946%
9768	HSIN CHONG CONS	0.000%	99.946%
9769	KAWASUMI LABS I	0.000%	99.946%
9770	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.946%
9771	MEGAWIDE CONS C	0.000%	99.946%
9772	KONDOTEC INC	0.000%	99.947%
9773	NAGANO BANK	0.000%	99.947%
9774	SUMITOMO PRECIS	0.000%	99.947%
9775	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.947%
9776	KINKI SHARYO CO	0.000%	99.947%
9777	RATNAMANI METAL	0.000%	99.947%
9778	ALKANE RESOURCE	0.000%	99.948%
9779	HALCYON AGRI CO	0.000%	99.948%
9780	SCORPIO BULKERS	0.000%	99.948%
9781	KOMEHYO	0.000%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	IDP EDUCATION L	0.000%	99.948%
9783	TOBU STORE CO L	0.000%	99.948%
9784	EMPERADOR INC	0.000%	99.949%
9785	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.949%
9786	ITFOR INC	0.000%	99.949%
9787	ESSEL PROP	0.000%	99.949%
9788	NIKKO CO	0.000%	99.949%
9789	ADCORP HLDGS	0.000%	99.949%
9790	MORTGAGE CHOICE	0.000%	99.950%
9791	FOX WIZEL LTD	0.000%	99.950%
9792	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.950%
9793	TUNAS BARU LAMP	0.000%	99.950%
9794	CENTER LABORATO	0.000%	99.950%
9795	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.950%
9796	CHONGQING MACHI	0.000%	99.950%
9797	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.951%
9798	DAIDOH	0.000%	99.951%
9799	ION BEAM APPLIC	0.000%	99.951%
9800	UNITY OPTO TECH	0.000%	99.951%
9801	AGRO-KANESHO CO	0.000%	99.951%
9802	LIFCO AB-B SHS	0.000%	99.951%
9803	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.952%
9804	IMPEXMETAL	0.000%	99.952%
9805	CARPETRIGHT	0.000%	99.952%
9806	VIOHALCO SA	0.000%	99.952%
9807	GETIN NOBLE BA	0.000%	99.952%
9808	TOMOE CORP	0.000%	99.952%
9809	SHIMOJIMA CO LT	0.000%	99.953%
9810	SHELL REFINING(0.000%	99.953%
9811	NEPES CORPORATI	0.000%	99.953%
9812	BOUSTEAD PLANTA	0.000%	99.953%
9813	AMERIGO RESOURC	0.000%	99.953%
9814	HSIL LTD	0.000%	99.953%
9815	OVERSEAS CHINES	0.000%	99.953%
9816	AES GENER SA	0.000%	99.954%
9817	TMK PAO GDR REG S GDR	0.000%	99.954%
9818	AARTI INDS	0.000%	99.954%
9819	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.954%
9820	VINY THAI	0.000%	99.954%
9821	HANKUK PAPER MF	0.000%	99.954%
9822	NISSEI PLSTIC I	0.000%	99.955%
9823	FAR LTD	0.000%	99.955%
9824	UNISYS CORP	0.000%	99.955%
9825	DY CORP	0.000%	99.955%
9826	PERENNIAL REAL	0.000%	99.955%
9827	FLEETWOOD CORP	0.000%	99.955%
9828	FOOD EMPIRE HOL	0.000%	99.956%
9829	MAHARASHTRA SEA	0.000%	99.956%
9830	COOPER ENERGY L	0.000%	99.956%
9831	FUJISHOJI CO.LT	0.000%	99.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	IMPERIAL HOTEL	0.000%	99.956%
9833	HANIL E-HWA CO	0.000%	99.956%
9834	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.956%
9835	SUNLAND GROUP L	0.000%	99.957%
9836	NAKAYAMA STEEL	0.000%	99.957%
9837	DCM SHRIRAM LTD	0.000%	99.957%
9838	POLYMET MINING	0.000%	99.957%
9839	KAORI HEAT TREA	0.000%	99.957%
9840	DAIHATSU DIESEL	0.000%	99.957%
9841	FAG BEARINGS IN	0.000%	99.957%
9842	HALOWS CO LTD	0.000%	99.958%
9843	COCA-COLA ICECE	0.000%	99.958%
9844	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.958%
9845	CASTINGS	0.000%	99.958%
9846	YELP INC COMMON STOCK USD.000001	0.000%	99.958%
9847	TOMATO BANK LTD	0.000%	99.958%
9848	PACASMAYO	0.000%	99.959%
9849	COFFEE DAY ENTE	0.000%	99.959%
9850	EIH LTD	0.000%	99.959%
9851	POS MALAYSIA	0.000%	99.959%
9852	KAPSCH TRAFFICC	0.000%	99.959%
9853	CAPITALAND COMM	0.000%	99.959%
9854	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.959%
9855	UEM EDGENTA BHD	0.000%	99.960%
9856	LIPPO CIKARANG	0.000%	99.960%
9857	CROOZ INC	0.000%	99.960%
9858	DAEHAN STEEL CO	0.000%	99.960%
9859	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.960%
9860	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.960%
9861	E TEC E&C LTD	0.000%	99.960%
9862	MUTOW CO LTD	0.000%	99.961%
9863	TAKANA CO LTD	0.000%	99.961%
9864	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.961%
9865	SUNCALL CORP	0.000%	99.961%
9866	KOREA TECH BANK	0.000%	99.961%
9867	ATTENDO AB	0.000%	99.961%
9868	PROGRESS WERK A	0.000%	99.962%
9869	TAO HEUNG HOLDI	0.000%	99.962%
9870	HAINAN MEILAN A	0.000%	99.962%
9871	CHINA FINANCIAL	0.000%	99.962%
9872	SKF INDIA LTD	0.000%	99.962%
9873	INTEGRAL DIAGNO	0.000%	99.962%
9874	MJ GLEESON PLC	0.000%	99.962%
9875	BLUE SQUARE REA	0.000%	99.963%
9876	POLYTEC ASSET H	0.000%	99.963%
9877	TRADELINK ELECT	0.000%	99.963%
9878	GODREJ INDUSTRI	0.000%	99.963%
9879	MONEY3 CORP LTD	0.000%	99.963%
9880	KRAKATAU STEEL	0.000%	99.963%
9881	FORMOSAN UNION	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	PLATZER FASTIGH	0.000%	99.964%
9883	TRAKCJA SA	0.000%	99.964%
9884	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.964%
9885	YAMATO CORPORAT	0.000%	99.964%
9886	GULF KEYSTONE P	0.000%	99.964%
9887	YNH PROPERTY BH	0.000%	99.964%
9888	SILVER CHEF LTD	0.000%	99.964%
9889	T COOK IND	0.000%	99.965%
9890	SHIHLIN ELEC &	0.000%	99.965%
9891	ZHUHAI HLDGS IN	0.000%	99.965%
9892	SINO GRANDNESS	0.000%	99.965%
9893	COCO'S JAPAN CO	0.000%	99.965%
9894	CARBORUNDUM	0.000%	99.965%
9895	CROWN CONFECTIO	0.000%	99.965%
9896	INDO COUNT INDU	0.000%	99.966%
9897	NOBINA AB	0.000%	99.966%
9898	VIVA INDUSTRIAL	0.000%	99.966%
9899	NIHON PLAST CO	0.000%	99.966%
9900	TAINAN ENTERPRI	0.000%	99.966%
9901	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.966%
9902	STRAITS TRADING	0.000%	99.966%
9903	CHINA DYNAMICS	0.000%	99.967%
9904	PIPAVAV DEFENCE	0.000%	99.967%
9905	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.967%
9906	PC TEL INC COMMON STOCK USD.001	0.000%	99.967%
9907	Phoenix Mills L	0.000%	99.967%
9908	BANYAN TREE HOL	0.000%	99.967%
9909	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.967%
9910	CATHAY NO 1 REI	0.000%	99.968%
9911	SANYO TRADING C	0.000%	99.968%
9912	TECHNO ELECTRIC	0.000%	99.968%
9913	SKANDINAVISKA E	0.000%	99.968%
9914	MONGOLIAN MININ	0.000%	99.968%
9915	LANDS END INC COMMON STOCK USD.01	0.000%	99.968%
9916	PICANOL	0.000%	99.968%
9917	INNER MONGOLIA	0.000%	99.968%
9918	SEVERFIELD-ROWE	0.000%	99.969%
9919	GRANULES INDIA	0.000%	99.969%
9920	IMMOBEL	0.000%	99.969%
9921	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.969%
9922	STREET CAPITAL	0.000%	99.969%
9923	HONG LEONG ASIA	0.000%	99.969%
9924	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.969%
9925	YUANSHENGTAI DA	0.000%	99.970%
9926	GOOD RESOURCES	0.000%	99.970%
9927	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.970%
9928	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.970%
9929	KASEN INTERNATI	0.000%	99.970%
9930	MIVTACH SHAMIR	0.000%	99.970%
9931	NEW HOPE CORP	0.000%	99.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	VON ROLL HOLDIN	0.000%	99.971%
9933	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.971%
9934	INTL PAPER	0.000%	99.971%
9935	CW GROUP HLDGS	0.000%	99.971%
9936	mitsui FUDOSAN	0.000%	99.971%
9937	INTER CARS SA	0.000%	99.971%
9938	COUNTRYSIDE PRO	0.000%	99.971%
9939	BRAEMAR SHIPPIN	0.000%	99.971%
9940	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.972%
9941	NNIT A/S	0.000%	99.972%
9942	AGORA	0.000%	99.972%
9943	OTSUKA KAGU	0.000%	99.972%
9944	GHCL LTD	0.000%	99.972%
9945	HOME INVEST BEL	0.000%	99.972%
9946	CODAN LTD	0.000%	99.972%
9947	FULLER SMITH &	0.000%	99.973%
9948	NICHIA STEEL WO	0.000%	99.973%
9949	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.973%
9950	HOGG ROBINSON G	0.000%	99.973%
9951	GFOOT CO LTD	0.000%	99.973%
9952	CARR'S GROUP PL	0.000%	99.973%
9953	PETRA FOODS LTD	0.000%	99.973%
9954	AGV PRODUCTS	0.000%	99.973%
9955	ORIGIN ELECTRIC	0.000%	99.974%
9956	WATAHAN & CO LT	0.000%	99.974%
9957	SINO GAS & ENER	0.000%	99.974%
9958	NEW ZEALAND OIL	0.000%	99.974%
9959	RCF	0.000%	99.974%
9960	CENTURY PACIFIC	0.000%	99.974%
9961	UNICHEM LABS	0.000%	99.974%
9962	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.974%
9963	PMP COMMUNICATI	0.000%	99.975%
9964	KHON KAEN SUGAR	0.000%	99.975%
9965	ADO PROPERTIES	0.000%	99.975%
9966	BASWARE OYJ	0.000%	99.975%
9967	KEPPEL TELECOM&	0.000%	99.975%
9968	SVENSKA CELLULO	0.000%	99.975%
9969	INFOMEDIA	0.000%	99.975%
9970	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.976%
9971	PLATINUM GROUP	0.000%	99.976%
9972	IBI GROUP INC.	0.000%	99.976%
9973	DRDGOLD LTD	0.000%	99.976%
9974	GRUPO ARGOS SA	0.000%	99.976%
9975	SELVAAG BOLIG A	0.000%	99.976%
9976	MACMAHON HOLDIN	0.000%	99.976%
9977	NEMAK SAB DE CV	0.000%	99.976%
9978	TA ANN HOLDINGS	0.000%	99.977%
9979	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.977%
9980	EVERBRIGHT SECU	0.000%	99.977%
9981	OCL INDIA LTD	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	ANTON OILFIELD	0.000%	99.977%
9983	CHORUS LTD ADR ADR	0.000%	99.977%
9984	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.977%
9985	MCLEOD RUSSEL I	0.000%	99.977%
9986	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.978%
9987	WMIH CORP COMMON STOCK USD.00001	0.000%	99.978%
9988	BURWILL HOLDING	0.000%	99.978%
9989	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.978%
9990	PEET LIMITED	0.000%	99.978%
9991	ASCENTIAL PLC	0.000%	99.978%
9992	YAC CO LTD	0.000%	99.978%
9993	APPROACH RESOUR	0.000%	99.978%
9994	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.978%
9995	NVC LIGHTING HO	0.000%	99.979%
9996	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.979%
9997	TOHOKU BANK	0.000%	99.979%
9998	FAMUR SA	0.000%	99.979%
9999	PACIFIC ONLINE	0.000%	99.979%
10000	NORWEGIAN PROPE	0.000%	99.979%
10001	TURK TRKTOR VE	0.000%	99.979%
10002	ELEMENTIA SAB D	0.000%	99.979%
10003	KPX CHEMICAL	0.000%	99.980%
10004	YAIZU SUISANKAG	0.000%	99.980%
10005	CGN MINING CO L	0.000%	99.980%
10006	DAISHINKU CORP	0.000%	99.980%
10007	UNITED MICROELECTRON SP ADR ADR	0.000%	99.980%
10008	HOKUETSU INDS C	0.000%	99.980%
10009	SELCUK ECZA DEP	0.000%	99.980%
10010	MINERA FRISCO S	0.000%	99.980%
10011	VINA CONCHA Y T	0.000%	99.981%
10012	YUNNAN WATER IN	0.000%	99.981%
10013	GROUP FIVE	0.000%	99.981%
10014	DAPHNE INTERNA	0.000%	99.981%
10015	FDC LTD/INDIA	0.000%	99.981%
10016	HT&E LTD	0.000%	99.981%
10017	PHARMA MAR SA	0.000%	99.981%
10018	CALEDONIA MININ	0.000%	99.981%
10019	HATHWAY CABLE	0.000%	99.981%
10020	TOWER LTD	0.000%	99.982%
10021	SHOUGANG CNCRD	0.000%	99.982%
10022	WOONGJIN THINKB	0.000%	99.982%
10023	HONG KONG FERRY	0.000%	99.982%
10024	OXLEY HOLDINGS	0.000%	99.982%
10025	SALIM IVOMAS	0.000%	99.982%
10026	NATURAL ALTERNT	0.000%	99.982%
10027	LEMMINKAINEN OY	0.000%	99.982%
10028	CHINA RUNDONG A	0.000%	99.982%
10029	QUINTIS LTD	0.000%	99.983%
10030	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.983%
10031	BARON DE LEY	0.000%	99.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	DIALIGHT PLC	0.000%	99.983%
10033	SAMSE SA	0.000%	99.983%
10034	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.983%
10035	SAFETY GODOWN C	0.000%	99.983%
10036	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.983%
10037	Tessi S.A.	0.000%	99.983%
10038	KINTETSU DPT ST	0.000%	99.984%
10039	CONTINENTAL HLD	0.000%	99.984%
10040	SITTOY GROUP HLD	0.000%	99.984%
10041	WIN HANVERKY HO	0.000%	99.984%
10042	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.984%
10043	SINO THAI EN,FG	0.000%	99.984%
10044	D.B. CORP LIMIT	0.000%	99.984%
10045	K1 VENTURES LTD	0.000%	99.984%
10046	GWANGJU SHINSEG	0.000%	99.984%
10047	OZFOREX GROUP L	0.000%	99.985%
10048	CROWN CONFECTIO	0.000%	99.985%
10049	REXLOT HOLDINGS	0.000%	99.985%
10050	ENEA AB	0.000%	99.985%
10051	NORCROS PLC	0.000%	99.985%
10052	STRONG PETROCHE	0.000%	99.985%
10053	AEGIS LOGISTICS	0.000%	99.985%
10054	MYSTATE LTD	0.000%	99.985%
10055	TOMSON GROUP	0.000%	99.985%
10056	FLYBE GROUP PLC	0.000%	99.986%
10057	UTD PLANTATION	0.000%	99.986%
10058	IFG GROUP PLC	0.000%	99.986%
10059	VOLT INFO SCIEN	0.000%	99.986%
10060	YANCHANG PETROL	0.000%	99.986%
10061	LAKSHMI VILAS B	0.000%	99.986%
10062	AREALINK CO LTD	0.000%	99.986%
10063	TBK Co., Ltd.	0.000%	99.986%
10064	BIO PAPPEL SAB	0.000%	99.986%
10065	FDM GROUP PLC	0.000%	99.986%
10066	TOW CO LTD	0.000%	99.987%
10067	KORTEK CORPN	0.000%	99.987%
10068	HUA ENG WIRE&CA	0.000%	99.987%
10069	CIA ENERGETICA	0.000%	99.987%
10070	NEO-NEON HOLDIN	0.000%	99.987%
10071	INOX LEISURE LT	0.000%	99.987%
10072	HANMI SEMICONDU	0.000%	99.987%
10073	CONSTANTIN MEDI	0.000%	99.987%
10074	SANYO HOUSING N	0.000%	99.987%
10075	FREQUENCY ELEC	0.000%	99.988%
10076	GLAXO SMITHKLIN	0.000%	99.988%
10077	FUJISASH CO LTD	0.000%	99.988%
10078	AEROPORTO VENEZ	0.000%	99.988%
10079	LINK NET TBK PT	0.000%	99.988%
10080	THURGAUER KANTO	0.000%	99.988%
10081	BEST BRIDAL INC	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.988%
10083	TOPPS TILES	0.000%	99.988%
10084	SALEM COMM CORP	0.000%	99.988%
10085	SOCAM DEVELOPME	0.000%	99.989%
10086	LOW KENG HUAT(S	0.000%	99.989%
10087	R.E.A. HOLDINGS	0.000%	99.989%
10088	TRIFAST PLC	0.000%	99.989%
10089	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.989%
10090	PT INTERNATIONAL	0.000%	99.989%
10091	YONDENKO CORP	0.000%	99.989%
10092	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.989%
10093	EUROTECH SPA	0.000%	99.989%
10094	TILT RENEWABLES	0.000%	99.989%
10095	SHIDAX CORP	0.000%	99.990%
10096	TWIN DISC INC COMMON STOCK	0.000%	99.990%
10097	FAR EAST HOLDIN	0.000%	99.990%
10098	NSL LTD	0.000%	99.990%
10099	TOMEN DEVICES C	0.000%	99.990%
10100	SADBHAV ENGINEE	0.000%	99.990%
10101	HOIST FINANCE A	0.000%	99.990%
10102	LIBERTY GOLD CO	0.000%	99.990%
10103	GOLD ROAD RESOU	0.000%	99.990%
10104	TAKASHIMA & CO	0.000%	99.990%
10105	GETIN HOLDING S	0.000%	99.990%
10106	YESCO CO LTD	0.000%	99.991%
10107	WARTECK INVEST	0.000%	99.991%
10108	TRIVENI TURBINE	0.000%	99.991%
10109	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.991%
10110	ATHENS WATER SU	0.000%	99.991%
10111	HWA SHIN CO	0.000%	99.991%
10112	THERMAX LTD	0.000%	99.991%
10113	ALIMAK GROUP AB	0.000%	99.991%
10114	HOSTELWORLD GRO	0.000%	99.991%
10115	SEJONG INDUSTRI	0.000%	99.991%
10116	CORP BANK	0.000%	99.991%
10117	HEIDELBERGCEMEN	0.000%	99.992%
10118	AVENG	0.000%	99.992%
10119	INVESTORS TITLE CO COMMON STOCK	0.000%	99.992%
10120	WHIRLPOOL OF IN	0.000%	99.992%
10121	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.992%
10122	MEITO SANGYO CO	0.000%	99.992%
10123	DONGBU SECURITI	0.000%	99.992%
10124	EASTERN MEDIA	0.000%	99.992%
10125	KIMOTO CO LTD	0.000%	99.992%
10126	HOKKAI CAN CO	0.000%	99.992%
10127	MEDUSA MINING L	0.000%	99.993%
10128	WEE HUR HOLDING	0.000%	99.993%
10129	KIAN JOO CAN FC	0.000%	99.993%
10130	ASHTROM PROPERT	0.000%	99.993%
10131	NATURES SUNSHIN	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	CRISIL LTD	0.000%	99.993%
10133	IPE GROUP LTD	0.000%	99.993%
10134	BANK INTERNASIO	0.000%	99.993%
10135	HIROSHIMA ELEC	0.000%	99.993%
10136	MINEROS S.A.	0.000%	99.993%
10137	DICKSON CONCEPT	0.000%	99.993%
10138	TAIKO PHARMACEU	0.000%	99.993%
10139	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.994%
10140	CERAGON NETWORK	0.000%	99.994%
10141	TSUI WAH HOLDIN	0.000%	99.994%
10142	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.994%
10143	RIZAL COMML BAN	0.000%	99.994%
10144	BSQUARE CORP COMMON STOCK	0.000%	99.994%
10145	GET NICE FINANC	0.000%	99.994%
10146	DYNAMIC ELECTRO	0.000%	99.994%
10147	IRC LIMITED	0.000%	99.994%
10148	AICHI TOKEI DEN	0.000%	99.994%
10149	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.994%
10150	ASIA SATELLITE	0.000%	99.994%
10151	CSG LIMITED	0.000%	99.995%
10152	EQUITAL	0.000%	99.995%
10153	THE BASIC HOUSE	0.000%	99.995%
10154	PRIME MEDIA GRO	0.000%	99.995%
10155	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.995%
10156	KOHSOKU CORP	0.000%	99.995%
10157	NAPEC INC	0.000%	99.995%
10158	LOGISTEC CORP C	0.000%	99.995%
10159	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.995%
10160	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.995%
10161	LSL PROPERTY SE	0.000%	99.995%
10162	S.T.CHEMICAL CO	0.000%	99.995%
10163	SUPALAI PCL WTS	0.000%	99.996%
10164	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.996%
10165	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.996%
10166	GRANDVISION BV	0.000%	99.996%
10167	BRIGADE ENTERPR	0.000%	99.996%
10168	NIPPON FILCON C	0.000%	99.996%
10169	AFFINE	0.000%	99.996%
10170	MARUYAMA MFG CO	0.000%	99.996%
10171	MIYOSHI OIL & F	0.000%	99.996%
10172	TRINITY LTD	0.000%	99.996%
10173	INTRALOT SA - I	0.000%	99.996%
10174	SCALES CORP LTD	0.000%	99.996%
10175	CATABASIS PHARM	0.000%	99.996%
10176	RATTANINDIA	0.000%	99.997%
10177	SURYA SEMESTA I	0.000%	99.997%
10178	PETRUS RESOURCE	0.000%	99.997%
10179	COXON PRECISE I	0.000%	99.997%
10180	VITRO SA	0.000%	99.997%
10181	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	JBF INDUSTRIES	0.000%	99.997%
10183	PROMOTORA Y OPE	0.000%	99.997%
10184	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.997%
10185	CHC HEALTHCARE	0.000%	99.997%
10186	SILICON INTEG S	0.000%	99.997%
10187	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.997%
10188	BOOT(HENRY) & S	0.000%	99.997%
10189	TAKE AND GIVE	0.000%	99.998%
10190	G SHANK ENTERPR	0.000%	99.998%
10191	NEW YORK & CO I	0.000%	99.998%
10192	CGG SA	0.000%	99.998%
10193	CEQUENCE ENERGY	0.000%	99.998%
10194	NORDAX GROUP AB	0.000%	99.998%
10195	EQUITY FIN HOLD	0.000%	99.998%
10196	RECKON LTD	0.000%	99.998%
10197	WORLD HOLDINGS	0.000%	99.998%
10198	TOWN CENTRE SEC	0.000%	99.998%
10199	CROCODILE GARME	0.000%	99.998%
10200	MIMAKI ENGINEER	0.000%	99.998%
10201	BORYUNG PHARM	0.000%	99.998%
10202	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.998%
10203	HAGOROMO FOODS	0.000%	99.999%
10204	RADISYS CORP COMMON STOCK	0.000%	99.999%
10205	KOSEI SECURITIE	0.000%	99.999%
10206	GUANGNAN(HLDGS)	0.000%	99.999%
10207	CHINA LOTSYNERG	0.000%	99.999%
10208	SKYLINE CORP	0.000%	99.999%
10209	KAM HING INTERN	0.000%	99.999%
10210	GALLANT VENTURE	0.000%	99.999%
10211	INTEVAC INC	0.000%	99.999%
10212	EASTMAIN RES IN	0.000%	99.999%
10213	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.999%
10214	TOTAL ACCESS CO	0.000%	99.999%
10215	VOLUTION GROUP	0.000%	99.999%
10216	REAL INDUSTRY I	0.000%	99.999%
10217	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.999%
10218	HYUNDAI HEAVY I	0.000%	100.000%
10219	PT MULTIPLOAR C	0.000%	100.000%
10220	STARK TECHNOLOG	0.000%	100.000%
10221	TORIGOE CO LTD	0.000%	100.000%
10222	BCB BANCORP INC COMMON STOCK	0.000%	100.000%
10223	MODUSLINK GLOBA	0.000%	100.000%
10224	GLORIOUS SUN EN	0.000%	100.000%
10225	ISE CHEMICAL CO	0.000%	100.000%
10226	SHIKIBO LTD	0.000%	100.000%
10227	ASPEN GROUP	0.000%	100.000%
10228	FRAGRANCE GROUP	0.000%	100.000%
10229	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.000%
10230	BOLU CIMENTO SA	0.000%	100.000%
10231	ASANTE INC	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	VGI GLOBAL MEDI	0.000%	100.000%
10233	ABTERRA LTD	0.000%	100.000%
10234	SUGIH ENERGY TB	0.000%	100.001%
10235	BILLABONG INTER	0.000%	100.001%
10236	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.001%
10237	CONSTRUCTORA CO	0.000%	100.001%
10238	CVC BRASIL OP A	0.000%	100.001%
10239	HANISON CONSTRU	0.000%	100.001%
10240	ORIENTAL WATCH	0.000%	100.001%
10241	DYNASTY FINE WI	0.000%	100.001%
10242	ANTALIS INTERNA	0.000%	100.001%
10243	ORASCOM DEVELOP	0.000%	100.001%
10244	WAH SEONG	0.000%	100.001%
10245	SYRAH RESOURCES	0.000%	100.001%
10246	HOKKAIDO GAS CO	0.000%	100.001%
10247	LAURA ASHLEY HO	0.000%	100.001%
10248	SAPEC	0.000%	100.001%
10249	MEDICAL SYSTEM	0.000%	100.001%
10250	TERNA ENERGY SA	0.000%	100.002%
10251	CHINA PROPRTIE	0.000%	100.002%
10252	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.002%
10253	TROY RESOURCES	0.000%	100.002%
10254	SUNWAY CONSTRUC	0.000%	100.002%
10255	CHINA BANKING C	0.000%	100.002%
10256	EXCELSIOR MEDIC	0.000%	100.002%
10257	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.002%
10258	FOUNTAIN SET HL	0.000%	100.002%
10259	BALMER LAWRIE	0.000%	100.002%
10260	ADDNODE GROUP A	0.000%	100.002%
10261	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.002%
10262	FORTRESS PAPER	0.000%	100.002%
10263	TSH RESOURCES B	0.000%	100.002%
10264	CB INDUSTRIAL P	0.000%	100.002%
10265	MCKAY SECURITIE	0.000%	100.002%
10266	APN OUTDOOR GRO	0.000%	100.002%
10267	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.002%
10268	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.003%
10269	ERICSSON LM-A S	0.000%	100.003%
10270	EUROZ LTD	0.000%	100.003%
10271	CACHE LOGISTICS	0.000%	100.003%
10272	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.003%
10273	US AUTO PARTS N	0.000%	100.003%
10274	DEPOMED INC COMMON STOCK	0.000%	100.003%
10275	NIHON TRIM CO	0.000%	100.003%
10276	GROUPE OPEN	0.000%	100.003%
10277	TOWN HEALTH INT	0.000%	100.003%
10278	GAJAH TUNGGAL	0.000%	100.003%
10279	BANCO ABC BRASI	0.000%	100.003%
10280	NICE SPA	0.000%	100.003%
10281	PFENEX INC COMMON STOCK USD.001	0.000%	100.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	ANXIN-CHINA HOL	0.000%	100.003%
10283	PARADISE ENTERT	0.000%	100.003%
10284	PYI CORPORATION	0.000%	100.003%
10285	PROSAFE ASA	0.000%	100.003%
10286	HITE HOLDINGS C	0.000%	100.003%
10287	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.003%
10288	BOUSTEAD PROJEC	0.000%	100.004%
10289	MEIWA ESTATE CO	0.000%	100.004%
10290	ASHFORD INC COMMON STOCK USD.01	0.000%	100.004%
10291	SINON CORP	0.000%	100.004%
10292	NEDAP(NED APP)N	0.000%	100.004%
10293	MEGASTUDY CO LT	0.000%	100.004%
10294	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.004%
10295	XERIUM TECHNOLO	0.000%	100.004%
10296	A&D CO LTD	0.000%	100.004%
10297	AMREP CORP COMMON STOCK USD.1	0.000%	100.004%
10298	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.004%
10299	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.004%
10300	INNODATA INC COMMON STOCK USD.01	0.000%	100.004%
10301	DELTICOM AG	0.000%	100.004%
10302	NISSEI INDUSTRI	0.000%	100.004%
10303	ABAN OFFSHORE	0.000%	100.004%
10304	OLYMPIC CORP	0.000%	100.004%
10305	INES CORPORATIO	0.000%	100.004%
10306	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.004%
10307	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.004%
10308	BANK OF KOCHI L	0.000%	100.004%
10309	I-CABLE COMMUNI	0.000%	100.004%
10310	SUPERBLOCK PCL	0.000%	100.005%
10311	QAD INC B COMMON STOCK USD.001	0.000%	100.005%
10312	AUSWIDE BANK LT	0.000%	100.005%
10313	ALANDSBANKEN	0.000%	100.005%
10314	TRUBA ALAM MANU	0.000%	100.005%
10315	ONO SOKKI CO	0.000%	100.005%
10316	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.005%
10317	SRI TRANG AGRO-	0.000%	100.005%
10318	ECOSYNTHETIX IN	0.000%	100.005%
10319	LEES PHARMACEUT	0.000%	100.005%
10320	JINDAL SAW LTD	0.000%	100.005%
10321	BEACH ENERGY LT	0.000%	100.005%
10322	SILVER BASE GRO	0.000%	100.005%
10323	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.005%
10324	CHINA FIBER OPT	0.000%	100.005%
10325	CHINA DAYE NON-	0.000%	100.005%
10326	PALADIN ENERGY	0.000%	100.005%
10327	K.P.R. MILL	0.000%	100.005%
10328	BROCKMAN MINING	0.000%	100.005%
10329	NRJ GROUP	0.000%	100.005%
10330	CHINA RARE EART	0.000%	100.005%
10331	TONLY ELECTRONI	0.000%	100.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	NAGARJUNA FERTI	0.000%	100.005%
10333	KONG SUN HLDGS	0.000%	100.005%
10334	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.005%
10335	BRILLIANT CIRCL	0.000%	100.005%
10336	HIPAY GROUP SA	0.000%	100.005%
10337	MEGASTUDY EDUCA	0.000%	100.006%
10338	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.006%
10339	SALMAT LTD	0.000%	100.006%
10340	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.006%
10341	ZEDGE INC CL B COMMON STOCK	0.000%	100.006%
10342	PERPETUAL ENERG	0.000%	100.006%
10343	MIN XIN HLDGS	0.000%	100.006%
10344	LUKS GROUP (VH)	0.000%	100.006%
10345	AFRICAN PHOENIX	0.000%	100.006%
10346	MINGFA GROUP	0.000%	100.006%
10347	ROULARTA MEDIA	0.000%	100.006%
10348	YEO HIAP SENG	0.000%	100.006%
10349	QUNXING PAPER H	0.000%	100.006%
10350	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.006%
10351	STEEL & TUBE HL	0.000%	100.006%
10352	ARCELORMITTAL S	0.000%	100.006%
10353	QUMU CORP COMMON STOCK USD.01	0.000%	100.006%
10354	BGR ENERGY SYST	0.000%	100.006%
10355	MANULIFE US REA	0.000%	100.006%
10356	BLOOMSBURY PUBL	0.000%	100.006%
10357	ARALEZ PHARMACE	0.000%	100.006%
10358	JAKARTA INTL HT	0.000%	100.006%
10359	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.006%
10360	AEGON NV	0.000%	100.006%
10361	HYUNDAI CONSTRU	0.000%	100.006%
10362	VIDEOCON INDUST	0.000%	100.006%
10363	TELEGRAAF MEDIA	0.000%	100.006%
10364	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.006%
10365	AXTEL SAB DE CV	0.000%	100.006%
10366	PEARL ORIENTAL	0.000%	100.006%
10367	DAN FORM HOLDIN	0.000%	100.006%
10368	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.006%
10369	YONGNAM HOLDING	0.000%	100.006%
10370	TAKACHIHO KOHEK	0.000%	100.006%
10371	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.007%
10372	ENERGY ABSOLUTE	0.000%	100.007%
10373	CARINDALE PROPE	0.000%	100.007%
10374	DYAX CORPORATIO	0.000%	100.007%
10375	TEEKAY TANKERS	0.000%	100.007%
10376	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.007%
10377	MAX VENTURES &	0.000%	100.007%
10378	MAPLETREE LOGIS	0.000%	100.007%
10379	EZRA HOLDINGS	0.000%	100.007%
10380	LYDIAN INTERNAT	0.000%	100.007%
10381	ARRIUM LTD	0.000%	100.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	COSAN LOGISTICA	0.000%	100.007%
10383	EMPRESAS ICA SA	0.000%	100.007%
10384	JINDAL POLY FIL	0.000%	100.007%
10385	TUNAS RIDEAN	0.000%	100.007%
10386	WATPAC LIMITED	0.000%	100.007%
10387	SINAR MAS MULTI	0.000%	100.007%
10388	SHENGUAN HOLDIN	0.000%	100.007%
10389	TEN NETWORK HLD	0.000%	100.007%
10390	AFRICA ISRAEL I	0.000%	100.007%
10391	PACIFIC ANDES I	0.000%	100.007%
10392	SAFEWAY INC	0.000%	100.007%
10393	CHINA SOFT POWE	0.000%	100.007%
10394	DOGUS OTOMOTIV	0.000%	100.007%
10395	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.007%
10396	HANWHA GENERAL	0.000%	100.007%
10397	SOCIETE MANUTAN	0.000%	100.007%
10398	BE GROUP AB	0.000%	100.007%
10399	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.007%
10400	PESCANOVA SA	0.000%	100.007%
10401	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.007%
10402	QINQIN FOODSTUF	0.000%	100.007%
10403	YANG MING MARIN	0.000%	100.007%
10404	POLARIS SOFTWARE	0.000%	100.007%
10405	ITE TECH INC	0.000%	100.007%
10406	UMW OIL & GAS C	0.000%	100.007%
10407	TPI TRIUNFO PAR	0.000%	100.007%
10408	GETBUSY PLC	0.000%	100.007%
10409	PROBI AB	0.000%	100.007%
10410	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.007%
10411	NOVUS HOLDINGS	0.000%	100.007%
10412	ASTRO JAPAN PR	0.000%	100.007%
10413	SWIBER HOLDINGS	0.000%	100.007%
10414	SPORTECH PLC	0.000%	100.007%
10415	MIDLAND IC&I LT	0.000%	100.007%
10416	MANITOK ENERGY	0.000%	100.007%
10417	DAEWOO SHIPBUIL	0.000%	100.007%
10418	D AMICO INTL SH	0.000%	100.007%
10419	NORDIC AMERICAN	0.000%	100.007%
10420	TALVIVAARA MINI	0.000%	100.007%
10421	ZENITH CAPITAL	0.000%	100.007%
10422	SEOBU T&D RTS E	0.000%	100.007%
10423	CHENNAI SUPER K	0.000%	100.007%
10424	STRAD ENERGY SE	0.000%	100.007%
10425	CHINA STATE CON	0.000%	100.007%
10426	SING HOLDINGS L	0.000%	100.007%
10427	MANITOK ENERGY	0.000%	100.007%
10428	CHINA HUIZHAN D	0.000%	100.007%
10429	JITF INFRALOGIS	0.000%	100.007%
10430	BERJAYA LAND BH	0.000%	100.007%
10431	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.007%
10433	RB ENERGY INC	0.000%	100.007%
10434	BANCA MONTE DEI	0.000%	100.007%
10435	ORMAT TECHNOLOG	0.000%	100.007%
10436	DEVA HLDG	0.000%	100.007%
10437	ENERGIX-RENEWAB	0.000%	100.007%
10438	FERROGLOBE PLC	-	100.007%
10439	PRIME RETIREMEN	-	100.007%
10440	SNS REAAL GROEP	-	100.007%
10441	MINCO BASE META	-	100.007%
10442	BCO ESPIR SANTO	-	100.007%
10443	PRIME AET & D H	-	100.007%
10444	RHB CAPITAL BHD	-	100.007%
10445	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.007%
10446	SYRAH RESOURCES	-	100.007%
10447	C A DE MEDITERR	-	100.007%
10448	PEACE MARK HLDG	-	100.007%
10449	AFREN PLC COMMO	-	100.007%
10450	RREEF CHINA COM	-	100.007%
10451	CHINA METAL REC	-	100.007%
10452	CHINA LUMENA NE	-	100.007%
10453	LIGHTSTREAM RES	-	100.007%
10454	VIRGIN AUSTRALI	-	100.007%
10455	WESTGOLD RESOUR	-	100.007%
10456	QLT INC WTS EXP	-	100.007%
10457	HANFENG EVERGRE	-	100.007%
10458	QLT INC DOJ/SEC	-	100.007%
10459	QLT INC CLASS A	-	100.007%
10460	KARDEMIR KARABU	-	100.007%
10461	ETABLISSEMENTS	-	100.007%
10462	MACQUARIE ATLAS	-	100.007%
10463	SUNWAY BHD WTS	-	100.007%
10464	TOUCHSTONE EXPL	-	100.007%
10465	EGANAGOLDPFEIL	-	100.007%
10466	ANGLO IRISH BAN	-	100.007%
10467	UNION BANK OF T	-	100.007%
10468	BERLIAN LAJU TA	-	100.007%
10469	INTERCELL AG RI	-	100.007%
10470	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.007%
10471	US dollar - Lon	-0.007%	100.000%