

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

As of May 31, 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	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.841%	0.841%
2	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.632%	1.473%
3	SINGAPORE GOVER	0.618%	2.091%
4	LANDWIRT RENTEN	0.602%	2.694%
5	KFW 1.375% 01FE	0.563%	3.257%
6	MERCK & CO INC	0.550%	3.807%
7	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.528%	4.335%
8	LANDESKREDITBAN	0.517%	4.852%
9	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.506%	5.358%
10	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.505%	5.863%
11	APPLE INC SR UNSECURED 02/21 2.25	0.488%	6.351%
12	CAD - London	0.487%	6.838%
13	APPLE INC	0.484%	7.323%
14	ORACLE CORP SR UNSECURED 09/21 1.9	0.479%	7.801%
15	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.472%	8.273%
16	EUROPEAN INVEST	0.469%	8.742%
17	KOMMUNINVEST I	0.467%	9.209%
18	SWEDISH EXP CRE	0.464%	9.673%
19	KOMMUNINVEST I	0.458%	10.131%
20	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.456%	10.587%
21	WESTPAC BKG COR	0.456%	11.043%
22	BANK OF MONTREAL COMMON STOCK	0.455%	11.498%
23	INTL BANK FOR R	0.446%	11.944%
24	AT+T INC COMMON STOCK USD1.0	0.435%	12.380%
25	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.432%	12.812%
26	BANK OF NOVA SCOTIA COMMON STOCK	0.431%	13.244%
27	NATL AUSTRALIA	0.428%	13.671%
28	ROYAL BK OF CAN	0.423%	14.094%
29	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.423%	14.516%
30	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.418%	14.935%
31	UNITED KINGDOM	0.407%	15.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.383%	15.725%
33	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.383%	16.108%
34	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.383%	16.490%
35	CHEVRON CORP 2.	0.381%	16.871%
36	IBM CORP SR UNSECURED 01/22 2.5	0.381%	17.251%
37	WELLS FARGO + CO COMMON STOCK USD1.666	0.379%	17.631%
38	EXPORT DEVELOPM	0.379%	18.009%
39	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.373%	18.382%
40	TORONTO DOMINION BANK COMMON STOCK	0.370%	18.752%
41	SUNCOR ENERGY INC COMMON STOCK	0.365%	19.118%
42	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.352%	19.470%
43	ROYAL BANK OF CANADA COMMON STOCK	0.338%	19.809%
44	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.337%	20.146%
45	CHEVRON CORP SR UNSECURED 03/20 1.961	0.337%	20.482%
46	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.335%	20.817%
47	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.332%	21.149%
48	MICROSOFT CORP SR UNSECURED 11/20 2	0.328%	21.477%
49	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.327%	21.804%
50	FINLAND GOVT IN	0.310%	22.114%
51	FMS WERTMANAGEM	0.301%	22.415%
52	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.296%	22.711%
53	MICROSOFT CORP	0.294%	23.005%
54	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.293%	23.298%
55	IBM CORP SR UNSECURED 02/21 2.25	0.292%	23.590%
56	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.288%	23.878%
57	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.286%	24.164%
58	APPLE INC SR UNSECURED 02/22 2.5	0.284%	24.448%
59	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.279%	24.727%
60	SINGAPORE GOVT	0.269%	24.996%
61	BK NEDERLANDSE	0.265%	25.261%
62	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.264%	25.525%
63	UK(GOVT OF) 4.2	0.261%	25.787%
64	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.260%	26.046%
65	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.259%	26.305%
66	CANADA HOUSING	0.257%	26.563%
67	US TREASURY N/B 05/25 2.125	0.251%	26.813%
68	AGENCE FRANC DE	0.245%	27.058%
69	PFIZER INC	0.243%	27.300%
70	EXXON MOBIL CORP COMMON STOCK	0.237%	27.537%
71	NETWORK RAIL IN	0.235%	27.772%
72	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.233%	28.005%
73	ONTARIO(PROV OF	0.232%	28.237%
74	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.229%	28.466%
75	INTEL CORP COMMON STOCK USD.001	0.226%	28.692%
76	LANDESKREDITBAN	0.226%	28.918%
77	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.223%	29.141%
78	MICROSOFT CORP COMMON STOCK USD.00000625	0.222%	29.362%
79	BK OF NOVA SCOT	0.219%	29.582%
80	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.218%	29.799%
81	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.213%	30.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	COMCAST CORP CLASS A COMMON STOCK USD.01	0.209%	30.221%
83	MANULIFE FINANCIAL CORP COMMON STOCK	0.209%	30.430%
84	BANK OF AMERICA	0.208%	30.638%
85	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.205%	30.843%
86	FRENCH REP GOVT	0.205%	31.047%
87	SHELL INTL.FIN.	0.204%	31.251%
88	NORDRH-WESTFALE	0.202%	31.453%
89	NEDERLANDSE WAT	0.201%	31.653%
90	KOMMUNALBANKEN	0.200%	31.854%
91	BANK OF MONTREA	0.200%	32.053%
92	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.195%	32.248%
93	STATOIL ASA COMPANY GUAR 11/19 2.25	0.187%	32.435%
94	CHEVRON CORP COMMON STOCK USD.75	0.186%	32.621%
95	PFIZER INC COMMON STOCK USD.05	0.184%	32.805%
96	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.181%	32.986%
97	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.175%	33.161%
98	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.175%	33.336%
99	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.174%	33.510%
100	TEMASEK FINL I	0.174%	33.684%
101	WAL-MART STORES	0.174%	33.858%
102	BK NED GEMEENTE	0.171%	34.029%
103	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.171%	34.200%
104	MAGNA INTERNATIONAL INC COMMON STOCK	0.171%	34.371%
105	CANADIAN NATURAL RESOURCES COMMON STOCK	0.169%	34.540%
106	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.168%	34.708%
107	CISCO SYSTEMS	0.167%	34.875%
108	SINGAPORE GOVT	0.163%	35.038%
109	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.161%	35.199%
110	SWEDEN GOVERNME	0.160%	35.360%
111	NESTLE FINANCE	0.158%	35.518%
112	CITIGROUP INC COMMON STOCK USD.01	0.157%	35.676%
113	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.155%	35.830%
114	DEUTSCHE BAHN F	0.149%	35.979%
115	ORACLE CORP SR UNSECURED 07/21 2.8	0.149%	36.128%
116	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.147%	36.275%
117	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.146%	36.421%
118	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.146%	36.567%
119	CHEVRON CORP SR UNSECURED 06/23 3.191	0.146%	36.713%
120	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.146%	36.859%
121	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.145%	37.004%
122	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.144%	37.148%
123	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.144%	37.292%
124	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.143%	37.435%
125	SAMSUNG ELECTRO	0.143%	37.578%
126	NESTLE SA	0.142%	37.720%
127	TOTAL SA	0.138%	37.859%
128	DEXIA CREDIT LO	0.138%	37.996%
129	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.136%	38.132%
130	AMAZON.COM INC	0.135%	38.267%
131	NATIONAL BK CDA	0.135%	38.401%

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132	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.132%	38.533%
133	TECK RESOURCES LTD CLS B COMMON STOCK	0.131%	38.664%
134	TRANSCANADA CORP COMMON STOCK	0.130%	38.794%
135	PROCTER + GAMBLE CO/THE COMMON STOCK	0.129%	38.923%
136	ALPHABET INC CL C COMMON STOCK USD.001	0.123%	39.046%
137	SUN LIFE FINANCIAL INC COMMON STOCK	0.122%	39.168%
138	ONTARIO(PROV OF	0.122%	39.290%
139	ENBRIDGE INC COMMON STOCK	0.121%	39.411%
140	FACEBOOK INC A COMMON STOCK USD.000006	0.121%	39.532%
141	UNITEDHEALTH GR	0.120%	39.652%
142	ALPHABET INC CL A COMMON STOCK USD.001	0.119%	39.771%
143	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.118%	39.889%
144	SNCF RESEAU 3.1	0.118%	40.007%
145	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.117%	40.124%
146	PFIZER INC SR UNSECURED 12/21 2.2	0.117%	40.241%
147	APPLE INC SR UNSECURED 05/20 2	0.115%	40.355%
148	CANADIAN NATL RAILWAY CO COMMON STOCK	0.111%	40.467%
149	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.111%	40.578%
150	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.110%	40.688%
151	PROVINCE OF ONT	0.109%	40.797%
152	WALT DISNEY(HLD	0.108%	40.905%
153	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.107%	41.012%
154	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.104%	41.117%
155	DAIMLER AG	0.103%	41.220%
156	WESTPAC BKG COR	0.103%	41.323%
157	CHINA CONST BK	0.103%	41.426%
158	APPLE INC SR UNSECURED 05/23 2.4	0.102%	41.527%
159	TOYOTA MOTOR CO	0.101%	41.628%
160	INTL BUSINESS M	0.100%	41.728%
161	SVENSKA HANDELS	0.099%	41.827%
162	GENERAL MOTORS CO COMMON STOCK USD.01	0.099%	41.926%
163	US dollar - Lon	0.097%	42.023%
164	BCE INC COMMON STOCK	0.097%	42.120%
165	INTL BUSINESS M	0.097%	42.217%
166	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.097%	42.314%
167	MERCK + CO. INC. COMMON STOCK USD.5	0.095%	42.408%
168	L-BANK BW FOERD	0.094%	42.502%
169	ROYAL BANK OF C	0.093%	42.595%
170	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.092%	42.687%
171	TORONTO DOMINIO	0.092%	42.779%
172	AGENCE FRANCAIS	0.090%	42.869%
173	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.089%	42.958%
174	QUALCOMM INC COMMON STOCK USD.0001	0.088%	43.046%
175	CHEVRON CORP SR UNSECURED 11/20 2.419	0.088%	43.134%
176	KINROSS GOLD CORP COMMON STOCK	0.088%	43.222%
177	CVS HEALTH CORP COMMON STOCK USD.01	0.086%	43.308%
178	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.086%	43.394%
179	EUROPEAN INVEST	0.086%	43.480%
180	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.086%	43.565%
181	EUROPEAN INVEST	0.086%	43.651%

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182	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.086%	43.737%
183	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.085%	43.822%
184	FORD MOTOR CO COMMON STOCK USD.01	0.085%	43.907%
185	US BANCORP COMMON STOCK USD.01	0.085%	43.992%
186	TIME WARNER INC COMMON STOCK USD.01	0.083%	44.074%
187	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.082%	44.156%
188	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.081%	44.237%
189	WASTE CONNECTIONS INC COMMON STOCK	0.081%	44.319%
190	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.080%	44.399%
191	TOTAL CAPITAL I	0.079%	44.479%
192	UNION PACIFIC CORP COMMON STOCK USD2.5	0.079%	44.557%
193	TRAVELERS COS	0.078%	44.635%
194	NOVARTIS CAP CO	0.078%	44.713%
195	COCA-COLA CO	0.077%	44.791%
196	AGNICO EAGLE MINES LTD COMMON STOCK	0.077%	44.868%
197	SIMON PROPERTY GROUP INC REIT USD.0001	0.077%	44.945%
198	KINGDOM OF BELG	0.077%	45.022%
199	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.077%	45.098%
200	EUROPEAN INVEST	0.076%	45.174%
201	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.076%	45.250%
202	NED WATERSCHAPS	0.075%	45.326%
203	ORACLE CORP COMMON STOCK USD.01	0.075%	45.400%
204	BASF SE	0.074%	45.474%
205	CANADIAN (GOVT	0.074%	45.548%
206	SWEDEN GOVERNME	0.074%	45.622%
207	MORGAN STANLEY COMMON STOCK USD.01	0.074%	45.696%
208	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.073%	45.769%
209	EUROPEAN INVEST	0.073%	45.842%
210	FAIRFAX FINANCI	0.073%	45.915%
211	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.073%	45.988%
212	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.073%	46.061%
213	BHP BILLITON LT	0.073%	46.134%
214	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.073%	46.206%
215	FEDEX CORPORATI	0.073%	46.279%
216	PROCTER & GAMBL	0.072%	46.351%
217	TOTAL CAPITAL I	0.072%	46.422%
218	ALLERGAN PLC	0.071%	46.494%
219	TARGET CORP SR UNSECURED 01/22 2.9	0.070%	46.564%
220	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.070%	46.634%
221	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.069%	46.702%
222	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.068%	46.770%
223	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.068%	46.838%
224	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.068%	46.907%
225	SHELL INTL.FIN.	0.068%	46.974%
226	MEDTRONIC PLC	0.068%	47.042%
227	ROYAL BANK OF C	0.066%	47.108%
228	BNP PARIBAS SA	0.066%	47.174%
229	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.066%	47.240%
230	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.066%	47.306%
231	FRENCH REPUBLIC	0.066%	47.371%

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232	AGRIUM INC COMMON STOCK NPV	0.065%	47.437%
233	SVENSKA HANDELS	0.064%	47.501%
234	COOPERATIEVE RA	0.064%	47.566%
235	HOME DEPOT INC COMMON STOCK USD.05	0.063%	47.629%
236	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.063%	47.692%
237	ANTHEM INC COMMON STOCK USD.01	0.062%	47.754%
238	UNIBAIL-RODAMCO	0.062%	47.816%
239	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.062%	47.878%
240	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.062%	47.940%
241	GOLDCORP INC COMMON STOCK	0.061%	48.001%
242	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.060%	48.061%
243	DELTA AIRLINES	0.060%	48.122%
244	AETNA INC COMMON STOCK USD.01	0.060%	48.182%
245	DEUTSCHE TELEKO	0.060%	48.243%
246	EXPORT DEVELOPM	0.060%	48.303%
247	SCHLUMBERGER LTD COMMON STOCK USD.01	0.060%	48.363%
248	CSX CORP	0.060%	48.423%
249	CENOVUS ENERGY INC COMMON STOCK	0.059%	48.482%
250	FORTIS INC COMMON STOCK	0.059%	48.541%
251	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.059%	48.601%
252	ROYAL DUTCH SHE	0.059%	48.660%
253	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.059%	48.719%
254	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.059%	48.778%
255	ACE LTD	0.059%	48.836%
256	ABBOTT LABORATORIES COMMON STOCK	0.058%	48.895%
257	KREDITANST FUR	0.058%	48.953%
258	PNC BANK	0.058%	49.011%
259	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.058%	49.069%
260	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.058%	49.127%
261	BLACKBERRY LTD COMMON STOCK	0.058%	49.185%
262	IBM CORP SR UNSECURED 05/20 1.625	0.058%	49.243%
263	BARRICK GOLD CORP COMMON STOCK	0.058%	49.301%
264	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.057%	49.358%
265	SIEMENS AG	0.057%	49.415%
266	PEPSICO INC COMMON STOCK USD.017	0.057%	49.473%
267	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.057%	49.530%
268	CANADIAN TIRE C	0.057%	49.586%
269	INDUSTRIAL & CO	0.056%	49.643%
270	AMGEN INC COMMON STOCK USD.0001	0.056%	49.698%
271	SHAW COMMUNICATIONS INC B COMMON STOCK	0.056%	49.754%
272	EQUINIX INC REIT USD.001	0.055%	49.809%
273	LUNDIN MINING C	0.055%	49.864%
274	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.055%	49.918%
275	BANCO SANTANDER	0.055%	49.973%
276	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.055%	50.028%
277	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.054%	50.082%
278	MICRON TECHNOLO	0.053%	50.135%
279	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.053%	50.188%
280	CONOCOPHILLIPS COMMON STOCK USD.01	0.053%	50.241%
281	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.053%	50.294%

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282	INDUSTRIAL ALLI	0.052%	50.346%
283	ROCHE HOLDING A	0.052%	50.399%
284	ABB LTD	0.052%	50.451%
285	ENCANA CORP COMMON STOCK	0.051%	50.502%
286	GOLDCORP INC SR UNSECURED 06/21 3.625	0.051%	50.553%
287	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.051%	50.605%
288	PUBLIC STORAGE	0.051%	50.656%
289	VODAFONE GROUP	0.051%	50.706%
290	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.051%	50.757%
291	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.051%	50.808%
292	SNC-LAVALIN GRO	0.050%	50.859%
293	ALTRIA GROUP INC COMMON STOCK USD.333	0.050%	50.909%
294	BP PLC	0.050%	50.959%
295	VOLKSWAGEN AG	0.050%	51.008%
296	BPCE SA SR UNSECURED 02/21 2.65	0.050%	51.058%
297	TENCENT HLDGS L	0.049%	51.108%
298	BAYERISCHE MOTO	0.049%	51.157%
299	WEST FRASER TIM	0.049%	51.206%
300	CRESCENT POINT ENERGY CORP COMMON STOCK	0.049%	51.255%
301	ORANGE SA	0.049%	51.304%
302	HITACHI	0.049%	51.353%
303	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.049%	51.402%
304	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.049%	51.450%
305	DANONE SA	0.049%	51.499%
306	NORFOLK STHN CO	0.049%	51.547%
307	TELUS CORPORATI	0.049%	51.596%
308	ROYAL DUTCH SH-	0.049%	51.645%
309	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.049%	51.693%
310	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.048%	51.741%
311	KOHL S CORPORATION SR UNSECURED 11/21 4	0.048%	51.790%
312	AUST & NZ BANK	0.048%	51.838%
313	AUST & NZ BK GP	0.048%	51.886%
314	DANAHER CORP COMMON STOCK USD.01	0.048%	51.934%
315	VALERO ENERGY C	0.048%	51.981%
316	CAPITAL ONE FIN	0.048%	52.029%
317	CATERPILLAR INC COMMON STOCK USD1.0	0.047%	52.076%
318	MOSAIC CO SR UNSECURED 11/21 3.75	0.047%	52.123%
319	PROLOGIS INC REIT USD.01	0.047%	52.170%
320	FINNING INTL LT	0.047%	52.217%
321	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.047%	52.264%
322	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.046%	52.310%
323	VERESEN INC.	0.046%	52.356%
324	PERRIGO FIN UNL	0.046%	52.403%
325	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.046%	52.449%
326	STATOIL ASA COMPANY GUAR 01/24 2.65	0.046%	52.495%
327	LIBERTY MUTUAL	0.046%	52.541%
328	ONTARIO(PROV OF	0.046%	52.587%
329	REGIONS FINANCI	0.046%	52.632%
330	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.046%	52.678%
331	FIRST QUANTUM M	0.045%	52.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ORANGE SA SR UNSECURED 09/21 4.125	0.045%	52.769%
333	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.045%	52.814%
334	TOTAL CAPITAL I	0.045%	52.859%
335	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.045%	52.904%
336	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.045%	52.949%
337	PROV OF SASK CA	0.045%	52.994%
338	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.045%	53.039%
339	BLACKROCK INC COMMON STOCK USD.01	0.045%	53.084%
340	STRYKER CORP SR UNSECURED 03/21 2.625	0.045%	53.128%
341	MARATHON PETROLEUM CORP COMMON STOCK	0.045%	53.173%
342	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.044%	53.217%
343	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.044%	53.261%
344	NOVARTIS AG	0.044%	53.305%
345	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.044%	53.348%
346	BANK OF NY MELL	0.044%	53.392%
347	WESTPAC BANK CO	0.044%	53.436%
348	NATL AUST BANK	0.043%	53.479%
349	MCDONALD S CORP COMMON STOCK USD.01	0.043%	53.522%
350	UNEDIC ASSEO 1.	0.043%	53.565%
351	WELLTOWER INC REIT USD1.0	0.043%	53.608%
352	NEWBELCO SA/NV	0.043%	53.651%
353	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.043%	53.694%
354	PAN AMERICAN SILVER CORP COMMON STOCK	0.043%	53.736%
355	TOURMALINE OIL	0.043%	53.779%
356	ALTAGAS LTD	0.043%	53.822%
357	TEXAS INSTRUMEN	0.043%	53.864%
358	AVALONBAY COMMUNITIES INC REIT USD.01	0.042%	53.907%
359	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.042%	53.949%
360	BAYER AG	0.042%	53.991%
361	COCA-COLA CO/TH	0.042%	54.033%
362	CAMECO CORP COMMON STOCK	0.042%	54.075%
363	3M CO COMMON STOCK USD.01	0.042%	54.116%
364	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.042%	54.158%
365	BPCE SA COMPANY GUAR 04/24 4	0.042%	54.199%
366	NOVARTIS AG SPONSORED ADR ADR	0.042%	54.241%
367	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.041%	54.282%
368	METLIFE INC COMMON STOCK USD.01	0.041%	54.324%
369	EMPIRE CO LTD N	0.041%	54.365%
370	AFLAC INC COMMON STOCK USD.1	0.041%	54.406%
371	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.041%	54.447%
372	GLAXOSMITHKLINE	0.041%	54.488%
373	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.040%	54.528%
374	METLIFE INC SR UNSECURED 02/21 4.75	0.040%	54.569%
375	CSX CORP 3.7% 3	0.040%	54.609%
376	CK HUTCHINSON H	0.040%	54.650%
377	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.040%	54.690%
378	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.040%	54.730%
379	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.040%	54.770%
380	CANADA HOUSING	0.040%	54.810%
381	MASTERCARD INC A COMMON STOCK USD.0001	0.040%	54.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	SOUTHWEST AIRLI	0.040%	54.890%
383	GEORGE WESTON L	0.040%	54.930%
384	BROADCOM LTD	0.040%	54.969%
385	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.040%	55.009%
386	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.039%	55.048%
387	BEST BUY CO INC	0.039%	55.087%
388	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.039%	55.127%
389	CAE INC COMMON STOCK	0.039%	55.166%
390	THOMSON REUTERS CORP COMMON STOCK	0.039%	55.205%
391	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.039%	55.244%
392	NATL AUSTRALIA	0.039%	55.283%
393	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.039%	55.321%
394	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.039%	55.360%
395	AMERISOURCEBERG	0.039%	55.399%
396	VENTAS INC-REIT	0.039%	55.437%
397	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.039%	55.476%
398	PACIFIC GAS & E	0.039%	55.514%
399	EQUITY RESIDENT	0.038%	55.553%
400	GLENCORE XSTRA	0.038%	55.591%
401	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.038%	55.629%
402	COMCAST CORP COMPANY GUAR 08/25 3.375	0.038%	55.668%
403	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.038%	55.706%
404	ARC RESOURCES L	0.038%	55.744%
405	CIGNA CORP SR UNSECURED 02/22 4	0.038%	55.782%
406	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.038%	55.820%
407	L-BANK BW FOERD	0.038%	55.858%
408	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.038%	55.896%
409	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.038%	55.934%
410	LOBLAW COS LTD	0.038%	55.972%
411	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.038%	56.009%
412	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.038%	56.047%
413	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.038%	56.084%
414	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.038%	56.122%
415	ABBVIE INC SR UNSECURED 11/22 2.9	0.038%	56.160%
416	PNC BANK NA 2.6	0.038%	56.197%
417	BOEING CO/THE COMMON STOCK USD5.0	0.037%	56.234%
418	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.037%	56.271%
419	MICROSOFT CORP	0.037%	56.309%
420	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.037%	56.346%
421	VERIZON COMMUN	0.037%	56.383%
422	GILDAN ACTIVEWEAR INC COMMON STOCK	0.037%	56.420%
423	YAHOO INC	0.037%	56.457%
424	NISSAN MOTOR CO	0.037%	56.494%
425	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.037%	56.531%
426	B2GOLD CORP COM	0.037%	56.568%
427	EATON CORP PLC	0.037%	56.605%
428	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.037%	56.642%
429	WHITECAP RESOUR	0.037%	56.678%
430	ABBVIE INC COMMON STOCK USD.01	0.037%	56.715%
431	RIO TINTO PLC SPON ADR ADR	0.036%	56.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	BAXTER INTL INC	0.036%	56.788%
433	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.036%	56.824%
434	ENBRIDGE	0.036%	56.860%
435	HON HAI PRECISI	0.036%	56.896%
436	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.036%	56.933%
437	LINAMAR CORP	0.036%	56.969%
438	SOC GENERALE	0.036%	57.004%
439	ALLSTATE CORP COMMON STOCK USD.01	0.036%	57.040%
440	NVIDIA CORP	0.036%	57.076%
441	WSP GLOBAL INC	0.035%	57.111%
442	CORNING INC COMMON STOCK USD.5	0.035%	57.146%
443	AIA GROUP LTD	0.035%	57.182%
444	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.035%	57.217%
445	ABN AMRO BANK N	0.035%	57.252%
446	WESTERN DIGITAL	0.035%	57.287%
447	BEST BUY CO INC	0.035%	57.322%
448	IMPERIAL OIL LTD COMMON STOCK	0.035%	57.357%
449	ZURICH FIN SVS	0.035%	57.392%
450	ALIMENTATION CO	0.035%	57.426%
451	TFI INTERNATION	0.035%	57.461%
452	JOHNSON CONTROL	0.035%	57.496%
453	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.034%	57.530%
454	APPLE INC SR UNSECURED 02/27 3.35	0.034%	57.564%
455	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.034%	57.599%
456	BANK OF CHINA L	0.034%	57.633%
457	NORDSTROM INC SR UNSECURED 05/20 4.75	0.034%	57.667%
458	TAIWAN SEMI-ADR	0.034%	57.701%
459	COSTCO WHOLESALE	0.034%	57.736%
460	OCEANAGOLD CORP	0.034%	57.770%
461	CCL INDS INC CL	0.034%	57.804%
462	ASSOCD BANC-COR	0.034%	57.837%
463	BRIT SKY BROAD	0.034%	57.871%
464	BCO BILBAO VIZC	0.034%	57.905%
465	PACCAR INC	0.034%	57.939%
466	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.034%	57.972%
467	TOYOTA MOTOR CO	0.033%	58.006%
468	KINDER MORGAN INC COMMON STOCK USD.01	0.033%	58.039%
469	HONDA MOTOR CO	0.033%	58.072%
470	ASTRAZENECA PLC SPONS ADR ADR	0.033%	58.105%
471	BB+T CORP COMMON STOCK USD5.0	0.033%	58.138%
472	SUNTRUST BANKS	0.033%	58.171%
473	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.033%	58.204%
474	IAMGOLD CORP COMMON STOCK	0.033%	58.237%
475	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.033%	58.270%
476	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.033%	58.303%
477	WESTJET AIRLINE	0.033%	58.336%
478	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.033%	58.368%
479	ENI S.P.A.	0.032%	58.401%
480	MICHELIN(CGDE)	0.032%	58.433%
481	PHILLIPS 66 COMMON STOCK	0.032%	58.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	PING AN INSURAN	0.032%	58.497%
483	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.032%	58.530%
484	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.032%	58.562%
485	CHINA MOBILE LT	0.032%	58.594%
486	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.032%	58.626%
487	METHANEX CORP COMMON STOCK	0.032%	58.657%
488	LVMH MOET HENNE	0.032%	58.689%
489	T MOBILE US INC COMMON STOCK USD.0001	0.032%	58.721%
490	CMNWLTH BK OF A	0.032%	58.753%
491	TIME WARNER INC	0.032%	58.785%
492	WOODSIDE PETROL	0.031%	58.816%
493	CHINA NATIONAL	0.031%	58.848%
494	SOUTHERN CO SR UNSECURED 06/20 2.75	0.031%	58.879%
495	STARBUCKS CORP	0.031%	58.910%
496	KONINKLIJKE AHO	0.031%	58.941%
497	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.031%	58.973%
498	MAPLE LEAF FOOD	0.031%	59.004%
499	LINK R/EST INVE	0.031%	59.035%
500	RYDER SYSTEM IN	0.031%	59.066%
501	DIGITAL REALTY	0.031%	59.097%
502	LLOYDS BANKING	0.031%	59.127%
503	DISCOVER FINL S	0.031%	59.158%
504	ALAMOS GOLD INC CLASS A COMMON STOCK	0.031%	59.189%
505	STATE STREET CORP COMMON STOCK USD1.0	0.031%	59.220%
506	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.031%	59.251%
507	RIOCAN REAL EST	0.031%	59.281%
508	CGI GROUP INC CLASS A COMMON STOCK	0.031%	59.312%
509	CME GROUP INC COMMON STOCK USD.01	0.031%	59.343%
510	CANADIAN WESTER	0.031%	59.373%
511	CELGENE CORP	0.030%	59.404%
512	ALLIANZ SE SPON ADR ADR	0.030%	59.434%
513	HUSKY ENERGY IN	0.030%	59.464%
514	ENGIE	0.030%	59.494%
515	AMEREN CORP SR UNSECURED 11/20 2.7	0.030%	59.525%
516	SUMITOMO MITSUI	0.030%	59.555%
517	BERKSHIRE HAT E	0.030%	59.585%
518	BOSTON PROPERTIES INC REIT USD.01	0.030%	59.615%
519	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.030%	59.645%
520	FEDEX CORP COMPANY GUAR 02/20 2.3	0.030%	59.674%
521	CA INC SR UNSECURED 03/27 4.7	0.030%	59.704%
522	SOFTBANK CORP	0.030%	59.734%
523	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.030%	59.763%
524	LEGG MASON INC SR UNSECURED 03/26 4.75	0.030%	59.793%
525	US BANCORP SR UNSECURED 01/24 3.7	0.030%	59.823%
526	TAHOE RESOURCES INC COMMON STOCK	0.030%	59.852%
527	IBERDROLA SA	0.029%	59.882%
528	MGM MIRAGE INC	0.029%	59.911%
529	ESSEX PROP TRUS	0.029%	59.940%
530	YAMANA GOLD INC COMMON STOCK	0.029%	59.970%
531	NATIONWIDE B/S	0.029%	59.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.029%	60.028%
533	DOLLARAMA INC	0.029%	60.058%
534	CONSTELLATION S	0.029%	60.087%
535	UPM-KYMMENE OYJ	0.029%	60.116%
536	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.029%	60.145%
537	TMX GROUP LTD	0.029%	60.175%
538	SONY CORP	0.029%	60.204%
539	TE CONNECTIVITY	0.029%	60.233%
540	HUMANA INC SR UNSECURED 10/24 3.85	0.029%	60.262%
541	CHEVRON CORP SR UNSECURED 05/21 2.1	0.029%	60.291%
542	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.029%	60.320%
543	ELDORADO GOLD CORP COMMON STOCK	0.029%	60.348%
544	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.029%	60.377%
545	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.029%	60.406%
546	KELLOGG CO 4% 1	0.029%	60.435%
547	MITSUBISHI UFJ	0.029%	60.464%
548	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.029%	60.493%
549	ELEMENT FINANCI	0.029%	60.521%
550	DETOUR GOLD COR	0.029%	60.550%
551	HSBC USA INC SR UNSECURED 08/20 2.75	0.029%	60.579%
552	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.029%	60.607%
553	ELECTRICITE DE	0.029%	60.636%
554	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.029%	60.664%
555	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.028%	60.693%
556	KEY BANK NA SR UNSECURED 06/25 3.3	0.028%	60.721%
557	AIR CANADA	0.028%	60.749%
558	CENTURYLINK INC COMMON STOCK USD1.0	0.028%	60.778%
559	H&R REIT UNITS	0.028%	60.806%
560	INTACT FINANCIA	0.028%	60.834%
561	ASSIC GENERALI	0.028%	60.862%
562	CA INC 3.6% 01A	0.028%	60.890%
563	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.028%	60.919%
564	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.028%	60.947%
565	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.028%	60.975%
566	NIKE INC CL B COMMON STOCK USD1.0	0.028%	61.003%
567	GILEAD SCIENCES	0.028%	61.030%
568	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.028%	61.058%
569	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.028%	61.086%
570	LAURENTIAN BANK	0.028%	61.114%
571	GEN DYNAMICS CO	0.028%	61.141%
572	WHIRLPOOL CORP	0.028%	61.169%
573	CELESTICA INC COMMON STOCK NPV	0.027%	61.196%
574	AT+T INC SR UNSECURED 05/25 3.4	0.027%	61.224%
575	HARTFORD FINANC	0.027%	61.251%
576	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.027%	61.278%
577	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.027%	61.306%
578	UBS GROUP	0.027%	61.333%
579	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.027%	61.360%
580	CARNIVAL CORP COMMON STOCK USD.01	0.027%	61.387%
581	KEYERA CORP	0.027%	61.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.027%	61.442%
583	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.027%	61.469%
584	SCENTRE GROUP	0.027%	61.496%
585	SAPUTO GROUP IN	0.027%	61.522%
586	DIAGEO PLC ADR	0.027%	61.549%
587	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.027%	61.576%
588	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.027%	61.603%
589	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.027%	61.630%
590	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.027%	61.657%
591	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.027%	61.683%
592	AON CORP COMPANY GUAR 09/20 5	0.027%	61.710%
593	TARGET CORPORAT	0.027%	61.737%
594	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.027%	61.763%
595	INGERSOLL GLB H	0.027%	61.790%
596	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.027%	61.817%
597	GREAT WEST LIFE	0.027%	61.843%
598	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.027%	61.870%
599	TRANSALTA CORP COMMON STOCK	0.027%	61.896%
600	ING GROEP NV	0.027%	61.923%
601	AMAYA INC COMMON STOCK	0.027%	61.949%
602	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.026%	61.976%
603	BALL CORP COMPANY GUAR 03/22 5	0.026%	62.002%
604	ROLLS ROYCE	0.026%	62.029%
605	NOVO-NORDISK AS	0.026%	62.055%
606	EBAY INC	0.026%	62.082%
607	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.026%	62.108%
608	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.026%	62.134%
609	RAYTHEON COMPANY COMMON STOCK USD.01	0.026%	62.161%
610	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.026%	62.187%
611	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.026%	62.213%
612	AETNA INC 4.125	0.026%	62.240%
613	OPEN TEXT CORPO	0.026%	62.266%
614	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.026%	62.292%
615	GEN DYNAMICS CO	0.026%	62.318%
616	AMGEN INC SR UNSECURED 11/21 3.875	0.026%	62.345%
617	INGERSOLL-RAND	0.026%	62.371%
618	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.026%	62.397%
619	ACCENTURE PLC A	0.026%	62.423%
620	M + T BANK CORP COMMON STOCK USD.5	0.026%	62.449%
621	EBAY INC SR UNSECURED 03/22 3.8	0.026%	62.475%
622	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.026%	62.501%
623	DOLLAR TREE INC	0.026%	62.527%
624	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.026%	62.553%
625	VORNADO REALTY TRUST REIT USD.04	0.026%	62.579%
626	CHINA MOBILE	0.026%	62.605%
627	OMNICOM GROUP I	0.026%	62.631%
628	ITAU UNIBANCO S	0.026%	62.656%
629	TOTAL SYSTEM SE	0.026%	62.682%
630	CI FINANCIAL CO	0.026%	62.708%
631	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.026%	62.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.026%	62.760%
633	COTT CORP	0.026%	62.785%
634	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.026%	62.811%
635	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.026%	62.836%
636	CHINA EVERGRAND	0.026%	62.862%
637	HCP INC.	0.026%	62.888%
638	TESORO CORP	0.026%	62.913%
639	NETAPP INC SR UNSECURED 06/21 3.375	0.026%	62.939%
640	MIZUHO FINANCA	0.025%	62.964%
641	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.025%	62.989%
642	FIAT CHRYSLER A	0.025%	63.015%
643	ROPER TECHNOLOG	0.025%	63.040%
644	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.025%	63.065%
645	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.025%	63.091%
646	BIOGEN INC SR UNSECURED 09/20 2.9	0.025%	63.116%
647	AUTODESK INC SR UNSECURED 06/20 3.125	0.025%	63.141%
648	HUNTINGTON NATI	0.025%	63.166%
649	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.025%	63.192%
650	LAM RESEARCH CORP COMMON STOCK USD.001	0.025%	63.217%
651	STATE STREET CORP SR UNSECURED 08/20 2.55	0.025%	63.242%
652	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.025%	63.267%
653	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.025%	63.292%
654	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.025%	63.317%
655	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.025%	63.343%
656	MORGAN STANLEY	0.025%	63.368%
657	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.025%	63.393%
658	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.025%	63.418%
659	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.025%	63.443%
660	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.025%	63.468%
661	PNC BANK NA SR UNSECURED 07/20 2.6	0.025%	63.493%
662	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.025%	63.518%
663	RESTAURANT BRANDS INTERN COMMON STOCK	0.025%	63.543%
664	UNUM GROUP SR UNSECURED 05/21 3	0.025%	63.568%
665	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.025%	63.594%
666	LOCKHEED MARTIN	0.025%	63.619%
667	BAE SYSTEMS HLD	0.025%	63.644%
668	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.025%	63.669%
669	JOHN DEERE CAPI	0.025%	63.694%
670	AFLAC INC SR UNSECURED 03/20 2.4	0.025%	63.719%
671	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.025%	63.744%
672	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.025%	63.769%
673	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.025%	63.794%
674	US BANCORP SR UNSECURED 01/22 2.625	0.025%	63.819%
675	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.025%	63.844%
676	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.025%	63.869%
677	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.025%	63.894%
678	SEMPRA ENERGY	0.025%	63.919%
679	NORDEA AB	0.025%	63.944%
680	DENMARK GOVT BO	0.025%	63.969%
681	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.025%	63.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.025%	64.019%
683	ABBVIE INC SR UNSECURED 05/20 2.5	0.025%	64.044%
684	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.025%	64.069%
685	ROLLS-ROYCE GRO	0.025%	64.094%
686	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.025%	64.119%
687	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.025%	64.144%
688	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.025%	64.169%
689	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.025%	64.194%
690	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.025%	64.219%
691	LEGG MASON INC SR UNSECURED 07/19 2.7	0.025%	64.244%
692	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.025%	64.269%
693	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.025%	64.294%
694	WALT DISNEY CO	0.025%	64.319%
695	US BANCORP SR UNSECURED 01/21 2.35	0.025%	64.344%
696	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.025%	64.369%
697	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.025%	64.394%
698	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.025%	64.419%
699	QUALCOMM INC SR UNSECURED 05/20 2.25	0.025%	64.444%
700	QUEST DIAGNOSTI	0.025%	64.469%
701	LAB CORP AMER H	0.025%	64.494%
702	MIZUHO BANK LTD	0.025%	64.518%
703	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.025%	64.543%
704	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.025%	64.568%
705	PEPSICO INC SR UNSECURED 10/20 2.15	0.025%	64.593%
706	AKZO NOBEL NV	0.025%	64.618%
707	CITIGROUP INC SR UNSECURED 03/21 2.7	0.025%	64.643%
708	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.025%	64.668%
709	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.025%	64.693%
710	BNP PARIBAS SR UNSECURED 05/20 2.375	0.025%	64.718%
711	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.025%	64.743%
712	ECOLAB INC SR U	0.025%	64.767%
713	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.025%	64.792%
714	AMERICAN HONDA	0.025%	64.817%
715	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.025%	64.842%
716	HARLEY DAVIDSON	0.025%	64.867%
717	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.025%	64.892%
718	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.025%	64.917%
719	AT+T INC SR UNSECURED 06/20 2.45	0.025%	64.941%
720	CITIGROUP INC	0.025%	64.966%
721	RIO TINTO	0.025%	64.991%
722	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.025%	65.016%
723	MATTEL INC SR UNSECURED 08/21 2.35	0.025%	65.041%
724	COMERICA BANK SR UNSECURED 06/20 2.5	0.025%	65.065%
725	TAIWAN SEMICOND	0.025%	65.090%
726	TYSON FOODS INC	0.025%	65.115%
727	CONSTELLATION B	0.025%	65.140%
728	STRYKER CORP SR UNSECURED 05/24 3.375	0.025%	65.164%
729	SANOFI-AVENTIS	0.025%	65.189%
730	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.025%	65.214%
731	ALGONQUIN POWER	0.025%	65.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.025%	65.263%
733	CIE FINANCIERE	0.025%	65.288%
734	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.025%	65.313%
735	TJX COS INC SR UNSECURED 06/21 2.75	0.025%	65.337%
736	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.025%	65.362%
737	MATTEL INC SR UNSECURED 03/18 1.7	0.025%	65.387%
738	SANTANDER HLDG	0.025%	65.411%
739	REINSURANCE GRO	0.025%	65.436%
740	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.025%	65.461%
741	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.025%	65.485%
742	BP CAPITAL MARK	0.025%	65.510%
743	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.025%	65.534%
744	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.025%	65.559%
745	ROYAL DUTCH SHELL SPON ADR A ADR	0.025%	65.583%
746	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.024%	65.608%
747	METLIFE INC SR UNSECURED 04/24 3.6	0.024%	65.632%
748	NVIDIA CORP	0.024%	65.657%
749	UTD PARCEL SERV	0.024%	65.681%
750	EMC CORP(MASS)	0.024%	65.706%
751	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.024%	65.730%
752	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.024%	65.754%
753	PLAINS ALL AMER	0.024%	65.779%
754	COGECO COMMUNIC	0.024%	65.803%
755	AXA	0.024%	65.827%
756	E.ON SE	0.024%	65.851%
757	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.024%	65.876%
758	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.024%	65.900%
759	PEYTO EXPLORATI	0.024%	65.924%
760	PROGRESSIVE CORP COMMON STOCK USD1.0	0.024%	65.948%
761	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.024%	65.973%
762	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.024%	65.997%
763	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.024%	66.021%
764	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.024%	66.045%
765	RWE AG (NEU)	0.024%	66.069%
766	REALTY INCOME C	0.024%	66.093%
767	COMPAGNIE DE SA	0.024%	66.118%
768	FIFTH THIRD BAN	0.024%	66.142%
769	LEAR CORP	0.024%	66.166%
770	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.024%	66.190%
771	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.024%	66.214%
772	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.024%	66.238%
773	METRO INC	0.024%	66.262%
774	GLAXOSMITHKLINE PLC SPON ADR ADR	0.024%	66.286%
775	TELEFONICA SA	0.024%	66.310%
776	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.024%	66.333%
777	NEXTERA ENERGY INC COMMON STOCK USD.01	0.024%	66.357%
778	SCHWAB(Charles)	0.024%	66.381%
779	KROGER CO SR UNSECURED 01/19 2.3	0.024%	66.405%
780	MOLSONCOORS-B-U	0.024%	66.428%
781	CORNING INC SR UNSECURED 08/20 4.25	0.024%	66.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	HYNIX SEMICONDU	0.023%	66.475%
783	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.023%	66.499%
784	PEUGEOT SA	0.023%	66.522%
785	ARCHER DANIELS	0.023%	66.545%
786	HEWLETT PACKARD	0.023%	66.569%
787	EASTMAN CHEMICA	0.023%	66.592%
788	MID AMERICA APARTMENT COMM REIT USD.01	0.023%	66.615%
789	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.023%	66.638%
790	SCOTTISH AND SO	0.023%	66.662%
791	BIOGEN IDEC INC	0.023%	66.685%
792	HOST HOTELS &	0.023%	66.708%
793	VOLVO AB	0.023%	66.731%
794	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.023%	66.754%
795	T MOBILE USA INC COMPANY GUAR 04/22 4	0.023%	66.777%
796	UNILEVER NV	0.023%	66.800%
797	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.023%	66.823%
798	CNH INDUSTRIAL	0.023%	66.846%
799	STANTEC INC COMMON STOCK	0.023%	66.869%
800	BRIDGESTONE COR	0.023%	66.892%
801	CENTRICA PLC 4.	0.023%	66.915%
802	ELI LILLY + CO COMMON STOCK	0.023%	66.938%
803	VINCI SA	0.023%	66.961%
804	ENERPLUS CORP COMMON STOCK	0.023%	66.984%
805	AIRGAS INC COMPANY GUAR 08/20 3.05	0.023%	67.007%
806	LAFARGEHOLCIM L	0.023%	67.030%
807	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.023%	67.053%
808	PAYPAL HOLDINGS INC COMMON STOCK	0.023%	67.076%
809	HYATT HOTELS CO	0.023%	67.098%
810	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.023%	67.121%
811	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.023%	67.144%
812	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.023%	67.167%
813	PROVINCE OF ALB	0.023%	67.189%
814	BHP BILLITON PL	0.023%	67.212%
815	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.023%	67.234%
816	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.023%	67.257%
817	LIBERTY MUTUAL	0.023%	67.280%
818	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.023%	67.302%
819	CANADIAN APARTM	0.023%	67.325%
820	STATOIL ASA	0.022%	67.347%
821	INTER PIPELINE	0.022%	67.370%
822	MYLAN NV 3.125%	0.022%	67.392%
823	NEW GOLD INC COMMON STOCK	0.022%	67.414%
824	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.022%	67.437%
825	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.022%	67.459%
826	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.022%	67.482%
827	COLGATE-PALMOLI	0.022%	67.504%
828	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.022%	67.526%
829	ORIX CORP	0.022%	67.549%
830	GOODYEAR TIRE &	0.022%	67.571%
831	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.022%	67.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	PANASONIC CORP	0.022%	67.615%
833	NASDAQ INC SR UNSECURED 06/24 4.25	0.022%	67.637%
834	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.022%	67.659%
835	MORGAN STANLEY	0.022%	67.681%
836	THERMO FISHER S	0.022%	67.703%
837	DEUTSCHE BANK A	0.022%	67.725%
838	APPLIED MATERIALS INC COMMON STOCK USD.01	0.022%	67.747%
839	AMGEN INC	0.022%	67.769%
840	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.022%	67.791%
841	LOWE'S COS INC	0.022%	67.813%
842	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.022%	67.835%
843	NUCOR CORP	0.022%	67.856%
844	GIBSON ENERGY I	0.022%	67.878%
845	ARCONIC INC SR UNSECURED 02/22 5.87	0.022%	67.900%
846	JPMORGAN CHASE	0.022%	67.921%
847	NATIONAL AUSTRALIA	0.022%	67.943%
848	MACQUARIE GP LT	0.022%	67.964%
849	BRITISH AMERICAN TOB SP ADR ADR	0.022%	67.986%
850	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.022%	68.007%
851	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.022%	68.029%
852	DAVITA INC COMMON STOCK USD.001	0.022%	68.051%
853	HYUNDAI MOTOR C	0.021%	68.072%
854	CRH	0.021%	68.093%
855	UNILEVER NV	0.021%	68.115%
856	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.021%	68.136%
857	mitsubishi chem	0.021%	68.158%
858	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.021%	68.179%
859	VIACOM INC CLASS B COMMON STOCK USD.001	0.021%	68.201%
860	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.021%	68.222%
861	KROGER CO SR UNSECURED 01/21 3.3	0.021%	68.243%
862	IGM FINANCIAL I	0.021%	68.264%
863	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.021%	68.286%
864	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.021%	68.307%
865	WESTFIELD CORP	0.021%	68.328%
866	BUNGE LTD COMMON STOCK USD.01	0.021%	68.349%
867	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.021%	68.370%
868	DOMINION DIAMOND CORP COMMON STOCK	0.021%	68.391%
869	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.021%	68.412%
870	SEVEN GENERATIO	0.021%	68.433%
871	ANTHEM INC SR UNSECURED 08/20 4.35	0.021%	68.454%
872	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.021%	68.475%
873	PRICELINE GROUP	0.021%	68.496%
874	NEWMONT MINING CORP COMMON STOCK USD1.6	0.021%	68.517%
875	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.021%	68.538%
876	KINGDOM BELGIUM	0.021%	68.559%
877	KDDI CORP	0.021%	68.580%
878	DOVER CORP	0.021%	68.600%
879	TOROMONT INDS L	0.021%	68.621%
880	WHOLE FOODS MAR	0.021%	68.642%
881	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.021%	68.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.021%	68.683%
883	MACDONALD DETTW	0.021%	68.704%
884	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.021%	68.724%
885	CONTINENTAL AG	0.021%	68.745%
886	CA INC COMMON STOCK USD.1	0.021%	68.765%
887	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.021%	68.786%
888	XEROX CORP 2.75	0.021%	68.806%
889	EMERA INC.	0.021%	68.827%
890	BARCLAYS ADR-EA	0.020%	68.847%
891	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.020%	68.868%
892	RENAULT	0.020%	68.888%
893	ASAHI KASEI COR	0.020%	68.908%
894	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.020%	68.929%
895	GGP INC REIT USD.01	0.020%	68.949%
896	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.020%	68.970%
897	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.020%	68.990%
898	ALLIANZ AG	0.020%	69.010%
899	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.020%	69.030%
900	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.020%	69.050%
901	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.020%	69.071%
902	DOVER CORP	0.020%	69.091%
903	GAP INC/THE SR UNSECURED 04/21 5.95	0.020%	69.111%
904	JANUS CAPITAL G	0.020%	69.131%
905	MITSUBISHI UFJ FINL SPON ADR ADR	0.020%	69.151%
906	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.020%	69.171%
907	REPUBLIC SERVIC	0.020%	69.191%
908	TRANSCONTINENTA	0.020%	69.211%
909	SIKA FINANZ AG	0.020%	69.231%
910	STANDARD BANK G	0.020%	69.251%
911	TEXTRON INC COMMON STOCK USD.125	0.020%	69.270%
912	CENTERRA GOLD INC COMMON STOCK	0.020%	69.290%
913	INTESA SANPAOLO	0.020%	69.310%
914	WILLIS TOWERS W	0.020%	69.330%
915	BEMIS CO INC	0.020%	69.350%
916	LINDE AG	0.020%	69.370%
917	DBS GROUP HLDGS	0.020%	69.390%
918	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.020%	69.409%
919	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.020%	69.429%
920	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.020%	69.449%
921	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.020%	69.469%
922	SANTANDER UK PLC SR UNSECURED 03/24 4	0.020%	69.488%
923	MCKESSON CORP.	0.020%	69.508%
924	DSV A/S	0.020%	69.528%
925	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.020%	69.547%
926	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.020%	69.567%
927	FUJITSU	0.020%	69.586%
928	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.020%	69.606%
929	MARSH & MCLENNA	0.020%	69.626%
930	MOSAIC CO SR UNSECURED 11/23 4.25	0.020%	69.645%
931	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.020%	69.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.019%	69.684%
933	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.019%	69.704%
934	IBM CORP SR UNSECURED 02/24 3.625	0.019%	69.723%
935	LAB CORP OF AME	0.019%	69.743%
936	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.019%	69.762%
937	AMGEN INC SR UNSECURED 05/24 3.625	0.019%	69.781%
938	MASTERCARD INC SR UNSECURED 04/24 3.375	0.019%	69.801%
939	BAT INTL FINANC	0.019%	69.820%
940	BLACKROCK INC SR UNSECURED 06/22 3.375	0.019%	69.840%
941	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.019%	69.859%
942	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.019%	69.879%
943	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.019%	69.898%
944	PLAINS ALL AMER	0.019%	69.918%
945	STATE STREET CORP SR UNSECURED 08/25 3.55	0.019%	69.937%
946	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.019%	69.956%
947	SKY PLC	0.019%	69.976%
948	ENERFLEX LTD	0.019%	69.995%
949	LAND SECURITIES	0.019%	70.015%
950	LOEWS CORP SR UNSECURED 04/26 3.75	0.019%	70.034%
951	MCKESSON CORP SR UNSECURED 03/24 3.796	0.019%	70.054%
952	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.019%	70.073%
953	MEDTRONIC INC 3	0.019%	70.092%
954	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.019%	70.112%
955	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.019%	70.131%
956	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.019%	70.150%
957	HUMANA INC	0.019%	70.170%
958	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.019%	70.189%
959	MANITOBA PROVIN	0.019%	70.208%
960	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.019%	70.227%
961	ASSURANT INC	0.019%	70.247%
962	SHIN-ETSU CHEM	0.019%	70.266%
963	GOODMAN GROUP	0.019%	70.285%
964	AETNA INC SR UNSECURED 11/24 3.5	0.019%	70.304%
965	GENWORTH MI CAN	0.019%	70.324%
966	CELGENE CORP SR UNSECURED 05/24 3.625	0.019%	70.343%
967	CNOOC LTD	0.019%	70.362%
968	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.019%	70.381%
969	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.019%	70.401%
970	AVNET INC SR UNSECURED 04/26 4.625	0.019%	70.420%
971	MITSUBISHI HVY	0.019%	70.439%
972	AIR LIQUIDE(L)	0.019%	70.458%
973	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.019%	70.477%
974	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.019%	70.496%
975	HOUSING DEVEL F	0.019%	70.516%
976	STATE STREET CORP SR UNSECURED 12/24 3.3	0.019%	70.535%
977	HSBC USA INC SR UNSECURED 06/24 3.5	0.019%	70.554%
978	STATOIL ASA COMPANY GUAR 01/22 3.15	0.019%	70.573%
979	SUPERIOR PLUS C	0.019%	70.592%
980	QUALCOMM INC SR UNSECURED 05/25 3.45	0.019%	70.611%
981	SASOL	0.019%	70.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	ENTERPRISE PROD	0.019%	70.650%
983	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.019%	70.669%
984	ZOETIS INC SR UNSECURED 02/23 3.25	0.019%	70.688%
985	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.019%	70.707%
986	INVESCO LTD COMMON STOCK USD.2	0.019%	70.726%
987	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.019%	70.745%
988	COACH INC SR UNSECURED 04/25 4.25	0.019%	70.764%
989	FRANCO NEVADA CORP COMMON STOCK	0.019%	70.783%
990	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.019%	70.802%
991	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.019%	70.822%
992	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.019%	70.841%
993	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.019%	70.860%
994	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.019%	70.879%
995	BOMBARDIER INC	0.019%	70.898%
996	ANTHEM INC	0.019%	70.917%
997	MTN GROUP LTD	0.019%	70.936%
998	BANK TOKYO-MIT	0.019%	70.955%
999	VISA INC SR UNSECURED 12/25 3.15	0.019%	70.974%
1000	UNUM GROUP	0.019%	70.993%
1001	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.019%	71.012%
1002	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.019%	71.030%
1003	HUDBAY MINERALS INC COMMON STOCK NPV	0.019%	71.049%
1004	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.019%	71.068%
1005	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.019%	71.087%
1006	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.019%	71.106%
1007	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.019%	71.125%
1008	STRYKER CORP	0.019%	71.144%
1009	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.019%	71.163%
1010	DEERE + CO COMMON STOCK USD1.0	0.019%	71.182%
1011	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.019%	71.201%
1012	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.019%	71.219%
1013	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.019%	71.238%
1014	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.019%	71.257%
1015	VIACOM INC SR UNSECURED 04/24 3.875	0.019%	71.276%
1016	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.019%	71.295%
1017	EATON CORP COMPANY GUAR 11/22 2.75	0.019%	71.314%
1018	CME GROUP INC SR UNSECURED 03/25 3	0.019%	71.332%
1019	VODAFONE GROUP PLC SP ADR ADR	0.019%	71.351%
1020	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.019%	71.370%
1021	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.019%	71.389%
1022	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.019%	71.408%
1023	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.019%	71.426%
1024	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.019%	71.445%
1025	MITSUBISHI ELEC	0.019%	71.464%
1026	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.019%	71.483%
1027	ORACLE CORP SR UNSECURED 10/22 2.5	0.019%	71.501%
1028	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.019%	71.520%
1029	PRAXAIR STK	0.019%	71.539%
1030	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.019%	71.557%
1031	PFIZER INC SR UNSECURED 12/26 3	0.019%	71.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.019%	71.595%
1033	EXELON CORP SR UNSECURED 04/26 3.4	0.019%	71.613%
1034	BHP BILLITON FI	0.019%	71.632%
1035	NORDSTROM INC	0.019%	71.651%
1036	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.019%	71.669%
1037	SOLVAY	0.019%	71.688%
1038	CANON INC	0.019%	71.706%
1039	CITIGROUP INC SR UNSECURED 04/25 3.3	0.019%	71.725%
1040	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.019%	71.744%
1041	ALBEMARLE CORP	0.019%	71.762%
1042	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.019%	71.781%
1043	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.019%	71.799%
1044	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.019%	71.818%
1045	DEUTSCHE BK AG	0.019%	71.836%
1046	NORTHERN TRUST	0.019%	71.855%
1047	CANADA HOUSING	0.019%	71.873%
1048	CANFOR CORPORAT	0.019%	71.892%
1049	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.019%	71.910%
1050	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.019%	71.929%
1051	HSBC HOLDINGS P	0.018%	71.947%
1052	STATOIL ASA COMPANY GUAR 01/23 2.45	0.018%	71.966%
1053	PERSIMMON PLC	0.018%	71.984%
1054	JM SMUCKER CO/THE COMMON STOCK	0.018%	72.003%
1055	STATE STREET CORP SR UNSECURED 05/21 1.95	0.018%	72.021%
1056	VERMILION ENERGY INC COMMON STOCK	0.018%	72.039%
1057	ZIMMER HLDGS IN	0.018%	72.058%
1058	A.P. MOLLER-MAE	0.018%	72.076%
1059	UDR INC REIT USD.01	0.018%	72.094%
1060	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.018%	72.113%
1061	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.018%	72.131%
1062	DUKE REALTY CORP REIT USD.01	0.018%	72.149%
1063	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.018%	72.168%
1064	GAP INC	0.018%	72.186%
1065	BOEING CO SR UNSECURED 03/25 2.5	0.018%	72.204%
1066	NORWEGIAN CRUIS	0.018%	72.222%
1067	WOLTERS KLUWERS	0.018%	72.240%
1068	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.018%	72.258%
1069	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.018%	72.276%
1070	MITSUBISHI CORP	0.018%	72.295%
1071	ASSURANT INC SR UNSECURED 03/18 2.5	0.018%	72.313%
1072	PARKLAND FUEL C	0.018%	72.331%
1073	FIRSTSERVICE CORP COMMON STOCK	0.018%	72.349%
1074	Cineplex Inc.	0.018%	72.367%
1075	TESCO PLC	0.018%	72.384%
1076	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.018%	72.402%
1077	SL GREEN REALTY	0.018%	72.420%
1078	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.018%	72.438%
1079	ANADARKO PETROL	0.018%	72.456%
1080	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.018%	72.474%
1081	IVANHOE MINES L	0.018%	72.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	CHINA PETROLEUM	0.018%	72.510%
1083	DOMINION RES(VI	0.018%	72.528%
1084	PRUDENTIAL ADR	0.018%	72.546%
1085	FLEXTRONICS INT	0.018%	72.563%
1086	LLOYDS BANKING	0.018%	72.581%
1087	3I GROUP PLC	0.018%	72.599%
1088	TARGET CORP SR UNSECURED 04/26 2.5	0.018%	72.617%
1089	DUKE ENERGY CORP COMMON STOCK USD.001	0.018%	72.634%
1090	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.018%	72.652%
1091	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.018%	72.670%
1092	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.018%	72.687%
1093	BANCO SANTANDER SA SPON ADR ADR	0.018%	72.705%
1094	SILVER STANDARD RESOURCES COMMON STOCK	0.018%	72.723%
1095	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.018%	72.740%
1096	LEGAL & GENERAL	0.018%	72.758%
1097	UNILEVER CAP CO	0.018%	72.776%
1098	CBS CORP COMPANY GUAR 01/27 2.9	0.018%	72.793%
1099	CARREFOUR SA	0.018%	72.811%
1100	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.018%	72.828%
1101	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.018%	72.846%
1102	FREEPORT-MCMORA	0.017%	72.863%
1103	LG Electronics	0.017%	72.881%
1104	NEW FLYER COMMO	0.017%	72.898%
1105	DH CORP	0.017%	72.916%
1106	AMETEK INC COMMON STOCK USD.01	0.017%	72.933%
1107	BAXTER INTL INC	0.017%	72.950%
1108	BECTON DICKINSON	0.017%	72.968%
1109	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.017%	72.985%
1110	SVENSKA CELLULO	0.017%	73.002%
1111	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.017%	73.020%
1112	MUFG AMERICAS H	0.017%	73.037%
1113	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.017%	73.055%
1114	ALLY FINANCIAL INC COMMON STOCK USD.1	0.017%	73.072%
1115	INTERFOR CORP	0.017%	73.089%
1116	KEYCORP	0.017%	73.106%
1117	COUNTRY GARDEN	0.017%	73.124%
1118	UNIVERSAL HLTH	0.017%	73.141%
1119	UNICREDIT SPA	0.017%	73.158%
1120	OVERSEA-CHINESE	0.017%	73.175%
1121	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.017%	73.193%
1122	PRECISION DRILLING CORP COMMON STOCK	0.017%	73.210%
1123	CBS CORP COMPANY GUAR 01/25 3.5	0.017%	73.227%
1124	NORTHLAND POWER	0.017%	73.244%
1125	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.017%	73.261%
1126	ENEL S.p.A.	0.017%	73.279%
1127	RELIANCE INDS	0.017%	73.296%
1128	SCHNEIDER SA	0.017%	73.313%
1129	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.017%	73.330%
1130	TOTAL SA SPON ADR ADR	0.017%	73.347%
1131	WESTROCK CO COMMON STOCK	0.017%	73.364%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	KOHL'S CORPORATI	0.017%	73.381%
1133	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.017%	73.398%
1134	CORUS ENTERTAIN	0.017%	73.415%
1135	PTT PUBLIC COMP	0.017%	73.432%
1136	BAE SYSTEMS	0.017%	73.449%
1137	Banco Sabadell	0.017%	73.466%
1138	JX HOLDINGS INC	0.017%	73.483%
1139	JABIL CIRCUIT I	0.017%	73.499%
1140	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.017%	73.516%
1141	KIRKLAND LAKE G	0.017%	73.533%
1142	ARAMARK COMMON STOCK USD.01	0.017%	73.550%
1143	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.017%	73.566%
1144	FNF GROUP TRACKING STK USD.0001	0.017%	73.583%
1145	GENUINE PARTS C	0.017%	73.600%
1146	ARCONIC INC COMMON STOCK	0.017%	73.617%
1147	ATOS ORIGIN SA	0.017%	73.633%
1148	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.017%	73.650%
1149	FRESENIUS SE &	0.017%	73.667%
1150	NETEASE INC ADR ADR USD.0001	0.017%	73.683%
1151	PAREX RESOURCES	0.017%	73.700%
1152	AGILENT TECHNOL	0.017%	73.716%
1153	VIVENDI SA	0.016%	73.733%
1154	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.016%	73.749%
1155	EXTRA SPACE STO	0.016%	73.766%
1156	CARMAX INC COMMON STOCK USD.5	0.016%	73.782%
1157	RUSSEL METALS I	0.016%	73.799%
1158	ADOBE SYSTEMS I	0.016%	73.815%
1159	TJX COS INC	0.016%	73.832%
1160	CANADIAN REAL E	0.016%	73.848%
1161	REPSOL SA	0.016%	73.864%
1162	UNILEVER PLC SPONSORED ADR ADR	0.016%	73.881%
1163	GRAN TIERRA ENE	0.016%	73.897%
1164	DR HORTON INC COMMON STOCK USD.01	0.016%	73.913%
1165	MUNCHENER RUCKV	0.016%	73.929%
1166	STORA ENSO OYJ	0.016%	73.946%
1167	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.016%	73.962%
1168	MULLEN GROUP LT	0.016%	73.978%
1169	XPO LOGISTICS INC COMMON STOCK USD.001	0.016%	73.994%
1170	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.016%	74.010%
1171	RITCHIE BROS. A	0.016%	74.026%
1172	STANDARD CHARTE	0.016%	74.043%
1173	HP INC SR UNSECURED 12/21 4.65	0.016%	74.059%
1174	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.016%	74.075%
1175	IMPERIAL TOBACC	0.016%	74.091%
1176	MYLAN INC/PA	0.016%	74.107%
1177	SPARK INFRASTRU	0.016%	74.123%
1178	UTD THERAPEUTIC	0.016%	74.138%
1179	SAMPO OYJ	0.016%	74.154%
1180	ATCO LTD CL I N	0.016%	74.170%
1181	KOMATSU	0.016%	74.186%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ACTIVISION BLIZ	0.016%	74.202%
1183	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.016%	74.218%
1184	HUNTSMAN CORP COMMON STOCK USD.01	0.016%	74.234%
1185	WM MORRISON SUP	0.016%	74.250%
1186	RECKITT BENCKIS	0.016%	74.265%
1187	AGEAS	0.016%	74.281%
1188	SMART REAL ESTA	0.016%	74.297%
1189	LOEWS CORP COMMON STOCK USD.01	0.016%	74.313%
1190	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.016%	74.329%
1191	ENERCARE INC	0.016%	74.344%
1192	NETAPP INC.	0.016%	74.360%
1193	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.016%	74.376%
1194	REGENCY CENTERS CORP REIT USD.01	0.016%	74.391%
1195	COTY INC CL A COMMON STOCK USD.01	0.016%	74.407%
1196	BORGWARNER INC COMMON STOCK USD.01	0.016%	74.423%
1197	BP PLC SPONS ADR ADR	0.016%	74.438%
1198	MAZDA MOTOR COR	0.016%	74.454%
1199	KLEPIERRE	0.016%	74.470%
1200	DAI-ICHI LIFE	0.016%	74.485%
1201	LENNAR CORP CL	0.016%	74.501%
1202	MARTINREA INTER	0.016%	74.516%
1203	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.016%	74.532%
1204	IRON MOUNTAIN INC REIT USD.01	0.016%	74.547%
1205	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.015%	74.563%
1206	CITIC LTD	0.015%	74.578%
1207	TEGNA INC COMMON STOCK USD1.0	0.015%	74.594%
1208	ONEX CORP SUB V	0.015%	74.609%
1209	HUNTINGTON BANC	0.015%	74.624%
1210	MACY S INC COMMON STOCK USD.01	0.015%	74.640%
1211	AUTOLIV INC	0.015%	74.655%
1212	UNUM GROUP	0.015%	74.670%
1213	KROGER CO	0.015%	74.686%
1214	JUNIPER NETWORK	0.015%	74.701%
1215	AUTODESK INC SR UNSECURED 12/22 3.6	0.015%	74.716%
1216	HENRY SCHEIN CO	0.015%	74.732%
1217	ENDEAVOUR MININ	0.015%	74.747%
1218	MTU AERO ENGINE	0.015%	74.762%
1219	SAINSBURY (J) P	0.015%	74.778%
1220	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.015%	74.793%
1221	ARKEMA	0.015%	74.808%
1222	CASCADES INC	0.015%	74.823%
1223	SWISS RE AG	0.015%	74.839%
1224	ING GROEP NV	0.015%	74.854%
1225	LKQ CORP COMMON STOCK USD.01	0.015%	74.869%
1226	BM&F BOVESPA SA	0.015%	74.884%
1227	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	74.899%
1228	KEYCORP	0.015%	74.915%
1229	QUEBECOR INC 'B	0.015%	74.930%
1230	TOREX GOLD RESO	0.015%	74.945%
1231	OWENS CORNING COMMON STOCK USD.001	0.015%	74.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	HESS CORPORATIO	0.015%	74.975%
1233	BOLIDEN AB	0.015%	74.990%
1234	LYONDELLBASELL	0.015%	75.005%
1235	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.015%	75.020%
1236	ASSURED GUARANT	0.015%	75.035%
1237	KONINKLIJKE KPN	0.015%	75.051%
1238	DUFREY AG-REG	0.015%	75.066%
1239	PREMIUM BRANDS	0.015%	75.081%
1240	SWEDEN GOVERNEN	0.015%	75.096%
1241	AVIVA PLC	0.015%	75.111%
1242	STOCKLAND TRUST	0.015%	75.126%
1243	HUMANA INC SR UNSECURED 10/19 2.625	0.015%	75.141%
1244	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	75.156%
1245	SYSCO CORPORATI	0.015%	75.171%
1246	SPRINT CORP COMMON STOCK USD.01	0.015%	75.186%
1247	FEDERAL REALTY INVS TRUST REIT USD.01	0.015%	75.201%
1248	RADIANT OPTO EL	0.015%	75.215%
1249	DR PEPPER SNAPP	0.015%	75.230%
1250	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	75.245%
1251	EBAY INC SR UNSECURED 08/19 2.2	0.015%	75.260%
1252	ANTHEM INC SR UNSECURED 08/19 2.25	0.015%	75.275%
1253	LINCOLN NATL CO	0.015%	75.290%
1254	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.015%	75.305%
1255	LANXESS	0.015%	75.320%
1256	SOUTHERN CO	0.015%	75.334%
1257	HARRIS CORP	0.015%	75.349%
1258	SECURE ENERGY S	0.015%	75.364%
1259	ROCKWELL COLLIN	0.015%	75.379%
1260	ALLIED PPTY,REI	0.015%	75.394%
1261	NORTHROP GRUMMA	0.015%	75.408%
1262	TAYLOR WIMPEY	0.015%	75.423%
1263	POST HOLDINGS INC COMMON STOCK USD.01	0.015%	75.438%
1264	COACH INC	0.015%	75.453%
1265	DEUTSCHE POST A	0.015%	75.467%
1266	CENTENE CORP COMMON STOCK USD.001	0.015%	75.482%
1267	STMICROELECTRON	0.015%	75.497%
1268	NTT DOCOMO INC	0.015%	75.511%
1269	CBRE GROUP INC A COMMON STOCK USD.01	0.015%	75.526%
1270	AGCO CORP	0.015%	75.541%
1271	AON PLC	0.015%	75.555%
1272	NIPPON STEEL CO	0.015%	75.570%
1273	SUZUKI MOTOR CO	0.015%	75.585%
1274	ADIDAS AG	0.015%	75.599%
1275	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	75.614%
1276	STEINHOFF INTER	0.015%	75.628%
1277	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.015%	75.643%
1278	SMITHS GROUP	0.015%	75.657%
1279	KBC GROEP NV	0.014%	75.672%
1280	SUN HUNG KAI PR	0.014%	75.686%
1281	EVEREST RE GROU	0.014%	75.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	HP INC COMMON STOCK USD.01	0.014%	75.715%
1283	CUMMINS INC	0.014%	75.730%
1284	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.014%	75.744%
1285	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.014%	75.758%
1286	MARKS & SPENCER	0.014%	75.773%
1287	CREDIT SUISSE G	0.014%	75.787%
1288	SIERRA WIRELESS INC COMMON STOCK	0.014%	75.801%
1289	ASHTREAD GROUP	0.014%	75.816%
1290	AIR PRODS & CHE	0.014%	75.830%
1291	DEXUS PROPERTY	0.014%	75.844%
1292	DANONE S.A. COM	0.014%	75.858%
1293	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.014%	75.873%
1294	TELIASONERA AB	0.014%	75.887%
1295	ADECCO SA	0.014%	75.901%
1296	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.014%	75.915%
1297	NASDAQ INC COMMON STOCK USD.01	0.014%	75.929%
1298	ANGLO AMERICAN	0.014%	75.943%
1299	AMP LIMITED	0.014%	75.958%
1300	EOG RESOURCES	0.014%	75.972%
1301	PENTAIR PLC	0.014%	75.986%
1302	TIFFANY & CO	0.014%	76.000%
1303	CDN UTILS LTD N	0.014%	76.014%
1304	TELEPERFORMANCE	0.014%	76.028%
1305	VICINITY CENTER	0.014%	76.042%
1306	SUMITOMO ELEC I	0.014%	76.056%
1307	GECINA SA	0.014%	76.070%
1308	SYNOPSIS INC	0.014%	76.084%
1309	ARROW ELECTRONI	0.014%	76.098%
1310	GENERAL MILLS I	0.014%	76.112%
1311	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.014%	76.126%
1312	TATA MOTORS LTD	0.014%	76.140%
1313	VALEO SA	0.014%	76.154%
1314	TELECOM ITALIA	0.014%	76.168%
1315	CBS CORP COMPANY GUAR 04/20 5.75	0.014%	76.182%
1316	PRETIUM RESOURC	0.014%	76.196%
1317	ENVISION HEALTHCARE CORP COMMON STOCK	0.014%	76.210%
1318	SEGRO PLC	0.014%	76.224%
1319	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.014%	76.238%
1320	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.014%	76.251%
1321	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.014%	76.265%
1322	KIMBERLY-CLARK	0.014%	76.279%
1323	BLUESCOPE STEEL	0.014%	76.293%
1324	BOC HONG KONG H	0.014%	76.307%
1325	TEVA PHARMACEUTICAL SP ADR ADR	0.014%	76.321%
1326	GPT GROUP	0.014%	76.334%
1327	JOHNSON MATTHEY	0.014%	76.348%
1328	BAT INTL FINANC	0.014%	76.362%
1329	AEON CO., LTD	0.014%	76.376%
1330	ETRADE FINANCI	0.014%	76.390%
1331	JONES LANG LASA	0.014%	76.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	SUMITOMO CHEMIC	0.014%	76.417%
1333	REXEL PROMESSES	0.014%	76.431%
1334	BORAL LIMITED	0.014%	76.445%
1335	VALE RIO DOCE(C	0.014%	76.459%
1336	CONCHO RESOURCE	0.014%	76.472%
1337	MS&AD INSURANCE	0.014%	76.486%
1338	SOUTHERN POWER	0.014%	76.500%
1339	BRITISH LAND CO	0.014%	76.513%
1340	MARTIN MARIETTA	0.014%	76.527%
1341	NEWELL BRANDS INC COMMON STOCK USD1.0	0.014%	76.541%
1342	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.014%	76.555%
1343	EXCHANGE INCOME	0.014%	76.568%
1344	WESTERN POWER W	0.014%	76.582%
1345	WESFARMERS LTD	0.014%	76.596%
1346	TREASURY WINE E	0.014%	76.609%
1347	NEVSUN RESOURCES LTD COMMON STOCK	0.014%	76.623%
1348	mitsui & CO	0.014%	76.637%
1349	EDF	0.014%	76.650%
1350	MARKEL CORP COMMON STOCK	0.014%	76.664%
1351	CIGNA CORP	0.014%	76.677%
1352	SWATCH GROUP	0.014%	76.691%
1353	SHIRE PLC	0.014%	76.705%
1354	WR BERKLEY CORP COMMON STOCK USD.2	0.014%	76.718%
1355	TERADYNE INC	0.014%	76.732%
1356	PHILIPS ELECTRO	0.014%	76.745%
1357	CROWN CASTLE INTL CORP REIT USD.01	0.014%	76.759%
1358	LG DISPLAY CO	0.014%	76.772%
1359	INGREDION INC COMMON STOCK USD.01	0.014%	76.786%
1360	XEROX CORP COMMON STOCK USD1.0	0.014%	76.800%
1361	DEUTSCHE LUFTHA	0.014%	76.813%
1362	CARDINAL HEALTH	0.014%	76.827%
1363	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.014%	76.840%
1364	GEELY AUTOMOBIL	0.013%	76.854%
1365	CHINA O/SEAS LA	0.013%	76.867%
1366	ECOLAB INC SR UNSECURED 12/21 4.35	0.013%	76.880%
1367	CLARIANT AG	0.013%	76.894%
1368	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.013%	76.907%
1369	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.013%	76.921%
1370	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.013%	76.934%
1371	CSL LIMITED	0.013%	76.948%
1372	NAVIENT CORP COMMON STOCK USD.01	0.013%	76.961%
1373	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.013%	76.974%
1374	MEG ENERGY CORP	0.013%	76.988%
1375	RESONA HOLDINGS	0.013%	77.001%
1376	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.013%	77.014%
1377	DOREL INDS INC	0.013%	77.027%
1378	CAMDEN PROPERTY	0.013%	77.041%
1379	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.013%	77.054%
1380	VULCAN MATERIAL	0.013%	77.067%
1381	NIELSEN HOLDING	0.013%	77.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	SUN COMMUNITIES INC REIT USD.01	0.013%	77.093%
1383	GKN PLC	0.013%	77.107%
1384	MELROSEIndustr	0.013%	77.120%
1385	TORCHMARK CORP COMMON STOCK USD1.0	0.013%	77.133%
1386	RYDER SYSTEM IN	0.013%	77.146%
1387	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.013%	77.159%
1388	NOBLE ENERGY IN	0.013%	77.172%
1389	ASSURANT INC COMMON STOCK USD.01	0.013%	77.185%
1390	POLSKI KON NAF	0.013%	77.198%
1391	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	77.211%
1392	GAS NATURAL SDG	0.013%	77.225%
1393	NUVISTA ENERGY	0.013%	77.238%
1394	HAMMERSON	0.013%	77.251%
1395	TOYOTA TSUSHO C	0.013%	77.264%
1396	SMURFIT KAPPA P	0.013%	77.277%
1397	BANK RAKYAT IND	0.013%	77.290%
1398	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.013%	77.303%
1399	AFFILIATED MNGR	0.013%	77.316%
1400	NORDSTROM INC	0.013%	77.329%
1401	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	77.342%
1402	NEC CORP	0.013%	77.355%
1403	NATIONAL OILWEL	0.013%	77.368%
1404	NATIONAL GRID PLC SP ADR ADR	0.013%	77.380%
1405	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.013%	77.393%
1406	KILROY REALTY C	0.013%	77.406%
1407	MURATA MFG CO	0.013%	77.419%
1408	ACTELION LTD	0.013%	77.432%
1409	VEREIT INC REIT USD.01	0.013%	77.445%
1410	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.013%	77.457%
1411	FORTESCUE METAL	0.013%	77.470%
1412	INFOSYS TECHNOL	0.013%	77.483%
1413	EXPRESS SCRIPTS	0.013%	77.495%
1414	BECTON DICKINSON	0.013%	77.508%
1415	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	77.521%
1416	BOUYGUES	0.013%	77.534%
1417	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.013%	77.546%
1418	KNIGHT THERAPEU	0.013%	77.559%
1419	BHP BILLITON FI	0.013%	77.572%
1420	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.013%	77.584%
1421	GRUPO MEXICO SA	0.013%	77.597%
1422	BIRCHCLIFF ENER	0.013%	77.609%
1423	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.013%	77.622%
1424	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.013%	77.635%
1425	NEWCREST MINING	0.013%	77.647%
1426	PVH CORP COMMON STOCK USD1.0	0.013%	77.660%
1427	MACERICH CO	0.013%	77.672%
1428	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	77.685%
1429	INTEL CORP SR UNSECURED 07/20 2.45	0.013%	77.698%
1430	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.013%	77.710%
1431	ROCKWELL COLLIN	0.013%	77.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	VESTAS WIND SYS	0.013%	77.735%
1433	VIACOM INC SR UNSECURED 12/19 2.75	0.013%	77.748%
1434	INNERGEX RENEWA	0.013%	77.760%
1435	S+P GLOBAL INC COMMON STOCK USD1.0	0.013%	77.773%
1436	NIPPON BUILDING	0.013%	77.785%
1437	AMERICAN HONDA	0.013%	77.798%
1438	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.013%	77.810%
1439	AGRICULTURAL BK	0.013%	77.823%
1440	IPG PHOTONICS C	0.013%	77.835%
1441	DELL TECHNOLOGIES INC CL V TRACKING STK	0.013%	77.848%
1442	AT+T INC SR UNSECURED 02/21 2.8	0.013%	77.860%
1443	UNITED OVERSEAS	0.012%	77.873%
1444	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.012%	77.885%
1445	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.012%	77.898%
1446	KEYBANK NA/CLEV	0.012%	77.910%
1447	MYLAN INC COMPANY GUAR 03/19 2.55	0.012%	77.923%
1448	GATX CORP	0.012%	77.935%
1449	NESTE OIL OYJ	0.012%	77.948%
1450	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.012%	77.960%
1451	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.012%	77.972%
1452	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	77.985%
1453	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.012%	77.997%
1454	EVERSOURCE ENER	0.012%	78.009%
1455	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	78.022%
1456	BED BATH & BEYO	0.012%	78.034%
1457	XL GROUP LTD	0.012%	78.046%
1458	GAMING AND LEISURE PROPERTIE REIT	0.012%	78.059%
1459	APARTMENT INVT + MGMT CO A REIT USD.01	0.012%	78.071%
1460	LABRADOR IRON O	0.012%	78.083%
1461	PETROBRAS PREFE	0.012%	78.096%
1462	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.012%	78.108%
1463	KIMCO REALTY	0.012%	78.120%
1464	BROTHERIndustr	0.012%	78.133%
1465	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.012%	78.145%
1466	CAIXABANK	0.012%	78.157%
1467	HARLEY DAVIDSON	0.012%	78.169%
1468	SANLAM LIMITED	0.012%	78.181%
1469	ERSTE GROUP BAN	0.012%	78.194%
1470	NRG ENERGY	0.012%	78.206%
1471	SK C&C CO LTD	0.012%	78.218%
1472	CALPINE CORP	0.012%	78.230%
1473	LONZA GROUP AG	0.012%	78.242%
1474	PG&E CORP	0.012%	78.254%
1475	AMER ELEC POWER	0.012%	78.266%
1476	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.012%	78.279%
1477	UBISOFT ENTERTA	0.012%	78.291%
1478	PENN WEST PETROLEUM LTD COMMON STOCK	0.012%	78.303%
1479	BELLWAY	0.012%	78.315%
1480	MCKESSON CORP SR UNSECURED 03/21 4.75	0.012%	78.327%
1481	APTARGROUP INC COMMON STOCK USD.01	0.012%	78.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	AECON GROUP INC	0.012%	78.351%
1483	WINPAK LTD	0.012%	78.363%
1484	LIBERTY PROPERTY TRUST REIT USD.001	0.012%	78.375%
1485	ERICSSON LM-B S	0.012%	78.387%
1486	FIRST CAPITAL R	0.012%	78.399%
1487	AIRBUS GROUP NV	0.012%	78.411%
1488	COMERICA INC	0.012%	78.423%
1489	ELECTRONIC ARTS	0.012%	78.434%
1490	HILL ROM HOLDINGS INC COMMON STOCK	0.012%	78.446%
1491	SYNNEX CORP COMMON STOCK USD.001	0.012%	78.458%
1492	SEVEN & I HOLDI	0.012%	78.470%
1493	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.012%	78.482%
1494	AECOM COMMON STOCK USD.01	0.012%	78.494%
1495	PETROBRAS COMMO	0.012%	78.506%
1496	EXELON CORP COMMON STOCK	0.012%	78.518%
1497	ECOLAB INC COMMON STOCK USD1.0	0.012%	78.529%
1498	ROCKWELL AUTO	0.012%	78.541%
1499	ENSIGN ENERGY S	0.012%	78.553%
1500	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.012%	78.565%
1501	RANDGOLD RESOUR	0.012%	78.577%
1502	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	78.589%
1503	AMADEUS IT HLDG	0.012%	78.601%
1504	SVENSKA HANDELS	0.012%	78.612%
1505	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	78.624%
1506	SHOPIFY INC CLASS A COMMON STOCK	0.012%	78.636%
1507	SONY CORP SPONSORED ADR ADR	0.012%	78.648%
1508	STELLA JONES IN	0.012%	78.660%
1509	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.012%	78.671%
1510	ELISA OYJ-A	0.012%	78.683%
1511	K&S AG	0.012%	78.695%
1512	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	78.707%
1513	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.012%	78.719%
1514	TRINITY INDS	0.012%	78.730%
1515	MKS INSTRUMENTS INC COMMON STOCK	0.012%	78.742%
1516	AMERICAN HOMES 4 RENT A REIT USD.01	0.012%	78.754%
1517	STADA ARZNEIMIT	0.012%	78.766%
1518	SENSATA TECHNOL	0.012%	78.777%
1519	CHINA PETROLEUM	0.012%	78.789%
1520	CHINA MERCHANTS	0.012%	78.801%
1521	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.012%	78.812%
1522	Arch Capital Gr	0.012%	78.824%
1523	DUPONT FABROS TECHNOLOGY REIT USD.001	0.012%	78.836%
1524	UNI-SELECT INC	0.012%	78.848%
1525	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.012%	78.859%
1526	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.012%	78.871%
1527	SWEDBANK AB	0.012%	78.883%
1528	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.012%	78.894%
1529	MINEBEA CO	0.012%	78.906%
1530	ARRIS INTERNATI	0.012%	78.918%
1531	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.012%	78.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	MANPOWER INC	0.012%	78.941%
1533	ORBITAL ATK INC COMMON STOCK USD.01	0.012%	78.952%
1534	MARATHON OIL CO	0.012%	78.964%
1535	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.012%	78.976%
1536	LOWE S COS INC SR UNSECURED 09/25 3.375	0.012%	78.987%
1537	WHIRLPOOL CORP	0.012%	78.999%
1538	YAMAHA MOTOR CO	0.012%	79.011%
1539	GENTEX CORP COMMON STOCK USD.06	0.012%	79.022%
1540	AEGON N.V.	0.012%	79.034%
1541	LANDWIRT RENTEN	0.012%	79.045%
1542	PARAMOUNT RESOU	0.012%	79.057%
1543	BARD(CR)INC	0.012%	79.068%
1544	INTUIT INC COMMON STOCK USD.01	0.012%	79.080%
1545	NOKIA CORP	0.012%	79.091%
1546	AMDOCS LTD COMMON STOCK GBP.0001	0.012%	79.103%
1547	BARRATT DEVEL	0.011%	79.114%
1548	SLM CORP COMMON STOCK USD.2	0.011%	79.126%
1549	SES GLOBAL	0.011%	79.137%
1550	AISIN SEIKI CO	0.011%	79.149%
1551	NORBORD INC COMMON STOCK	0.011%	79.160%
1552	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.011%	79.172%
1553	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.011%	79.183%
1554	HP INC SR UNSECURED 06/21 4.3	0.011%	79.194%
1555	HIGHWOODS PROPE	0.011%	79.206%
1556	FLUGHAFEN ZUERI	0.011%	79.217%
1557	PULTEGROUP INC.	0.011%	79.229%
1558	AUTONATION INC	0.011%	79.240%
1559	ORICA LIMITED	0.011%	79.252%
1560	TUI AG	0.011%	79.263%
1561	METRO AG	0.011%	79.274%
1562	SNAP-ON INC	0.011%	79.286%
1563	JAPAN REAL ESTA	0.011%	79.297%
1564	KINGSPAN GROUP	0.011%	79.309%
1565	GARMIN LTD.	0.011%	79.320%
1566	AES CORP/VA SR UNSECURED 07/21 7.375	0.011%	79.331%
1567	CHARTWELL RETIR	0.011%	79.343%
1568	ANALOG DEVICES INC COMMON STOCK USD.167	0.011%	79.354%
1569	OSHKOSH CORP COMMON STOCK USD.01	0.011%	79.365%
1570	LG CHEM LTD	0.011%	79.376%
1571	DELPHI AUTOMOTI	0.011%	79.388%
1572	BRIT AMER TOBAC	0.011%	79.399%
1573	HALMA	0.011%	79.410%
1574	SOMPO JAPAN NIP	0.011%	79.421%
1575	COOPER COS INC	0.011%	79.433%
1576	SKAND ENSKILDA	0.011%	79.444%
1577	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.011%	79.455%
1578	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	79.466%
1579	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.011%	79.477%
1580	CHINA UNICOM LT	0.011%	79.489%
1581	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.011%	79.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	AMERICAN TOWER CORP REIT USD.01	0.011%	79.511%
1583	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.011%	79.522%
1584	FREEHOLD ROYALT	0.011%	79.533%
1585	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.011%	79.544%
1586	OMV AG	0.011%	79.555%
1587	AIR LEASE CORP	0.011%	79.567%
1588	BROWN + BROWN INC COMMON STOCK USD.1	0.011%	79.578%
1589	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.011%	79.589%
1590	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.011%	79.600%
1591	NORTH WEST CO.	0.011%	79.611%
1592	AUTOZONE INC SR UNSECURED 01/23 2.875	0.011%	79.622%
1593	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	79.633%
1594	LAS VEGAS SANDS	0.011%	79.644%
1595	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	79.655%
1596	THOR INDUSTRIES INC COMMON STOCK USD.1	0.011%	79.666%
1597	BCO BRADESCO,AD	0.011%	79.677%
1598	PRUDENTIAL CORP	0.011%	79.688%
1599	JANUS HENDERSON	0.011%	79.699%
1600	SCOR	0.011%	79.710%
1601	WHITBREAD PLC	0.011%	79.721%
1602	KELT EXPLORATIO	0.011%	79.732%
1603	INFINEON TECHNO	0.011%	79.743%
1604	MARVELL TECH GR	0.011%	79.754%
1605	HDFC BANK LTD	0.011%	79.765%
1606	OLIN CORP	0.011%	79.776%
1607	CYRUSONE INC REIT USD.01	0.011%	79.787%
1608	CENTRICA PLC	0.011%	79.798%
1609	COHERENT INC	0.011%	79.809%
1610	TAKEDA PHARMACE	0.011%	79.820%
1611	GROUP 4 SECURIC	0.011%	79.831%
1612	CALATLANTIC GRO	0.011%	79.842%
1613	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	79.853%
1614	CHINA COMMUNICA	0.011%	79.864%
1615	TARGA RESOURCES CORP COMMON STOCK USD.001	0.011%	79.874%
1616	HYUNDAI MOBIS	0.011%	79.885%
1617	FLIR SYSTEMS INC COMMON STOCK USD.01	0.011%	79.896%
1618	CAPITAL POWER C	0.011%	79.907%
1619	GRANITE REAL ES	0.011%	79.918%
1620	MITEL NETWORKS	0.011%	79.929%
1621	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	79.939%
1622	COLFAX CORP	0.011%	79.950%
1623	WH GROUP LTD	0.011%	79.961%
1624	ATS AUTOMATION	0.011%	79.972%
1625	MORGAN STANLEY	0.011%	79.983%
1626	SPIRIT AEROSYST	0.011%	79.993%
1627	BALL CORP	0.011%	80.004%
1628	EXELON CORP SR UNSECURED 12/20 5.15	0.011%	80.015%
1629	WP CAREY INC REIT USD.001	0.011%	80.025%
1630	COMINAR REAL ES	0.011%	80.036%
1631	SANDVIK AB	0.011%	80.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	AFLAC INC SR UNSECURED 06/23 3.625	0.011%	80.058%
1633	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.011%	80.068%
1634	SESA STERLITE	0.011%	80.079%
1635	NASDAQ INC SR UNSECURED 01/20 5.55	0.011%	80.090%
1636	PRIMERICA INC COMMON STOCK	0.011%	80.100%
1637	O'REILLY AUTOMO	0.011%	80.111%
1638	KONINKLIJKE DSM	0.011%	80.122%
1639	HOWARD HUGHES CORP/THE COMMON STOCK	0.011%	80.132%
1640	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	80.143%
1641	NIKE INC SR UNSECURED 11/26 2.375	0.011%	80.154%
1642	TOKIO MARINE HL	0.011%	80.164%
1643	WILLIAMS-SONOMA	0.011%	80.175%
1644	TECH DATA CORP COMMON STOCK USD.0015	0.011%	80.185%
1645	BRUNSWICK CORP	0.011%	80.196%
1646	UTD MICRO ELECT	0.011%	80.207%
1647	WOLSELEY PLC	0.011%	80.217%
1648	STEEL DYNAMICS INC COMMON STOCK USD.005	0.011%	80.228%
1649	WESTERN FOREST	0.011%	80.239%
1650	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.011%	80.249%
1651	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.011%	80.260%
1652	AT+T INC SR UNSECURED 02/21 4.6	0.011%	80.270%
1653	HORMEL FOODS CORP COMMON STOCK USD.01465	0.011%	80.281%
1654	NOMURA REAL EST	0.011%	80.291%
1655	AKAMAI TECHNOLO	0.011%	80.302%
1656	PROGRESS ENERGY	0.011%	80.312%
1657	QBE INSURANCE	0.011%	80.323%
1658	CREDIT AGRICOLE	0.011%	80.333%
1659	SPIRAX-SARCO EN	0.011%	80.344%
1660	CASEYS GEN STOR	0.011%	80.355%
1661	DANA HOLDING CO	0.010%	80.365%
1662	HALLIBURTON CO	0.010%	80.376%
1663	MONDI PLC	0.010%	80.386%
1664	FLUOR CORP COMMON STOCK USD.01	0.010%	80.396%
1665	BORALEX INC CL	0.010%	80.407%
1666	LENNAR CORP 4.7	0.010%	80.417%
1667	NOMURA HOLD INC	0.010%	80.428%
1668	HEXCEL CORP COMMON STOCK USD.01	0.010%	80.438%
1669	BERKELEY GROUP	0.010%	80.449%
1670	DEN DANSKE BANK	0.010%	80.459%
1671	INTERTEK TESTIN	0.010%	80.470%
1672	GALP ENERGIA	0.010%	80.480%
1673	FERRARI NV	0.010%	80.490%
1674	FIBRA UNO ADMIN	0.010%	80.501%
1675	SAPPI	0.010%	80.511%
1676	CIT GROUP INC COMMON STOCK USD.01	0.010%	80.521%
1677	CHINA UNICOM	0.010%	80.532%
1678	TOSOH CORP	0.010%	80.542%
1679	EXPEDIA INC COMMON STOCK USD.001	0.010%	80.552%
1680	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.010%	80.563%
1681	TORC OIL & GAS	0.010%	80.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	BURBERRY GROUP	0.010%	80.583%
1683	GREAT CANADIAN	0.010%	80.594%
1684	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.010%	80.604%
1685	JYSKE BANK A/S	0.010%	80.614%
1686	COMMERCE BANCSH	0.010%	80.625%
1687	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.010%	80.635%
1688	DNB NOR ASA	0.010%	80.645%
1689	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.010%	80.655%
1690	MERLIN PROPERTI	0.010%	80.665%
1691	SEMAFO INC COMM	0.010%	80.676%
1692	PICC PROPERTY &	0.010%	80.686%
1693	ESSILOR INTERNA	0.010%	80.696%
1694	CATCHER TECHNOL	0.010%	80.706%
1695	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.010%	80.716%
1696	COMMERZBANK AG	0.010%	80.726%
1697	FAURECIA	0.010%	80.736%
1698	RSA INSURANCE G	0.010%	80.746%
1699	DIRECT LINE INS	0.010%	80.757%
1700	BEMIS COMPANY COMMON STOCK USD.1	0.010%	80.767%
1701	TDK CORP	0.010%	80.777%
1702	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.010%	80.787%
1703	INFORMA PLC	0.010%	80.797%
1704	AMERCO COMMON STOCK USD.25	0.010%	80.807%
1705	SEKISUI CHEMICA	0.010%	80.817%
1706	VALIDUS HOLDING	0.010%	80.827%
1707	JAPAN TOBACCO I	0.010%	80.837%
1708	ROYAL GOLD INC	0.010%	80.847%
1709	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	80.857%
1710	INDITEX SA	0.010%	80.867%
1711	PATTERSON COS INC COMMON STOCK USD.01	0.010%	80.877%
1712	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.010%	80.887%
1713	QUANTA SERVICES	0.010%	80.897%
1714	ST JAMES PLACE	0.010%	80.907%
1715	FEDEX CORP COMPANY GUAR 01/24 4	0.010%	80.917%
1716	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.010%	80.927%
1717	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.010%	80.937%
1718	BPCE SA COMPANY GUAR 07/19 2.5	0.010%	80.947%
1719	AMERIPRISE FINA	0.010%	80.957%
1720	NATIONAL RETAIL PROPERTIES REIT USD.01	0.010%	80.967%
1721	BABCOCK INTL GR	0.010%	80.977%
1722	GENTING BHD	0.010%	80.987%
1723	RENAISSANCE RE	0.010%	80.997%
1724	COMPASS GROUP	0.010%	81.007%
1725	INTERNATIONAL G	0.010%	81.017%
1726	ACKERMANS & VAN	0.010%	81.027%
1727	ASSA ABLOY AB	0.010%	81.037%
1728	VCA INC COMMON STOCK USD.001	0.010%	81.046%
1729	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.010%	81.056%
1730	SWISSCOM AG	0.010%	81.066%
1731	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.010%	81.076%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	ZOETIS INC COMMON STOCK USD.01	0.010%	81.086%
1733	EPR PROPERTIES REIT USD.01	0.010%	81.096%
1734	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.010%	81.106%
1735	FLOWERS FOODS INC COMMON STOCK USD.01	0.010%	81.116%
1736	PSEG POWER	0.010%	81.125%
1737	DOUGLAS EMMETT INC REIT USD.01	0.010%	81.135%
1738	FIRSTSTRAND LIMIT	0.010%	81.145%
1739	ILLINOIS TOOL W	0.010%	81.155%
1740	XILINX INC	0.010%	81.165%
1741	VWR CORP COMMON STOCK USD.01	0.010%	81.174%
1742	KION GROUP AG	0.010%	81.184%
1743	OLD MUTUAL PLC	0.010%	81.194%
1744	SANDSTORM GOLD	0.010%	81.204%
1745	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	81.214%
1746	ROYAL DUTCH SH-	0.010%	81.223%
1747	AMPHENOL CORP	0.010%	81.233%
1748	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.010%	81.243%
1749	BALOISE- HOLDIN	0.010%	81.253%
1750	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	81.262%
1751	BIOGEN INC SR UNSECURED 09/22 3.625	0.010%	81.272%
1752	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.010%	81.282%
1753	ALLIED WORLD AS	0.010%	81.292%
1754	TWITTER INC COMMON STOCK USD.000005	0.010%	81.301%
1755	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.010%	81.311%
1756	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.010%	81.321%
1757	ASAHI GLASS CO	0.010%	81.330%
1758	INCHCAPE PLC	0.010%	81.340%
1759	FMC CORP	0.010%	81.350%
1760	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.010%	81.359%
1761	CUBESMART REIT USD.01	0.010%	81.369%
1762	CHINA RES BEIJI	0.010%	81.379%
1763	ISHIKAWAJIMA HA	0.010%	81.389%
1764	QIAGEN NV	0.010%	81.398%
1765	GS HOLDINGS COR	0.010%	81.408%
1766	CARLSBERG	0.010%	81.417%
1767	PINNACLE FOODS INC COMMON STOCK USD.01	0.010%	81.427%
1768	EQUIFAX INC	0.010%	81.437%
1769	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.010%	81.446%
1770	SYSCO CORP COMMON STOCK USD1.0	0.010%	81.456%
1771	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	81.466%
1772	QORVO INC COMMON STOCK USD.0001	0.010%	81.475%
1773	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.010%	81.485%
1774	KROGER 3.4% 15A	0.010%	81.495%
1775	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.010%	81.504%
1776	RICOH CO	0.010%	81.514%
1777	POSCO	0.010%	81.523%
1778	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.010%	81.533%
1779	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.010%	81.543%
1780	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	81.552%
1781	PRICELINE GROUP	0.010%	81.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.010%	81.571%
1783	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.010%	81.581%
1784	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.010%	81.590%
1785	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.010%	81.600%
1786	SAP AG	0.010%	81.609%
1787	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.010%	81.619%
1788	JEAN COUTU GRP	0.010%	81.628%
1789	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.010%	81.638%
1790	MASTEC INC	0.010%	81.648%
1791	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.010%	81.657%
1792	JULIUS BAER GRO	0.010%	81.667%
1793	SONOCO PRODUCTS	0.009%	81.676%
1794	L'OREAL	0.009%	81.685%
1795	DOVER CORP SR UNSECURED 11/25 3.15	0.009%	81.695%
1796	HANG SENG BANK	0.009%	81.704%
1797	KIA MOTORS CORP	0.009%	81.714%
1798	BAKER HUGHES IN	0.009%	81.723%
1799	RHEINMETALL AG	0.009%	81.733%
1800	EBAY INC 3.45%	0.009%	81.742%
1801	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.009%	81.752%
1802	HUBBELL INC COMMON STOCK USD.01	0.009%	81.761%
1803	HANCOCK HOLDING	0.009%	81.771%
1804	NETAPP INC SR UNSECURED 12/22 3.25	0.009%	81.780%
1805	PPL CORPORATION	0.009%	81.789%
1806	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.009%	81.799%
1807	J2 GLOBAL INC COMMON STOCK USD.01	0.009%	81.808%
1808	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	81.818%
1809	MORNEAU SHEPELL	0.009%	81.827%
1810	GALAPAGOS NV	0.009%	81.837%
1811	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.009%	81.846%
1812	STERIS PLC	0.009%	81.855%
1813	CHINA PHARMACEU	0.009%	81.865%
1814	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.009%	81.874%
1815	ALARIS ROYALTY	0.009%	81.884%
1816	SBERBANK OF RUS	0.009%	81.893%
1817	SANOFI ADR ADR	0.009%	81.902%
1818	FISCHER(GEORG)A	0.009%	81.912%
1819	CINTAS CORP	0.009%	81.921%
1820	MIZUHO BANK LTD	0.009%	81.931%
1821	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	81.940%
1822	SEMPRA ENERGY COMMON STOCK	0.009%	81.949%
1823	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	81.959%
1824	HISCOX LTD	0.009%	81.968%
1825	ILG INC COMMON STOCK USD.01	0.009%	81.977%
1826	UMICORE	0.009%	81.987%
1827	WENDY S CO/THE COMMON STOCK USD.1	0.009%	81.996%
1828	DREAM OFFICE RE	0.009%	82.005%
1829	EXTENDED STAY AMERICA INC UNIT USD.01	0.009%	82.015%
1830	MEDIOBANCA SPA	0.009%	82.024%
1831	SUNCORP GROUP	0.009%	82.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	DENSO CORP	0.009%	82.043%
1833	FEDEX CORP SR U	0.009%	82.052%
1834	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.009%	82.061%
1835	LAGARDERE S.C.A	0.009%	82.070%
1836	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.009%	82.080%
1837	AKBANK TAS	0.009%	82.089%
1838	GN STORE NORD	0.009%	82.098%
1839	WHITE MOUNTAINS	0.009%	82.108%
1840	EAST JAPAN RAIL	0.009%	82.117%
1841	MEGGITT	0.009%	82.126%
1842	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	82.135%
1843	EDISON INTERNATIONAL COMMON STOCK	0.009%	82.145%
1844	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.009%	82.154%
1845	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	82.163%
1846	GRAMERCY PROPERTY TRUST REIT USD.01	0.009%	82.172%
1847	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	82.182%
1848	FISERV INC COMMON STOCK USD.01	0.009%	82.191%
1849	ENAGAS	0.009%	82.200%
1850	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.009%	82.209%
1851	VOLKSWAGEN AG	0.009%	82.219%
1852	MURPHY OIL CORP	0.009%	82.228%
1853	CORELOGIC INC COMMON STOCK USD1.0	0.009%	82.237%
1854	KIRIN HOLDINGS	0.009%	82.246%
1855	INTERTAPE POLYM	0.009%	82.256%
1856	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.009%	82.265%
1857	KROTON EDUCACIO	0.009%	82.274%
1858	FUJI HEAVY INDS	0.009%	82.283%
1859	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.009%	82.292%
1860	DTE ENERGY INC	0.009%	82.302%
1861	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.009%	82.311%
1862	PRAIRIESKY ROYA	0.009%	82.320%
1863	APPLE HOSPITALITY REIT INC REIT NPV	0.009%	82.329%
1864	COCA COLA HBC A	0.009%	82.338%
1865	RICHELIEU HARDW	0.009%	82.347%
1866	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.009%	82.357%
1867	TRIMBLE INC COMMON STOCK	0.009%	82.366%
1868	HANA FINANCIAL	0.009%	82.375%
1869	PASON SYSTEMS I	0.009%	82.384%
1870	VERIZON COMMUNI	0.009%	82.393%
1871	ANSYS INC COMMON STOCK USD.01	0.009%	82.402%
1872	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.009%	82.411%
1873	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.009%	82.421%
1874	JFE HOLDINGS IN	0.009%	82.430%
1875	KIRBY CORP	0.009%	82.439%
1876	YUM BRANDS INC COMMON STOCK	0.009%	82.448%
1877	INTL CONS AIRLI	0.009%	82.457%
1878	SUMITOMO CORP	0.009%	82.466%
1879	FINMECCANICA SP	0.009%	82.475%
1880	CARNIVAL PLC	0.009%	82.484%
1881	FREENET AG	0.009%	82.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	AALBERTS INDUST	0.009%	82.502%
1883	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	82.512%
1884	SK ENERGY CO LT	0.009%	82.521%
1885	NEW WORLD DEVEL	0.009%	82.530%
1886	NSK	0.009%	82.539%
1887	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	82.548%
1888	BIG LOTS INC COMMON STOCK USD.01	0.009%	82.557%
1889	DST SYST INC DE	0.009%	82.566%
1890	ALLEGHANY CORP COMMON STOCK USD1.0	0.009%	82.575%
1891	ALERE INC COMMON STOCK USD.001	0.009%	82.584%
1892	LAZARD LTD CL A COMMON STOCK USD.01	0.009%	82.593%
1893	ISUZU MOTORS	0.009%	82.602%
1894	HUDSON'S BAY CO	0.009%	82.611%
1895	GROWTHPOINT PRO	0.009%	82.620%
1896	RICE ENERGY INC COMMON STOCK USD.01	0.009%	82.629%
1897	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.009%	82.638%
1898	NN GROUP NV	0.009%	82.647%
1899	AMKOR TECHNOLOG	0.009%	82.656%
1900	CDN ENERGY SERV	0.009%	82.665%
1901	USG CORP	0.009%	82.674%
1902	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	82.683%
1903	YES BANK LTD	0.009%	82.692%
1904	OSRAM LICHT AG	0.009%	82.701%
1905	SERVICE CORP IN	0.009%	82.710%
1906	CIRRUS LOGIC IN	0.009%	82.718%
1907	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.009%	82.727%
1908	FIRST HORIZON N	0.009%	82.736%
1909	CYPRESS SEMICON	0.009%	82.745%
1910	HOLOGIC INC COMMON STOCK USD.01	0.009%	82.754%
1911	CHIMEI INNOLUX	0.009%	82.763%
1912	SHAWCOR LTD	0.009%	82.772%
1913	COPA HOLDINGS S	0.009%	82.781%
1914	UTD RENTALS INC	0.009%	82.790%
1915	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.009%	82.799%
1916	TECHNIPFMC PLC	0.009%	82.808%
1917	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	82.816%
1918	MOL HUNGARIAN	0.009%	82.825%
1919	CLOROX CO	0.009%	82.834%
1920	WPX ENERGY INC COMMON STOCK	0.009%	82.843%
1921	T&D HOLDINGS IN	0.009%	82.852%
1922	RELX NV	0.009%	82.861%
1923	AMS AG	0.009%	82.870%
1924	GIVAUDAN	0.009%	82.878%
1925	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.009%	82.887%
1926	MICRO FOCUS INT	0.009%	82.896%
1927	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	82.905%
1928	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.009%	82.913%
1929	DEUTSCHE TELEKO	0.009%	82.922%
1930	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.009%	82.931%
1931	STAPLES INC	0.009%	82.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LIBERTY VENTURES SER A TRACKING STK USD.01	0.009%	82.948%
1933	ASCENDAS REAL E	0.009%	82.957%
1934	MOSAIC CO	0.009%	82.966%
1935	REDEFINE PROPER	0.009%	82.974%
1936	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	82.983%
1937	SUNOPTA INC COMMON STOCK	0.009%	82.992%
1938	BAIDU INC SPON ADR ADR USD.00005	0.009%	83.000%
1939	WEATHERFORD INT	0.009%	83.009%
1940	BOARDWALK REIT	0.009%	83.018%
1941	ZIONS BANCORP	0.009%	83.026%
1942	SIGNATURE BANK COMMON STOCK USD.01	0.009%	83.035%
1943	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.009%	83.044%
1944	CHRISTIAN HANSE	0.009%	83.052%
1945	PACWEST BANCORP COMMON STOCK	0.009%	83.061%
1946	GEBERIT AG-REG	0.009%	83.070%
1947	SANDERSON FARMS INC COMMON STOCK USD1.0	0.009%	83.078%
1948	EATON VANCE CORP COMMON STOCK USD.00390625	0.009%	83.087%
1949	KB FINANCIAL GROUP INC ADR ADR	0.009%	83.096%
1950	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	83.104%
1951	KAO CORP	0.009%	83.113%
1952	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.009%	83.121%
1953	SAFRAN SA	0.009%	83.130%
1954	DEUTSCHE BOERSE	0.009%	83.138%
1955	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.009%	83.147%
1956	SANMINA CORP COMMON STOCK USD.01	0.009%	83.156%
1957	SUMITOMO RLTY&D	0.009%	83.164%
1958	GPO TELEVISA	0.009%	83.173%
1959	DEUTSCHE WOHNEN	0.009%	83.181%
1960	MAXIM INTEGRATE	0.009%	83.190%
1961	PT UNITED TRACT	0.009%	83.198%
1962	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.009%	83.207%
1963	KERRY GROUP PLC	0.009%	83.215%
1964	JAPAN RETAIL FU	0.009%	83.224%
1965	VISTEON CORP COMMON STOCK	0.009%	83.233%
1966	MURPHY USA INC COMMON STOCK	0.009%	83.241%
1967	PARK HOTELS + RESORTS INC REIT USD.01	0.009%	83.250%
1968	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	83.258%
1969	UNITED URBAN IN	0.009%	83.267%
1970	BELLE INTERNATI	0.009%	83.275%
1971	WOODWARD INC COMMON STOCK USD.00292	0.009%	83.284%
1972	EAGLE MATERIALS	0.008%	83.292%
1973	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	83.301%
1974	SPECTRIS PLC	0.008%	83.309%
1975	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.008%	83.318%
1976	CTBC FINANCIAL	0.008%	83.326%
1977	GLOBAL PAYMENTS INC COMMON STOCK	0.008%	83.334%
1978	AXA-UAP	0.008%	83.343%
1979	CREDIT ACCEPTAN	0.008%	83.351%
1980	MICROSEMI	0.008%	83.360%
1981	KINGFISHER PLC	0.008%	83.368%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ROSS STORES INC	0.008%	83.377%
1983	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	83.385%
1984	WPP PLC SPONSORED ADR ADR	0.008%	83.394%
1985	ITOCHU CORP	0.008%	83.402%
1986	GENPACT LIMITED	0.008%	83.410%
1987	HANKYU CORP	0.008%	83.419%
1988	XYLEM INC COMMON STOCK	0.008%	83.427%
1989	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	83.436%
1990	HASBRO INC	0.008%	83.444%
1991	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.008%	83.452%
1992	WEC ENERGY GROU	0.008%	83.461%
1993	BIDVEST GROUP L	0.008%	83.469%
1994	EQUITY COMMONWEALTH REIT USD.01	0.008%	83.478%
1995	FUBON FINANCIAL	0.008%	83.486%
1996	BT GROUP PLC	0.008%	83.494%
1997	GALAXY ENTERTAI	0.008%	83.503%
1998	INVESTORS BANCORP INC COMMON STOCK USD.01	0.008%	83.511%
1999	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.008%	83.519%
2000	EXPERIAN PLC	0.008%	83.528%
2001	POLARIS INDUSTR	0.008%	83.536%
2002	UNIONE DI BAN.	0.008%	83.545%
2003	CHRISTIAN DIOR	0.008%	83.553%
2004	MAJOR DRILLING	0.008%	83.561%
2005	TATE & LYLE	0.008%	83.570%
2006	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.008%	83.578%
2007	RADIAN GROUP INC SR UNSECURED 03/21 7	0.008%	83.586%
2008	CITRIX SYSTEMS	0.008%	83.595%
2009	WPP PLC	0.008%	83.603%
2010	CHURCH & DWIGHT	0.008%	83.611%
2011	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.008%	83.620%
2012	MARUBENI CORP	0.008%	83.628%
2013	ACS, ACTIVIDADE	0.008%	83.636%
2014	DERWENT LONDON	0.008%	83.645%
2015	CONSOL ENERGY INC COMMON STOCK USD.01	0.008%	83.653%
2016	PERKINELMER INC COMMON STOCK USD1.0	0.008%	83.661%
2017	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.008%	83.669%
2018	AVNET INC	0.008%	83.678%
2019	CAMPBELL SOUP C	0.008%	83.686%
2020	CNH INDUSTRIAL	0.008%	83.694%
2021	BRENNTAG AG	0.008%	83.703%
2022	LEND LEASE CORP	0.008%	83.711%
2023	HELVETIA HOLDIN	0.008%	83.719%
2024	WALGREEN BOOTS	0.008%	83.727%
2025	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	83.735%
2026	JSW STEEL LTD	0.008%	83.744%
2027	HCA HEALTHCARE INC COMMON STOCK USD.01	0.008%	83.752%
2028	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.008%	83.760%
2029	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	83.768%
2030	TAUBMAN CENTERS INC REIT USD.01	0.008%	83.777%
2031	RAIFFEISEN BANK	0.008%	83.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	NOKIAN RENKAAT	0.008%	83.793%
2033	CARLISLE COS IN	0.008%	83.801%
2034	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.008%	83.809%
2035	POPULAR INC COMMON STOCK USD.01	0.008%	83.818%
2036	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.008%	83.826%
2037	ROYAL MAIL PLC-	0.008%	83.834%
2038	FEDERATED INVES	0.008%	83.842%
2039	CLEAN HARBOR IN	0.008%	83.850%
2040	ECN CAPITAL COR	0.008%	83.858%
2041	ENTEGRIS INC COMMON STOCK USD.01	0.008%	83.867%
2042	ARTIS REAL ESTA	0.008%	83.875%
2043	INDIABULLS HOUS	0.008%	83.883%
2044	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.008%	83.891%
2045	SILGAN HLDGS	0.008%	83.899%
2046	BANKUNITED INC COMMON STOCK USD.01	0.008%	83.907%
2047	BARCLAYS AFRICA	0.008%	83.915%
2048	PEGATRON CORP	0.008%	83.924%
2049	ADVANCE RESIDEN	0.008%	83.932%
2050	PURE INDUSTRIAL	0.008%	83.940%
2051	LIFEPOINT HOSPI	0.008%	83.948%
2052	SINGAPORE AIRLI	0.008%	83.956%
2053	HCL TECHNOLOGIE	0.008%	83.964%
2054	BBA AVIATION	0.008%	83.972%
2055	UPL LTD	0.008%	83.980%
2056	SPARTAN ENERGY	0.008%	83.989%
2057	STERICYCLE INC COMMON STOCK USD.01	0.008%	83.997%
2058	NITTO DENKO COR	0.008%	84.005%
2059	ASSOCD BANC-COR	0.008%	84.013%
2060	WESTSHORE TERMI	0.008%	84.021%
2061	DARDEN RESTAURA	0.008%	84.029%
2062	GPO FIN BANORTE	0.008%	84.037%
2063	TDC A/S	0.008%	84.045%
2064	HONG KONG EXCHA	0.008%	84.053%
2065	BOOKER GROUP	0.008%	84.061%
2066	FNB CORP COMMON STOCK USD.01	0.008%	84.069%
2067	COCA-COLA WEST	0.008%	84.077%
2068	BID CORP LTD	0.008%	84.086%
2069	RELX PLC SPON ADR ADR	0.008%	84.094%
2070	CREW ENERGY INC	0.008%	84.102%
2071	TORAY INDS INC	0.008%	84.110%
2072	HUSQVARNA AB -	0.008%	84.118%
2073	HOME BANCSHARES INC COMMON STOCK USD.01	0.008%	84.126%
2074	DYCOM INDUSTRIE	0.008%	84.134%
2075	DAIWA HOUSE IND	0.008%	84.142%
2076	PETROCHINA CO	0.008%	84.150%
2077	TRICAN WELL SER	0.008%	84.158%
2078	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.008%	84.166%
2079	LOJAS RENNER SA	0.008%	84.174%
2080	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.008%	84.182%
2081	NICHIREI CORP	0.008%	84.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	IMI PLC	0.008%	84.198%
2083	LEGG MASON INC COMMON STOCK USD.1	0.008%	84.206%
2084	SEB SA	0.008%	84.214%
2085	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.008%	84.222%
2086	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	84.230%
2087	EIFFAGE SA	0.008%	84.238%
2088	PUBLIC SERVICE	0.008%	84.246%
2089	HEINEKEN NV	0.008%	84.254%
2090	CABOT CORP	0.008%	84.262%
2091	KB FINANCIAL GR	0.008%	84.270%
2092	CNOOC LTD	0.008%	84.278%
2093	PROXIMUS	0.008%	84.286%
2094	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	84.293%
2095	BARNES GROUP INC COMMON STOCK USD.01	0.008%	84.301%
2096	DELUXE CORP	0.008%	84.309%
2097	TRAVIS PERKINS	0.008%	84.317%
2098	DAIWA SECURITIE	0.008%	84.325%
2099	WEX INC COMMON STOCK USD.01	0.008%	84.333%
2100	NETFLIX INC COMMON STOCK USD.001	0.008%	84.341%
2101	WW GRAINGER INC	0.008%	84.349%
2102	KESKO	0.008%	84.357%
2103	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.008%	84.365%
2104	SALESFORCE.COM	0.008%	84.372%
2105	BCO BRADESCO,PR	0.008%	84.380%
2106	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.008%	84.388%
2107	SNYDERS LANCE INC COMMON STOCK USD.833	0.008%	84.396%
2108	INDOFOODS SUKSE	0.008%	84.404%
2109	CATALENT INC COMMON STOCK USD.01	0.008%	84.412%
2110	SKECHERS USA INC CL A COMMON STOCK USD.001	0.008%	84.420%
2111	CLOSE BROS GROU	0.008%	84.427%
2112	TOKYO ELECTRON	0.008%	84.435%
2113	SHERWIN WILLIAM	0.008%	84.443%
2114	DS SMITH PLC	0.008%	84.451%
2115	MAPFRE SA	0.008%	84.459%
2116	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	84.466%
2117	REXNORD CORP COMMON STOCK USD.01	0.008%	84.474%
2118	BELDEN INC COMMON STOCK USD.01	0.008%	84.482%
2119	SAMSUNG ELEC-ME	0.008%	84.490%
2120	TELE2 AB-B SHS	0.008%	84.498%
2121	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	84.505%
2122	NOVOZYMES A/S	0.008%	84.513%
2123	SBM OFFSHORE NV	0.008%	84.521%
2124	POSCO	0.008%	84.529%
2125	ASTELLAS PHARMA	0.008%	84.537%
2126	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.008%	84.544%
2127	CORESITE REALTY CORP REIT USD.01	0.008%	84.552%
2128	LONGFOR PROPERT	0.008%	84.560%
2129	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.008%	84.568%
2130	ESSENT GROUP LT	0.008%	84.575%
2131	DIALOG SEMICOND	0.008%	84.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.008%	84.591%
2133	ASTRA INTERNATI	0.008%	84.599%
2134	FONCIERE DES RE	0.008%	84.606%
2135	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	84.614%
2136	ORIGIN ENERGY L	0.008%	84.622%
2137	INMARSAT PLC	0.008%	84.630%
2138	HONDA MOTOR CO LTD SPONS ADR ADR	0.008%	84.637%
2139	TAIHEIYO CEMENT	0.008%	84.645%
2140	LG&E & KU ENERG	0.008%	84.653%
2141	CRANE CO	0.008%	84.661%
2142	VONOVIA SE	0.008%	84.668%
2143	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	84.676%
2144	BOSKALIS WESTMN	0.008%	84.684%
2145	BHARTI AIRTEL L	0.008%	84.691%
2146	OFFICE DEPOT IN	0.008%	84.699%
2147	MICROCHIP TECHN	0.008%	84.707%
2148	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.008%	84.714%
2149	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	84.722%
2150	HUHTAMAKI OY	0.008%	84.730%
2151	CNO FINANCIAL	0.008%	84.737%
2152	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.008%	84.745%
2153	ADVANCED SEMICO	0.008%	84.753%
2154	SHINHAN FIN GRO	0.008%	84.760%
2155	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	84.768%
2156	TEREX CORP	0.008%	84.776%
2157	TEIJIN	0.008%	84.783%
2158	OBAYASHI CORP	0.008%	84.791%
2159	ACI WORLDWIDE INC COMMON STOCK USD.005	0.008%	84.799%
2160	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.008%	84.806%
2161	LIXIL GROUP COR	0.008%	84.814%
2162	COBHAM PLC	0.008%	84.821%
2163	INTERDIGITAL IN	0.008%	84.829%
2164	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	84.837%
2165	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	84.844%
2166	SUMITOMO HEAVY	0.008%	84.852%
2167	ALTUS GROUP LTD	0.008%	84.859%
2168	TERADATA CORP COMMON STOCK USD.01	0.008%	84.867%
2169	DISH NETWORK	0.008%	84.875%
2170	LIFE STORAGE INC REIT USD.01	0.008%	84.882%
2171	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.008%	84.890%
2172	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	84.897%
2173	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.008%	84.905%
2174	SAMSUNG FIRE &	0.008%	84.912%
2175	FIRST INDL REAL	0.008%	84.920%
2176	WHEELOCK & COMP	0.008%	84.927%
2177	SINGAPORE TELEC	0.008%	84.935%
2178	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	84.942%
2179	AAREAL BANK AG	0.008%	84.950%
2180	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	84.957%
2181	LINCOLN ELEC HL	0.008%	84.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	ROGERS SUGAR IN	0.008%	84.972%
2183	SCRIPPS NETWORK	0.008%	84.980%
2184	CANYON SERVICES	0.008%	84.987%
2185	UMPQUA HOLDINGS CORP COMMON STOCK	0.007%	84.995%
2186	WHARF(HLDGS)	0.007%	85.002%
2187	THYSSEN KRUPP A	0.007%	85.010%
2188	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.007%	85.017%
2189	VARIAN MEDICAL	0.007%	85.025%
2190	ORIX JREIT INC	0.007%	85.032%
2191	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.007%	85.040%
2192	WILLIAMS COS IN	0.007%	85.047%
2193	GRACO INC COMMON STOCK USD1.0	0.007%	85.055%
2194	IDEX CORP	0.007%	85.062%
2195	AXIS BANK	0.007%	85.070%
2196	SUNSTONE HOTEL	0.007%	85.077%
2197	TCF FINL CORP	0.007%	85.085%
2198	WATERS CORP	0.007%	85.092%
2199	NIPPON TEL&TEL	0.007%	85.099%
2200	WESCO INTERNATI	0.007%	85.107%
2201	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.007%	85.114%
2202	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	85.122%
2203	COLRUYT SA	0.007%	85.129%
2204	ENSTAR GROUP LT	0.007%	85.137%
2205	SUBSEA 7 SA	0.007%	85.144%
2206	PORSCHE AUTOMOB	0.007%	85.151%
2207	MB FINANCIAL INC COMMON STOCK USD.01	0.007%	85.159%
2208	UNIPER SE	0.007%	85.166%
2209	RPC GROUP	0.007%	85.174%
2210	WILLIAM HILL PL	0.007%	85.181%
2211	FRAPORT AG	0.007%	85.189%
2212	LG TELECOM LTD	0.007%	85.196%
2213	INCITEC PIVOT	0.007%	85.203%
2214	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.007%	85.211%
2215	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.007%	85.218%
2216	ITT INC COMMON STOCK USD1.0	0.007%	85.226%
2217	TRANSOCEAN LTD	0.007%	85.233%
2218	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.007%	85.240%
2219	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	85.248%
2220	FURUKAWA ELECTR	0.007%	85.255%
2221	SURGE ENERGY IN	0.007%	85.262%
2222	SONOVA HOLDING	0.007%	85.270%
2223	ORION CORP	0.007%	85.277%
2224	AARON S INC COMMON STOCK USD.5	0.007%	85.284%
2225	INTU PROPERTIES	0.007%	85.292%
2226	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	85.299%
2227	METSO OYJ	0.007%	85.306%
2228	CATHAY FINANCIA	0.007%	85.314%
2229	INVESTEC PLC	0.007%	85.321%
2230	SHAFTESBURY	0.007%	85.328%
2231	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	AGT FOOD AND IN	0.007%	85.343%
2233	KLONDEX MINES L	0.007%	85.350%
2234	ASPEN INSURANCE	0.007%	85.358%
2235	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.007%	85.365%
2236	LUCARA DIAMOND	0.007%	85.372%
2237	STANDARD LIFE P	0.007%	85.380%
2238	RAGING RIVER EX	0.007%	85.387%
2239	mitsui fudosan	0.007%	85.394%
2240	TIMKEN CO	0.007%	85.401%
2241	INCYTE PHARMACE	0.007%	85.409%
2242	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.007%	85.416%
2243	IBERIABANK CORP	0.007%	85.423%
2244	BANCO BBPM SPA	0.007%	85.430%
2245	ACCOR	0.007%	85.438%
2246	BEAZLEY PLC	0.007%	85.445%
2247	BANK OF IRELAND	0.007%	85.452%
2248	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	85.459%
2249	KENNAMETAL INC COMMON STOCK USD1.25	0.007%	85.467%
2250	KURARAY CO	0.007%	85.474%
2251	VALE SA	0.007%	85.481%
2252	VOESTALPINE AG	0.007%	85.488%
2253	MATTEL INC COMMON STOCK USD1.0	0.007%	85.495%
2254	EMPIRE STATE RE	0.007%	85.503%
2255	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.007%	85.510%
2256	HEALTHSOUTH CORP COMMON STOCK USD.01	0.007%	85.517%
2257	NU SKIN ENTERPR	0.007%	85.524%
2258	LG CORP	0.007%	85.531%
2259	TRANSALTA RENEW	0.007%	85.539%
2260	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.007%	85.546%
2261	CHINA MERCHANT	0.007%	85.553%
2262	MCCORMICK & CO	0.007%	85.560%
2263	RSP PERMIAN INC COMMON STOCK USD.01	0.007%	85.567%
2264	HOME CAP GRP IN	0.007%	85.574%
2265	ENGHOUSE SYSTEM	0.007%	85.582%
2266	UNI-PRESIDENT E	0.007%	85.589%
2267	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.007%	85.596%
2268	DAIKIN INDUSTRI	0.007%	85.603%
2269	BAYER MOTOREN W	0.007%	85.610%
2270	NEW YORK TIMES	0.007%	85.617%
2271	DAVE & BUSTER'S	0.007%	85.624%
2272	LAM RESEARCH CO	0.007%	85.632%
2273	ORIX CORP	0.007%	85.639%
2274	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.007%	85.646%
2275	CAP GEMINI	0.007%	85.653%
2276	ENERSYS COMMON STOCK USD.01	0.007%	85.660%
2277	ICADE	0.007%	85.667%
2278	CHINA RESOURCES	0.007%	85.674%
2279	mitsubishi mate	0.007%	85.681%
2280	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.688%
2281	SUNTEC REIT	0.007%	85.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	TELEFLEX INC COMMON STOCK USD1.0	0.007%	85.703%
2283	FORTIVE CORP COMMON STOCK USD.01	0.007%	85.710%
2284	WIENERBERGER AG	0.007%	85.717%
2285	DAIWAHOUSE RE	0.007%	85.724%
2286	FIRST SOLAR INC	0.007%	85.731%
2287	SUNRISE COMMUNC	0.007%	85.738%
2288	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	85.745%
2289	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	85.752%
2290	DOWNER EDI LTD	0.007%	85.759%
2291	SANDVINE COR-CA	0.007%	85.766%
2292	SHOPRITE HLDGS	0.007%	85.773%
2293	HYUNDAI ENG & C	0.007%	85.780%
2294	CNPC (HONG KONG	0.007%	85.787%
2295	CHEUNG KONG PRO	0.007%	85.794%
2296	GUYANA GOLDFIEL	0.007%	85.801%
2297	INPEX CORPORATI	0.007%	85.808%
2298	ACCIONA SA	0.007%	85.815%
2299	SEKISUI HOUSE	0.007%	85.822%
2300	CREE INC COMMON STOCK USD.00125	0.007%	85.829%
2301	INTERMEDIATE CA	0.007%	85.836%
2302	ALPS ELECTRIC C	0.007%	85.843%
2303	NIPPON MEAT PAC	0.007%	85.850%
2304	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	85.857%
2305	KAWASAKI HEAVY	0.007%	85.864%
2306	MOODY S CORP COMMON STOCK USD.01	0.007%	85.871%
2307	BRANDYWINE REAL	0.007%	85.878%
2308	MITSUBISHI GAS	0.007%	85.885%
2309	BONAVISTA ENERG	0.007%	85.892%
2310	FLS INDUSTRIES	0.007%	85.899%
2311	ADIENT PLC	0.007%	85.906%
2312	KLX INC COMMON STOCK USD.01	0.007%	85.913%
2313	SHOWA DENKO KK	0.007%	85.920%
2314	TATTS GROUP LTD	0.007%	85.926%
2315	UCB	0.007%	85.933%
2316	LCI INDUSTRIES COMMON STOCK USD.01	0.007%	85.940%
2317	SEAGATE TECHNOL	0.007%	85.947%
2318	ABERDEEN TRUST	0.007%	85.954%
2319	KELLOGG CO	0.007%	85.961%
2320	ALSTOM	0.007%	85.968%
2321	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	85.975%
2322	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	85.982%
2323	CONVERGYS CORP COMMON STOCK	0.007%	85.989%
2324	CHILDRENS PLACE	0.007%	85.996%
2325	FERROVIAL SA	0.007%	86.003%
2326	ENTERGY CORP	0.007%	86.009%
2327	MERCK KGAA	0.007%	86.016%
2328	PANDORA A/S	0.007%	86.023%
2329	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	86.030%
2330	SPARK NEW ZEA	0.007%	86.037%
2331	SYDBANK	0.007%	86.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	STERLING BANCORP/DE COMMON STOCK USD.01	0.007%	86.051%
2333	HRG GROUP INC COMMON STOCK USD.01	0.007%	86.057%
2334	LITHIA MOTORS INC CL A COMMON STOCK	0.007%	86.064%
2335	FRESENIUS MEDIC	0.007%	86.071%
2336	BANK HAPOALIM B	0.007%	86.078%
2337	SEVERN TRENT	0.007%	86.085%
2338	COMMERCIAL METALS CO COMMON STOCK USD.01	0.007%	86.092%
2339	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.007%	86.098%
2340	MAN STRATEGIC H	0.007%	86.105%
2341	CANACCORD FINAN	0.007%	86.112%
2342	GERRESHEIMER GR	0.007%	86.119%
2343	PARTNERS GROUP	0.007%	86.126%
2344	DOMTAR CORP USD	0.007%	86.132%
2345	ON ASSIGNMENT INC COMMON STOCK USD.01	0.007%	86.139%
2346	TRELLEBORG AB	0.007%	86.146%
2347	CENTRAL JAPAN R	0.007%	86.153%
2348	STORE CAPITAL CORP REIT USD.01	0.007%	86.160%
2349	SBA COMMUNICATIONS CORP REIT USD.01	0.007%	86.166%
2350	OAO GAZPROM-SPO	0.007%	86.173%
2351	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	86.180%
2352	HECLA MINING CO	0.007%	86.187%
2353	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	86.193%
2354	PARAMOUNT GROUP INC REIT USD.01	0.007%	86.200%
2355	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	86.207%
2356	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	86.214%
2357	PDC ENERGY INC COMMON STOCK USD.01	0.007%	86.220%
2358	CEMEX SA	0.007%	86.227%
2359	PIEDMONT OFFICE	0.007%	86.234%
2360	VALVOLINE INC COMMON STOCK USD.01	0.007%	86.241%
2361	BAJAJ FINSERV L	0.007%	86.247%
2362	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	86.254%
2363	LENOVO GROUP LT	0.007%	86.261%
2364	MEGA FINANCIAL	0.007%	86.268%
2365	TETRA TECH INC COMMON STOCK USD.01	0.007%	86.274%
2366	FUJIFILM HLDGS	0.007%	86.281%
2367	VOYA FINANCIAL INC COMMON STOCK USD.01	0.007%	86.288%
2368	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.007%	86.295%
2369	OJI PAPER CO	0.007%	86.301%
2370	Atlantia SpA	0.007%	86.308%
2371	OMNICOM GROUP I	0.007%	86.315%
2372	COGECO INC COMMON STOCK	0.007%	86.322%
2373	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	86.328%
2374	CHINA INSURANCE	0.007%	86.335%
2375	JAPAN PRIME REA	0.007%	86.342%
2376	OCEANEERING INT	0.007%	86.348%
2377	FIRSTGROUP	0.007%	86.355%
2378	DREAM GLOBAL RE	0.007%	86.362%
2379	FOMENTO ECON ME	0.007%	86.368%
2380	CANACOL ENERGY	0.007%	86.375%
2381	TERNA RETE ELET	0.007%	86.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	ALFA SA DE CV	0.007%	86.388%
2383	J + J SNACK FOODS CORP COMMON STOCK	0.007%	86.395%
2384	PERRIGO CO PLC	0.007%	86.402%
2385	LEGRAND SA	0.007%	86.408%
2386	COPART INC	0.007%	86.415%
2387	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.007%	86.422%
2388	HILLENBRAND INC COMMON STOCK	0.007%	86.428%
2389	COLONY STARWOOD HOMES REIT USD.01	0.007%	86.435%
2390	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	86.442%
2391	GEMALTO (PARIS)	0.007%	86.448%
2392	AGF MGMT LTD CL	0.007%	86.455%
2393	VISHAY INTERTEC	0.007%	86.462%
2394	BCO DO BRASIL S	0.007%	86.468%
2395	RED ELECTRICA C	0.007%	86.475%
2396	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	86.481%
2397	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.007%	86.488%
2398	LITE-ON TECHNOL	0.007%	86.495%
2399	MALLINCKRODT PL	0.007%	86.501%
2400	BENDIGO AND ADE	0.007%	86.508%
2401	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.007%	86.515%
2402	RENTOKIL INITIA	0.007%	86.521%
2403	BARLOWORLD LTD	0.007%	86.528%
2404	WILLIAM DEMANT	0.007%	86.534%
2405	FLOWSERVE CORP COMMON STOCK USD1.25	0.007%	86.541%
2406	JM AB	0.007%	86.547%
2407	AXIS CAPITAL HO	0.007%	86.554%
2408	CRODA INTERNATI	0.007%	86.561%
2409	BCO BRADESCO SA	0.007%	86.567%
2410	ONEOK INC	0.007%	86.574%
2411	AMEREN CORP	0.007%	86.580%
2412	GREENE KING	0.007%	86.587%
2413	PT BANK CENTRAL	0.007%	86.594%
2414	NAVER CORP	0.007%	86.600%
2415	AURUBIS AG	0.007%	86.607%
2416	HANKOOK TIRE CO	0.007%	86.613%
2417	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.007%	86.620%
2418	DISCOVERY HLDGS	0.007%	86.626%
2419	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	86.633%
2420	SUMITOMO RUBBER	0.007%	86.639%
2421	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	86.646%
2422	ANTOFAGASTA HLD	0.007%	86.652%
2423	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.007%	86.659%
2424	mitsui chemical	0.007%	86.665%
2425	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	86.672%
2426	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.007%	86.678%
2427	GRAHAM HOLDINGS	0.007%	86.685%
2428	APACHE CORP COMMON STOCK USD.625	0.007%	86.691%
2429	SIGNET JEWELERS	0.007%	86.698%
2430	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	86.704%
2431	CAPITAMALL TRUS	0.006%	86.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	PREMIER GOLD MI	0.006%	86.717%
2433	GOLD FIELDS LTD SPONS ADR ADR	0.006%	86.724%
2434	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.006%	86.730%
2435	HELMERICH & PAY	0.006%	86.737%
2436	ASML HOLDING NV	0.006%	86.743%
2437	CHINA SHENHUA E	0.006%	86.750%
2438	KAPSTONE PAPER	0.006%	86.756%
2439	DAINIPPON INK&C	0.006%	86.763%
2440	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.006%	86.769%
2441	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	86.776%
2442	MEDNAX INC	0.006%	86.782%
2443	SUMITOMO MITSUI	0.006%	86.789%
2444	PAYCHEX INC	0.006%	86.795%
2445	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	86.801%
2446	ATLAS COPCO AB-	0.006%	86.808%
2447	PAINTED PONY EN	0.006%	86.814%
2448	SAIPEM SPA	0.006%	86.821%
2449	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	86.827%
2450	DIXONS CARPHONE	0.006%	86.834%
2451	MSA SAFETY INC COMMON STOCK	0.006%	86.840%
2452	COMPAL ELECTRON	0.006%	86.846%
2453	EUTELSAT COMMUN	0.006%	86.853%
2454	LOGMEIN INC COMMON STOCK USD.01	0.006%	86.859%
2455	US Wire Order	0.006%	86.866%
2456	NIPPON PROLOGIS	0.006%	86.872%
2457	ANIXTER INTL IN	0.006%	86.878%
2458	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.006%	86.885%
2459	HYDRO ONE LTD	0.006%	86.891%
2460	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	86.898%
2461	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	86.904%
2462	AVERY DENNISON	0.006%	86.910%
2463	GATX CORP	0.006%	86.917%
2464	KEPPEL CORP	0.006%	86.923%
2465	BARRY CALLEBAUT	0.006%	86.929%
2466	PRA HEALTH SCIE	0.006%	86.936%
2467	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	86.942%
2468	UBM PLC	0.006%	86.948%
2469	ASTRAZENECA	0.006%	86.955%
2470	FORTUM OYJ	0.006%	86.961%
2471	HERMAN MILLER I	0.006%	86.967%
2472	KONICA MINOLTA	0.006%	86.974%
2473	VIFOR PHARMA AG	0.006%	86.980%
2474	ELECTROCOMPONEN	0.006%	86.986%
2475	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.006%	86.993%
2476	TELETECH HOLDIN	0.006%	86.999%
2477	WAJAX CORP	0.006%	87.005%
2478	BUCHER IND-REGD	0.006%	87.012%
2479	ELECTROLUX AB-S	0.006%	87.018%
2480	ITAU UNIBANCO H SPON PRF ADR ADR	0.006%	87.024%
2481	CHORUS AVIATION	0.006%	87.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	LOCALIZA RENT A	0.006%	87.037%
2483	BANCORPSOUTH INC COMMON STOCK USD2.5	0.006%	87.043%
2484	STAR ENTERTAINM	0.006%	87.049%
2485	CMS ENERGY CORP	0.006%	87.056%
2486	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.006%	87.062%
2487	BUNZL PLC	0.006%	87.068%
2488	AAC TECHNOLOGIE	0.006%	87.075%
2489	SAMSUNG SDI CO	0.006%	87.081%
2490	CANAM GROUP	0.006%	87.087%
2491	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.006%	87.093%
2492	KYOCERA CORP	0.006%	87.100%
2493	MEXICHEM SAB DE	0.006%	87.106%
2494	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.006%	87.112%
2495	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.119%
2496	CENTAMIN PLC	0.006%	87.125%
2497	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	87.131%
2498	MEDICAL FACILIT	0.006%	87.137%
2499	ALACER GOLD COR	0.006%	87.144%
2500	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.006%	87.150%
2501	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.006%	87.156%
2502	SHIMAO PROPERTY	0.006%	87.162%
2503	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.006%	87.168%
2504	EXTENDICARE INC	0.006%	87.175%
2505	BERENDSEN PLC	0.006%	87.181%
2506	EQUITABLE GROUP	0.006%	87.187%
2507	PROVIDENT FINAN	0.006%	87.193%
2508	COOPER TIRE&RUB	0.006%	87.200%
2509	GRUPO AEROPORTU	0.006%	87.206%
2510	MSCI INC	0.006%	87.212%
2511	GLACIER BANCORP INC COMMON STOCK USD.01	0.006%	87.218%
2512	KINGBOARD CHEMI	0.006%	87.224%
2513	CHINA GOLD INTL	0.006%	87.231%
2514	SIENNA SENIOR L	0.006%	87.237%
2515	TRUSTMARK CORP COMMON STOCK	0.006%	87.243%
2516	ANGLOVAAL INDS	0.006%	87.249%
2517	VALLEY NATIONAL BANCORP COMMON STOCK	0.006%	87.255%
2518	SAP SE SPONSORED ADR ADR	0.006%	87.261%
2519	MSC INDUSTRIAL	0.006%	87.268%
2520	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	87.274%
2521	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	87.280%
2522	ESTEE LAUDER CO	0.006%	87.286%
2523	YASKAWA ELEC CO	0.006%	87.292%
2524	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	87.298%
2525	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	87.305%
2526	CRACKER BARREL	0.006%	87.311%
2527	DIGITALGLOBE INC COMMON STOCK USD.001	0.006%	87.317%
2528	THK CO	0.006%	87.323%
2529	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	87.329%
2530	BRP INC/CA- SUB	0.006%	87.335%
2531	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.006%	87.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	AKORN INC COMMON STOCK	0.006%	87.348%
2533	PLASTIC OMNIUM	0.006%	87.354%
2534	IWG PLC	0.006%	87.360%
2535	CLP HOLDINGS	0.006%	87.366%
2536	HENGAN INTL	0.006%	87.372%
2537	CABOT OIL & GAS	0.006%	87.378%
2538	FIRST FINANCIAL	0.006%	87.384%
2539	FRESH DEL MONTE	0.006%	87.390%
2540	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.006%	87.397%
2541	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.006%	87.403%
2542	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	87.409%
2543	FASTENAL	0.006%	87.415%
2544	HANG LUNG PROPE	0.006%	87.421%
2545	AUTOZONE INC COMMON STOCK USD.01	0.006%	87.427%
2546	ARISTOCRAT LEIS	0.006%	87.433%
2547	SPIRIT REALTY CAPITAL INC REIT USD.01	0.006%	87.439%
2548	RANDSTAD HOLDIN	0.006%	87.445%
2549	SUNAC CHINA HLD	0.006%	87.451%
2550	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	87.458%
2551	INTL FLAVORS&FR	0.006%	87.464%
2552	ALEXANDER + BALDWIN INC COMMON STOCK	0.006%	87.470%
2553	BT GROUP PLC SPON ADR ADR	0.006%	87.476%
2554	HANWHA CORP	0.006%	87.482%
2555	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	87.488%
2556	BANK OF QUEENSL	0.006%	87.494%
2557	YOKOGAWA ELECTR	0.006%	87.500%
2558	HOWDEN JOINERY	0.006%	87.506%
2559	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.006%	87.512%
2560	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	87.518%
2561	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.524%
2562	ORPEA	0.006%	87.530%
2563	CHINA LIFE INS	0.006%	87.536%
2564	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	87.543%
2565	HENNES & MAURIT	0.006%	87.549%
2566	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.006%	87.555%
2567	MERCURY GENERAL	0.006%	87.561%
2568	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.006%	87.567%
2569	ULVAC INC.	0.006%	87.573%
2570	GLP J-REIT	0.006%	87.579%
2571	WANT WANT CHINA	0.006%	87.585%
2572	DCC PLC	0.006%	87.591%
2573	MEREDITH CORP	0.006%	87.597%
2574	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	87.603%
2575	MONDI LTD	0.006%	87.609%
2576	EVERCORE PARTNE	0.006%	87.615%
2577	UNIVAR INC COMMON STOCK USD.01	0.006%	87.621%
2578	APERAM SA	0.006%	87.627%
2579	KERING	0.006%	87.633%
2580	BHARAT FORGE LT	0.006%	87.639%
2581	MINTH GROUP LTD	0.006%	87.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	HANWHA CHEMICAL	0.006%	87.651%
2583	OC OERLIKON COR	0.006%	87.657%
2584	TEMENOS GROUP A	0.006%	87.663%
2585	OLD NATIONAL BANCORP COMMON STOCK	0.006%	87.669%
2586	TULLOW OIL PLC	0.006%	87.675%
2587	TRINIDAD DRILLI	0.006%	87.681%
2588	EVONIK INDUSTRI	0.006%	87.687%
2589	BCA POP EMILIA	0.006%	87.693%
2590	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	87.699%
2591	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.705%
2592	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	87.711%
2593	BANKINTER SA	0.006%	87.717%
2594	T GARANTI BANKA	0.006%	87.723%
2595	TREVALI MINING	0.006%	87.729%
2596	MINISUI MINING &	0.006%	87.735%
2597	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.741%
2598	LIC HOUSING FIN	0.006%	87.747%
2599	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	87.753%
2600	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	87.759%
2601	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.006%	87.765%
2602	PUBLICIS GROUPE	0.006%	87.771%
2603	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01	0.006%	87.777%
2604	TRIBUNE MEDIA C	0.006%	87.783%
2605	EASTGROUP PROPERTIES INC REIT	0.006%	87.789%
2606	J FRONT RETAILI	0.006%	87.795%
2607	SKF AB - B SHAR	0.006%	87.801%
2608	RAIA DROGASIL S	0.006%	87.807%
2609	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	87.813%
2610	PAYSAFE GROUP P	0.006%	87.819%
2611	GREAT PORTLAND	0.006%	87.824%
2612	KONE OYJ	0.006%	87.830%
2613	ARCELORMITTAL	0.006%	87.836%
2614	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.006%	87.842%
2615	VF CORP	0.006%	87.848%
2616	HNI CORP	0.006%	87.854%
2617	NVR INC COMMON STOCK USD.01	0.006%	87.860%
2618	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	87.866%
2619	TOTAL ENERGY SE	0.006%	87.872%
2620	MINISUI OSK LINE	0.006%	87.878%
2621	NATIONAL GENERA	0.006%	87.884%
2622	HYPROP INVESTME	0.006%	87.889%
2623	ITRON INC	0.006%	87.895%
2624	HERBALIFE LTD COMMON STOCK USD.002	0.006%	87.901%
2625	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.006%	87.907%
2626	MEDIASET	0.006%	87.913%
2627	VEOLIA ENVIRONM	0.006%	87.919%
2628	BLOCK(H&R)INC	0.006%	87.925%
2629	LOOMIS AB	0.006%	87.930%
2630	HINDALCO INDS	0.006%	87.936%
2631	BANK OF COMMUNI	0.006%	87.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	WOOLWORTHS LTD	0.006%	87.948%
2633	LITTELFUSE INC COMMON STOCK USD.01	0.006%	87.954%
2634	JAPAN HOTEL REI	0.006%	87.960%
2635	TIVO CORP COMMON STOCK USD.001	0.006%	87.965%
2636	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.971%
2637	B+G FOODS INC COMMON STOCK USD.01	0.006%	87.977%
2638	CREDICORP	0.006%	87.983%
2639	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.989%
2640	CANFOR PULP PRO	0.006%	87.995%
2641	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.006%	88.000%
2642	QUANTA COMPUTER	0.006%	88.006%
2643	LEONI AG	0.006%	88.012%
2644	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	88.018%
2645	ENERGEN CORP COMMON STOCK USD.01	0.006%	88.024%
2646	SKANSKA AB	0.006%	88.029%
2647	TOPBUILD CORP COMMON STOCK	0.006%	88.035%
2648	VALLOUREC SA	0.006%	88.041%
2649	IMPERIAL HOLDIN	0.006%	88.047%
2650	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.006%	88.053%
2651	SINCLAIR BROADC	0.006%	88.059%
2652	HEIDELBERGCEMEN	0.006%	88.064%
2653	MASCO CORP	0.006%	88.070%
2654	CERNER CORP	0.006%	88.076%
2655	UNIPOLSAI SPA	0.006%	88.082%
2656	KINAXIS INC	0.006%	88.087%
2657	AVIGILON CORP C	0.006%	88.093%
2658	PEAB AB	0.006%	88.099%
2659	WARTSILA OYJ AB	0.006%	88.105%
2660	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.111%
2661	CENTERPOINT ENE	0.006%	88.116%
2662	GARTNER GROUP I	0.006%	88.122%
2663	SHARP CORP	0.006%	88.128%
2664	58.COM INC ADR ADR	0.006%	88.134%
2665	FAMILYMART CO	0.006%	88.139%
2666	ENERSIS SA	0.006%	88.145%
2667	TOKYU FUDOSAN H	0.006%	88.151%
2668	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.006%	88.157%
2669	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	88.162%
2670	HOPE BANCORP INC COMMON STOCK USD.001	0.006%	88.168%
2671	CAPITACOMMERCIA	0.006%	88.174%
2672	TABCORP HLDGS L	0.006%	88.180%
2673	VANTIV INC CL A COMMON STOCK USD.00001	0.006%	88.185%
2674	DEAN FOODS CO COMMON STOCK USD.01	0.006%	88.191%
2675	DKSH HOLDING LT	0.006%	88.197%
2676	OMRON CORP	0.006%	88.203%
2677	IG GROUP HLDGS	0.006%	88.208%
2678	ENDESA S.A.	0.006%	88.214%
2679	ASAHI BREWERIES	0.006%	88.220%
2680	BK MANDIRI	0.006%	88.225%
2681	BROWN-FORMAN CO	0.006%	88.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	88.237%
2683	AMBEV SA	0.006%	88.243%
2684	NABORS INDUSTRI	0.006%	88.248%
2685	SAAB AB	0.006%	88.254%
2686	AXALTA COATING	0.006%	88.260%
2687	HELEN OF TROY C	0.006%	88.265%
2688	AMER SPORTS OYJ	0.006%	88.271%
2689	KEMPER CORP COMMON STOCK USD.1	0.006%	88.277%
2690	LUKOIL PJSC - A	0.006%	88.282%
2691	CEMEX SA	0.006%	88.288%
2692	SINO BIOPHAMACE	0.006%	88.294%
2693	ARROW ELECTRONI	0.006%	88.299%
2694	RESILIENT REIT	0.006%	88.305%
2695	SKYWEST INC COMMON STOCK	0.006%	88.311%
2696	CASINO GUICH-PE	0.006%	88.316%
2697	BONTERRA ENERGY	0.006%	88.322%
2698	Rural Electrifi	0.006%	88.328%
2699	MARUTI SUZUKI	0.006%	88.333%
2700	AUTOCANADA INC	0.006%	88.339%
2701	MINITUBISHI UJF	0.006%	88.345%
2702	SWIRE PACIFIC	0.006%	88.350%
2703	KAWASAKI KISEN	0.006%	88.356%
2704	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	88.362%
2705	ELECTR DE FRANC	0.006%	88.367%
2706	SOUTH STATE CORP COMMON STOCK USD2.5	0.006%	88.373%
2707	FORMOSA CHEMICA	0.006%	88.379%
2708	BK OF EAST ASIA	0.006%	88.384%
2709	HERSHEY FOODS C	0.006%	88.390%
2710	UGI CORP COMMON STOCK	0.006%	88.396%
2711	MALAYAN BKG BHD	0.006%	88.401%
2712	AGILE PROPERTY	0.006%	88.407%
2713	CARTER S INC COMMON STOCK USD.01	0.006%	88.412%
2714	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.006%	88.418%
2715	RLJ LODGING TRUST REIT	0.006%	88.424%
2716	BALCHEM CORP COMMON STOCK USD.0667	0.006%	88.429%
2717	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.006%	88.435%
2718	HASEKO CORP	0.006%	88.440%
2719	CBOE HOLDINGS INC COMMON STOCK	0.006%	88.446%
2720	SGS SA-REG COMM	0.006%	88.452%
2721	BILLERUD AB	0.006%	88.457%
2722	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	88.463%
2723	FUJIKURA	0.006%	88.468%
2724	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.006%	88.474%
2725	UBE INDUSTRIES	0.006%	88.480%
2726	MICHAEL KORS HO	0.006%	88.485%
2727	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	88.491%
2728	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.006%	88.496%
2729	BIO TECHNE CORP COMMON STOCK USD.01	0.006%	88.502%
2730	SMITH AND NEPHE	0.006%	88.507%
2731	ZOETIS INC SR UNSECURED 02/18 1.875	0.006%	88.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	BANK OF THE OZARKS COMMON STOCK USD.01	0.006%	88.519%
2733	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	88.524%
2734	CHINA MINSHENG	0.006%	88.530%
2735	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.006%	88.535%
2736	LEG IMMOBILIEN	0.006%	88.541%
2737	VAIL RESORTS	0.006%	88.546%
2738	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	88.552%
2739	HYOSUNG CORP	0.006%	88.557%
2740	ROHM CO	0.006%	88.563%
2741	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	88.569%
2742	TELENOR AS	0.006%	88.574%
2743	KOBE STEEL	0.006%	88.580%
2744	LOTTE CHEMICAL	0.006%	88.585%
2745	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	88.591%
2746	CEZ AS	0.006%	88.596%
2747	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.006%	88.602%
2748	CAMBREX CORP COMMON STOCK USD.1	0.006%	88.607%
2749	NOMURA REAL EST	0.006%	88.613%
2750	BAYTEX ENERGY CORP COMMON STOCK	0.006%	88.618%
2751	ICICI BANK LTD	0.006%	88.624%
2752	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.006%	88.629%
2753	CARGOTEC CORP-B	0.006%	88.635%
2754	STOREBRAND ASA	0.006%	88.640%
2755	TULLETT PREBON	0.006%	88.646%
2756	HYUNDAI STEEL C	0.006%	88.651%
2757	TIGER BRANDS	0.006%	88.657%
2758	DONGFENG MOTOR	0.005%	88.662%
2759	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.005%	88.668%
2760	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.005%	88.673%
2761	WESTERN UNION CO COMMON STOCK USD.01	0.005%	88.679%
2762	YUE YUEN INDUST	0.005%	88.684%
2763	TATA CONSULTANC	0.005%	88.690%
2764	NIPRO CORP	0.005%	88.695%
2765	CROMBIE REAL ES	0.005%	88.701%
2766	ARGO GROUP INTE	0.005%	88.706%
2767	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.712%
2768	RALPH LAUREN CORP COMMON STOCK USD.01	0.005%	88.717%
2769	WABTEC CORP COMMON STOCK USD.01	0.005%	88.723%
2770	CVB FINANCIAL CORP COMMON STOCK	0.005%	88.728%
2771	SEALED AIR CORP COMMON STOCK USD.1	0.005%	88.733%
2772	DRIL QUIP INC	0.005%	88.739%
2773	XPERI CORP COMMON STOCK USD.001	0.005%	88.744%
2774	COMPUTER MODELL	0.005%	88.750%
2775	RED HAT INC COMMON STOCK USD.0001	0.005%	88.755%
2776	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	88.761%
2777	BRAMBLES LIMITE	0.005%	88.766%
2778	NOVO NORDISK A/S SPONS ADR ADR	0.005%	88.772%
2779	SHINHAN FINANCI	0.005%	88.777%
2780	SYMRISE AG	0.005%	88.782%
2781	SBI HOLDINGS IN	0.005%	88.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.005%	88.793%
2783	GLOBUS MEDICAL	0.005%	88.799%
2784	TENNECO AUTOMOT	0.005%	88.804%
2785	Dongbu Insuranc	0.005%	88.809%
2786	LI & FUNG LIMIT	0.005%	88.815%
2787	NEDCOR LTD ZAR1	0.005%	88.820%
2788	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.005%	88.826%
2789	CHEMED CORP COMMON STOCK USD1.0	0.005%	88.831%
2790	TRUWORTHS INTER	0.005%	88.836%
2791	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.842%
2792	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.005%	88.847%
2793	TARO PHARMACEUT	0.005%	88.853%
2794	PADDY POWER PLC	0.005%	88.858%
2795	RESMED INC	0.005%	88.863%
2796	LG CABLE &MCHY	0.005%	88.869%
2797	LEGGETT + PLATT INC COMMON STOCK USD.01	0.005%	88.874%
2798	ENDO INTERNATIO	0.005%	88.879%
2799	CARDTRONICS PLC	0.005%	88.885%
2800	ALTIUS MINERALS	0.005%	88.890%
2801	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	88.895%
2802	SEMBCORP INDUST	0.005%	88.901%
2803	MAXIMUS INC COMMON STOCK	0.005%	88.906%
2804	SWISS LIFE HLDG	0.005%	88.912%
2805	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	88.917%
2806	PTT EXP&PROD-FG	0.005%	88.922%
2807	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	88.928%
2808	VECTREN CORP COMMON STOCK	0.005%	88.933%
2809	IROBOT CORP	0.005%	88.938%
2810	QISDA CORP	0.005%	88.943%
2811	SYMANTEC CORP	0.005%	88.949%
2812	FIRSTCASH INC COMMON STOCK USD.01	0.005%	88.954%
2813	DENKI KAGAKU KO	0.005%	88.959%
2814	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.005%	88.965%
2815	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.005%	88.970%
2816	PUBLIC BNK-LOCA	0.005%	88.975%
2817	THALES SA	0.005%	88.981%
2818	SEMTECH CORP	0.005%	88.986%
2819	WOOD GROUP (JOH	0.005%	88.991%
2820	E.SUN FINANCIAL	0.005%	88.996%
2821	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	89.002%
2822	ACTIVIA PROPERT	0.005%	89.007%
2823	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.012%
2824	ATKINS WS	0.005%	89.018%
2825	BNK FINANCIAL G	0.005%	89.023%
2826	URBAN EDGE PROPERTIES REIT USD.01	0.005%	89.028%
2827	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	89.033%
2828	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	89.039%
2829	HITACHI CONST M	0.005%	89.044%
2830	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.005%	89.049%
2831	NIPPON YUSEN KK	0.005%	89.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	TGS NOPEC GEOPH	0.005%	89.060%
2833	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.005%	89.065%
2834	HENDERSON LAND	0.005%	89.070%
2835	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.075%
2836	ASML HOLDING NV	0.005%	89.081%
2837	ACADIA REALTY TRUST REIT USD.001	0.005%	89.086%
2838	ARYZTA AG	0.005%	89.091%
2839	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.005%	89.096%
2840	NGK SPARK PLUG	0.005%	89.102%
2841	SECOM CO	0.005%	89.107%
2842	EDENRED	0.005%	89.112%
2843	BANNER CORPORATION COMMON STOCK USD.01	0.005%	89.117%
2844	ERICSSON (LM) TEL SP ADR ADR	0.005%	89.123%
2845	SOTHEBY S COMMON STOCK USD.01	0.005%	89.128%
2846	CEMBRA MONEY BA	0.005%	89.133%
2847	HANG LUNG DEVEL	0.005%	89.138%
2848	ABERTIS INFRAES	0.005%	89.144%
2849	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.149%
2850	MITSUBISHI ESTA	0.005%	89.154%
2851	ROBERT HALF INT	0.005%	89.159%
2852	FUKUOKA FINANCI	0.005%	89.164%
2853	CHINA STEEL	0.005%	89.170%
2854	GERDAU SA SIDER	0.005%	89.175%
2855	MILLICOM INTL C	0.005%	89.180%
2856	WASHINGTON REIT REIT USD.01	0.005%	89.185%
2857	CARPENTER TECH	0.005%	89.190%
2858	AGGREKO PLC	0.005%	89.196%
2859	JUPITER PLC	0.005%	89.201%
2860	WATSCO INC COMMON STOCK USD.5	0.005%	89.206%
2861	PERNOD-RICARD	0.005%	89.211%
2862	HUGO BOSS AG	0.005%	89.216%
2863	THE FOSCHINI GR	0.005%	89.222%
2864	COSCO PACIFIC	0.005%	89.227%
2865	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	89.232%
2866	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.237%
2867	SAPPORO BREWERI	0.005%	89.242%
2868	WAL-MART DE MEX	0.005%	89.248%
2869	YAMADA DENKI CO	0.005%	89.253%
2870	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.005%	89.258%
2871	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.005%	89.263%
2872	TATA MOTORS LTD	0.005%	89.268%
2873	VOPAK (KON)	0.005%	89.273%
2874	COFINIMMO	0.005%	89.279%
2875	ALCOA CORP COMMON STOCK USD.01	0.005%	89.284%
2876	FLETCHER BUILDI	0.005%	89.289%
2877	CHALLENGER FIN	0.005%	89.294%
2878	CONDUENT INC COMMON STOCK USD.01	0.005%	89.299%
2879	GRIFOLS SA	0.005%	89.304%
2880	GETINGE AB, B S	0.005%	89.309%
2881	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.315%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	NKT HOLDING A/S	0.005%	89.320%
2883	INFOSYS LTD SP ADR ADR	0.005%	89.325%
2884	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.005%	89.330%
2885	HOYA CORP	0.005%	89.335%
2886	NATIONAL EXPRES	0.005%	89.340%
2887	AMMB HOLDINGS B	0.005%	89.345%
2888	HAYS	0.005%	89.350%
2889	CARE CAPITAL PROPERTIES INC REIT USD.01	0.005%	89.356%
2890	SEABOARD CORP COMMON STOCK USD1.0	0.005%	89.361%
2891	WORTHINGTON IND	0.005%	89.366%
2892	AMCOR LIMITED	0.005%	89.371%
2893	ILLUMINA INC	0.005%	89.376%
2894	UBS GROUP	0.005%	89.381%
2895	BANK LEUMI LE-I	0.005%	89.386%
2896	PEARSON	0.005%	89.391%
2897	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.005%	89.396%
2898	TRANSURBAN GROU	0.005%	89.401%
2899	SEMICONDUCTOR M	0.005%	89.406%
2900	ATHABASCA OIL C	0.005%	89.412%
2901	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	89.417%
2902	BRADY(WH)	0.005%	89.422%
2903	BQE CANT VAUDOI	0.005%	89.427%
2904	MEDIASET ESPANA	0.005%	89.432%
2905	LOGITECH INTERN	0.005%	89.437%
2906	HYUNDAI MARINE&	0.005%	89.442%
2907	LARSEN & TOUBRO	0.005%	89.447%
2908	HOMESERVE PLC	0.005%	89.452%
2909	CHAILEASE HOLDI	0.005%	89.457%
2910	FERROGLOBE PLC	0.005%	89.462%
2911	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.467%
2912	SOUTH32 LTD	0.005%	89.472%
2913	FILA KOREA LTD	0.005%	89.477%
2914	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.005%	89.482%
2915	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	89.487%
2916	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.492%
2917	OASIS PETROLEUM INC COMMON STOCK USD.01	0.005%	89.497%
2918	YOKOHAMA RUBBER	0.005%	89.502%
2919	MDU RES GROUP I	0.005%	89.507%
2920	SEIKO EPSON COR	0.005%	89.512%
2921	CIENA CORP COMMON STOCK USD.01	0.005%	89.517%
2922	STEPAN CO COMMON STOCK USD1.0	0.005%	89.522%
2923	HALYARD HEALTH INC COMMON STOCK USD.01	0.005%	89.527%
2924	A.P. MOLLER-MAE	0.005%	89.532%
2925	PEBBLEBROOK HOT	0.005%	89.537%
2926	PRYSMIAN SPA CO	0.005%	89.542%
2927	E L FINL CORP L	0.005%	89.547%
2928	MERLIN ENTERTAI	0.005%	89.552%
2929	YARA INTERNATIO	0.005%	89.557%
2930	STAMPS.COM INC COMMON STOCK USD.001	0.005%	89.562%
2931	UNIVERSAL CORP	0.005%	89.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	LEONS FURNITURE	0.005%	89.572%
2933	CHINA COMMUNICA	0.005%	89.577%
2934	DILLARD DEPT ST	0.005%	89.582%
2935	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	89.587%
2936	HAEMONETICS COR	0.005%	89.592%
2937	GEN COMMUNICATI	0.005%	89.597%
2938	JUNGHEINRICH -	0.005%	89.602%
2939	LANCASTER COLON	0.005%	89.607%
2940	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.612%
2941	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.005%	89.617%
2942	MACK CALI REALTY CORP REIT USD.01	0.005%	89.622%
2943	TOPPAN PRINTING	0.005%	89.627%
2944	BADGER DAYLIGHT	0.005%	89.632%
2945	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.005%	89.637%
2946	AIRCASTLE LTD	0.005%	89.642%
2947	OUTOKUMPU OY	0.005%	89.647%
2948	DAIICHI SANKYO	0.005%	89.652%
2949	BENCHMARK ELECT	0.005%	89.656%
2950	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	89.661%
2951	PLAYTECH	0.005%	89.666%
2952	AENA SA	0.005%	89.671%
2953	GREAT WALL AUTO	0.005%	89.676%
2954	TAKASHIMAYA CO	0.005%	89.681%
2955	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.005%	89.686%
2956	WORLEYPARSONS	0.005%	89.691%
2957	TAISHIN FINANCI	0.005%	89.696%
2958	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.701%
2959	BARCLAYS PLC	0.005%	89.706%
2960	VIASAT INC COMMON STOCK USD.0001	0.005%	89.711%
2961	TAISEI CORP	0.005%	89.715%
2962	DAICEL CHEM IND	0.005%	89.720%
2963	CH ROBINSON WOR	0.005%	89.725%
2964	GILDEMEISTER AG	0.005%	89.730%
2965	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.735%
2966	Straumann AG	0.005%	89.740%
2967	GREIF INC CL A COMMON STOCK	0.005%	89.745%
2968	HIKMA PHARMACEU	0.005%	89.750%
2969	WPG HOLDINGS	0.005%	89.755%
2970	RUBIS	0.005%	89.759%
2971	TRINSEO SA	0.005%	89.764%
2972	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	89.769%
2973	II VI INC COMMON STOCK	0.005%	89.774%
2974	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.779%
2975	ROYAL UNIBREW A	0.005%	89.784%
2976	AURIZON HOLDING	0.005%	89.789%
2977	CHINA EVERBRIGH	0.005%	89.793%
2978	NORTHVIEW APART	0.005%	89.798%
2979	FAIRFAX MEDIA L	0.005%	89.803%
2980	HKT TRUST	0.005%	89.808%
2981	ROWAN COMPANIES	0.005%	89.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	BRUKER CORP COMMON STOCK USD.01	0.005%	89.818%
2983	VALENER INC	0.005%	89.823%
2984	ROGERS CORP COMMON STOCK USD1.0	0.005%	89.827%
2985	HK & CHINA GAS	0.005%	89.832%
2986	NOW INC COMMON STOCK USD.01	0.005%	89.837%
2987	DDR CORP REIT USD.1	0.005%	89.842%
2988	GRUPA LOTOS S.A	0.005%	89.847%
2989	CATHAY PACIFIC	0.005%	89.852%
2990	DAINIPPON SCREE	0.005%	89.856%
2991	SUEDZUCKER AG	0.005%	89.861%
2992	MO OCH DOMSJO A	0.005%	89.866%
2993	RENASANT CORP COMMON STOCK USD5.0	0.005%	89.871%
2994	ROTORK PLC	0.005%	89.876%
2995	ENSCO PLC CLASS	0.005%	89.881%
2996	AJINOMOTO CO IN	0.005%	89.885%
2997	KYOCERA CORP SPONS ADR ADR	0.005%	89.890%
2998	BRITISH SKY BRO	0.005%	89.895%
2999	PHOENIX GROUP H	0.005%	89.900%
3000	DAITO TRUST CON	0.005%	89.905%
3001	HIGH LINER FOOD	0.005%	89.909%
3002	EUROCOMMERCIAL	0.005%	89.914%
3003	GRUBHUB INC COMMON STOCK USD.0001	0.005%	89.919%
3004	QINETIQ GROUP P	0.005%	89.924%
3005	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.929%
3006	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.005%	89.933%
3007	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	89.938%
3008	SAMSONITE INTL	0.005%	89.943%
3009	WALKER + DUNLOP INC COMMON STOCK	0.005%	89.948%
3010	CAPITALAND	0.005%	89.953%
3011	SUZUKEN CO LTD	0.005%	89.957%
3012	GOME ELECTRICAL	0.005%	89.962%
3013	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.967%
3014	AUTO TRADER GRO	0.005%	89.972%
3015	UNIPOL GRUPPO F	0.005%	89.976%
3016	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.005%	89.981%
3017	VESUVIUS PLC	0.005%	89.986%
3018	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	89.991%
3019	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	89.996%
3020	IT HOLDINGS COR	0.005%	90.000%
3021	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.005%	90.005%
3022	AGL ENERGY LTD	0.005%	90.010%
3023	OTP BANK PLC	0.005%	90.015%
3024	NUVASIVE INC COMMON STOCK USD.001	0.005%	90.019%
3025	CHEMOURS CO/THE COMMON STOCK	0.005%	90.024%
3026	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.005%	90.029%
3027	GAMESA CORP TEC	0.005%	90.034%
3028	NEX GROUP PLC	0.005%	90.038%
3029	SASOL	0.005%	90.043%
3030	IBIDEN CO	0.005%	90.048%
3031	BEIJING CAPITAL	0.005%	90.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	KULICKE&SOFFA I	0.005%	90.057%
3033	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	90.062%
3034	SHUTTERFLY INC	0.005%	90.067%
3035	NTN CORPORATION	0.005%	90.071%
3036	ASM INTL NV	0.005%	90.076%
3037	SANWA SHUTTER C	0.005%	90.081%
3038	CALFRAC WELL SE	0.005%	90.086%
3039	NOK CORP	0.005%	90.090%
3040	SPROTT INC COMM	0.005%	90.095%
3041	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	90.100%
3042	TELKOM GROUP LT	0.005%	90.104%
3043	CHINA CITIC BK	0.005%	90.109%
3044	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	90.114%
3045	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	90.119%
3046	ASUSTEK COMPUTE	0.005%	90.123%
3047	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	90.128%
3048	DAI NIPPON PRIN	0.005%	90.133%
3049	VOLVO AB	0.005%	90.137%
3050	SUZANO PAPEL E	0.005%	90.142%
3051	SOJITZ CORP COM	0.005%	90.147%
3052	GAM HOLDING LTD	0.005%	90.151%
3053	CAPSTONE MINING	0.005%	90.156%
3054	PROSIEBENSAT.1	0.005%	90.161%
3055	VENTURE CORP	0.005%	90.166%
3056	STATE BK OF IND	0.005%	90.170%
3057	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.005%	90.175%
3058	DEVON ENERGY CORP COMMON STOCK USD.1	0.005%	90.180%
3059	EASYJET	0.005%	90.184%
3060	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	90.189%
3061	ABB LTD SPON ADR ADR	0.005%	90.194%
3062	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	90.198%
3063	FERRO CORP	0.005%	90.203%
3064	COCA-COLA BOTTL	0.005%	90.208%
3065	WISTRON CORP	0.005%	90.212%
3066	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	90.217%
3067	PRA GROUP INC COMMON STOCK USD.01	0.005%	90.221%
3068	NORDSTROM INC COMMON STOCK	0.005%	90.226%
3069	BIOVERATIV INC COMMON STOCK USD.001	0.005%	90.231%
3070	NIBE INDUSTRIER	0.005%	90.235%
3071	BEKAERT SA	0.005%	90.240%
3072	EBARA CORP	0.005%	90.245%
3073	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	90.249%
3074	BROOKS AUTOMATI	0.005%	90.254%
3075	GRANITE CONST	0.005%	90.259%
3076	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	90.263%
3077	MAPLETREE COMME	0.005%	90.268%
3078	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.005%	90.272%
3079	BUZZI UNICEM SP	0.005%	90.277%
3080	CREDIT SAISON C	0.005%	90.282%
3081	STAG INDUSTRIAL INC REIT USD.01	0.005%	90.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.005%	90.291%
3083	ELECTRONICS	0.005%	90.296%
3084	ORORA LTD	0.005%	90.300%
3085	ALTICE NV CLAS	0.005%	90.305%
3086	QANTAS AIRWAYS	0.005%	90.309%
3087	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	90.314%
3088	ISS A/S	0.005%	90.319%
3089	INGENICO	0.005%	90.323%
3090	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	90.328%
3091	ALUMINA LTD	0.005%	90.332%
3092	BODYCOTE PLC	0.005%	90.337%
3093	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	90.342%
3094	NIPPON PAPER IN	0.005%	90.346%
3095	GVC HOLDINGS PL	0.005%	90.351%
3096	WEBMD HEALTH CORP COMMON STOCK USD.01	0.005%	90.355%
3097	POU CHEN	0.005%	90.360%
3098	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	90.365%
3099	CHINA RESOURCES	0.005%	90.369%
3100	KASIKORNBANK PL	0.005%	90.374%
3101	JAPAN LOGISTICS	0.005%	90.378%
3102	KGHM POLSKA MIE	0.005%	90.383%
3103	HOPEWELL HLDGS	0.005%	90.388%
3104	KOSMOS ENERGY L	0.005%	90.392%
3105	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	90.397%
3106	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.401%
3107	FRONTIER REIT	0.005%	90.406%
3108	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.005%	90.410%
3109	NIPPON EXPRESS	0.005%	90.415%
3110	CHONGQING RURAL	0.005%	90.420%
3111	KBR INC COMMON STOCK USD.001	0.005%	90.424%
3112	A P MOLLER - MA	0.005%	90.429%
3113	AVX CORP COMMON STOCK USD.01	0.005%	90.433%
3114	EVOLUTION MININ	0.005%	90.438%
3115	SCANA CORP COMMON STOCK	0.005%	90.442%
3116	CAPITEC BANK HL	0.005%	90.447%
3117	AMER NATL INS	0.005%	90.451%
3118	OWENS-ILLINOIS	0.005%	90.456%
3119	MUELLER WATER P	0.005%	90.461%
3120	MMI HOLDINGS LT	0.005%	90.465%
3121	FBL FINANCIAL G	0.005%	90.470%
3122	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	90.474%
3123	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	90.479%
3124	ULTRAPAR PARTIC	0.005%	90.483%
3125	JAMES HARDIE IN	0.005%	90.488%
3126	PGE POLSKA GRUP	0.005%	90.492%
3127	ZILLOW GROUP INC C COMMON STOCK	0.005%	90.497%
3128	PLEXUS CORP COMMON STOCK USD.01	0.005%	90.501%
3129	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	90.506%
3130	WGL HOLDINGS INC COMMON STOCK	0.005%	90.510%
3131	TOYODA GOSEI	0.005%	90.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	ALLREAL HOLDING	0.005%	90.519%
3133	NINE DRAGONS PA	0.005%	90.524%
3134	TIETO CORP OYJ	0.005%	90.528%
3135	ENI	0.005%	90.533%
3136	Alten	0.005%	90.538%
3137	ATMOS ENERGY CO	0.005%	90.542%
3138	NCR CORP	0.005%	90.547%
3139	SABINA SILVER C	0.005%	90.551%
3140	NAMCO BANDAI HO	0.005%	90.556%
3141	NIPPON ELEC GLA	0.005%	90.560%
3142	SNAM SPA	0.005%	90.565%
3143	PORTO SEGURO SA	0.005%	90.569%
3144	SEEK LTD.	0.005%	90.574%
3145	KNOWLES CORP COMMON STOCK USD.01	0.005%	90.578%
3146	OSI SYSTEMS INC	0.005%	90.583%
3147	GUANGZHOU R&F P	0.005%	90.587%
3148	LG HOUSEHOLD HE	0.005%	90.592%
3149	DUERR AG	0.004%	90.596%
3150	FIRST MERCHANTS CORP COMMON STOCK	0.004%	90.601%
3151	ASHIKAGA HOLDIN	0.004%	90.605%
3152	CONTINENTAL GOL	0.004%	90.610%
3153	ABN AMRO GROUP	0.004%	90.614%
3154	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.004%	90.619%
3155	HITACHI METALS	0.004%	90.623%
3156	ESCORTS LTD	0.004%	90.628%
3157	BEIJING ENTERPR	0.004%	90.632%
3158	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.004%	90.636%
3159	MAHINDRA &MAHIN	0.004%	90.641%
3160	FAST RETAILING	0.004%	90.645%
3161	BK OF KYOTO	0.004%	90.650%
3162	BRAIT SA	0.004%	90.654%
3163	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.004%	90.659%
3164	GROUP 1 AUTO	0.004%	90.663%
3165	SALZGITTER AG	0.004%	90.668%
3166	SIMS GROUP LTD	0.004%	90.672%
3167	SPX FLOW INC COMMON STOCK USD.01	0.004%	90.677%
3168	EUROFINS SCIENT	0.004%	90.681%
3169	FUJI ELECTRIC C	0.004%	90.686%
3170	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.690%
3171	EQT CORPORATION	0.004%	90.694%
3172	KURITA WATER IN	0.004%	90.699%
3173	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	90.703%
3174	IDACORP INC COMMON STOCK	0.004%	90.708%
3175	SULZER AG	0.004%	90.712%
3176	CHICO'S FAS INC	0.004%	90.717%
3177	PRICESMART INC	0.004%	90.721%
3178	KERRY PROPRTIE	0.004%	90.726%
3179	OIL SEARCH LTD	0.004%	90.730%
3180	CAIRN ENERGY PL	0.004%	90.734%
3181	RIGHTMOVE GROUP	0.004%	90.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	CIMAREX ENERGY CO COMMON STOCK USD.01	0.004%	90.743%
3183	NIKON CORP	0.004%	90.748%
3184	ADANI PORT & SE	0.004%	90.752%
3185	AXEL SPRINGER A	0.004%	90.756%
3186	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.004%	90.761%
3187	L BRANDS INC COMMON STOCK USD.5	0.004%	90.765%
3188	SUMITOMO OSAKA	0.004%	90.770%
3189	DOWA HOLDING CO	0.004%	90.774%
3190	BRILLIANCE CHIN	0.004%	90.778%
3191	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	90.783%
3192	SAGE GROUP PLC/	0.004%	90.787%
3193	TORO CO	0.004%	90.792%
3194	MULTI COLOR CORP COMMON STOCK	0.004%	90.796%
3195	JD.COM INC ADR ADR USD.00002	0.004%	90.800%
3196	ALTRAN TECHNOLO	0.004%	90.805%
3197	VERINT SYSTEMS	0.004%	90.809%
3198	NEWMARKET CORP COMMON STOCK	0.004%	90.814%
3199	TOKYO TATEMONO	0.004%	90.818%
3200	MTR CORP	0.004%	90.822%
3201	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.827%
3202	SHANGRI-LA ASIA	0.004%	90.831%
3203	T IS BANKASI	0.004%	90.836%
3204	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.004%	90.840%
3205	SJM HOLDINGS LT	0.004%	90.844%
3206	GLANBIA PLC	0.004%	90.849%
3207	TRYGVESTA AS	0.004%	90.853%
3208	SCHRODERS PLC	0.004%	90.858%
3209	ELEMENTIS (1998)	0.004%	90.862%
3210	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	90.866%
3211	CONCORDIA FINAN	0.004%	90.871%
3212	SINOPAC HLDG	0.004%	90.875%
3213	LOGITECH INTERN	0.004%	90.879%
3214	NELNET INC CL A COMMON STOCK USD.01	0.004%	90.884%
3215	MORI SEIKI CO	0.004%	90.888%
3216	MORI HILLS REIT	0.004%	90.893%
3217	YAMATO HOLDINGS	0.004%	90.897%
3218	CINEWORLD GROUP	0.004%	90.901%
3219	POWER ASSETS HO	0.004%	90.906%
3220	TOWNE BANK COMMON STOCK USD1.667	0.004%	90.910%
3221	CREST NICHOLSON	0.004%	90.914%
3222	ENERGIAS DE POR	0.004%	90.919%
3223	VALIANT HOLDING	0.004%	90.923%
3224	CLEANAWAY WASTE	0.004%	90.927%
3225	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.004%	90.932%
3226	E-MART CO. LTD.	0.004%	90.936%
3227	TECHTRONIC INDU	0.004%	90.940%
3228	CITIZEN WATCH C	0.004%	90.945%
3229	SECURITAS	0.004%	90.949%
3230	STATOIL ASA SPON ADR ADR	0.004%	90.953%
3231	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	90.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	TOYO TIRE & RUB	0.004%	90.962%
3233	PENNON GROUP	0.004%	90.966%
3234	TOYOTA INDUSTRI	0.004%	90.971%
3235	CHINA MEDICAL S	0.004%	90.975%
3236	WESBANCO INC COMMON STOCK USD2.0833	0.004%	90.979%
3237	BIOMERIEUX	0.004%	90.984%
3238	SIMCORP A/S	0.004%	90.988%
3239	DONALDSON CO IN	0.004%	90.992%
3240	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	90.997%
3241	WERELDHAVE NV	0.004%	91.001%
3242	LIQUOR STORES N	0.004%	91.005%
3243	SUL AMERICA SA	0.004%	91.010%
3244	SEI INVESTMENT	0.004%	91.014%
3245	SKY CITY	0.004%	91.018%
3246	INVESTA OFFICE	0.004%	91.022%
3247	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.027%
3248	FOSUN INTERNATI	0.004%	91.031%
3249	CASIO COMPUTER	0.004%	91.035%
3250	YY INC ADR ADR USD.00001	0.004%	91.040%
3251	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.004%	91.044%
3252	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.004%	91.048%
3253	SUMITOMO METAL	0.004%	91.052%
3254	ADARO ENERGY TB	0.004%	91.057%
3255	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.004%	91.061%
3256	KOREA INVESTMEN	0.004%	91.065%
3257	MAGELLAN AEROSP	0.004%	91.070%
3258	ALLEGIANT TRAVE	0.004%	91.074%
3259	YAMAGUCHI FINAN	0.004%	91.078%
3260	DAELIM INDUSTRI	0.004%	91.082%
3261	LOGAN PROPERTY	0.004%	91.087%
3262	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.091%
3263	NOF CORP	0.004%	91.095%
3264	NCC AB-B	0.004%	91.099%
3265	NEOPOST	0.004%	91.104%
3266	ALFA LAVAL AB	0.004%	91.108%
3267	CHARTER HALL GR	0.004%	91.112%
3268	NIDEC CORPORATI	0.004%	91.116%
3269	HITACHI CHEMICA	0.004%	91.121%
3270	SCHOUW & CO	0.004%	91.125%
3271	LANDSTAR SYSTEM	0.004%	91.129%
3272	TSUMURA & CO	0.004%	91.133%
3273	ADMIRAL GROUP	0.004%	91.138%
3274	NORSK HYDRO AS	0.004%	91.142%
3275	KILLAM APART RE	0.004%	91.146%
3276	RICHMONT MINES INC COMMON STOCK	0.004%	91.150%
3277	DENTSU INC.	0.004%	91.155%
3278	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	91.159%
3279	WIPRO	0.004%	91.163%
3280	ROCKWOOL INTL	0.004%	91.167%
3281	GREENCORE GROUP	0.004%	91.172%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	SANTOS LIMITED	0.004%	91.176%
3283	SIHUAN PHARMACE	0.004%	91.180%
3284	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.004%	91.184%
3285	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.004%	91.188%
3286	YTL CORP	0.004%	91.193%
3287	SHIN KONG FINL	0.004%	91.197%
3288	WACKER CHEMIE A	0.004%	91.201%
3289	CORE LABORATORI	0.004%	91.205%
3290	NWS HOLDINGS LT	0.004%	91.210%
3291	GRUPO AEROPORTU	0.004%	91.214%
3292	ANSELL LTD	0.004%	91.218%
3293	POOL CORP COMMON STOCK USD.001	0.004%	91.222%
3294	MATSON INC COMMON STOCK	0.004%	91.226%
3295	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.004%	91.231%
3296	NTT DOCOMO INC SPON ADR ADR	0.004%	91.235%
3297	LARGAN PRECISIO	0.004%	91.239%
3298	NTT DATA	0.004%	91.243%
3299	ARCA CONTINEN	0.004%	91.247%
3300	MORNINGSTAR INC COMMON STOCK	0.004%	91.252%
3301	TAIWAN CEMENT	0.004%	91.256%
3302	ALLIANT ENERGY	0.004%	91.260%
3303	ADTRAN INC	0.004%	91.264%
3304	CHINA CINDA ASS	0.004%	91.268%
3305	IJM CORP BERHAD	0.004%	91.273%
3306	OZ MINERALS LTD	0.004%	91.277%
3307	NIPPON KAYAKU C	0.004%	91.281%
3308	METHODE ELEC IN	0.004%	91.285%
3309	BRF SA ADR ADR	0.004%	91.289%
3310	CSRA INC COMMON STOCK USD.001	0.004%	91.293%
3311	CSR LIMITED	0.004%	91.298%
3312	SERVICEMASTER G	0.004%	91.302%
3313	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.004%	91.306%
3314	LIFE HEALTHCARE	0.004%	91.310%
3315	WEIR GROUP	0.004%	91.314%
3316	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.004%	91.319%
3317	NIPPON ACCOMMOD	0.004%	91.323%
3318	VERISIGN	0.004%	91.327%
3319	COGNEX CORP	0.004%	91.331%
3320	HEROUX DEVTEK	0.004%	91.335%
3321	TOKYO GAS CO	0.004%	91.339%
3322	CAL MAINE FOODS INC COMMON STOCK USD.01	0.004%	91.344%
3323	KENEDIX REALTY	0.004%	91.348%
3324	IDEA CELLULAR L	0.004%	91.352%
3325	CJ CHEILJEDANG	0.004%	91.356%
3326	ACXIOM CORP COMMON STOCK USD.1	0.004%	91.360%
3327	HARSCO CORP	0.004%	91.364%
3328	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	91.368%
3329	ALSTRIA OFFICE	0.004%	91.373%
3330	CRH MEDICAL COR	0.004%	91.377%
3331	NABTESCO CORP	0.004%	91.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	UNITED UTILITIE	0.004%	91.385%
3333	YUANTA FINL HOL	0.004%	91.389%
3334	LTC PROPERTIES	0.004%	91.393%
3335	INTERFACE INC COMMON STOCK USD.1	0.004%	91.397%
3336	MCDERMOTT INTL	0.004%	91.402%
3337	SCHOLASTIC CORP	0.004%	91.406%
3338	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	91.410%
3339	TKH GROUP NV DU	0.004%	91.414%
3340	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.004%	91.418%
3341	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.422%
3342	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	91.426%
3343	PETRONET LNG LT	0.004%	91.430%
3344	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.004%	91.435%
3345	HUTCHISON PORT	0.004%	91.439%
3346	CORE-MARK HLDG	0.004%	91.443%
3347	IMPALA PLATINUM	0.004%	91.447%
3348	S-OIL CORPORATI	0.004%	91.451%
3349	VONTOBEL HLDGS	0.004%	91.455%
3350	CRH (DUBLIN)	0.004%	91.459%
3351	AMBU A/S	0.004%	91.463%
3352	ITV PLC	0.004%	91.467%
3353	MTY FOOD GROUP	0.004%	91.472%
3354	CANARA BANK	0.004%	91.476%
3355	AES CORP COMMON STOCK USD.01	0.004%	91.480%
3356	SHENZHEN INVEST	0.004%	91.484%
3357	NASPERS LIMITED	0.004%	91.488%
3358	LLOYD THOMPSON	0.004%	91.492%
3359	BANCA MEDIOLANU	0.004%	91.496%
3360	COCHLEAR LTD	0.004%	91.500%
3361	ACUITY BRANDS INC COMMON STOCK USD.01	0.004%	91.504%
3362	GEMALTO NV	0.004%	91.508%
3363	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.512%
3364	FIRST FINANCIAL BANCORP COMMON STOCK	0.004%	91.517%
3365	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	91.521%
3366	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	91.525%
3367	FORWARD AIR COR	0.004%	91.529%
3368	ALLETE INC	0.004%	91.533%
3369	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.004%	91.537%
3370	AZZ INC COMMON STOCK USD1.0	0.004%	91.541%
3371	PIZZA PIZZA ROY	0.004%	91.545%
3372	SRC ENERGY INC COMMON STOCK USD.001	0.004%	91.549%
3373	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.553%
3374	SONIC HEALTHCAR	0.004%	91.557%
3375	ALSEA SAB DE CV	0.004%	91.561%
3376	SUEZ ENVIRONMEN	0.004%	91.565%
3377	TATA STEEL LIMI	0.004%	91.569%
3378	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	91.573%
3379	EAGLE BANCORP INC COMMON STOCK USD.01	0.004%	91.578%
3380	AIR WATER INC.	0.004%	91.582%
3381	VALMET CORP	0.004%	91.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	GS YUASA CORP	0.004%	91.590%
3383	ANTA SPORTS PRO	0.004%	91.594%
3384	VICTREX PLC	0.004%	91.598%
3385	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	91.602%
3386	WAREHOUSES DE P	0.004%	91.606%
3387	STEELCASE INC	0.004%	91.610%
3388	CLICLS GROUP	0.004%	91.614%
3389	FIERA SCEPTRE I	0.004%	91.618%
3390	BELIMO HOLDING	0.004%	91.622%
3391	TALANX AG	0.004%	91.626%
3392	MORINAGA MILK I	0.004%	91.630%
3393	ONE GAS INC COMMON STOCK	0.004%	91.634%
3394	SELECT INCOME REIT REIT USD.01	0.004%	91.638%
3395	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.004%	91.642%
3396	BOVIS HOMES GRO	0.004%	91.646%
3397	N B T BANCORP INC COMMON STOCK USD.01	0.004%	91.650%
3398	DISTRIBUIDORA I	0.004%	91.654%
3399	SUMITOMO FOREST	0.004%	91.658%
3400	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.662%
3401	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.666%
3402	ARGONAUT GOLD I	0.004%	91.670%
3403	SHENZHOU INT GR	0.004%	91.674%
3404	DGB FINANCIAL G	0.004%	91.678%
3405	TECH MAHINDRA L	0.004%	91.682%
3406	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.686%
3407	JAZZ PHARMACEUT	0.004%	91.690%
3408	F5 NETWORKS INC COMMON STOCK	0.004%	91.694%
3409	DA OFFICE INV C	0.004%	91.698%
3410	SAMSUNG SECS CO	0.004%	91.702%
3411	TRIUMPH GROUP I	0.004%	91.706%
3412	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.004%	91.710%
3413	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	91.714%
3414	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.718%
3415	METCASH LTD	0.004%	91.721%
3416	REDROW	0.004%	91.725%
3417	JD SPORTS FASHI	0.004%	91.729%
3418	SARTORIUS AG-VO	0.004%	91.733%
3419	SHISEIDO CO	0.004%	91.737%
3420	XINYI GLASS HOL	0.004%	91.741%
3421	WABASH NATIONAL	0.004%	91.745%
3422	HINO MOTORS	0.004%	91.749%
3423	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.004%	91.753%
3424	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	91.757%
3425	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.761%
3426	UTD INTERNET AG	0.004%	91.765%
3427	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	91.769%
3428	GUNMA BANK	0.004%	91.773%
3429	SWISS PRIME SIT	0.004%	91.777%
3430	JAPAN EXCHANGE	0.004%	91.781%
3431	KANSAI ELEC POW	0.004%	91.784%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	LOJAS AMERICANA	0.004%	91.788%
3433	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.792%
3434	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	91.796%
3435	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.004%	91.800%
3436	KYUSHU FINANCIA	0.004%	91.804%
3437	DAILY MAIL&GEN	0.004%	91.808%
3438	SINOPHARM GROUP	0.004%	91.812%
3439	MERITZ SECURITI	0.004%	91.816%
3440	NEW ORIENTAL ED	0.004%	91.820%
3441	SOPRA	0.004%	91.824%
3442	HUANENG RENEWAB	0.004%	91.828%
3443	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	91.831%
3444	KAZAKHMYS PLC	0.004%	91.835%
3445	SYNTHOMER PLC	0.004%	91.839%
3446	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.843%
3447	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.004%	91.847%
3448	ADELAIDE BRIGHT	0.004%	91.851%
3449	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	91.855%
3450	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.859%
3451	RLI CORP COMMON STOCK USD1.0	0.004%	91.863%
3452	KANEKA CORP	0.004%	91.867%
3453	FUCHS PETROLUB	0.004%	91.870%
3454	EMPRESA BRASILE	0.004%	91.874%
3455	CHICAGO BRIDGE	0.004%	91.878%
3456	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.004%	91.882%
3457	QUALICORP SA	0.004%	91.886%
3458	BIRD CONSTRUCTI	0.004%	91.890%
3459	ZEON CO	0.004%	91.894%
3460	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	91.898%
3461	BOLLORE	0.004%	91.902%
3462	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.906%
3463	MAKITA CORP	0.004%	91.909%
3464	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	91.913%
3465	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.917%
3466	HENKEL KGAA-PRE	0.004%	91.921%
3467	VONAGE HLDGS CO	0.004%	91.925%
3468	SAMSUNG HEAVY	0.004%	91.929%
3469	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	91.933%
3470	GLUSKIN SHEFF &	0.004%	91.937%
3471	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	91.940%
3472	SINO-OCEAN LAND	0.004%	91.944%
3473	CHIBA BANK	0.004%	91.948%
3474	SANKYU INC	0.004%	91.952%
3475	COMFORT SYSTEMS	0.004%	91.956%
3476	TAIYO YUDEN CO	0.004%	91.960%
3477	GENTERA SAB DE	0.004%	91.964%
3478	INFINERA CORP	0.004%	91.968%
3479	TASEKO MINES LT	0.004%	91.971%
3480	KEIHAN ELECTRIC	0.004%	91.975%
3481	GAIL INDIA LTD	0.004%	91.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	91.983%
3483	FACTSET RESEARC	0.004%	91.987%
3484	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.004%	91.991%
3485	MORINAGA & CO	0.004%	91.995%
3486	AMERICA MOVIL S	0.004%	91.999%
3487	LONDON STOCK EX	0.004%	92.002%
3488	INNOSPEC INC COMMON STOCK USD.01	0.004%	92.006%
3489	BOB EVANS FARMS	0.004%	92.010%
3490	WOOLWORTHS HLDG	0.004%	92.014%
3491	HACHIJUNI BANK	0.004%	92.018%
3492	BANCOLOMBIA SA	0.004%	92.022%
3493	HIROSHIMA BANK	0.004%	92.026%
3494	SHANGHAI INDL	0.004%	92.029%
3495	CEAT LTD	0.004%	92.033%
3496	FISHER & PAYKEL	0.004%	92.037%
3497	REXFORD INDUSTR	0.004%	92.041%
3498	SUNNY OPTICAL T	0.004%	92.045%
3499	NOVATEK MICROEL	0.004%	92.049%
3500	China Mengniu D	0.004%	92.052%
3501	SOFTWARE AG DAR	0.004%	92.056%
3502	CATTOLICA ASSIC	0.004%	92.060%
3503	TOPCON CORPORAT	0.004%	92.064%
3504	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	92.068%
3505	BANCFIRST CORP	0.004%	92.071%
3506	BANK OF GEORGIA	0.004%	92.075%
3507	ASANKO GOLD INC	0.004%	92.079%
3508	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	92.083%
3509	ENTEL EMP NAC T	0.004%	92.087%
3510	JINDAL STEEL &	0.004%	92.091%
3511	DAIDO STEEL CO	0.004%	92.094%
3512	BNC BANCORP COMMON STOCK	0.004%	92.098%
3513	INTERCONTINENTAL HOTELS ADR ADR	0.004%	92.102%
3514	BILFINGER BERGE	0.004%	92.106%
3515	PRIMARY HEALTH	0.004%	92.110%
3516	SMC CORP	0.004%	92.113%
3517	HEICO CORP	0.004%	92.117%
3518	ESSENTRA PLC	0.004%	92.121%
3519	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	92.125%
3520	KT & G	0.004%	92.128%
3521	CHUBU ELEC POWE	0.004%	92.132%
3522	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	92.136%
3523	PARK NATIONAL CORP COMMON STOCK	0.004%	92.140%
3524	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.004%	92.144%
3525	FORBO HLDG	0.004%	92.147%
3526	NITORI CO LTD	0.004%	92.151%
3527	NISOURCE INC	0.004%	92.155%
3528	BENESSE CORP	0.004%	92.159%
3529	FIRM CAPITAL MO	0.004%	92.163%
3530	AAR CORP	0.004%	92.166%
3531	TRILOGY ENERGY	0.004%	92.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	ENN ENERGY HOLD	0.004%	92.174%
3533	AMEC FOSTER	0.004%	92.178%
3534	CRANSWICK	0.004%	92.181%
3535	NORDSON CORP COMMON STOCK	0.004%	92.185%
3536	EXELIXIS INC	0.004%	92.189%
3537	ORIENT OVERSEAS	0.004%	92.193%
3538	BE SEMICONDUCTO	0.004%	92.196%
3539	DHX MEDIA LTD	0.004%	92.200%
3540	ITC LTD	0.004%	92.204%
3541	ALLEGION PLC	0.004%	92.208%
3542	KOITO MFG CO	0.004%	92.211%
3543	WEIS MARKETS IN	0.004%	92.215%
3544	NIFCO INC	0.004%	92.219%
3545	MUELLER INDS IN	0.004%	92.222%
3546	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	92.226%
3547	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.230%
3548	AMEDISYS INC COMMON STOCK USD.001	0.004%	92.234%
3549	CAPITAL ONE BAN	0.004%	92.237%
3550	JSR CORPORATION	0.004%	92.241%
3551	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.245%
3552	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	92.248%
3553	HYUNDAI DS,NEW	0.004%	92.252%
3554	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	92.256%
3555	KUBOTA CORP	0.004%	92.260%
3556	NEXT PLC	0.004%	92.263%
3557	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	92.267%
3558	PSP SWISS PROPE	0.004%	92.271%
3559	SSAB SVENSKT ST	0.004%	92.274%
3560	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	92.278%
3561	NEXANS	0.004%	92.282%
3562	BROCADE COMMUNI	0.004%	92.285%
3563	TAURON POLSKA E	0.004%	92.289%
3564	ADVANTEST	0.004%	92.293%
3565	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.296%
3566	HFF INC CLASS A COMMON STOCK USD.01	0.004%	92.300%
3567	WACOAL CORP	0.004%	92.304%
3568	CNP ASSURANCES	0.004%	92.307%
3569	IDEMITSU KOSAN	0.004%	92.311%
3570	TOPDANMARK A/S	0.004%	92.315%
3571	CENTURY TOKYO	0.004%	92.318%
3572	KRATON CORP COMMON STOCK USD.01	0.004%	92.322%
3573	ISETAN MITSUKOS	0.004%	92.326%
3574	CHANG HWA COMME	0.004%	92.329%
3575	UTD O/S LAND	0.004%	92.333%
3576	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	92.337%
3577	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	92.340%
3578	POWER FINANCE C	0.004%	92.344%
3579	AG GROWTH INTER	0.004%	92.348%
3580	SWATCH GROUP AG	0.004%	92.351%
3581	LION CORP	0.004%	92.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	AMERIS BANCORP COMMON STOCK USD1.0	0.004%	92.359%
3583	EPAM SYSTEMS INC COMMON STOCK USD.001	0.004%	92.362%
3584	LEOPALACE 21	0.004%	92.366%
3585	KYUDENKO CORP	0.004%	92.370%
3586	SM ENERGY CO COMMON STOCK USD.01	0.004%	92.373%
3587	BEIJING ENT WAT	0.004%	92.377%
3588	MBIA INC	0.004%	92.381%
3589	CABLE ONE INC COMMON STOCK USD.01	0.004%	92.384%
3590	TAIWAN COOPERAT	0.004%	92.388%
3591	GRAINCORP LTD	0.004%	92.391%
3592	SEVEN BANK LTD.	0.004%	92.395%
3593	77TH BANK	0.004%	92.399%
3594	CORBION NV	0.004%	92.402%
3595	NETGEAR INC COMMON STOCK USD.001	0.004%	92.406%
3596	CAPELLA EDUCATI	0.004%	92.410%
3597	ICA GRUPPEN AB	0.004%	92.413%
3598	INDUSTRIAL BANK	0.004%	92.417%
3599	DORMA+KABA HOLD	0.004%	92.420%
3600	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	92.424%
3601	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	92.428%
3602	BUWOG AG	0.004%	92.431%
3603	GPE EUROTUNNEL	0.004%	92.435%
3604	KAMAN CORP COMMON STOCK USD1.0	0.004%	92.439%
3605	CJ CORP.	0.004%	92.442%
3606	KUBOTA CORP	0.004%	92.446%
3607	VISCOFAN SA	0.004%	92.449%
3608	EMMI AG	0.004%	92.453%
3609	Samsung Life In	0.004%	92.457%
3610	NAN YA PLASTIC	0.004%	92.460%
3611	LEE & MAN PAPER	0.004%	92.464%
3612	SODEXHO ALLIANC	0.004%	92.467%
3613	PENTA OCEAN CON	0.004%	92.471%
3614	CHINA GAS HOLDI	0.004%	92.474%
3615	ACCTON	0.004%	92.478%
3616	AEDIFICA	0.004%	92.482%
3617	LA Z BOY INC COMMON STOCK USD1.0	0.004%	92.485%
3618	CHINA RESOURCES	0.004%	92.489%
3619	HOCHTIEF AG	0.004%	92.492%
3620	OCI	0.004%	92.496%
3621	ORKLA ASA	0.004%	92.500%
3622	SHIMIZU CORP	0.004%	92.503%
3623	NEUSTAR INC-CLA	0.004%	92.507%
3624	INSURANCE AUSTR	0.004%	92.510%
3625	ROLLINS INC	0.004%	92.514%
3626	PCCW LIMITED	0.004%	92.517%
3627	K'S HOLDINGS	0.004%	92.521%
3628	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	92.524%
3629	KUEHNE & NAGEL	0.004%	92.528%
3630	CIA BRASILEIRA	0.004%	92.532%
3631	MAEDA CORP	0.004%	92.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	INTEGRATED DEVI	0.004%	92.539%
3633	HITACHI CAPITAL	0.004%	92.542%
3634	MAPLETREE INDUS	0.004%	92.546%
3635	DAIICHI KOSHO C	0.004%	92.549%
3636	KONAMI CO	0.004%	92.553%
3637	CALERES INC COMMON STOCK USD.01	0.004%	92.556%
3638	JAPAN EXCELLENT	0.004%	92.560%
3639	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	92.563%
3640	CASTELLUM AB NE	0.004%	92.567%
3641	COMFORTDELGRO C	0.004%	92.570%
3642	TOKYU CORP	0.004%	92.574%
3643	SCHWEITER TECH	0.004%	92.578%
3644	RECORDATI SPA	0.004%	92.581%
3645	NAGOYA RAILROAD	0.004%	92.585%
3646	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	92.588%
3647	PIRAMAL ENTERPR	0.004%	92.592%
3648	ELIOR	0.004%	92.595%
3649	CENCOSUD SA	0.004%	92.599%
3650	SUPER GROUP	0.004%	92.602%
3651	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	92.606%
3652	TESSENDERLO CHE	0.004%	92.609%
3653	AXIATA GROUP	0.004%	92.613%
3654	INVENTEC CORP	0.004%	92.616%
3655	EMBRAER SA SPON ADR ADR	0.004%	92.620%
3656	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	92.623%
3657	IYO BANK	0.004%	92.627%
3658	COMPEQ MFG	0.004%	92.630%
3659	NCSOFT CORPN	0.004%	92.634%
3660	CIPLA LTD	0.004%	92.637%
3661	DENA CO LTD	0.004%	92.641%
3662	PKO BANK POLSKI	0.004%	92.644%
3663	HAITONG SECURIT	0.004%	92.648%
3664	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	92.651%
3665	GCL-POLY ENERGY	0.004%	92.655%
3666	SIG	0.004%	92.658%
3667	DIEBOLD INC	0.003%	92.662%
3668	BDO UNIBANK INC	0.003%	92.665%
3669	PLANTRONICS INC COMMON STOCK USD.01	0.003%	92.669%
3670	DSW INC CLASS A COMMON STOCK	0.003%	92.672%
3671	ALEXANDERS INC	0.003%	92.676%
3672	MORI TRUST SOGO	0.003%	92.679%
3673	BYD ELECTRONIC	0.003%	92.683%
3674	TOYOBO CO	0.003%	92.686%
3675	LANCASHIRE HLDG	0.003%	92.690%
3676	CHINA DEVELOPME	0.003%	92.693%
3677	SANTEN PHARM CO	0.003%	92.697%
3678	WADDELL & REED	0.003%	92.700%
3679	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	92.704%
3680	FEDERAL BANK LT	0.003%	92.707%
3681	PEOPLE'S INSURA	0.003%	92.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	CHUGOKU BANK	0.003%	92.714%
3683	FUJITSU GENERAL	0.003%	92.718%
3684	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	92.721%
3685	TPK HOLDINGS CO	0.003%	92.724%
3686	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.003%	92.728%
3687	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.003%	92.731%
3688	SPIRE INC COMMON STOCK USD1.0	0.003%	92.735%
3689	GRAFTON GROUP P	0.003%	92.738%
3690	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.003%	92.742%
3691	GLORY	0.003%	92.745%
3692	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.003%	92.749%
3693	SHERRITT INTERN	0.003%	92.752%
3694	INDUS HOLDING A	0.003%	92.755%
3695	DIPLOMA (NEW)	0.003%	92.759%
3696	WEICHAI POWER-H	0.003%	92.762%
3697	AWA BANK	0.003%	92.766%
3698	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.003%	92.769%
3699	MAXLINEAR INC COMMON STOCK	0.003%	92.773%
3700	BANKIA SA	0.003%	92.776%
3701	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.003%	92.779%
3702	SAIA INC COMMON STOCK USD.001	0.003%	92.783%
3703	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.786%
3704	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	92.790%
3705	WOONGJIN COWAY	0.003%	92.793%
3706	MOBILE MINI INC COMMON STOCK USD.01	0.003%	92.797%
3707	ATLAS COPCO AB	0.003%	92.800%
3708	NHK SPRING CO	0.003%	92.803%
3709	GREAT EAGLE HLD	0.003%	92.807%
3710	CHINA RAILWAY C	0.003%	92.810%
3711	REALPAGE INC COMMON STOCK USD.001	0.003%	92.814%
3712	SHINSEGAE DEPT	0.003%	92.817%
3713	RUMO SA	0.003%	92.820%
3714	BREWIN DOLPHIN	0.003%	92.824%
3715	HERMES INTL	0.003%	92.827%
3716	POWER INTEGRATI	0.003%	92.831%
3717	KAMIGUMI CO	0.003%	92.834%
3718	SUN PHARMACEUTI	0.003%	92.837%
3719	MONOGRAM RESIDENTIAL TRUST I REIT	0.003%	92.841%
3720	THIRD POINT REI	0.003%	92.844%
3721	TAIWAN HON CHUA	0.003%	92.847%
3722	ULTRAPAR PARTIC	0.003%	92.851%
3723	HERC HOLDINGS INC COMMON STOCK USD.01	0.003%	92.854%
3724	AU OPTRONICS CO	0.003%	92.858%
3725	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.003%	92.861%
3726	GRUPO FINANCIER	0.003%	92.864%
3727	AYALA CORP	0.003%	92.868%
3728	K-REIT ASIA	0.003%	92.871%
3729	DIODES INC COMMON STOCK USD.667	0.003%	92.875%
3730	FRANSHION PROPE	0.003%	92.878%
3731	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.003%	92.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NAGASE & CO	0.003%	92.885%
3733	ACTUANT CORP A COMMON STOCK USD.2	0.003%	92.888%
3734	DELTA ELECTRONI	0.003%	92.891%
3735	DRAX GROUP PLC	0.003%	92.895%
3736	THOMAS COOK GRO	0.003%	92.898%
3737	OLYMPUS OPTICAL	0.003%	92.901%
3738	HIGHWEALTH CONS	0.003%	92.905%
3739	YUEXIU PROPERTY	0.003%	92.908%
3740	EPLUS INC	0.003%	92.912%
3741	SHIZUOKA BANK	0.003%	92.915%
3742	TINGYI(CAYMAN I	0.003%	92.918%
3743	HAZAMA CORP(NEW	0.003%	92.922%
3744	AMC NETWORKS INC A COMMON STOCK	0.003%	92.925%
3745	KCC CORP	0.003%	92.928%
3746	CAPITAL & COUNT	0.003%	92.932%
3747	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.003%	92.935%
3748	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.003%	92.938%
3749	HUA NAN FINANCI	0.003%	92.942%
3750	B&M EUROPEAN VA	0.003%	92.945%
3751	BANCA POPOLARE	0.003%	92.948%
3752	KLOECKNER & CO	0.003%	92.952%
3753	ASSOCIATED BRIT	0.003%	92.955%
3754	FAR EAST HORIZO	0.003%	92.958%
3755	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	92.962%
3756	OSG CORP	0.003%	92.965%
3757	CFE	0.003%	92.968%
3758	ISRAEL DISCOUNT	0.003%	92.972%
3759	HOKUHOKU FINANC	0.003%	92.975%
3760	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.003%	92.978%
3761	PORTUCEL EMPRES	0.003%	92.982%
3762	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	92.985%
3763	APA GROUP	0.003%	92.988%
3764	RENISHAW	0.003%	92.992%
3765	H20 RETAILING C	0.003%	92.995%
3766	INVESTEC LIMITE	0.003%	92.998%
3767	NETWORK HEALTHC	0.003%	93.002%
3768	MODERN TIMES GR	0.003%	93.005%
3769	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	93.008%
3770	NIPPON LIGHT ME	0.003%	93.012%
3771	ARGAN INC COMMON STOCK USD.15	0.003%	93.015%
3772	MIRVAC GROUP RE	0.003%	93.018%
3773	INGEVITY CORP COMMON STOCK USD.01	0.003%	93.022%
3774	POWERTECH TECHN	0.003%	93.025%
3775	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.028%
3776	ADEKA CORPORATI	0.003%	93.032%
3777	GEA GROUP AG	0.003%	93.035%
3778	SCRIPPS(EW)CO(N	0.003%	93.038%
3779	ANHUI CONCH CEM	0.003%	93.042%
3780	UNITE GROUP PLC	0.003%	93.045%
3781	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.003%	93.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	CUBIC CORP COMMON STOCK	0.003%	93.051%
3783	CHINA STATE CON	0.003%	93.055%
3784	GOLDEN AGRI RES	0.003%	93.058%
3785	ANDRITZ AG	0.003%	93.061%
3786	HORIBA	0.003%	93.065%
3787	MANDO CORPORATI	0.003%	93.068%
3788	TELEFONICA DEUT	0.003%	93.071%
3789	WOORI BANK	0.003%	93.075%
3790	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.003%	93.078%
3791	FAR EASTONE TEL	0.003%	93.081%
3792	SOUTH32 ADR ADR	0.003%	93.084%
3793	HYUNDAI DEVELOP	0.003%	93.088%
3794	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.091%
3795	BOFI HOLDING INC COMMON STOCK USD.01	0.003%	93.094%
3796	KAJIMA CORP	0.003%	93.098%
3797	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	93.101%
3798	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.104%
3799	HELLA KGAA HUEC	0.003%	93.107%
3800	CONMED CORP COMMON STOCK USD.01	0.003%	93.111%
3801	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	93.114%
3802	D'IETEREN TRADI	0.003%	93.117%
3803	JBS SA	0.003%	93.121%
3804	ECONOCOM GROUP	0.003%	93.124%
3805	NISSAN CHEMICAL	0.003%	93.127%
3806	KEMIRA OY	0.003%	93.130%
3807	SUN ART RETAIL	0.003%	93.134%
3808	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.003%	93.137%
3809	CTS EVENTIM	0.003%	93.140%
3810	PARAGON GROUP O	0.003%	93.143%
3811	COMPUTERSHARE L	0.003%	93.147%
3812	ASTEC INDUSTRIE	0.003%	93.150%
3813	INVINCIBLE INVE	0.003%	93.153%
3814	BOSSARD HOLDING	0.003%	93.157%
3815	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.160%
3816	DUNDEE PRECIOUS	0.003%	93.163%
3817	BIG YELLOW GROU	0.003%	93.166%
3818	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.170%
3819	JAPAN AIRLINES	0.003%	93.173%
3820	BARCO(NEW)	0.003%	93.176%
3821	LATAM AIRLINES	0.003%	93.179%
3822	CAVIUM INC COMMON STOCK USD.001	0.003%	93.183%
3823	NORTHWEST HEALT	0.003%	93.186%
3824	NIPPON SUISAN	0.003%	93.189%
3825	MICHAEL PAGE IN	0.003%	93.192%
3826	ACER INC	0.003%	93.196%
3827	MEIJI HOLDINGS	0.003%	93.199%
3828	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	93.202%
3829	WEST JAPAN RAIL	0.003%	93.205%
3830	BHP BILLITON LTD SPON ADR ADR	0.003%	93.208%
3831	ULTRA ELECTRONI	0.003%	93.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	JAMES RIVER GRO	0.003%	93.215%
3833	TERRENO REALTY CORP REIT USD.01	0.003%	93.218%
3834	DECHRA PHARMA	0.003%	93.221%
3835	KONINKLIJKE BAM	0.003%	93.225%
3836	PNM RESOURCES I	0.003%	93.228%
3837	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.003%	93.231%
3838	USHIO INC	0.003%	93.234%
3839	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.238%
3840	SILICON LABORAT	0.003%	93.241%
3841	CHESAPEAKE LODG	0.003%	93.244%
3842	KONECRANES O	0.003%	93.247%
3843	SHRIRAM TRANSP	0.003%	93.251%
3844	BANRISUL	0.003%	93.254%
3845	NAVISTAR INTL C	0.003%	93.257%
3846	JIANGXI COPPER	0.003%	93.260%
3847	SEGA SAMMY HOLD	0.003%	93.263%
3848	DINEQUITY INC	0.003%	93.267%
3849	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.270%
3850	BELMOND LTD	0.003%	93.273%
3851	FIVE PRIME THER	0.003%	93.276%
3852	GENTHERM INC COMMON STOCK	0.003%	93.280%
3853	HAIER ELECTRONI	0.003%	93.283%
3854	ENERGY DEVELOP	0.003%	93.286%
3855	QUBE HOLDINGS L	0.003%	93.289%
3856	DAEWOO SECURITI	0.003%	93.292%
3857	ASIANA AIRLINES	0.003%	93.296%
3858	FIRST PACIFIC C	0.003%	93.299%
3859	KOREAN AIR LINE	0.003%	93.302%
3860	MASIMO CORP COMMON STOCK USD.001	0.003%	93.305%
3861	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.003%	93.308%
3862	HUB GROUP INC CL A COMMON STOCK USD.01	0.003%	93.312%
3863	FORTUNA SILVER MINES INC COMMON STOCK	0.003%	93.315%
3864	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.318%
3865	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	93.321%
3866	SHOPPING CENTRE	0.003%	93.324%
3867	SFS GROUP AG	0.003%	93.328%
3868	SUN TV NETWORK	0.003%	93.331%
3869	DASSAULT SYSTEM	0.003%	93.334%
3870	BREMBO SPA	0.003%	93.337%
3871	UTD DRUG	0.003%	93.340%
3872	PAPA JOHN'S INT	0.003%	93.344%
3873	METSA BOARD	0.003%	93.347%
3874	CHINA AGRI-INDU	0.003%	93.350%
3875	TIME INC COMMON STOCK USD.01	0.003%	93.353%
3876	JSE LTD	0.003%	93.356%
3877	LHC GROUP INC COMMON STOCK USD.01	0.003%	93.360%
3878	CHART INDUSTRIE	0.003%	93.363%
3879	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.003%	93.366%
3880	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.369%
3881	TOKUYAMA CORP	0.003%	93.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	TERUMO CORP	0.003%	93.375%
3883	CHINA HONGQIAO	0.003%	93.379%
3884	PRIVATEBANCORP INC COMMON STOCK	0.003%	93.382%
3885	MEDIATEK INC	0.003%	93.385%
3886	HERA	0.003%	93.388%
3887	EICHER MOTORS	0.003%	93.391%
3888	NIPPON KONPO UN	0.003%	93.394%
3889	SENIOR PLC	0.003%	93.398%
3890	MITSUBISHI MOTO	0.003%	93.401%
3891	YAMAHA CORP	0.003%	93.404%
3892	MAEDA ROAD CONS	0.003%	93.407%
3893	BHARAT HEAVY EL	0.003%	93.410%
3894	JAFCO CO LTD	0.003%	93.413%
3895	NISHI-NIPPON FI	0.003%	93.417%
3896	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.003%	93.420%
3897	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.423%
3898	KOREA LIFE INSU	0.003%	93.426%
3899	TERANGA GOLD CO	0.003%	93.429%
3900	SOUTH INDIA BAN	0.003%	93.432%
3901	WESTERN REFININ	0.003%	93.435%
3902	EXLSERVICE HLDG	0.003%	93.439%
3903	ASHMORE GROUP	0.003%	93.442%
3904	SCHWEITZER-MAUD	0.003%	93.445%
3905	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.448%
3906	INTERPUMP GROUP	0.003%	93.451%
3907	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	93.454%
3908	BOLSAS Y MERCAD	0.003%	93.457%
3909	FABRINET	0.003%	93.461%
3910	TELSTRA CORP	0.003%	93.464%
3911	DFDS A/S	0.003%	93.467%
3912	KRUNG THAI BNK	0.003%	93.470%
3913	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.473%
3914	SHENZHEN INTERN	0.003%	93.476%
3915	CABELA S INC COMMON STOCK USD.01	0.003%	93.479%
3916	HORIZON PHARMA	0.003%	93.482%
3917	WETHERSPOON (J.	0.003%	93.486%
3918	EXPONENT INC COMMON STOCK USD.001	0.003%	93.489%
3919	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	93.492%
3920	OXFORD INDUSTRI	0.003%	93.495%
3921	NEXTEER AUTOMOT	0.003%	93.498%
3922	MIRACA HOLDIN	0.003%	93.501%
3923	PTT GLOBAL CHEM	0.003%	93.504%
3924	ORIENTAL LAND C	0.003%	93.507%
3925	RENGO CO	0.003%	93.510%
3926	TADANO	0.003%	93.514%
3927	EBIX INC COMMON STOCK USD.1	0.003%	93.517%
3928	NISSHINBO IND I	0.003%	93.520%
3929	CIMB GROUP HOLD	0.003%	93.523%
3930	BTG PLC	0.003%	93.526%
3931	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.529%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.532%
3933	MEDIBANK PVT LT	0.003%	93.535%
3934	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	93.538%
3935	MINERAL RESOURC	0.003%	93.541%
3936	S + T BANCORP INC COMMON STOCK USD2.5	0.003%	93.544%
3937	GPO TELEVISA	0.003%	93.548%
3938	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	93.551%
3939	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	93.554%
3940	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.003%	93.557%
3941	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.560%
3942	TRITON INTERNAT	0.003%	93.563%
3943	AOYAMA TRADING	0.003%	93.566%
3944	KEYENCE CORP	0.003%	93.569%
3945	ILIAD	0.003%	93.572%
3946	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.575%
3947	LIBERTY HLDGS	0.003%	93.578%
3948	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	93.581%
3949	CBL & ASSOC PRO	0.003%	93.585%
3950	VEON LTD ADR	0.003%	93.588%
3951	KUMAGAI GUMI CO	0.003%	93.591%
3952	GUANGDONG INVES	0.003%	93.594%
3953	LULULEMON	0.003%	93.597%
3954	FLEXIUM INTERCO	0.003%	93.600%
3955	SHANGHAI PHARMA	0.003%	93.603%
3956	STROER OUT-OF-H	0.003%	93.606%
3957	OSAKA GAS CO	0.003%	93.609%
3958	MRV ENGENHARIA	0.003%	93.612%
3959	WALSIN TECHNOLO	0.003%	93.615%
3960	SAPURAKENCANA P	0.003%	93.618%
3961	EURONEXT NV	0.003%	93.621%
3962	KB HOME COMMON STOCK USD1.0	0.003%	93.624%
3963	IPSOS	0.003%	93.627%
3964	Denison Mines C	0.003%	93.630%
3965	HTC CORP COMMON	0.003%	93.633%
3966	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.636%
3967	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.639%
3968	AVISTA CORP	0.003%	93.642%
3969	KITE REALTY GROUP TRUST REIT USD.01	0.003%	93.646%
3970	WORKSPACE GROUP	0.003%	93.649%
3971	TENNANT CO	0.003%	93.652%
3972	BHARTI INFRADEL	0.003%	93.655%
3973	SPARTANNASH CO COMMON STOCK	0.003%	93.658%
3974	MALAYSIA AIRPOR	0.003%	93.661%
3975	AEON FINANCIAL	0.003%	93.664%
3976	UNIBET GROUP PL	0.003%	93.667%
3977	TS TECH CO.LTD	0.003%	93.670%
3978	BOYD GAMING COR	0.003%	93.673%
3979	EDP RENOVAVEIS	0.003%	93.676%
3980	SANKYO CO LTD	0.003%	93.679%
3981	CIFI HOLDINGS G	0.003%	93.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	ARMSTRONG WORLD	0.003%	93.685%
3983	SPAR GROUP LIMI	0.003%	93.688%
3984	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.691%
3985	CHASE CORP COMMON STOCK USD.1	0.003%	93.694%
3986	MELCO INTERNATI	0.003%	93.697%
3987	LG INNOTEK CO	0.003%	93.700%
3988	WIN SEMICONDUCT	0.003%	93.703%
3989	SWEDISH MATCH C	0.003%	93.706%
3990	GIANT MFG CO	0.003%	93.709%
3991	MAPLETREE GREAT	0.003%	93.712%
3992	FIRST BUSEY CORP COMMON STOCK USD.001	0.003%	93.715%
3993	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	93.718%
3994	NOVANTA INC COMMON STOCK	0.003%	93.721%
3995	RATOS AB-B SHS	0.003%	93.724%
3996	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	93.727%
3997	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	93.730%
3998	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.733%
3999	EXTERRAN CORP COMMON STOCK USD.01	0.003%	93.736%
4000	ZHONGSHENG GROU	0.003%	93.739%
4001	IWATANI INTL CO	0.003%	93.742%
4002	RAMSAY HEALTH C	0.003%	93.745%
4003	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.748%
4004	ASM PACIFIC TEC	0.003%	93.751%
4005	JOHNSON ELECTRI	0.003%	93.754%
4006	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.757%
4007	TRIPOD TECHNOLO	0.003%	93.760%
4008	CYRELA BRAZIL R	0.003%	93.763%
4009	HANWA CO	0.003%	93.766%
4010	MARUHA NICHIRO	0.003%	93.769%
4011	JTEKT CORP.	0.003%	93.772%
4012	SHOWA SHELL SEK	0.003%	93.775%
4013	RAMBUS INC	0.003%	93.778%
4014	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.003%	93.781%
4015	ATWOOD OCEANICS	0.003%	93.784%
4016	MARSTON'S PLC	0.003%	93.787%
4017	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.790%
4018	RELIANCE CAPITA	0.003%	93.793%
4019	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.796%
4020	TRANSUNION COMMON STOCK USD.01	0.003%	93.799%
4021	1ST SOURCE CORP COMMON STOCK	0.003%	93.802%
4022	TREND MICRO INC	0.003%	93.805%
4023	SHIRE PLC ADR	0.003%	93.808%
4024	STORNOWAY DIAMO	0.003%	93.811%
4025	TF ADNUBUSTRADO	0.003%	93.814%
4026	SING AIRP TRM S	0.003%	93.817%
4027	NISHIMATSU CONS	0.003%	93.820%
4028	ASSECO POLAND S	0.003%	93.823%
4029	BLACKPEARL RESO	0.003%	93.826%
4030	SHIGA BANK	0.003%	93.829%
4031	DAH SING FINANC	0.003%	93.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	LIBERTY GLOBAL	0.003%	93.835%
4033	DLF LIMITED	0.003%	93.838%
4034	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.841%
4035	MITIE GROUP	0.003%	93.843%
4036	OCLARO INC COMMON STOCK USD.01	0.003%	93.846%
4037	LUZERNER KTBK	0.003%	93.849%
4038	BOISE CASCADE CO COMMON STOCK USD.01	0.003%	93.852%
4039	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.003%	93.855%
4040	IMPLENIA AG	0.003%	93.858%
4041	SOHO CHINA LTD	0.003%	93.861%
4042	CHINA EVERBRIGH	0.003%	93.864%
4043	TELENET GROUP H	0.003%	93.867%
4044	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.870%
4045	LUK FOOK HOLDIN	0.003%	93.873%
4046	ARVIND LTD	0.003%	93.876%
4047	ODAKYU ELEC RLW	0.003%	93.879%
4048	LONDOMETRIC PR	0.003%	93.882%
4049	ALLIANCE FINANC	0.003%	93.885%
4050	DOOSAN HEAVY IN	0.003%	93.888%
4051	AMANO CORPORATI	0.003%	93.891%
4052	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.894%
4053	DAISHI BANK	0.003%	93.897%
4054	EXXARO	0.003%	93.899%
4055	EOH HOLDINGS LT	0.003%	93.902%
4056	EMPRESAS CMPC S	0.003%	93.905%
4057	NORMA GROUP AG	0.003%	93.908%
4058	NATIXIS	0.003%	93.911%
4059	JAPAN RENTAL HO	0.003%	93.914%
4060	MAYORA INDAH	0.003%	93.917%
4061	HAW PAR CORP LT	0.003%	93.920%
4062	NOMURA RESEARCH	0.003%	93.923%
4063	SERVICENOW INC COMMON STOCK USD.001	0.003%	93.926%
4064	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.003%	93.929%
4065	GAMUDA BERHAD	0.003%	93.932%
4066	ALMACENES EXITO	0.003%	93.935%
4067	CLIFFS NATURAL	0.003%	93.937%
4068	TESLA INC COMMON STOCK USD.001	0.003%	93.940%
4069	TOAGOSEI CO LTD	0.003%	93.943%
4070	SOHGO SECURITY	0.003%	93.946%
4071	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.003%	93.949%
4072	SIAM CEMENT PCL	0.003%	93.952%
4073	TENAGA NASIONL	0.003%	93.955%
4074	SHIMANO INC	0.003%	93.958%
4075	TRONOX LTD-CL A	0.003%	93.961%
4076	SARAS SPA	0.003%	93.964%
4077	AARHUSKARLSHAMN	0.003%	93.966%
4078	FANUC	0.003%	93.969%
4079	LENDINGCLUB CORP COMMON STOCK USD.01	0.003%	93.972%
4080	IMAX CORP	0.003%	93.975%
4081	TRACTOR SUPPLY	0.003%	93.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.003%	93.981%
4083	IMCD GROUP NV	0.003%	93.984%
4084	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	93.987%
4085	EQUATORIAL ENER	0.003%	93.990%
4086	HEXPOL AB	0.003%	93.992%
4087	CST BRANDS INC COMMON STOCK USD.01	0.003%	93.995%
4088	LOTTE SHOPPING	0.003%	93.998%
4089	LG PHILIPS LCD	0.003%	94.001%
4090	STANLEY ELECTRI	0.003%	94.004%
4091	HILL & SMITH HL	0.003%	94.007%
4092	PREMIER INVESTM	0.003%	94.010%
4093	INDIVIOR PLC	0.003%	94.013%
4094	JAIN IRRIGATION	0.003%	94.015%
4095	EVERTZ TECHNOLO	0.003%	94.018%
4096	SOCIETE TELEVIS	0.003%	94.021%
4097	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	94.024%
4098	HANSTEEN HOLDIN	0.003%	94.027%
4099	ALFRESA HOLDING	0.003%	94.030%
4100	RYOSAN CO	0.003%	94.033%
4101	PIONEER FOODS L	0.003%	94.035%
4102	HOKUETSU KISHU	0.003%	94.038%
4103	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	94.041%
4104	ANDERSONS INC/THE COMMON STOCK	0.003%	94.044%
4105	ALON USA ENERGY INC COMMON STOCK USD.01	0.003%	94.047%
4106	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.050%
4107	WH SMITH PLC	0.003%	94.053%
4108	OKI ELECTRIC IN	0.003%	94.055%
4109	COM2US CORPORAT	0.003%	94.058%
4110	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.061%
4111	SURUGA BANK	0.003%	94.064%
4112	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	94.067%
4113	TUPRAS-TURKIYE	0.003%	94.070%
4114	GPO CARSO SA DE	0.003%	94.073%
4115	PORT OF TAURANG	0.003%	94.075%
4116	NORTH PACIFIC B	0.003%	94.078%
4117	HARVEY NORMAN H	0.003%	94.081%
4118	INTRUM JUSTITIA	0.003%	94.084%
4119	YAMATAKE CORP Y	0.003%	94.087%
4120	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	94.090%
4121	FP CORP	0.003%	94.092%
4122	KINTETSU CORP	0.003%	94.095%
4123	SANDS CHINA LTD	0.003%	94.098%
4124	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	94.101%
4125	KOREAN REINSURA	0.003%	94.104%
4126	HINDUSTAN PETRO	0.003%	94.106%
4127	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	94.109%
4128	FUJI OIL CO	0.003%	94.112%
4129	GPO FIN INBURSA	0.003%	94.115%
4130	JUBILANT LIFE S	0.003%	94.118%
4131	SONAE, S.G.P.S.	0.003%	94.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	TOHOKU ELEC POW	0.003%	94.123%
4133	ACCELL GROUP	0.003%	94.126%
4134	HYUNDAI WIA COR	0.003%	94.129%
4135	NEOGEN CORP COMMON STOCK USD.16	0.003%	94.132%
4136	OMNICELL INC COMMON STOCK USD.001	0.003%	94.135%
4137	BLACKBAUD INC	0.003%	94.137%
4138	BUREAU VERITAS	0.003%	94.140%
4139	KONINKLIJKE WES	0.003%	94.143%
4140	NIPPON SHOKUBAI	0.003%	94.146%
4141	CANWEL BUILDING	0.003%	94.149%
4142	GRUPO ELEKTRON	0.003%	94.151%
4143	SHIMACHU CO	0.003%	94.154%
4144	BLUCORA INC COMMON STOCK USD.0001	0.003%	94.157%
4145	MR PRICE GROUP	0.003%	94.160%
4146	NEWS CORP CLASS B COMMON STOCK	0.003%	94.163%
4147	FIVE BELOW COMMON STOCK USD.01	0.003%	94.166%
4148	NIHON PARKERIZI	0.003%	94.168%
4149	VIAD CORP	0.003%	94.171%
4150	DAVIDE CAMPARI-	0.003%	94.174%
4151	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.177%
4152	SUMCO CORPORATI	0.003%	94.179%
4153	TAIWAN PAIHO	0.003%	94.182%
4154	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.185%
4155	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.188%
4156	PFEIFFER VAC TE	0.003%	94.191%
4157	CHENG SHIN RUBB	0.003%	94.193%
4158	ENTERPRISE INNS	0.003%	94.196%
4159	AEROPORTS DE PA	0.003%	94.199%
4160	CALTEX AUSTRALI	0.003%	94.202%
4161	AIR CHINA LTD	0.003%	94.205%
4162	INDUSTRIAS PENO	0.003%	94.207%
4163	FRESNILLO PLC	0.003%	94.210%
4164	BADGER METER INC COMMON STOCK USD1.0	0.003%	94.213%
4165	UBIQITI NETWORKS INC COMMON STOCK USD.001	0.003%	94.216%
4166	BB SEGURIDADE P	0.003%	94.218%
4167	HYUNDAI HEAVY I	0.003%	94.221%
4168	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	94.224%
4169	GPO CATALANA OC	0.003%	94.227%
4170	APOLLO TYRES	0.003%	94.230%
4171	TOHO HOLDINGS C	0.003%	94.232%
4172	SACYR SA	0.003%	94.235%
4173	BRITVIC	0.003%	94.238%
4174	AMOREPACIFIC GR	0.003%	94.241%
4175	MEDICLINIC INTE	0.003%	94.243%
4176	TSUBAKIMOTO CHA	0.003%	94.246%
4177	KINGBOARD LAMIN	0.003%	94.249%
4178	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	94.252%
4179	PUNJAB NATIONAL	0.003%	94.254%
4180	RIO TINTO PLC	0.003%	94.257%
4181	GUARDIAN CAP GR	0.003%	94.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SKYWORTH DIGITA	0.003%	94.263%
4183	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	94.265%
4184	TOTVS SA	0.003%	94.268%
4185	CALLAWAY GOLF C	0.003%	94.271%
4186	AUTONEUM HOLDIN	0.003%	94.274%
4187	BONAVA AB - B S	0.003%	94.277%
4188	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.279%
4189	HITACHI TRNSPT	0.003%	94.282%
4190	MARINE HARVEST	0.003%	94.285%
4191	KERNEL HOLDING	0.003%	94.288%
4192	SA DES CIMENTS	0.003%	94.290%
4193	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.003%	94.293%
4194	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.296%
4195	NIPPON SEIKI CO	0.003%	94.298%
4196	TOPRE CORPORATI	0.003%	94.301%
4197	HYSAN DEVELOPME	0.003%	94.304%
4198	MONEYSUPERMARKE	0.003%	94.307%
4199	ITAU CORPBANCA	0.003%	94.309%
4200	PT TAMBANG BATU	0.003%	94.312%
4201	SLIGRO FOOD GRO	0.003%	94.315%
4202	PATRICK INDUSTRIES INC COMMON STOCK	0.003%	94.318%
4203	MACQUARIE KOREA	0.003%	94.320%
4204	KIYO BANK	0.003%	94.323%
4205	KWG PROPERTY HL	0.003%	94.326%
4206	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.329%
4207	AMERISAFE INC COMMON STOCK USD.01	0.003%	94.331%
4208	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	94.334%
4209	UNIT CORP	0.003%	94.337%
4210	STEADFAST GROUP	0.003%	94.339%
4211	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.003%	94.342%
4212	ACERINOX SA	0.003%	94.345%
4213	FAR EAST TEXTIL	0.003%	94.348%
4214	DAEWOO INTERNAT	0.003%	94.350%
4215	ENEA SA	0.003%	94.353%
4216	KNOLL INC COMMON STOCK USD.01	0.003%	94.356%
4217	SPAR NORD BANK	0.003%	94.358%
4218	VALE SA SP ADR ADR	0.003%	94.361%
4219	LINTEC CORP	0.003%	94.364%
4220	IOOF HOLDINGS L	0.003%	94.367%
4221	HORIZON NORTH L	0.003%	94.369%
4222	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.372%
4223	BRASKEM SA	0.003%	94.375%
4224	AGREE REALTY CORP REIT USD.0001	0.003%	94.377%
4225	THAI OIL PCL-FR	0.003%	94.380%
4226	CAP SA	0.003%	94.383%
4227	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	94.385%
4228	EBRO FOODS SA	0.003%	94.388%
4229	AF AB	0.003%	94.391%
4230	UNILEVER NV	0.003%	94.394%
4231	AECI	0.003%	94.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	TRANSAT AT INC	0.003%	94.399%
4233	DRILLISCH AG	0.003%	94.402%
4234	MCGRATH RENTCORP COMMON STOCK	0.003%	94.404%
4235	WI-LAN INC	0.003%	94.407%
4236	NOBIA AB NEW	0.003%	94.410%
4237	IIDA GROUP HOLD	0.003%	94.412%
4238	TRADE ME LTD	0.003%	94.415%
4239	CHINA PETROLEUM	0.003%	94.418%
4240	FIDESA	0.003%	94.420%
4241	RINGKJOEBING LA	0.003%	94.423%
4242	APOLLO HOSPITAL	0.003%	94.426%
4243	WELBILT INC COMMON STOCK USD.01	0.003%	94.429%
4244	TELEVISION BROA	0.003%	94.431%
4245	ASHOK LEYLAND	0.003%	94.434%
4246	HOKKOKU BANK	0.003%	94.437%
4247	UNIQA INSURANCE	0.003%	94.439%
4248	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.003%	94.442%
4249	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	94.445%
4250	ADVANCED MICRO	0.003%	94.447%
4251	REALTEK SEMICON	0.003%	94.450%
4252	SUMITOMO BAKELI	0.003%	94.453%
4253	SEINO TRANSPORT	0.003%	94.455%
4254	UNI-CHARM CORP	0.003%	94.458%
4255	TAIYO NIPPON SA	0.003%	94.461%
4256	CITIC SECURITIE	0.003%	94.463%
4257	PZ CUSSONS PLC	0.003%	94.466%
4258	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.469%
4259	SEOUL SEMICONDU	0.003%	94.471%
4260	ADVANSIX INC COMMON STOCK USD.01	0.003%	94.474%
4261	OPEN HOUSE CO L	0.003%	94.477%
4262	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	94.479%
4263	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.482%
4264	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.485%
4265	CCR SA	0.003%	94.487%
4266	AOZORA BANK	0.003%	94.490%
4267	SOCIETE BIC SA	0.003%	94.493%
4268	ENEL CHILE SA ADR	0.003%	94.495%
4269	VALORA HOLDING	0.003%	94.498%
4270	NICHIAS CORP	0.003%	94.501%
4271	NGK INSULATORS	0.003%	94.503%
4272	CARETRUST REIT INC REIT USD.01	0.003%	94.506%
4273	QIAGEN NV	0.003%	94.509%
4274	TELECOM ITALIA	0.003%	94.511%
4275	DELPHI ENERGY C	0.003%	94.514%
4276	ILUKA RESOURCES	0.003%	94.517%
4277	TOYO SEIKAN KAI	0.003%	94.519%
4278	NIPPON HODO CO	0.003%	94.522%
4279	GALLIFORD TRY P	0.003%	94.524%
4280	BAVARIAN NORDIC	0.003%	94.527%
4281	OAO GAZPROM	0.003%	94.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	MAIDEN HLDGS LT	0.003%	94.532%
4283	MARSHALLS PLC	0.003%	94.535%
4284	LCY CHEMICAL CO	0.003%	94.538%
4285	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	94.540%
4286	MASSMART HOLDIN	0.003%	94.543%
4287	COMFORIA RESIDE	0.003%	94.546%
4288	LENDINGTREE INC COMMON STOCK USD.01	0.003%	94.548%
4289	ASICS CORP	0.003%	94.551%
4290	CHINA LONGYUAN	0.003%	94.554%
4291	FIBRIA CELULOSE	0.003%	94.556%
4292	MITSUI ENG&SHIP	0.003%	94.559%
4293	NUFARM	0.003%	94.561%
4294	WOORI INVESTMEN	0.003%	94.564%
4295	COCA-COLA AMATI	0.003%	94.567%
4296	FORTUNE REIT	0.003%	94.569%
4297	CHURCHILL DOWNS INC COMMON STOCK	0.003%	94.572%
4298	KYUSHU ELEC POW	0.003%	94.575%
4299	BANKRATE INC COMMON STOCK USD.01	0.003%	94.577%
4300	UNIPRES CORP.	0.003%	94.580%
4301	SAVILLS PLC	0.003%	94.582%
4302	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.585%
4303	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	94.588%
4304	CBIZ INC COMMON STOCK USD.01	0.003%	94.590%
4305	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.593%
4306	ERG SPA	0.003%	94.596%
4307	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	94.598%
4308	ALAMO GROUP INC	0.003%	94.601%
4309	DAH SING BANKIN	0.003%	94.603%
4310	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.606%
4311	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	94.609%
4312	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	94.611%
4313	KIER GROUP	0.003%	94.614%
4314	CHARTER HALL	0.003%	94.617%
4315	DET N O A	0.003%	94.619%
4316	NORTHAM PLATINU	0.003%	94.622%
4317	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.624%
4318	CARILLION	0.003%	94.627%
4319	EMPRESAS COPEC	0.003%	94.630%
4320	TRIMAS CORP COMMON STOCK USD.01	0.003%	94.632%
4321	MORGAN ADVANCE	0.003%	94.635%
4322	ROHTO PHARM	0.003%	94.637%
4323	ONTEX GROUP NV	0.003%	94.640%
4324	BRIGGS & STRATT	0.003%	94.643%
4325	BAJAJ FINANCE L	0.003%	94.645%
4326	NANKAI ELEC RAI	0.003%	94.648%
4327	GRIFFON CORP COMMON STOCK USD.25	0.003%	94.650%
4328	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	94.653%
4329	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.656%
4330	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	94.658%
4331	GLATFELTER(PH)C	0.003%	94.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.663%
4333	KELLY SERVICES	0.003%	94.666%
4334	ARCADIS NV	0.003%	94.669%
4335	SMILES SA	0.003%	94.671%
4336	HITACHI HIGH-TE	0.003%	94.674%
4337	TECAN AG	0.003%	94.676%
4338	SYDNEY AIRPORT	0.003%	94.679%
4339	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	94.682%
4340	TRUEBLUE INC COMMON STOCK	0.003%	94.684%
4341	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.687%
4342	MERRY ELECTRONI	0.003%	94.689%
4343	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	94.692%
4344	BYD CO	0.003%	94.695%
4345	LAKELAND BANCORP INC COMMON STOCK	0.003%	94.697%
4346	MERIDIAN BANCORP INC COMMON STOCK	0.003%	94.700%
4347	EULER & HERMES	0.003%	94.702%
4348	BCO SANTANDER-C	0.003%	94.705%
4349	ASPEN PHARMACAR	0.003%	94.707%
4350	SAMSUNG C&T COR	0.003%	94.710%
4351	SIXT SE PFD	0.003%	94.713%
4352	TOKAI CARBON CO	0.003%	94.715%
4353	ZTE CORP	0.003%	94.718%
4354	BWP TRUST	0.003%	94.720%
4355	CHINA STHN AIRL	0.003%	94.723%
4356	SAFESTORE HOLDI	0.003%	94.726%
4357	COSMO ENERGY HO	0.003%	94.728%
4358	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	94.731%
4359	OUTOTEC OYJ	0.003%	94.733%
4360	AUTODESK INC	0.003%	94.736%
4361	EL PASO ELECTRIC CO COMMON STOCK	0.003%	94.738%
4362	AFRICA OIL CORP	0.003%	94.741%
4363	KRUK SA	0.003%	94.744%
4364	INTERCONTINENTA	0.003%	94.746%
4365	KEIYO BANK	0.003%	94.749%
4366	C & C GROUP PLC	0.003%	94.751%
4367	DR REDDYS LABS	0.003%	94.754%
4368	NORTHGATE	0.003%	94.756%
4369	TATA POWER CO L	0.003%	94.759%
4370	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.762%
4371	MAPLETREE LOGIS	0.003%	94.764%
4372	SCANSOURCE INC COMMON STOCK	0.003%	94.767%
4373	GRAY TELEVISION INC COMMON STOCK	0.003%	94.769%
4374	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.772%
4375	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	94.774%
4376	TOYO SUISAN KAI	0.003%	94.777%
4377	ANIMA HOLDING S	0.003%	94.779%
4378	NN INC COMMON STOCK USD.01	0.003%	94.782%
4379	BOBST GROUP AG	0.003%	94.785%
4380	WALSIN LIHWA CO	0.003%	94.787%
4381	LATAM AIRLINES GROUP SP ADR ADR	0.003%	94.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.792%
4383	FED SIGNAL CORP	0.003%	94.795%
4384	INDEPENDENCE GR	0.003%	94.797%
4385	IMPERIAL METALS	0.003%	94.800%
4386	FNFV GROUP TRACKING STK USD.0001	0.003%	94.802%
4387	SHIONOGI & CO	0.003%	94.805%
4388	TURK SISE VE CA	0.003%	94.807%
4389	TOTO	0.003%	94.810%
4390	OKUMA CORP	0.003%	94.813%
4391	RATIONAL	0.003%	94.815%
4392	KYOWA EXEO CORP	0.003%	94.818%
4393	BANCO DE CHILE ADR ADR	0.003%	94.820%
4394	SABRE CORP COMMON STOCK USD.01	0.003%	94.823%
4395	VIA VAREJO SA	0.003%	94.825%
4396	PZU GR	0.003%	94.828%
4397	FABEGE AB	0.003%	94.830%
4398	TOWER SEMICONDU	0.003%	94.833%
4399	LYDALL INC COMMON STOCK USD.1	0.003%	94.835%
4400	WINBOND ELECTRO	0.003%	94.838%
4401	ASSURA PLC	0.003%	94.840%
4402	KORIAN	0.003%	94.843%
4403	MODINE MFG CO	0.003%	94.845%
4404	INDUSTRIAL & IN	0.003%	94.848%
4405	GREGGS PLC	0.003%	94.850%
4406	PLDT INC	0.003%	94.853%
4407	DAOU TECHNOLOGY	0.003%	94.856%
4408	BANCO SANTANDER	0.003%	94.858%
4409	CALLIDUS CAPITA	0.003%	94.861%
4410	RAKUTEN INC	0.003%	94.863%
4411	FOXCONN TECHNOL	0.003%	94.866%
4412	NIPPON GAS CO L	0.003%	94.868%
4413	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.871%
4414	CLOETTA AB B SH	0.003%	94.873%
4415	FISERV INC SR UNSECURED 06/20 2.7	0.003%	94.876%
4416	DAIRY CREST GRO	0.003%	94.878%
4417	TOKYU REIT INC	0.003%	94.881%
4418	GENUS PLC	0.003%	94.883%
4419	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.886%
4420	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.888%
4421	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	94.891%
4422	INDUSTRIAS CH S	0.002%	94.893%
4423	A2A SPA	0.002%	94.896%
4424	AIRPORTS OF THA	0.002%	94.898%
4425	MORGUARD REAL E	0.002%	94.901%
4426	HEIDELBERGER DR	0.002%	94.903%
4427	SAN MIGUEL CORP	0.002%	94.906%
4428	MEGACABLE HOLDI	0.002%	94.908%
4429	ONWARD KASHIYAM	0.002%	94.911%
4430	MYRIAD GENETICS	0.002%	94.913%
4431	ROBINSONS LAND	0.002%	94.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.002%	94.918%
4433	DATATEC	0.002%	94.921%
4434	MAHINDRA & MAHI	0.002%	94.923%
4435	ST JOE CO/THE COMMON STOCK	0.002%	94.926%
4436	CITY DEVELOPMEN	0.002%	94.928%
4437	HOTA INDUSTRIAL	0.002%	94.931%
4438	ST GALLER KTBK	0.002%	94.933%
4439	SENSHU IKEDA HL	0.002%	94.935%
4440	POLY HONG KONG	0.002%	94.938%
4441	AKER ASA	0.002%	94.940%
4442	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	94.943%
4443	KAYABA INDUSTRY	0.002%	94.945%
4444	SINOTRANS LIMIT	0.002%	94.948%
4445	ADVANCED INFO S	0.002%	94.950%
4446	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	94.953%
4447	HOME PRODUCT CE	0.002%	94.955%
4448	ELECTA AB B SHS	0.002%	94.958%
4449	WIENER STAEDTIS	0.002%	94.960%
4450	AZIMUT HOLDOING	0.002%	94.963%
4451	SAN IN GODO BAN	0.002%	94.965%
4452	WESTPAC BANKING	0.002%	94.968%
4453	NACHI-FUJIKOSHI	0.002%	94.970%
4454	NOLATO AB	0.002%	94.973%
4455	TURKIYE HALK	0.002%	94.975%
4456	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.002%	94.977%
4457	KRONES AG	0.002%	94.980%
4458	JERONIMO MARTIN	0.002%	94.982%
4459	THAI MILITARY B	0.002%	94.985%
4460	H&E EQUIPMENT S	0.002%	94.987%
4461	WHITEHAVEN COAL	0.002%	94.990%
4462	MEGMILK SNOW BR	0.002%	94.992%
4463	DEWAN HOUSING F	0.002%	94.995%
4464	COSMAX INC	0.002%	94.997%
4465	KINDEN CORPORAT	0.002%	95.000%
4466	BANK DANAMON PT	0.002%	95.002%
4467	AICA KOGYO CO	0.002%	95.005%
4468	GUESS? INC COMMON STOCK USD.01	0.002%	95.007%
4469	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.002%	95.009%
4470	MARUI CO	0.002%	95.012%
4471	PAZ OIL CO LTD	0.002%	95.014%
4472	SINOPEC ENGINEE	0.002%	95.017%
4473	OAO ROSNEFT OIL	0.002%	95.019%
4474	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.002%	95.022%
4475	MRF LTD	0.002%	95.024%
4476	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.027%
4477	SINO LAND CO	0.002%	95.029%
4478	AK STEEL HOLDIN	0.002%	95.031%
4479	HUNTING PLC	0.002%	95.034%
4480	GLAXOSMITHKLINE	0.002%	95.036%
4481	AIR NEW ZEALAND	0.002%	95.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	LUPIN LTD	0.002%	95.041%
4483	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.002%	95.044%
4484	BR MALLS PARTIC	0.002%	95.046%
4485	TURK HAVA YOLLA	0.002%	95.049%
4486	RYOHIN KEIKAKU	0.002%	95.051%
4487	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	95.053%
4488	POSTNL	0.002%	95.056%
4489	ZHUZHOU CSR TIM	0.002%	95.058%
4490	ASIA CEMENT	0.002%	95.061%
4491	KING YUAN ELECT	0.002%	95.063%
4492	NINTENDO CO	0.002%	95.066%
4493	HEIWA CORP	0.002%	95.068%
4494	UNIMICRON TECHN	0.002%	95.070%
4495	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	95.073%
4496	GRANITE OIL COR	0.002%	95.075%
4497	ENDEAVOUR SILVE	0.002%	95.078%
4498	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	95.080%
4499	SIME DARBY BHD	0.002%	95.083%
4500	ALIOR BANK SA	0.002%	95.085%
4501	TAIWAN BUSINESS	0.002%	95.087%
4502	TAIWAN FERTILIZ	0.002%	95.090%
4503	DUSKIN CO LTD	0.002%	95.092%
4504	JENOPTIK AG	0.002%	95.095%
4505	AAON INC COMMON STOCK USD.004	0.002%	95.097%
4506	WONIK IPS CO LT	0.002%	95.099%
4507	CHINA AIRLINES	0.002%	95.102%
4508	VTECH HLDGS	0.002%	95.104%
4509	CHINA RESOURCES	0.002%	95.107%
4510	DAETWYLER HOLDI	0.002%	95.109%
4511	AU OPTRONICS CORP SPON ADR ADR	0.002%	95.111%
4512	STEEL AUTHORITY	0.002%	95.114%
4513	LINDT & SPRUENG	0.002%	95.116%
4514	CROWN LTD.	0.002%	95.119%
4515	TATA GLOBAL	0.002%	95.121%
4516	ORGANIZACI SORI	0.002%	95.124%
4517	KOKUYO CO	0.002%	95.126%
4518	CHINA OILFIELD	0.002%	95.128%
4519	DYNEGY INC COMMON STOCK USD.01	0.002%	95.131%
4520	DOMINOS PIZZA E	0.002%	95.133%
4521	BAIC MOTOR CORP	0.002%	95.136%
4522	EMAMI LTD	0.002%	95.138%
4523	TONGAAT-HULETT	0.002%	95.140%
4524	ORION CORP	0.002%	95.143%
4525	TSGO SUN HOLDI	0.002%	95.145%
4526	INSPERITY INC	0.002%	95.148%
4527	ABIOMED INC COMMON STOCK USD.01	0.002%	95.150%
4528	CHINA RAILWAY G	0.002%	95.152%
4529	UTD ENGINEERS	0.002%	95.155%
4530	OCI COMPANY LTD	0.002%	95.157%
4531	WESTAMERICA BANCORPORATION COMMON STOCK	0.002%	95.160%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	FUYO GENERAL LE	0.002%	95.162%
4533	COCA-COLA EUROP	0.002%	95.164%
4534	H.I.S.CO	0.002%	95.167%
4535	ANDREW PELLER-A	0.002%	95.169%
4536	MERCIALYS	0.002%	95.171%
4537	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.002%	95.174%
4538	PIGEON CORP	0.002%	95.176%
4539	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	95.179%
4540	FORMOSA PLASTIC	0.002%	95.181%
4541	TODA CORP	0.002%	95.183%
4542	EDION CORP	0.002%	95.186%
4543	TOKIO MARINE HO	0.002%	95.188%
4544	POLYPIPE GROUP	0.002%	95.191%
4545	ALKERMES PLC	0.002%	95.193%
4546	ALUMINA LTD-SPO	0.002%	95.195%
4547	PETROCHINA COMP	0.002%	95.198%
4548	MIZRAHI TEFAHOT	0.002%	95.200%
4549	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.002%	95.202%
4550	GLOVIS	0.002%	95.205%
4551	SIEGFRIED HOLDI	0.002%	95.207%
4552	CHIN-POON INDL	0.002%	95.210%
4553	HINDUSTAN LEVER	0.002%	95.212%
4554	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.002%	95.214%
4555	ATEA ASA	0.002%	95.217%
4556	EVA AIRWAYS	0.002%	95.219%
4557	SHUI ON LAND LT	0.002%	95.221%
4558	REUNERT	0.002%	95.224%
4559	SHIMA SEIKI MFG	0.002%	95.226%
4560	MONCLER SPA	0.002%	95.228%
4561	TRICO BANCSHARES COMMON STOCK	0.002%	95.231%
4562	UTD INTEGRATION	0.002%	95.233%
4563	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.236%
4564	JG SUMMIT HLDGS	0.002%	95.238%
4565	BEFIMMO SCA	0.002%	95.240%
4566	PRIMARY HEALTH	0.002%	95.243%
4567	NOS SGPS	0.002%	95.245%
4568	U-MING MARINE	0.002%	95.247%
4569	YAMATO KOGYO CO	0.002%	95.250%
4570	KINPO ELECTRONI	0.002%	95.252%
4571	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.254%
4572	MACRONIX INTERN	0.002%	95.257%
4573	PANALPINA WELT	0.002%	95.259%
4574	TOKYO ELEC POWE	0.002%	95.262%
4575	PROTO LABS INC COMMON STOCK USD.001	0.002%	95.264%
4576	ST MODWEN PROPS	0.002%	95.266%
4577	SHIMAMURA CO	0.002%	95.269%
4578	ABERCROMBIE & F	0.002%	95.271%
4579	CUMMINS INDIA	0.002%	95.273%
4580	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.276%
4581	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	TOHO GAS CO	0.002%	95.280%
4583	CIELO SA	0.002%	95.283%
4584	FIELMANN AG	0.002%	95.285%
4585	NHN ENTERTAINME	0.002%	95.287%
4586	SSAB SVENSKT ST	0.002%	95.290%
4587	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.292%
4588	BANREGIO GRUPO	0.002%	95.294%
4589	SPX CORP COMMON STOCK USD.01	0.002%	95.297%
4590	BORREGAARD ASA	0.002%	95.299%
4591	AIRBOSS OF AMER	0.002%	95.301%
4592	GT CAPITAL HOLD	0.002%	95.304%
4593	HALFORDS GROUP	0.002%	95.306%
4594	ESTACIO PARTICI	0.002%	95.308%
4595	NATL HOUSE INDL	0.002%	95.311%
4596	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	95.313%
4597	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.002%	95.315%
4598	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.318%
4599	GREENTOWN CHINA	0.002%	95.320%
4600	TARKETT SA	0.002%	95.322%
4601	TAIWAN UNION TE	0.002%	95.325%
4602	MATERION CORP COMMON STOCK	0.002%	95.327%
4603	FUKUOKA REIT CO	0.002%	95.329%
4604	PRESIDENT CHAIN	0.002%	95.332%
4605	KENDA RUBBER IN	0.002%	95.334%
4606	WT MICROELECTRO	0.002%	95.336%
4607	SAWAI PHARM CO	0.002%	95.339%
4608	ESPRIT HOLDINGS	0.002%	95.341%
4609	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.343%
4610	UTD STATES CELL	0.002%	95.346%
4611	COMSYS HOLDINGS	0.002%	95.348%
4612	NTHN STAR RES L	0.002%	95.350%
4613	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.002%	95.353%
4614	TOMY CO LTD	0.002%	95.355%
4615	MERCER INTL INC	0.002%	95.357%
4616	HAVAS SA	0.002%	95.359%
4617	CHINA VANKE CO	0.002%	95.362%
4618	SEKISUI HOUSE R	0.002%	95.364%
4619	CAR INC	0.002%	95.366%
4620	GENTING MALAYSI	0.002%	95.369%
4621	BRF SA	0.002%	95.371%
4622	TAKKT AG	0.002%	95.373%
4623	MUSASHINO BANK	0.002%	95.376%
4624	SHINSEI BANK	0.002%	95.378%
4625	SERIA CO LTD	0.002%	95.380%
4626	PRIMAX ELECTRON	0.002%	95.383%
4627	IPSEN	0.002%	95.385%
4628	NAVIGANT CONSUL	0.002%	95.387%
4629	KING'S TOWN BAN	0.002%	95.389%
4630	BROOKFIELD OFFI	0.002%	95.392%
4631	K12 INC COMMON STOCK USD.0001	0.002%	95.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	DIASORIN SPA EU	0.002%	95.396%
4633	CALAVO GROWERS INC COMMON STOCK USD.001	0.002%	95.399%
4634	ANGLOVAAL MININ	0.002%	95.401%
4635	THAI UNION GROU	0.002%	95.403%
4636	Ayala Land Inc	0.002%	95.406%
4637	KAP IND HLDG LT	0.002%	95.408%
4638	TOKYO SEIMITSU	0.002%	95.410%
4639	TVS MOTOR CO	0.002%	95.412%
4640	TOKAI RIKA CO	0.002%	95.415%
4641	TELECOM ITALIA	0.002%	95.417%
4642	AUROBINDO PHARM	0.002%	95.419%
4643	USS CO. LTD.	0.002%	95.422%
4644	ADITYA BIRLA NU	0.002%	95.424%
4645	COSAN SA INDUST	0.002%	95.426%
4646	SHIP HEALTHCARE	0.002%	95.428%
4647	AEROVIRONMENT I	0.002%	95.431%
4648	AMOREPACIFIC-NE	0.002%	95.433%
4649	VALOR CO LTD	0.002%	95.435%
4650	CANON MARKETING	0.002%	95.438%
4651	KUMBA IRON ORE	0.002%	95.440%
4652	LEROY SEAFOOD G	0.002%	95.442%
4653	TREX COMPANY INC COMMON STOCK USD.01	0.002%	95.444%
4654	TOBU RAILWAY CO	0.002%	95.447%
4655	TONGDA GROUP HL	0.002%	95.449%
4656	JUROKU BANK	0.002%	95.451%
4657	HARGREAVES LANS	0.002%	95.454%
4658	HYAKUGO BANK(10	0.002%	95.456%
4659	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.458%
4660	IMMOFINANZ IMMO	0.002%	95.460%
4661	HAP SENG CONSOL	0.002%	95.463%
4662	SANOMA OYJ	0.002%	95.465%
4663	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.002%	95.467%
4664	STARTS CORP INC	0.002%	95.469%
4665	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.472%
4666	CHINA CONCH VEN	0.002%	95.474%
4667	MISUMI CORPORAT	0.002%	95.476%
4668	PAN OCEAN CO	0.002%	95.479%
4669	CHINA PACIFIC I	0.002%	95.481%
4670	TCC HONG KONG C	0.002%	95.483%
4671	INTERRENT REAL	0.002%	95.485%
4672	KIMBERLY CLARK	0.002%	95.488%
4673	CONZZETA AG	0.002%	95.490%
4674	OKASAN SECURITI	0.002%	95.492%
4675	LUXOTTICA GROUP	0.002%	95.494%
4676	MAKALOTIndustr	0.002%	95.497%
4677	BIZLINK HOLDING	0.002%	95.499%
4678	SCIENTIFIC GAME	0.002%	95.501%
4679	KADANT INC COMMON STOCK USD.01	0.002%	95.503%
4680	MARCUS CORP	0.002%	95.506%
4681	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	TEC CORPORATION	0.002%	95.510%
4683	OPHIR ENERGY PL	0.002%	95.512%
4684	INVESTMENT TECH	0.002%	95.515%
4685	ABAXIS INC COMMON STOCK	0.002%	95.517%
4686	DUZONBIZON CO L	0.002%	95.519%
4687	JB HI-FI	0.002%	95.521%
4688	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.002%	95.524%
4689	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.526%
4690	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	95.528%
4691	MAN WAH HOLDING	0.002%	95.530%
4692	KOTAK MAHINDRA	0.002%	95.533%
4693	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.535%
4694	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.002%	95.537%
4695	FUKUYAMA TRANSP	0.002%	95.539%
4696	SAUL CENTERS INC REIT USD.01	0.002%	95.542%
4697	MACQUARIE MEXIC	0.002%	95.544%
4698	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.546%
4699	SIXT AG	0.002%	95.548%
4700	COLOPLAST AS	0.002%	95.551%
4701	DIGI.COM BHD	0.002%	95.553%
4702	MELEXIS	0.002%	95.555%
4703	OBARA CORP	0.002%	95.557%
4704	BAJAJ AUTO LTD	0.002%	95.560%
4705	U-BLOX AG	0.002%	95.562%
4706	SAMSUNG ELECTRO	0.002%	95.564%
4707	MATSUMOTOKIYOSH	0.002%	95.566%
4708	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.002%	95.569%
4709	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.571%
4710	BIOCON	0.002%	95.573%
4711	TATNEFT PAO SPONSORED ADR ADR	0.002%	95.575%
4712	MARFRIG GLOBAL	0.002%	95.577%
4713	ANSALDO STS SPA	0.002%	95.580%
4714	LINDAB INTL AB	0.002%	95.582%
4715	OTSUKA HLDGS CO	0.002%	95.584%
4716	COSTAR GROUP INC COMMON STOCK USD.01	0.002%	95.586%
4717	ITO EN	0.002%	95.589%
4718	JUMBO SA	0.002%	95.591%
4719	EMS-CHEMIE HLDG	0.002%	95.593%
4720	ATHENAHEALTH IN	0.002%	95.595%
4721	PETRA DIAMONDS	0.002%	95.597%
4722	COLGATE-PALM (I	0.002%	95.600%
4723	SYSMEX CORP	0.002%	95.602%
4724	TRANSPORT INTL	0.002%	95.604%
4725	FUJI MACHINE MF	0.002%	95.606%
4726	KEIO CORP	0.002%	95.609%
4727	CHIPOTLE MEXICA	0.002%	95.611%
4728	YAGEO CORP	0.002%	95.613%
4729	HUBER & SUHNER	0.002%	95.615%
4730	NIHON UNISYS	0.002%	95.617%
4731	SAF-HOLLAND SA	0.002%	95.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	DAIO PAPER CORP	0.002%	95.622%
4733	AUSNET SERVICES	0.002%	95.624%
4734	CyberAgent, Inc	0.002%	95.626%
4735	TELECOM PLUS	0.002%	95.629%
4736	DEUTZ AG	0.002%	95.631%
4737	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.633%
4738	MINDTREE LTD	0.002%	95.635%
4739	UACJ CORP	0.002%	95.637%
4740	KIWI PROPERTY G	0.002%	95.640%
4741	SUNTORY BEVERAG	0.002%	95.642%
4742	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	95.644%
4743	BANK MILLENIUM	0.002%	95.646%
4744	GRAND PACIF PET	0.002%	95.648%
4745	TRAVELSKY TECHN	0.002%	95.651%
4746	L&T FINANCE HOL	0.002%	95.653%
4747	TOD'S SPA	0.002%	95.655%
4748	ZAKLADY METALI	0.002%	95.657%
4749	FELCOR LODGING	0.002%	95.659%
4750	SANFILIPPO(JOHN	0.002%	95.662%
4751	VAKRANGEE LTD	0.002%	95.664%
4752	WPT INDUSTRIAL	0.002%	95.666%
4753	PHH CORP COMMON STOCK USD.01	0.002%	95.668%
4754	SEVERSTAL GDR REG S GDR	0.002%	95.670%
4755	ZCL COMPOSITES	0.002%	95.673%
4756	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.675%
4757	IMERYS SA	0.002%	95.677%
4758	ENGIE BRASIL SA	0.002%	95.679%
4759	SHINMAYWA INDS	0.002%	95.681%
4760	CHINA LESSO GRO	0.002%	95.683%
4761	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.686%
4762	SIAM CITY CEMEN	0.002%	95.688%
4763	EXIDE INDUSTRIE	0.002%	95.690%
4764	HAITIAN INTL HL	0.002%	95.692%
4765	LONG CHEN PAPER	0.002%	95.694%
4766	DE'LONGHI SPA	0.002%	95.697%
4767	SEMEN GRESIK	0.002%	95.699%
4768	TEMBEC INC	0.002%	95.701%
4769	LAMAR ADVERTISING CO A REIT USD.001	0.002%	95.703%
4770	AEON MALL CO LT	0.002%	95.705%
4771	MITAC HOLDINGS	0.002%	95.707%
4772	PARADE TECHNOLO	0.002%	95.710%
4773	EPISTAR CORP	0.002%	95.712%
4774	GIMV NV	0.002%	95.714%
4775	NIHON M&A CENTE	0.002%	95.716%
4776	FLIGHT CENTRE L	0.002%	95.718%
4777	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.002%	95.720%
4778	XEROX CORP 4.07	0.002%	95.723%
4779	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.725%
4780	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	95.727%
4781	MEDIPAL HOLDING	0.002%	95.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	95.731%
4783	CHARGEURS SA	0.002%	95.734%
4784	FUGRO NV-CVA	0.002%	95.736%
4785	MONMOUTH REAL E	0.002%	95.738%
4786	ELITE MATERIAL	0.002%	95.740%
4787	SHIMADZU CORP	0.002%	95.742%
4788	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.744%
4789	CHINA GEN PLAST	0.002%	95.746%
4790	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.749%
4791	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.751%
4792	CORBY SPIRIT AN	0.002%	95.753%
4793	PC CONNECTION	0.002%	95.755%
4794	HUFVUDSTADEN AB	0.002%	95.757%
4795	INDUSIND BANK	0.002%	95.759%
4796	INTERCONEXION E	0.002%	95.762%
4797	WOWPRIME CORP	0.002%	95.764%
4798	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.766%
4799	BHARAT PETROL C	0.002%	95.768%
4800	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.770%
4801	CHINA ZHONGWANG	0.002%	95.772%
4802	JARDINE CYCLE	0.002%	95.774%
4803	DOOSAN INFRACOR	0.002%	95.777%
4804	SHIP FINANCE IN	0.002%	95.779%
4805	SIMPLO TECHNOLO	0.002%	95.781%
4806	TUNG HO STEEL E	0.002%	95.783%
4807	SA CORP REAL ES	0.002%	95.785%
4808	NAGACORP LTD	0.002%	95.787%
4809	FIRST NATIONAL	0.002%	95.789%
4810	SSP GROUP PLC	0.002%	95.792%
4811	DCM JAPAN HOLDI	0.002%	95.794%
4812	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	95.796%
4813	CIMPRESS NV	0.002%	95.798%
4814	FULLSHARE HOLDI	0.002%	95.800%
4815	POLSKIE GORNICI	0.002%	95.802%
4816	BANCO COMERCIAL	0.002%	95.804%
4817	DEUTSCHE EUROSH	0.002%	95.806%
4818	TONG YANG INDUS	0.002%	95.809%
4819	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	95.811%
4820	ACADIAN TIMBER	0.002%	95.813%
4821	EMEMORY TECHNOL	0.002%	95.815%
4822	SIDERURGICA NAC	0.002%	95.817%
4823	ALM. BRAND	0.002%	95.819%
4824	SYNTEL INC COMMON STOCK	0.002%	95.821%
4825	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.002%	95.823%
4826	WEST CORP COMMON STOCK USD.001	0.002%	95.825%
4827	MAGELLAN FINANC	0.002%	95.828%
4828	WACKER CONSTRU	0.002%	95.830%
4829	ZHAOJIN MINING	0.002%	95.832%
4830	AEON REIT INVES	0.002%	95.834%
4831	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	MITSUBISHI TANA	0.002%	95.838%
4833	SLATE RETAIL RE	0.002%	95.840%
4834	GLOBAL NET LEASE INC REIT USD.01	0.002%	95.842%
4835	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.844%
4836	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.847%
4837	CHINA EVERBRIGH	0.002%	95.849%
4838	DERICHEBOURG	0.002%	95.851%
4839	AIR FRANCE-KLM	0.002%	95.853%
4840	HARMONY GOLD MN	0.002%	95.855%
4841	TOYOTA BOSHOKU	0.002%	95.857%
4842	GANNETT CO INC COMMON STOCK	0.002%	95.859%
4843	BLUEBIRD BIO IN	0.002%	95.861%
4844	MANHATTAN ASSOC	0.002%	95.863%
4845	KOREA ELEC POWE	0.002%	95.865%
4846	ITOCHU TECHNO S	0.002%	95.868%
4847	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	95.870%
4848	INFICON HOLDING	0.002%	95.872%
4849	CHOW SANG SANG	0.002%	95.874%
4850	AMBEV SA ADR ADR	0.002%	95.876%
4851	MARICO LTD	0.002%	95.878%
4852	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.002%	95.880%
4853	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.882%
4854	HAMBORNER AG	0.002%	95.884%
4855	OVS SPA	0.002%	95.886%
4856	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.888%
4857	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.891%
4858	IMP DEL DES Y E	0.002%	95.893%
4859	KOLON INDUSTRIE	0.002%	95.895%
4860	IRPC PUBLIC CO	0.002%	95.897%
4861	BALKRISHNA INDS	0.002%	95.899%
4862	TOKAI TOKYO SEC	0.002%	95.901%
4863	DEBENHAMS	0.002%	95.903%
4864	KEMET CORP	0.002%	95.905%
4865	VIDRALA S.A.	0.002%	95.907%
4866	PHARMERICA CORP COMMON STOCK USD.01	0.002%	95.909%
4867	MGP INGREDIENTS INC COMMON STOCK	0.002%	95.911%
4868	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.913%
4869	FRUTAROM	0.002%	95.916%
4870	TRAVELPORT WORL	0.002%	95.918%
4871	RAMCO-GERSHENSO	0.002%	95.920%
4872	HYPERMARCAS SA	0.002%	95.922%
4873	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.924%
4874	FUTURE LAND DEV	0.002%	95.926%
4875	KELLER GROUP	0.002%	95.928%
4876	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	95.930%
4877	RITEK INC	0.002%	95.932%
4878	BCO BILBAO VIZC	0.002%	95.934%
4879	KEIHIN ELEC EXP	0.002%	95.936%
4880	CHINA GALAXY SE	0.002%	95.938%
4881	SINO-AMERICAN S	0.002%	95.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	HOMESTREET INC COMMON STOCK	0.002%	95.942%
4883	CRAMO OYJ B SHS	0.002%	95.945%
4884	PGT INC	0.002%	95.947%
4885	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.002%	95.949%
4886	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.951%
4887	METROPOLITAN BA	0.002%	95.953%
4888	LG HAUSYS LTD	0.002%	95.955%
4889	OKUMURA CORP	0.002%	95.957%
4890	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.959%
4891	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.002%	95.961%
4892	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	95.963%
4893	C.P. ALL PCL-FG	0.002%	95.965%
4894	INVERSIONES AGU	0.002%	95.967%
4895	NIPPON STEEL	0.002%	95.969%
4896	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	95.971%
4897	VASTNED RETAIL	0.002%	95.973%
4898	JAPAN STEEL WOR	0.002%	95.975%
4899	DREAM INDUSTRIA	0.002%	95.977%
4900	RHONE-KLINIKUM	0.002%	95.979%
4901	BRINKER INTL IN	0.002%	95.981%
4902	Rocky Mountain	0.002%	95.984%
4903	SIAS SPA	0.002%	95.986%
4904	TISCO FINANCIAL	0.002%	95.988%
4905	BETSSON AB	0.002%	95.990%
4906	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.002%	95.992%
4907	GUDANG GARAM(PE	0.002%	95.994%
4908	SINGAPORE TECH	0.002%	95.996%
4909	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.998%
4910	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.000%
4911	GPO IND BIMBO	0.002%	96.002%
4912	SHANDONG WEIGAO	0.002%	96.004%
4913	SUMITOMO WAREHO	0.002%	96.006%
4914	KOMORI CORPORAT	0.002%	96.008%
4915	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	96.010%
4916	ENGINEERS INDIA	0.002%	96.012%
4917	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	96.014%
4918	CIE AUTOMOTIVE	0.002%	96.016%
4919	REGIS RESOURCES	0.002%	96.018%
4920	ANALOGIC CORP	0.002%	96.020%
4921	TAIWAN STYRENE	0.002%	96.022%
4922	FAR EAST INTL B	0.002%	96.024%
4923	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	96.026%
4924	HYUNDAI MIPO DO	0.002%	96.028%
4925	JIANGSU EXPRESS	0.002%	96.030%
4926	AVANGRID INC COMMON STOCK USD.01	0.002%	96.032%
4927	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.034%
4928	CROMWELL PROPER	0.002%	96.036%
4929	TOYO INK MFG CO	0.002%	96.038%
4930	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.040%
4931	KOREA ZINC	0.002%	96.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	SUPERGROUP PLC	0.002%	96.044%
4933	BAJAJ AUTO	0.002%	96.046%
4934	COEUR MINING IN	0.002%	96.049%
4935	OM ASSET MANAGE	0.002%	96.051%
4936	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.053%
4937	MILLENNIUM&COPT	0.002%	96.055%
4938	JM FINANCIAL	0.002%	96.057%
4939	PACIFIC BASIN S	0.002%	96.059%
4940	TOMTOM NV	0.002%	96.061%
4941	KANDENKO CO	0.002%	96.063%
4942	POWER GRID CORP	0.002%	96.065%
4943	FASTIGHETS AB B	0.002%	96.067%
4944	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.069%
4945	HAITONG INTL SE	0.002%	96.071%
4946	THERATECHNOLOGI	0.002%	96.073%
4947	ANRITSU CORP	0.002%	96.075%
4948	PARMALAT S.P.A	0.002%	96.077%
4949	DOMINO'S PIZZA	0.002%	96.079%
4950	ITOHAM YONEKYU	0.002%	96.081%
4951	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	96.083%
4952	HERO HONDA	0.002%	96.085%
4953	EXEDY CORP	0.002%	96.087%
4954	XINYI SOLAR HOL	0.002%	96.089%
4955	BANK OF BARODA	0.002%	96.091%
4956	SERCOMM CORP	0.002%	96.093%
4957	ROCHE HOLDING A	0.002%	96.095%
4958	CD PROJEKT SA	0.002%	96.097%
4959	JC DECAUX SA	0.002%	96.099%
4960	BALFOUR BEATTY	0.002%	96.101%
4961	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	96.103%
4962	IREN SPA	0.002%	96.105%
4963	KANGWON LAND IN	0.002%	96.107%
4964	KOMERI CO	0.002%	96.109%
4965	GENESCO INC COMMON STOCK USD1.0	0.002%	96.111%
4966	ROUND ONE CORP	0.002%	96.113%
4967	SCORPIO TANKERS	0.002%	96.114%
4968	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	96.116%
4969	SEABRIDGE GOLD	0.002%	96.118%
4970	DULUXGROUP LTD	0.002%	96.120%
4971	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.122%
4972	CELLTRION INC K	0.002%	96.124%
4973	HYAKUJUSHI BANK	0.002%	96.126%
4974	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.128%
4975	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	96.130%
4976	ASCOM HOLDING A	0.002%	96.132%
4977	BONDUELLE SCA	0.002%	96.134%
4978	NAMPAK LTD.	0.002%	96.136%
4979	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.002%	96.138%
4980	CAPCOM CO	0.002%	96.140%
4981	MARUICHI STL TU	0.002%	96.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	RATHBONE BROTHE	0.002%	96.144%
4983	ALLIED GROUP LT	0.002%	96.146%
4984	GLOBE TELECOM I	0.002%	96.148%
4985	SEBFCORP MARINE	0.002%	96.150%
4986	RELO HOLDINGS I	0.002%	96.152%
4987	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.002%	96.154%
4988	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	96.156%
4989	MAINFREIGHT LTD	0.002%	96.158%
4990	ETERNAL CHEMICA	0.002%	96.160%
4991	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.162%
4992	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.164%
4993	K WAH INTL HLDG	0.002%	96.166%
4994	H. LUNDBECK A/S	0.002%	96.167%
4995	MORGUARD CORP	0.002%	96.169%
4996	ADVANCED	0.002%	96.171%
4997	AVICHINA INDUST	0.002%	96.173%
4998	CENTRAL GLASS C	0.002%	96.175%
4999	FCC CO LTD	0.002%	96.177%
5000	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	96.179%
5001	SKC CO	0.002%	96.181%
5002	BARR(A.G.)	0.002%	96.183%
5003	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.185%
5004	ALK-ABELLO A/S	0.002%	96.187%
5005	SHIKOKU ELEC PO	0.002%	96.189%
5006	Mobistar SA	0.002%	96.191%
5007	PUBLICIS GROUPE	0.002%	96.193%
5008	NIHON KOHDEN CO	0.002%	96.195%
5009	CONNECTONE BANCORP INC COMMON STOCK	0.002%	96.197%
5010	BELLUNA CO.LTD	0.002%	96.199%
5011	HITACHI ZOSEN C	0.002%	96.200%
5012	BIC CAMERA INC.	0.002%	96.202%
5013	BECHTLE AG	0.002%	96.204%
5014	EFG INTERNATION	0.002%	96.206%
5015	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.208%
5016	KISSEI PHARM CO	0.002%	96.210%
5017	CHORUS LIMITED	0.002%	96.212%
5018	FORTUNE R/EST I	0.002%	96.214%
5019	MID REIT INC	0.002%	96.216%
5020	PARKWAY INC REIT USD.001	0.002%	96.218%
5021	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.220%
5022	PARK STERLING CORP COMMON STOCK USD.01	0.002%	96.222%
5023	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.224%
5024	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.226%
5025	AIMIA INC	0.002%	96.227%
5026	SINGAPORE EXCHA	0.002%	96.229%
5027	FENG TAY ENTRPR	0.002%	96.231%
5028	CORONATION FUND	0.002%	96.233%
5029	HANSSEM CO	0.002%	96.235%
5030	EZAKI GLICO CO	0.002%	96.237%
5031	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.241%
5033	EI TOWERS SPA	0.002%	96.243%
5034	DON QUIJOTE	0.002%	96.245%
5035	SLEEP COUNTRY C	0.002%	96.247%
5036	ARCELIK AS	0.002%	96.249%
5037	DRAEGERWERK AG	0.002%	96.250%
5038	KOMAX HOLDING A	0.002%	96.252%
5039	F E CONSORTM IN	0.002%	96.254%
5040	FRESENIUS MEDIC	0.002%	96.256%
5041	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.258%
5042	OGAKI KYORITSU	0.002%	96.260%
5043	LADBROKES PLC	0.002%	96.262%
5044	CHUNGHWA TELECO	0.002%	96.264%
5045	SP PLUS CORP COMMON STOCK USD.001	0.002%	96.266%
5046	PTC INC COMMON STOCK USD.01	0.002%	96.268%
5047	TSRC CORP	0.002%	96.270%
5048	KOA CORPORATION	0.002%	96.271%
5049	ATLANTICA YIELD	0.002%	96.273%
5050	TOPCO SCIENTIFI	0.002%	96.275%
5051	INDIA INFOLINE	0.002%	96.277%
5052	BANK OF INDIA C	0.002%	96.279%
5053	INTERROLL HOLDI	0.002%	96.281%
5054	EXPRESS INC COMMON STOCK	0.002%	96.283%
5055	MUTHOOT FINANCE	0.002%	96.285%
5056	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.287%
5057	CHINA DONGXIANG	0.002%	96.289%
5058	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.290%
5059	FIRST BANCORP/NC COMMON STOCK	0.002%	96.292%
5060	HANNSTAR DISPLA	0.002%	96.294%
5061	CORETRONICS COR	0.002%	96.296%
5062	MULTIPLAN EMPRE	0.002%	96.298%
5063	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.300%
5064	CPFL ENERGIA SA	0.002%	96.302%
5065	NCC LTD/INDIA	0.002%	96.304%
5066	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	96.306%
5067	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	96.307%
5068	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.309%
5069	KIWOOM SECURITI	0.002%	96.311%
5070	HEMFOSA FASTIGH	0.002%	96.313%
5071	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.315%
5072	KCE ELECTRONICS	0.002%	96.317%
5073	MOBIMO HLDG AG	0.002%	96.319%
5074	LISI	0.002%	96.321%
5075	ORANGE SPON ADR ADR	0.002%	96.323%
5076	KUMHO TIRE CO	0.002%	96.324%
5077	PERPETUAL TST A	0.002%	96.326%
5078	GRENDENE SA	0.002%	96.328%
5079	TAICHUNG	0.002%	96.330%
5080	PETKIM	0.002%	96.332%
5081	SECURITY BANK C	0.002%	96.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.336%
5083	ALL NIPPON AIRW	0.002%	96.338%
5084	TELEFONICA BRASIL ADR ADR	0.002%	96.340%
5085	ULTIMATE	0.002%	96.341%
5086	SHOWA CORP	0.002%	96.343%
5087	MINMETALS RES	0.002%	96.345%
5088	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	96.347%
5089	CHAMPION REAL E	0.002%	96.349%
5090	TELEFONICA DE E	0.002%	96.351%
5091	UNI-PRESIDENT C	0.002%	96.353%
5092	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.355%
5093	JINRO LTD	0.002%	96.356%
5094	ASAHI INTECC CO	0.002%	96.358%
5095	SUMITOMO MITSUI	0.002%	96.360%
5096	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.362%
5097	BEZEQ ISRAEL TE	0.002%	96.364%
5098	TASSAL GROUP	0.002%	96.366%
5099	DIAMOND OFFSHOR	0.002%	96.368%
5100	SEIBU HOLDINGS	0.002%	96.369%
5101	CALIFORNIA WATE	0.002%	96.371%
5102	INDUTRADE AB	0.002%	96.373%
5103	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.375%
5104	CHINA TRAVEL IN	0.002%	96.377%
5105	MATAHARI DEPART	0.002%	96.379%
5106	AGFA GEVAERT NV	0.002%	96.381%
5107	STRIDES ARCOLAB	0.002%	96.383%
5108	RPC INC COMMON STOCK USD.1	0.002%	96.384%
5109	CAHYA MATA SARA	0.002%	96.386%
5110	ITEQ CORP	0.002%	96.388%
5111	RPX CORP COMMON STOCK USD.0001	0.002%	96.390%
5112	GENTING INTERNA	0.002%	96.392%
5113	AUTOGRILL SPA	0.002%	96.394%
5114	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.396%
5115	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.397%
5116	GUOTAI JUNAN IN	0.002%	96.399%
5117	SK CHEMICALS	0.002%	96.401%
5118	TXC CORPN	0.002%	96.403%
5119	BARITO PAC TBK	0.002%	96.405%
5120	ESURE GROUP PLC	0.002%	96.407%
5121	BEACH PETROLEUM	0.002%	96.409%
5122	ZARDOYA-OTIS	0.002%	96.410%
5123	KITZ CORPORATIO	0.002%	96.412%
5124	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.414%
5125	ACTUA CORP COMMON STOCK USD.001	0.002%	96.416%
5126	SENKO CO	0.002%	96.418%
5127	GS ENGINEERING	0.002%	96.420%
5128	CAPITAL SECURIT	0.002%	96.422%
5129	SHINKO ELEC IND	0.002%	96.423%
5130	YUZHOU PROPERTI	0.002%	96.425%
5131	INMOBILIARIA CO	0.002%	96.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	LIVANOVA PLC	0.002%	96.429%
5133	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.431%
5134	EDELWEISS FIN S	0.002%	96.433%
5135	ZEE ENTERTAIN E	0.002%	96.435%
5136	JUST EAT PLC	0.002%	96.436%
5137	PROSEGUR CIA DE	0.002%	96.438%
5138	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.440%
5139	NEWALTA INC	0.002%	96.442%
5140	ACC LIMITED	0.002%	96.444%
5141	METROPOLE TV-(M	0.002%	96.446%
5142	NAN YA PRINTED	0.002%	96.447%
5143	ENQUEST PLC	0.002%	96.449%
5144	AVON PRODUCTS I	0.002%	96.451%
5145	PERLIS PLANTATI	0.002%	96.453%
5146	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	96.455%
5147	GMP CAPITAL COR	0.002%	96.457%
5148	CHINA BLUECHEMI	0.002%	96.459%
5149	ACEA SPA	0.002%	96.460%
5150	EMP NAC ELECTRI	0.002%	96.462%
5151	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	96.464%
5152	ZZZPRIMA MEAT P	0.002%	96.466%
5153	TOOTSIE ROLL IN	0.002%	96.468%
5154	EVERLIGHT ELECT	0.002%	96.470%
5155	ORTHOFIX INTL N	0.002%	96.471%
5156	KANEMATSU CORP	0.002%	96.473%
5157	HEALTHCARE SERV	0.002%	96.475%
5158	VERITIV CORP COMMON STOCK USD.01	0.002%	96.477%
5159	LAIRD PLC	0.002%	96.479%
5160	RIETER HLDGS AG	0.002%	96.480%
5161	CHICONY ELECTRO	0.002%	96.482%
5162	GPO DE INVERSIO	0.002%	96.484%
5163	MYCRONIC AB	0.002%	96.486%
5164	AIA ENGINEERING	0.002%	96.488%
5165	NS SOLUTIONS CO	0.002%	96.490%
5166	SANFIRE RESOURC	0.002%	96.491%
5167	MAKINO MILLING	0.002%	96.493%
5168	GREE INC	0.002%	96.495%
5169	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	96.497%
5170	CIA SANEAMENTO	0.002%	96.499%
5171	TIM PARTICIPA	0.002%	96.501%
5172	PARKWAY LIFE RE	0.002%	96.502%
5173	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	96.504%
5174	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.506%
5175	RESORTTRUST INC	0.002%	96.508%
5176	INDO TAMBANGRAY	0.002%	96.510%
5177	CKD CORP	0.002%	96.511%
5178	LIPPO KARAWACI	0.002%	96.513%
5179	OPUS BANK	0.002%	96.515%
5180	NOBLE CORP PLC	0.002%	96.517%
5181	FUJITEC CO	0.002%	96.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.520%
5183	COCOKARA FINE H	0.002%	96.522%
5184	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.524%
5185	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.526%
5186	DIGNITY PLC	0.002%	96.528%
5187	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.529%
5188	CIECH SA	0.002%	96.531%
5189	CARSALES.COM LT	0.002%	96.533%
5190	ZENSHO CO LTD	0.002%	96.535%
5191	WD 40 CO COMMON STOCK USD.001	0.002%	96.537%
5192	EURONAV SA	0.002%	96.539%
5193	INWIDO AB	0.002%	96.540%
5194	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.542%
5195	CHAROEN PKPD-FG	0.002%	96.544%
5196	BIM BIRLESIK MA	0.002%	96.546%
5197	TECO ELEC&MACHI	0.002%	96.548%
5198	AEGION CORP COMMON STOCK USD.01	0.002%	96.549%
5199	DURATEX SA	0.002%	96.551%
5200	RPS GROUP PLC	0.002%	96.553%
5201	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.555%
5202	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.557%
5203	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	96.558%
5204	CHATHAM LODGING	0.002%	96.560%
5205	SEKISUI HOUSE	0.002%	96.562%
5206	ASATSU INC	0.002%	96.564%
5207	RESTAURANT GROU	0.002%	96.565%
5208	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.567%
5209	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	96.569%
5210	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.571%
5211	SPEEDWAY MOTORS	0.002%	96.573%
5212	CIPUTRA DEVELOP	0.002%	96.574%
5213	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.576%
5214	AIRASIA BHD	0.002%	96.578%
5215	SONIC CORP	0.002%	96.580%
5216	VERBUND AG	0.002%	96.581%
5217	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.583%
5218	BLACK DIAMOND G	0.002%	96.585%
5219	RELIANCE POWER	0.002%	96.587%
5220	CHENG LOONG	0.002%	96.589%
5221	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.590%
5222	CAPITARETAIL CH	0.002%	96.592%
5223	METALL ZUG AG	0.002%	96.594%
5224	HEALTHSTREAM INC COMMON STOCK	0.002%	96.596%
5225	NATURA COSMETIC	0.002%	96.597%
5226	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.599%
5227	TRUSCO NAKAYAMA	0.002%	96.601%
5228	YAHOO JAPAN COR	0.002%	96.603%
5229	THE NISSHIN OIL	0.002%	96.605%
5230	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.606%
5231	GREAT WALL ENTE	0.002%	96.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.610%
5233	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	96.612%
5234	ABACUS PROPERTY	0.002%	96.613%
5235	PETRONAS CHEMIC	0.002%	96.615%
5236	HANJIN KAL CORP	0.002%	96.617%
5237	GETAC TECHNOLOG	0.002%	96.619%
5238	CITIC RESOURCES	0.002%	96.620%
5239	JAPAN AVIATN EL	0.002%	96.622%
5240	SOMFY SA	0.002%	96.624%
5241	ASCOTT RESIDENC	0.002%	96.626%
5242	COHU INC COMMON STOCK USD1.0	0.002%	96.628%
5243	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.629%
5244	QUALYS INC COMMON STOCK USD.001	0.002%	96.631%
5245	LONKING HOLDING	0.002%	96.633%
5246	TOMRA SYSTEMS A	0.002%	96.635%
5247	ALS LTD	0.002%	96.636%
5248	INDIAN OIL CORP	0.002%	96.638%
5249	MORGUARD NORTH	0.002%	96.640%
5250	SQUARE ENIX HOL	0.002%	96.642%
5251	CALGON CARBON C	0.002%	96.643%
5252	ACACIA MINING	0.002%	96.645%
5253	AUSTEVOLL SEAFO	0.002%	96.647%
5254	SEIREN CO	0.002%	96.649%
5255	KANAMOTO CO LTD	0.002%	96.650%
5256	PEREGRINE HLDGS	0.002%	96.652%
5257	PREMIER INVESTM	0.002%	96.654%
5258	PETROFAC LTD	0.002%	96.656%
5259	KYORITSU MAINTA	0.002%	96.657%
5260	STELLA INTERNAT	0.002%	96.659%
5261	CJ E&M CORPORAT	0.002%	96.661%
5262	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.663%
5263	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.664%
5264	INDRA SISTEMAS	0.002%	96.666%
5265	MITSUBISHI LOGI	0.002%	96.668%
5266	APPLUS SERVICES	0.002%	96.670%
5267	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.671%
5268	KFORCE INC COMMON STOCK USD.01	0.002%	96.673%
5269	SAMSUNG SDS CO	0.002%	96.675%
5270	BERNER KTBK	0.002%	96.676%
5271	NANYA TECHNOLOG	0.002%	96.678%
5272	BANG & OLUFSEN	0.002%	96.680%
5273	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.682%
5274	FENNER	0.002%	96.683%
5275	JB FINANCIAL GR	0.002%	96.685%
5276	FINECOBANK BANC	0.002%	96.687%
5277	FINISH LINE INC	0.002%	96.689%
5278	MITSUBA CORP	0.002%	96.690%
5279	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.692%
5280	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.694%
5281	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	96.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	VAREX IMAGING CORP COMMON STOCK	0.002%	96.697%
5283	PT ANEKA TAMBAN	0.002%	96.699%
5284	CIA HERING	0.002%	96.701%
5285	SINGAPORE POST	0.002%	96.702%
5286	SKY NETWORK TEL	0.002%	96.704%
5287	DOOSAN CORP	0.002%	96.706%
5288	TRIGANO	0.002%	96.708%
5289	HCI GROUP INC COMMON STOCK	0.002%	96.709%
5290	ARCADYAN TECHNO	0.002%	96.711%
5291	RIB SOFTWARE AG	0.002%	96.713%
5292	FISHER (JAMES)	0.002%	96.715%
5293	GETTY PETROLEUM	0.002%	96.716%
5294	RHB Capital	0.002%	96.718%
5295	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	96.720%
5296	KEPPEL DC REIT	0.002%	96.721%
5297	IOI PROPERTIES	0.002%	96.723%
5298	IRESS MARKET TE	0.002%	96.725%
5299	TOKYO DOME CORP	0.002%	96.727%
5300	OKAMURA CORP	0.002%	96.728%
5301	AXCELIS TECHNOL	0.002%	96.730%
5302	NISSIN ELECTRIC	0.002%	96.732%
5303	CHINA POWER INT	0.002%	96.733%
5304	CU BANCORP COMMON STOCK	0.002%	96.735%
5305	BANCA GENERALI	0.002%	96.737%
5306	NICE SYSTEMS	0.002%	96.739%
5307	TOKYU CONST	0.002%	96.740%
5308	TIANNENG POWER	0.002%	96.742%
5309	EZ TEC EMPREEND	0.002%	96.744%
5310	TOKYO TY FINANC	0.002%	96.745%
5311	BANGCHAK CORP P	0.002%	96.747%
5312	NICHI-IKO PHARM	0.002%	96.749%
5313	BAYWA AG (BAYER	0.002%	96.750%
5314	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.752%
5315	AUCKLAND INTERN	0.002%	96.754%
5316	SAGAMI RAILWAY	0.002%	96.756%
5317	START TODAY CO	0.002%	96.757%
5318	BANGKOK LAND PC	0.002%	96.759%
5319	OMNIA HOLDINGS	0.002%	96.761%
5320	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.762%
5321	PETROLEUM GEO-S	0.002%	96.764%
5322	TRUE CORP PCL	0.002%	96.766%
5323	SWIRE PACIFIC	0.002%	96.767%
5324	SEVEN GROUP HLD	0.002%	96.769%
5325	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.771%
5326	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.773%
5327	KOENIG & BAUER	0.002%	96.774%
5328	ABSOLUTE SOFTWA	0.002%	96.776%
5329	PIONEER CORP JP	0.002%	96.778%
5330	MEIKO ELECTRONI	0.002%	96.779%
5331	CHUDENKO CORP	0.002%	96.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	GJENSIDIGE FORS	0.002%	96.783%
5333	SCHNITZER STEEL	0.002%	96.784%
5334	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.786%
5335	TAIWAN MOBILE	0.002%	96.788%
5336	EPSILON ENERGY	0.002%	96.789%
5337	CROMPTON GREAVE	0.002%	96.791%
5338	HUATAI SECURITI	0.002%	96.793%
5339	CARGOJET INC.	0.002%	96.794%
5340	UPC TECHNOLOGY	0.002%	96.796%
5341	TOWER INTL INC	0.002%	96.798%
5342	PARK 24 CO	0.002%	96.799%
5343	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.801%
5344	KAKEN PHARM	0.002%	96.803%
5345	AIN PHARMACIEZ	0.002%	96.805%
5346	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.806%
5347	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.808%
5348	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.810%
5349	VIRTUSA CORP COMMON STOCK USD.01	0.002%	96.811%
5350	SINGAPORE PRESS	0.002%	96.813%
5351	SKY PERFECT JSA	0.002%	96.815%
5352	OCADO GROUP PLC	0.002%	96.816%
5353	KENEDIX RESIDEN	0.002%	96.818%
5354	HOPSON DEVELOPM	0.002%	96.820%
5355	YUEN FOONG YU M	0.002%	96.821%
5356	CHINA OVERASEA	0.002%	96.823%
5357	CHOW TAI FOOK J	0.002%	96.825%
5358	PALTAC CORP	0.002%	96.826%
5359	HENKEL KGAA-BEA	0.002%	96.828%
5360	HOKURIKU ELEC P	0.002%	96.830%
5361	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.831%
5362	VTB BANK(JSC)	0.002%	96.833%
5363	CJ O SHOPPING C	0.002%	96.835%
5364	MPHASIS LTD	0.002%	96.836%
5365	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.838%
5366	HSN INC COMMON STOCK USD.01	0.002%	96.840%
5367	FLEURY SA	0.002%	96.841%
5368	TESARO INC	0.002%	96.843%
5369	OHL MEXICO SAB	0.002%	96.845%
5370	AMBUJA CEMENTS	0.002%	96.846%
5371	SUMMERSET GROUP	0.002%	96.848%
5372	AIRTAC INTERNAT	0.002%	96.850%
5373	GF SECURITIES C	0.002%	96.851%
5374	GOODMAN PROPERT	0.002%	96.853%
5375	SEMAPA SOC INVE	0.002%	96.855%
5376	JAPAN LIFELINE	0.002%	96.856%
5377	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.858%
5378	JACCS CO	0.002%	96.860%
5379	CHINA MOTOR CO	0.002%	96.861%
5380	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.863%
5381	NITTO BOSEKI CO	0.002%	96.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	GLOBAL BRANDS G	0.002%	96.866%
5383	KERRY LOGISTICS	0.002%	96.868%
5384	PARAMOUNT BED H	0.002%	96.869%
5385	CHINA SCE PROPE	0.002%	96.871%
5386	ALUMINIUM CORP	0.002%	96.873%
5387	TAG TEGERNSEE I	0.002%	96.874%
5388	AFG ARBONIA-FOR	0.002%	96.876%
5389	UNDER ARMOUR IN	0.002%	96.878%
5390	SUNDRUG CO LTD	0.002%	96.879%
5391	TAL EDUCATION GROUP ADR ADR	0.002%	96.881%
5392	NIPPON REIT INV	0.002%	96.883%
5393	TONG REN TANG T	0.002%	96.884%
5394	INVESCO OFFICE	0.002%	96.886%
5395	THANACHART CAPI	0.002%	96.888%
5396	SHANGHAI ELECTR	0.002%	96.889%
5397	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.891%
5398	FENG HSIN IRON&	0.002%	96.893%
5399	SANYO SPEC STEE	0.002%	96.894%
5400	KUNGSLEDEN AB N	0.002%	96.896%
5401	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.897%
5402	SLATE OFFICE RE	0.002%	96.899%
5403	DIGITAL CHINA H	0.002%	96.901%
5404	INTERNET INITIA	0.002%	96.902%
5405	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.904%
5406	KOREA PETROCHEM	0.002%	96.906%
5407	YAMAZAKI BAKING	0.002%	96.907%
5408	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.909%
5409	HONG KONG LAND	0.002%	96.911%
5410	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.912%
5411	CHENG UEI PRECI	0.002%	96.914%
5412	SPAREBANK 1 SR	0.002%	96.915%
5413	Meritz Fire & M	0.002%	96.917%
5414	DELTA ELECTRONI	0.002%	96.919%
5415	KYORIN CO LTD.	0.002%	96.920%
5416	YAMAGATA BANK	0.002%	96.922%
5417	LUXOFT HOLDING	0.002%	96.924%
5418	AKER SOLUTIONS	0.002%	96.925%
5419	SWIRE PROPERTIE	0.002%	96.927%
5420	TAIWAN TEA CORP	0.002%	96.928%
5421	CREDITO VALTELL	0.002%	96.930%
5422	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.932%
5423	POONGSAN CORP(N	0.002%	96.933%
5424	TIER REIT INC REIT USD.0001	0.002%	96.935%
5425	MISC BERHAD	0.002%	96.937%
5426	AVEVA GROUP PLC	0.002%	96.938%
5427	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.940%
5428	ADASTRIA HOLDI	0.002%	96.941%
5429	STARHILL GLOBAL	0.002%	96.943%
5430	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.945%
5431	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	INDS BACHOCO SA	0.002%	96.948%
5433	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.950%
5434	KYOWA HAKKO KIR	0.002%	96.951%
5435	WING TAI HOLDIN	0.002%	96.953%
5436	WALLENSTAM AB	0.002%	96.954%
5437	FOXCONN INTERNA	0.002%	96.956%
5438	UNISEM (M) BHD	0.002%	96.958%
5439	GOLD FIELDS LTD	0.002%	96.959%
5440	SYNCMOLD ENTERP	0.002%	96.961%
5441	ADVANTECH CO LT	0.002%	96.963%
5442	HAREL INSURANCE	0.002%	96.964%
5443	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.966%
5444	KABU.COM SECURI	0.002%	96.967%
5445	REED ELSEVIER P	0.002%	96.969%
5446	NISSHA PRINTING	0.002%	96.971%
5447	JSW ENERGY LTD	0.002%	96.972%
5448	CDL HOSPITALITY	0.002%	96.974%
5449	TAKEUCHI MANUFA	0.002%	96.975%
5450	UNITED ARROWS L	0.002%	96.977%
5451	TOKYO STEEL MFG	0.002%	96.979%
5452	STONERIDGE INC COMMON STOCK	0.002%	96.980%
5453	ARCBEST CORP COMMON STOCK USD.01	0.002%	96.982%
5454	GROUPE FNAC	0.002%	96.984%
5455	MEIDENSHA CORP	0.002%	96.985%
5456	IS DONGSEO CO L	0.002%	96.987%
5457	TAIWAN SEMICOND	0.002%	96.988%
5458	YIT OYJ	0.002%	96.990%
5459	NIB HOLDINGS LT	0.002%	96.992%
5460	CONSORT MEDICAL	0.002%	96.993%
5461	YODOGAWA STEEL	0.002%	96.995%
5462	RALLYE	0.002%	96.996%
5463	RYMAN HEALTHCAR	0.002%	96.998%
5464	NONG SHIM CO	0.002%	97.000%
5465	SCHINDLER-HDLG	0.002%	97.001%
5466	TOPPAN FORMS	0.002%	97.003%
5467	TEMP HOLDINGS C	0.002%	97.004%
5468	HEXAGON AB	0.002%	97.006%
5469	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	97.008%
5470	OKINAWA ELEC PO	0.002%	97.009%
5471	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.011%
5472	ZHEN DING TECHN	0.002%	97.012%
5473	MITCHELLS & BUT	0.002%	97.014%
5474	INDIA CEMENTS	0.002%	97.016%
5475	DAINIPPON PHARM	0.002%	97.017%
5476	SUPALAI PUBLIC	0.002%	97.019%
5477	NATIONAL THERMA	0.002%	97.020%
5478	IBJ LEASING CO	0.002%	97.022%
5479	MEDIA NUSANTARA	0.002%	97.024%
5480	UNIPETROL	0.002%	97.025%
5481	FRASERS CENTREP	0.002%	97.027%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	NEXON CO LTD	0.002%	97.028%
5483	KEISEI ELEC RY	0.002%	97.030%
5484	SONDA S.A.	0.002%	97.032%
5485	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	97.033%
5486	GRAINGER TRUST	0.002%	97.035%
5487	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	97.036%
5488	TEAM INC	0.002%	97.038%
5489	PT BUMI SERPONG	0.002%	97.040%
5490	POWERLONG REAL	0.002%	97.041%
5491	MENZIES(JOHN)	0.002%	97.043%
5492	SAMSUNG FINE CH	0.002%	97.044%
5493	TAKARA STANDARD	0.002%	97.046%
5494	XCERRA CORP COMMON STOCK USD.05	0.002%	97.048%
5495	VITASOY INTL	0.002%	97.049%
5496	NISSAN SHATAI C	0.002%	97.051%
5497	TRICON CAPITAL	0.002%	97.052%
5498	GIORDANO INTL L	0.002%	97.054%
5499	SEIKO CORPORATI	0.002%	97.055%
5500	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	97.057%
5501	MERITOR INC COMMON STOCK USD1.0	0.002%	97.059%
5502	HOSIDEN CORP	0.002%	97.060%
5503	LINDSAY CORP COMMON STOCK USD1.0	0.002%	97.062%
5504	CHINA TRADITION	0.002%	97.063%
5505	NANOMETRICS	0.002%	97.065%
5506	VANGUARD INTL S	0.002%	97.067%
5507	ITAU UNIBANCO H	0.002%	97.068%
5508	CHIPBOND TECHNO	0.002%	97.070%
5509	IMA(IND MACC AU	0.002%	97.071%
5510	JAPAN DISPLAY I	0.002%	97.073%
5511	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	97.074%
5512	GRAMMER AG	0.002%	97.076%
5513	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	97.078%
5514	MAANSHAN IRON &	0.002%	97.079%
5515	SEVEN WEST MEDI	0.002%	97.081%
5516	KOSE	0.002%	97.082%
5517	SAMSUNG TECHWIN	0.002%	97.084%
5518	GENOMMA LAB INT	0.002%	97.085%
5519	HITACHI MAXELL	0.002%	97.087%
5520	PLAZA RETAIL RE	0.002%	97.089%
5521	REALESTATE.COM.	0.002%	97.090%
5522	BUMI ARMADA BER	0.002%	97.092%
5523	FUYAO GLASS IND	0.002%	97.093%
5524	WESTERN ENERGY	0.002%	97.095%
5525	FIRST INTER BK	0.002%	97.096%
5526	JAPFA COMFEED I	0.002%	97.098%
5527	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	97.100%
5528	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	97.101%
5529	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	97.103%
5530	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	97.104%
5531	CORVEL CORP COMMON STOCK USD.0001	0.002%	97.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CSR CORP	0.002%	97.107%
5533	ZHEJIANG EXPRES	0.002%	97.109%
5534	CEBU AIR INC	0.002%	97.111%
5535	TOHO BANK	0.002%	97.112%
5536	HALLA HOLDINGS	0.002%	97.114%
5537	REDEFINE INTERN	0.002%	97.115%
5538	ABOITIZ EQUITY	0.002%	97.117%
5539	DONGKUK STEEL M	0.002%	97.118%
5540	AOKI INTL	0.002%	97.120%
5541	HOSHIZAKI ELECT	0.002%	97.121%
5542	HUAKU DEVELOPME	0.002%	97.123%
5543	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	97.125%
5544	ZZZMITSUI SUGAR	0.002%	97.126%
5545	ORIOR AG	0.002%	97.128%
5546	IOI CORPORATION	0.002%	97.129%
5547	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	97.131%
5548	LIBERBANK SA	0.002%	97.132%
5549	UNIFI INC	0.002%	97.134%
5550	CHINA EASTERN A	0.002%	97.135%
5551	CANCOM SE	0.002%	97.137%
5552	GOLDEN EAGLE RE	0.002%	97.139%
5553	CONTAINER CORP	0.002%	97.140%
5554	BBMG CORPORATIO	0.002%	97.142%
5555	IZUMI CO	0.002%	97.143%
5556	CARNIVAL PLC	0.002%	97.145%
5557	EREGLI DEMIR CE	0.002%	97.146%
5558	EVENT HOSPITALI	0.002%	97.148%
5559	ORBCOMM INC COMMON STOCK USD.001	0.002%	97.149%
5560	CONSTRUCCIONES	0.002%	97.151%
5561	NIPPON SODA CO	0.002%	97.153%
5562	KT CORPORATION	0.002%	97.154%
5563	KANSAI PAINT CO	0.002%	97.156%
5564	MERCANTILE BANK CORP COMMON STOCK	0.002%	97.157%
5565	TRANSCEND INFOR	0.002%	97.159%
5566	MIGDAL INSURAN	0.002%	97.160%
5567	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	97.162%
5568	BURCKHARDT COMP	0.002%	97.163%
5569	GUNGHO ONLINE E	0.002%	97.165%
5570	BCO ABC BRASIL	0.002%	97.167%
5571	BUNKA SHUTTER C	0.002%	97.168%
5572	K-BRO LINEN INC	0.002%	97.170%
5573	AMERICAN RAILCA	0.002%	97.171%
5574	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	97.173%
5575	TATA CHEMICALS	0.002%	97.174%
5576	NIPPON SIGNAL C	0.002%	97.176%
5577	ARCS CO LTD	0.002%	97.177%
5578	CHINA COAL ENER	0.002%	97.179%
5579	BCO CREDITO INV	0.002%	97.180%
5580	BANCA IFIS	0.002%	97.182%
5581	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	97.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	IWATE(BANK OF)	0.002%	97.185%
5583	INPHI CORP COMMON STOCK	0.002%	97.187%
5584	SIIX CORPORATIO	0.002%	97.188%
5585	CITIC 1616 HLDG	0.002%	97.190%
5586	INTL METAL SERV	0.002%	97.191%
5587	CTS CORP COMMON STOCK	0.002%	97.193%
5588	ANADOLU EFES BI	0.002%	97.194%
5589	NISHI NIPPON RR	0.002%	97.196%
5590	TOMONY HOLDINGS	0.002%	97.197%
5591	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	97.199%
5592	KOREA LINE CORP	0.002%	97.200%
5593	AK HOLDINGS INC	0.002%	97.202%
5594	ANGANG NEW STEE	0.002%	97.203%
5595	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.205%
5596	MANAPPURAM FINA	0.002%	97.207%
5597	CHINA BILLS FIN	0.002%	97.208%
5598	ORION CORP	0.002%	97.210%
5599	WISTRON NEWEB C	0.002%	97.211%
5600	LG INDL SYSTEMS	0.002%	97.213%
5601	SALVATORE FERRA	0.002%	97.214%
5602	ITALGAS SPA	0.002%	97.216%
5603	NANTO BANK	0.002%	97.217%
5604	DE LA RUE	0.002%	97.219%
5605	SANYO DENKI CO	0.002%	97.220%
5606	AUTOBACS SEVEN	0.002%	97.222%
5607	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	97.223%
5608	SHOWA SANGYO CO	0.002%	97.225%
5609	ZENKOKU HOSHO C	0.002%	97.226%
5610	IINO KAIUN KAIS	0.002%	97.228%
5611	COCA-COLA FEMSA	0.002%	97.229%
5612	KENEDIX RETAIL	0.002%	97.231%
5613	FUCHS PETRO AG	0.002%	97.232%
5614	CHINA SYNTH RUB	0.002%	97.234%
5615	GLOBAL ONE REAL	0.002%	97.235%
5616	AUTOMOTIVE HOLD	0.002%	97.237%
5617	SONY FINANCIAL	0.002%	97.238%
5618	KINGSTON COMM(H	0.002%	97.240%
5619	INDORAMA VENTUR	0.002%	97.242%
5620	ASIAN PAINTS LT	0.002%	97.243%
5621	KEIHIN CORP	0.002%	97.245%
5622	NAUTILUS GROUP	0.002%	97.246%
5623	PEOPLES BANCORP INC COMMON STOCK	0.002%	97.248%
5624	ITE GROUP	0.002%	97.249%
5625	GOLDEN RESORTS	0.002%	97.251%
5626	MARINEMAX INC COMMON STOCK USD.001	0.002%	97.252%
5627	RAMCO CEMENTS	0.002%	97.254%
5628	BRICKWORKS	0.002%	97.255%
5629	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	97.257%
5630	NEMETSCHEK AG	0.002%	97.258%
5631	TALK TALK TELEC	0.002%	97.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	CITYCON OYJ	0.002%	97.261%
5633	BANGKOK AIRWAYS	0.002%	97.263%
5634	TECHNICOLOR	0.002%	97.264%
5635	KUDELSKI S.A.	0.002%	97.266%
5636	KUREHA CHEM IND	0.002%	97.267%
5637	COMPUGROUP HOLD	0.002%	97.269%
5638	ALIBABA PICTURE	0.002%	97.270%
5639	ZUGER KANTONALB	0.002%	97.272%
5640	NICHIHA CORP	0.002%	97.273%
5641	ORIFLAME HOLDIN	0.002%	97.275%
5642	ALPINE ELECTRON	0.001%	97.276%
5643	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.001%	97.278%
5644	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.279%
5645	TIMKENSTEEL CORP COMMON STOCK	0.001%	97.281%
5646	KUNG LONG BATTE	0.001%	97.282%
5647	HAKUHODO DY HLD	0.001%	97.284%
5648	AXFOOD AB	0.001%	97.285%
5649	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.287%
5650	MONOTARO CO.LTD	0.001%	97.288%
5651	E INK HOLDINGS	0.001%	97.290%
5652	COMPUTACENTER P	0.001%	97.291%
5653	NIC INC COMMON STOCK	0.001%	97.293%
5654	YAMANASHI CHUO	0.001%	97.294%
5655	HANKYU REIT INC	0.001%	97.296%
5656	CHUGOKU ELEC PO	0.001%	97.297%
5657	JOEL-JERUSALEM	0.001%	97.299%
5658	TOKYO OHKA KOGY	0.001%	97.300%
5659	MYTILINEOS	0.001%	97.302%
5660	RAMIRENT OYJ	0.001%	97.303%
5661	KENEDIX INC	0.001%	97.304%
5662	HEALTH EQUITY INC COMMON STOCK USD.0001	0.001%	97.306%
5663	SYNNEX TECH INT	0.001%	97.307%
5664	TV18 BROADCAST	0.001%	97.309%
5665	OCI MATERIALS C	0.001%	97.310%
5666	BK ZACHODNI WBK	0.001%	97.312%
5667	ENTERTAINMENT O	0.001%	97.313%
5668	G8 EDUCATION LT	0.001%	97.315%
5669	SUGI HOLDINGS C	0.001%	97.316%
5670	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.318%
5671	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.319%
5672	FUTABA CORP	0.001%	97.321%
5673	HOSHINO RESORTS	0.001%	97.322%
5674	CRAY INC COMMON STOCK USD.01	0.001%	97.324%
5675	UNITIKA	0.001%	97.325%
5676	FIRST RESOURCES	0.001%	97.327%
5677	EIZO NANA O CORP	0.001%	97.328%
5678	BURE INVESTMENT	0.001%	97.330%
5679	SM PRIME HLDGS	0.001%	97.331%
5680	EZCORP INC CL A COMMON STOCK USD.01	0.001%	97.333%
5681	LOTTE CHILSUNG	0.001%	97.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	VEDANTA RESOURC	0.001%	97.336%
5683	COM HEM HLDG AB	0.001%	97.337%
5684	TRANSM ALIANCA	0.001%	97.338%
5685	JAPAN SECS FINA	0.001%	97.340%
5686	ETSY INC COMMON STOCK USD.001	0.001%	97.341%
5687	NET ONE SYSTEMS	0.001%	97.343%
5688	TOEI CO	0.001%	97.344%
5689	BRIGHTOIL PETRO	0.001%	97.346%
5690	HONG LEONG CRED	0.001%	97.347%
5691	NIPPON FLOUR MI	0.001%	97.349%
5692	AUSTRALIAN AGRI	0.001%	97.350%
5693	V TECHNOLOGY	0.001%	97.352%
5694	TOSHIBA PLANT K	0.001%	97.353%
5695	HOUSE FOODS COR	0.001%	97.355%
5696	MELCOR DEVS LTD	0.001%	97.356%
5697	OUTFRONT MEDIA INC REIT USD.01	0.001%	97.358%
5698	VUKILE PROPERTY	0.001%	97.359%
5699	PRECINT PRO	0.001%	97.360%
5700	SUPREME ELECTRO	0.001%	97.362%
5701	ADVANCED WIRELE	0.001%	97.363%
5702	BLUE LABEL TELE	0.001%	97.365%
5703	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.001%	97.366%
5704	CEWE COLOR HLDG	0.001%	97.368%
5705	HEIWA REAL ESTA	0.001%	97.369%
5706	YELLOW PAGES LT	0.001%	97.371%
5707	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.372%
5708	MYER HOLDINGS L	0.001%	97.374%
5709	OTSUKA CORP	0.001%	97.375%
5710	LASSILA & TIKAN	0.001%	97.377%
5711	BOMBARDIER INC	0.001%	97.378%
5712	AOMORI BANK	0.001%	97.379%
5713	CHINA SHIPPING	0.001%	97.381%
5714	TLG IMMOBILIEN	0.001%	97.382%
5715	NEW WAVE GROUP	0.001%	97.384%
5716	LE NOBLE AGE	0.001%	97.385%
5717	DXP ENTERPRISES	0.001%	97.387%
5718	HANIL CEMENT MF	0.001%	97.388%
5719	MLP AG	0.001%	97.390%
5720	HU LANE ASSOCIA	0.001%	97.391%
5721	MELCO RESORTS + ENTERT ADR ADR USD.01	0.001%	97.393%
5722	RELIANCE INDS-S	0.001%	97.394%
5723	EMBOTELLA ANDIN	0.001%	97.395%
5724	JOLLIBEE FOODS	0.001%	97.397%
5725	NORDEX AG	0.001%	97.398%
5726	PROMOTORA Y OPE	0.001%	97.400%
5727	GLOBAL INDEMNIT	0.001%	97.401%
5728	CIR-COMPAGNIE I	0.001%	97.403%
5729	OKINAWA BANK	0.001%	97.404%
5730	TATUNG	0.001%	97.406%
5731	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.408%
5733	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.001%	97.410%
5734	DIPLOMAT PHARMACY INC COMMON STOCK	0.001%	97.411%
5735	NICHICON CORP	0.001%	97.413%
5736	SHUN TAK HLDGS	0.001%	97.414%
5737	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.416%
5738	CACHE LOGISTICS	0.001%	97.417%
5739	KEWPIE CORP	0.001%	97.418%
5740	OKAMOTOIndustr	0.001%	97.420%
5741	NISSIN KOGYO	0.001%	97.421%
5742	KADOKAWA DWANGO	0.001%	97.423%
5743	C C LAND HOLDIN	0.001%	97.424%
5744	BOINGO WIRELESS INC COMMON STOCK	0.001%	97.426%
5745	HEIWADO CO LTD	0.001%	97.427%
5746	BANK TABUNGAN N	0.001%	97.429%
5747	MBANK	0.001%	97.430%
5748	SOL MELIA SA	0.001%	97.431%
5749	CHEIL WORLDWIDE	0.001%	97.433%
5750	YUNG TAY ENGINE	0.001%	97.434%
5751	MOTECH INDUSTRI	0.001%	97.436%
5752	RYOBI	0.001%	97.437%
5753	CRYOLIFE INC	0.001%	97.439%
5754	MY EG SERVICES	0.001%	97.440%
5755	888 HOLDINGS	0.001%	97.441%
5756	OBRASCON HUAR L	0.001%	97.443%
5757	OESTERREICHISCH	0.001%	97.444%
5758	CJ CGV	0.001%	97.446%
5759	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	97.447%
5760	ESSO (THAILAND)	0.001%	97.449%
5761	COLOPL INC	0.001%	97.450%
5762	GREENLAND HONG	0.001%	97.451%
5763	ENNIS INC COMMON STOCK USD2.5	0.001%	97.453%
5764	SITRONIX TECHNO	0.001%	97.454%
5765	INTL CONTAINER	0.001%	97.456%
5766	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.457%
5767	FUJI SEAL INC	0.001%	97.458%
5768	NIPPON SHEET GL	0.001%	97.460%
5769	GLOBAL LOGISTIC	0.001%	97.461%
5770	FRED'S INC	0.001%	97.463%
5771	LG HOME SHOPPIN	0.001%	97.464%
5772	JOY CITY PROPER	0.001%	97.466%
5773	UNITED SUPER MA	0.001%	97.467%
5774	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.468%
5775	SARACEN MINERAL	0.001%	97.470%
5776	VOCUS COMMUN LT	0.001%	97.471%
5777	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.473%
5778	PP LONDON SUMAT	0.001%	97.474%
5779	SPIN MASTER COR	0.001%	97.476%
5780	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.001%	97.477%
5781	JGC CORP	0.001%	97.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SHIKUN & BINUI	0.001%	97.480%
5783	NORWEGIAN AIR S	0.001%	97.481%
5784	SK GAS	0.001%	97.483%
5785	SHANGHAI PETROC	0.001%	97.484%
5786	KITE PHARMA INC COMMON STOCK USD.001	0.001%	97.485%
5787	CONCENTRIC AB	0.001%	97.487%
5788	TELEKOM AUSTRIA	0.001%	97.488%
5789	SPIRENT COMMUNI	0.001%	97.490%
5790	DAIWABO CO LTD	0.001%	97.491%
5791	FRANK'S INTERNA	0.001%	97.493%
5792	KURABO INDUSTRI	0.001%	97.494%
5793	ELRINGKLINGER	0.001%	97.495%
5794	VOSSLOH AG	0.001%	97.497%
5795	TEXWINCA HLDGS	0.001%	97.498%
5796	CHEUNG KONG INF	0.001%	97.500%
5797	FUJI SOFT ABC	0.001%	97.501%
5798	SINBON ELECTRON	0.001%	97.502%
5799	BEIJING CAP LAN	0.001%	97.504%
5800	SILTRONIC AG	0.001%	97.505%
5801	MOTOR OIL SA	0.001%	97.507%
5802	NORTHSTAR REALTY EUROPE CORP REIT	0.001%	97.508%
5803	TONG YANG INV B	0.001%	97.509%
5804	NH HOTELES	0.001%	97.511%
5805	TOSHIBA MACHINE	0.001%	97.512%
5806	VSE CORP COMMON STOCK USD.05	0.001%	97.514%
5807	INDIABULL REAL	0.001%	97.515%
5808	AURICO METALS INC COMMON STOCK	0.001%	97.516%
5809	D/S NORDEN	0.001%	97.518%
5810	OLAM INTERNATIO	0.001%	97.519%
5811	VODACOM GP-PRPT	0.001%	97.521%
5812	NIPPON CHEMI-CO	0.001%	97.522%
5813	AMTRAN TECHNOLO	0.001%	97.523%
5814	MANDALAY RESOUR	0.001%	97.525%
5815	SUPREME INDUSTR	0.001%	97.526%
5816	PACIFIC INDUSTR	0.001%	97.528%
5817	GUJARAT STATE P	0.001%	97.529%
5818	FAMOUS BRANDS L	0.001%	97.530%
5819	FISKARS OYJ	0.001%	97.532%
5820	IRB INFRASTRUCT	0.001%	97.533%
5821	GUERBET	0.001%	97.535%
5822	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.001%	97.536%
5823	BOLSA MEXICANA	0.001%	97.537%
5824	HYUNDAI ROBOTIC	0.001%	97.539%
5825	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.540%
5826	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.541%
5827	URSTADT BIDDLE	0.001%	97.543%
5828	EXACTECH INC COMMON STOCK USD.01	0.001%	97.544%
5829	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.546%
5830	TOHO CO	0.001%	97.547%
5831	HARMONIC INC	0.001%	97.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	PUREGOLD PRICE	0.001%	97.550%
5833	METRO HOLDINGS	0.001%	97.551%
5834	GORMAN-RUPP CO	0.001%	97.553%
5835	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.554%
5836	KATO SANGYO CO	0.001%	97.555%
5837	ALMIRALL SA	0.001%	97.557%
5838	P/F BAKKAFROST	0.001%	97.558%
5839	AVEO GROUP	0.001%	97.560%
5840	ELEC POWER DEV	0.001%	97.561%
5841	SAIZERIYA COMPA	0.001%	97.562%
5842	NSD CO LTD	0.001%	97.564%
5843	DAIHEN CORP	0.001%	97.565%
5844	YOOX NET-A-PORT	0.001%	97.566%
5845	IBASE TECHNOLOG	0.001%	97.568%
5846	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.001%	97.569%
5847	GLENMARK PHARM	0.001%	97.571%
5848	TITAN CEMENT CO	0.001%	97.572%
5849	INDIAN HOTELS	0.001%	97.573%
5850	TEIKOKU PISTON	0.001%	97.575%
5851	MIZUNO CORP	0.001%	97.576%
5852	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	97.577%
5853	MUSASHI SEIMITS	0.001%	97.579%
5854	TAKATA CORP	0.001%	97.580%
5855	EVRAZ PLC	0.001%	97.582%
5856	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.583%
5857	PUMA AG	0.001%	97.584%
5858	INVACARE CORP	0.001%	97.586%
5859	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.001%	97.587%
5860	LIEN HWA INDL	0.001%	97.588%
5861	FTD COS INC COMMON STOCK USD.0001	0.001%	97.590%
5862	1ST PHILIPPINE	0.001%	97.591%
5863	IDBI BANK LTD	0.001%	97.592%
5864	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.594%
5865	NEW CHINA LIFE	0.001%	97.595%
5866	NISSEI BUILD KO	0.001%	97.597%
5867	COMMERCIAL INTE	0.001%	97.598%
5868	INABATA & CO	0.001%	97.599%
5869	JUKI CORP	0.001%	97.601%
5870	QUIDEL CORP COMMON STOCK USD.001	0.001%	97.602%
5871	DAIKYO INC	0.001%	97.603%
5872	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.605%
5873	GINKO INTERNATI	0.001%	97.606%
5874	YANGARRA RESOUR	0.001%	97.607%
5875	HISAMITSU PHARM	0.001%	97.609%
5876	MIRAIT HLDG COR	0.001%	97.610%
5877	FARMER BROS CO COMMON STOCK USD1.0	0.001%	97.611%
5878	KOREA KUMHO PET	0.001%	97.613%
5879	CLEANAWAY CO LT	0.001%	97.614%
5880	NEXTDC LTD	0.001%	97.616%
5881	CADILA HEALTHCA	0.001%	97.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	SIBANYE GOLD SPON ADR ADR	0.001%	97.618%
5883	CP POKPHAND CO	0.001%	97.620%
5884	HIKARI TSUSHIN	0.001%	97.621%
5885	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.622%
5886	DIAGEO PLC	0.001%	97.624%
5887	FUKUI BANK	0.001%	97.625%
5888	LOOKERS PLC	0.001%	97.626%
5889	KUALA LUMPUR KE	0.001%	97.628%
5890	PLANET FITNESS INC CL A COMMON STOCK	0.001%	97.629%
5891	O/SEAS UNION EN	0.001%	97.630%
5892	CANON INC SPONS ADR ADR	0.001%	97.632%
5893	PILOT CORP (NEW	0.001%	97.633%
5894	CLAL INSURANCE	0.001%	97.634%
5895	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.636%
5896	HUTCHISON TEL-H	0.001%	97.637%
5897	INDOCEMENT TUNG	0.001%	97.638%
5898	RADIAN GROUP	0.001%	97.640%
5899	DIALOG GROUP BH	0.001%	97.641%
5900	Goldcrest Co.,	0.001%	97.643%
5901	GOEASY LTD	0.001%	97.644%
5902	NATIONAL ALUMIN	0.001%	97.645%
5903	SKYLARK CO LTD	0.001%	97.647%
5904	CHINA SOUTH CIT	0.001%	97.648%
5905	IRISH RESIDENTI	0.001%	97.649%
5906	GREEN REIT PLC	0.001%	97.651%
5907	SMARTONE TELECO	0.001%	97.652%
5908	FORESTAR GROUP INC COMMON STOCK USD1.0	0.001%	97.653%
5909	RECHI PRECISION	0.001%	97.655%
5910	B&B TOOLS AB	0.001%	97.656%
5911	TAV HAVALIMANLA	0.001%	97.657%
5912	ADVA AG	0.001%	97.659%
5913	HEADLAM GROUP	0.001%	97.660%
5914	KIATNAKIN FIN&S	0.001%	97.661%
5915	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	97.663%
5916	TURKIYE VAKIFLA	0.001%	97.664%
5917	SOULBRAIN CO LT	0.001%	97.665%
5918	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	97.667%
5919	MARR SPA	0.001%	97.668%
5920	CHESSWOOD GROUP	0.001%	97.669%
5921	PETRON CORP	0.001%	97.671%
5922	XENCOR INC COMMON STOCK USD.01	0.001%	97.672%
5923	CHANGSHA ZOOMLI	0.001%	97.673%
5924	AUSTRALIAN PHAR	0.001%	97.675%
5925	PACIFIC CONTINENTAL CORP COMMON STOCK	0.001%	97.676%
5926	TSURUHA HOLDING	0.001%	97.677%
5927	TRAKYA CAM SANA	0.001%	97.679%
5928	BILIA AB	0.001%	97.680%
5929	SAMYANG HOLDING	0.001%	97.681%
5930	CONTROLADORA VU	0.001%	97.683%
5931	BRITISH AMERICA	0.001%	97.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	JUBLIANT FOODWO	0.001%	97.685%
5933	MERIDA INDUSTRY	0.001%	97.687%
5934	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.688%
5935	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.689%
5936	MEITEC CORPORAT	0.001%	97.691%
5937	GRUPO HERDEZ SA	0.001%	97.692%
5938	REGIS CORP COMMON STOCK USD.05	0.001%	97.693%
5939	DONGBU HITEK CO	0.001%	97.695%
5940	GRANGES AB	0.001%	97.696%
5941	ITALMOBILIARE S	0.001%	97.697%
5942	SK NETWORKS CO	0.001%	97.699%
5943	ACORDA THERAPEU	0.001%	97.700%
5944	CASTROL INDIA L	0.001%	97.701%
5945	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	97.702%
5946	TAINAN SPINNING	0.001%	97.704%
5947	ENERGIAS DO BRA	0.001%	97.705%
5948	HOKKAIDO ELEC P	0.001%	97.706%
5949	RICARDO	0.001%	97.708%
5950	TRULY INTL HLDG	0.001%	97.709%
5951	GUNZE	0.001%	97.710%
5952	HK ELECTRIC INV	0.001%	97.712%
5953	EVOTEC OAI AG	0.001%	97.713%
5954	TIMBERCREEK FIN	0.001%	97.714%
5955	SOSEI GROUP COR	0.001%	97.716%
5956	LUKOIL PJSC- SP	0.001%	97.717%
5957	AI HOLDINGS COR	0.001%	97.718%
5958	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	97.720%
5959	KOREA EXPRESS C	0.001%	97.721%
5960	INFRASTRUCTURE	0.001%	97.722%
5961	RICOH LEASING	0.001%	97.724%
5962	HAYNES INTL INC	0.001%	97.725%
5963	GRINDROD LIMITE	0.001%	97.726%
5964	VOLTAS LTD	0.001%	97.727%
5965	YULON MOTOR	0.001%	97.729%
5966	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.730%
5967	ASTRAL FOODS	0.001%	97.731%
5968	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.733%
5969	VECTURA GROUP	0.001%	97.734%
5970	BORUSSIA DORTMU	0.001%	97.735%
5971	AICHI BANK	0.001%	97.737%
5972	WEG SA	0.001%	97.738%
5973	BANCOLOMBIA SA	0.001%	97.739%
5974	CAPITA GROUP PL	0.001%	97.740%
5975	MACNICA FUJI EL	0.001%	97.742%
5976	PERUSAHAAN GAS	0.001%	97.743%
5977	CLAS OHLSON AB	0.001%	97.744%
5978	GEMTEK TECHNOLO	0.001%	97.746%
5979	GAZTRANSPORT ET	0.001%	97.747%
5980	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.748%
5981	KATE SPADE + CO COMMON STOCK USD1.0	0.001%	97.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	VISUAL PHOTONIC	0.001%	97.751%
5983	SKISTAR AB	0.001%	97.752%
5984	MERUS LABS INTE	0.001%	97.753%
5985	STRABAG SE	0.001%	97.755%
5986	SEMIRARA MINING	0.001%	97.756%
5987	KINTETSU WORLD	0.001%	97.757%
5988	DAKTRONICS INC COMMON STOCK	0.001%	97.759%
5989	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.760%
5990	WATERLAND FIN H	0.001%	97.761%
5991	S.A.C.I. FALABE	0.001%	97.763%
5992	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	97.764%
5993	DAINICHISEIKA C	0.001%	97.765%
5994	HOUSING DEVELOP	0.001%	97.766%
5995	USI CORPORATION	0.001%	97.768%
5996	ALTAREA SCA	0.001%	97.769%
5997	GROWTHPOINT PRO	0.001%	97.770%
5998	B2W-CIA GLOBAL	0.001%	97.772%
5999	YOUNGWON CORP	0.001%	97.773%
6000	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.774%
6001	J TRUST CO. LTD	0.001%	97.775%
6002	DAISHIN SECURIT	0.001%	97.777%
6003	ASSORE	0.001%	97.778%
6004	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.779%
6005	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.781%
6006	ARC LAND SAKAMO	0.001%	97.782%
6007	SSY GROUP LTD	0.001%	97.783%
6008	A2 MILK CO LTD	0.001%	97.784%
6009	COPPER MTN MNG	0.001%	97.786%
6010	EBOS GROUP LTD	0.001%	97.787%
6011	SITC INTERNATIO	0.001%	97.788%
6012	RESOLUTE MINING	0.001%	97.790%
6013	COOLPAD GROUP L	0.001%	97.791%
6014	SOUTHERN CROSS	0.001%	97.792%
6015	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	97.793%
6016	IDFC BANK LTD	0.001%	97.795%
6017	FORMOSA TAFFETA	0.001%	97.796%
6018	RTL GROUP SA	0.001%	97.797%
6019	CHINA MACHINERY	0.001%	97.798%
6020	NATIONAL GRID P	0.001%	97.800%
6021	NITTO ELECTRIC	0.001%	97.801%
6022	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.802%
6023	OTE(HELLENIC TL	0.001%	97.804%
6024	BIOSTIME INTERN	0.001%	97.805%
6025	HOGY MEDICAL CO	0.001%	97.806%
6026	SIGMA PHARMACEU	0.001%	97.807%
6027	TRINITY MIRROR	0.001%	97.809%
6028	SALINI IMPREGIL	0.001%	97.810%
6029	SUPER RETAIL GR	0.001%	97.811%
6030	SPARKASSEN IMMO	0.001%	97.812%
6031	DOSHISHA CO	0.001%	97.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	LIECHTENSTEINIS	0.001%	97.815%
6033	ONEREIT	0.001%	97.816%
6034	HELICAL BAR PLC	0.001%	97.818%
6035	SHINKONG SYNTHE	0.001%	97.819%
6036	CONTACT ENERGY	0.001%	97.820%
6037	JCU CORP	0.001%	97.821%
6038	M3 INC	0.001%	97.823%
6039	SAVANNA ENERGY	0.001%	97.824%
6040	DENNY S CORP COMMON STOCK USD.01	0.001%	97.825%
6041	ATEN INTERNATIO	0.001%	97.826%
6042	YAOKO CO	0.001%	97.828%
6043	TITAN INDUSTRIE	0.001%	97.829%
6044	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.830%
6045	SANYO CHEMICAL	0.001%	97.831%
6046	CULP INC COMMON STOCK USD.05	0.001%	97.833%
6047	SJW GROUP COMMON STOCK USD.001	0.001%	97.834%
6048	WEST CHINA CEME	0.001%	97.835%
6049	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.836%
6050	CIMIC GROUP LTD	0.001%	97.838%
6051	FELDA GLOBAL VE	0.001%	97.839%
6052	GOLDEN STAR RES	0.001%	97.840%
6053	Alliance Global	0.001%	97.842%
6054	SUNLIGHT REAL E	0.001%	97.843%
6055	HIBERNIA REIT P	0.001%	97.844%
6056	TOKEN CORP	0.001%	97.845%
6057	ALSO HOLDING-RE	0.001%	97.847%
6058	SRF LTD	0.001%	97.848%
6059	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.849%
6060	TACHI-S CO	0.001%	97.850%
6061	VEIDEKKE ASA	0.001%	97.852%
6062	USIMINAS USI SD	0.001%	97.853%
6063	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.001%	97.854%
6064	SPAREBANK 1 SMN	0.001%	97.855%
6065	CALIFORNIA AMPL	0.001%	97.857%
6066	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.858%
6067	RETROPHIN INC COMMON STOCK USD.0001	0.001%	97.859%
6068	TAIKISHA	0.001%	97.860%
6069	AGELLAN COMMERC	0.001%	97.862%
6070	CHINA HARMONY N	0.001%	97.863%
6071	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.864%
6072	MESA LABORATORIES INC COMMON STOCK	0.001%	97.865%
6073	TPI POLENE PCL	0.001%	97.867%
6074	VISTA LAND & LI	0.001%	97.868%
6075	AEON DELIGHT	0.001%	97.869%
6076	MONEX GROUP INC	0.001%	97.870%
6077	MARUDAI FOOD CO	0.001%	97.872%
6078	MOCHIDA PHARM C	0.001%	97.873%
6079	NSI NC	0.001%	97.874%
6080	VEDANTA LTD ADR ADR	0.001%	97.875%
6081	HANSON INTL TBK	0.001%	97.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	LIBERTY GLOBAL	0.001%	97.878%
6083	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.879%
6084	DYDO DRINCO INC	0.001%	97.880%
6085	INVOCARE LTD	0.001%	97.882%
6086	FORMOSA PETROCH	0.001%	97.883%
6087	CLARKSON(HORACE	0.001%	97.884%
6088	ADITYA BIRLA FA	0.001%	97.885%
6089	KINSUS INTERCON	0.001%	97.887%
6090	SANKI ENGINEERI	0.001%	97.888%
6091	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	97.889%
6092	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.890%
6093	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	97.891%
6094	LG FASHION CORP	0.001%	97.893%
6095	RENHE COMMERCIA	0.001%	97.894%
6096	TTY BIPHARM CO	0.001%	97.895%
6097	HAKDEX AB	0.001%	97.896%
6098	SCHRODERS(NEW)	0.001%	97.898%
6099	DAESANG CORP	0.001%	97.899%
6100	CWT LTD	0.001%	97.900%
6101	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.901%
6102	SPLUNK INC COMMON STOCK USD.001	0.001%	97.903%
6103	YOKOHAMA REITO	0.001%	97.904%
6104	TED BAKER PLC	0.001%	97.905%
6105	HEXAWARE TECHNO	0.001%	97.906%
6106	TENARIS S.A.	0.001%	97.908%
6107	PACIFIC TEXTILE	0.001%	97.909%
6108	ACANDO AB	0.001%	97.910%
6109	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	97.911%
6110	BT INVESTMENT M	0.001%	97.912%
6111	METRO PACIFIC I	0.001%	97.914%
6112	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.915%
6113	WESTERN AREAS N	0.001%	97.916%
6114	VITAL HEALTHCAR	0.001%	97.917%
6115	RAMAYANA LESTAR	0.001%	97.919%
6116	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.920%
6117	HAVELLS INDIA L	0.001%	97.921%
6118	FRASERS COMMERC	0.001%	97.922%
6119	DAIFUKU CO	0.001%	97.923%
6120	DMCI HLDGS INC	0.001%	97.925%
6121	SANTAM	0.001%	97.926%
6122	ARAKAWA CHEMICA	0.001%	97.927%
6123	JOWA HLDGS CO L	0.001%	97.928%
6124	MAGYAR TELEKOM	0.001%	97.930%
6125	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.931%
6126	CHIYODA CORP	0.001%	97.932%
6127	LANDEC CORP	0.001%	97.933%
6128	OSAKI ELECTRIC	0.001%	97.934%
6129	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	97.936%
6130	SODA SANAYII	0.001%	97.937%
6131	MATAS AS	0.001%	97.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	DAHCHI KOGYO	0.001%	97.939%
6133	FAES FARMA SA	0.001%	97.940%
6134	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.942%
6135	BARNES & NOBLE	0.001%	97.943%
6136	WAN HAI LINES	0.001%	97.944%
6137	SRI TRANG AGRO	0.001%	97.945%
6138	PAO DE ACUCAR C	0.001%	97.947%
6139	HIWIN TECH CORP	0.001%	97.948%
6140	ECHO GLOBAL LOG	0.001%	97.949%
6141	CHAROEN POK PHA	0.001%	97.950%
6142	ONEBEACON INSUR	0.001%	97.951%
6143	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.953%
6144	KARNATAKA BANK	0.001%	97.954%
6145	PERFICIENT INC COMMON STOCK USD.001	0.001%	97.955%
6146	CHINA FOOD LTD	0.001%	97.956%
6147	PCHOME ONLINE I	0.001%	97.957%
6148	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.001%	97.959%
6149	SOILBUILD BUSIN	0.001%	97.960%
6150	OIL & NATURAL G	0.001%	97.961%
6151	ELITE ADVANCED	0.001%	97.962%
6152	ICHIGO REAL EST	0.001%	97.963%
6153	VILLEROY & BOCH	0.001%	97.965%
6154	WORLDPAY GRP PL	0.001%	97.966%
6155	GLOW ENERGY	0.001%	97.967%
6156	FOCALTECH SYSTE	0.001%	97.968%
6157	DEVELOPMENT CRE	0.001%	97.969%
6158	ARGOSY PROPERTY	0.001%	97.971%
6159	PHISON ELECTRON	0.001%	97.972%
6160	SUMMARECON AGUN	0.001%	97.973%
6161	PT TIMAH TBK	0.001%	97.974%
6162	DENBURY RESOURC	0.001%	97.975%
6163	EVERGREEN MARIN	0.001%	97.977%
6164	GRUMA SA DE CV	0.001%	97.978%
6165	STUART OLSON IN	0.001%	97.979%
6166	SODICK CO	0.001%	97.980%
6167	HEIWA REAL ESTA	0.001%	97.981%
6168	DAIBIRU CORP	0.001%	97.982%
6169	INFRATIL LTD	0.001%	97.984%
6170	CHINA ZHEGTONG	0.001%	97.985%
6171	STAGECOACH GROU	0.001%	97.986%
6172	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.987%
6173	HAMAMATSU PHOTO	0.001%	97.988%
6174	HEALTHSCOPE LTD	0.001%	97.990%
6175	TON YI CORP	0.001%	97.991%
6176	SHIN ZU SHING C	0.001%	97.992%
6177	TIKKURILA OY	0.001%	97.993%
6178	SUNWAY BHD	0.001%	97.994%
6179	BEC WORLD PUBLI	0.001%	97.996%
6180	HOKUETSU BANK	0.001%	97.997%
6181	LOTTE CONFECT	0.001%	97.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SANKEN ELECTRIC	0.001%	97.999%
6183	GP STRATEGIES C	0.001%	98.000%
6184	ARISAWA MFG CO	0.001%	98.001%
6185	TRC COS INC COMMON STOCK USD.1	0.001%	98.003%
6186	KWS SAAT AG	0.001%	98.004%
6187	NORTHERN BLIZZA	0.001%	98.005%
6188	SCSK CORPORATIO	0.001%	98.006%
6189	ORIENTAL UNION	0.001%	98.007%
6190	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.009%
6191	RAITO KOGYO CO	0.001%	98.010%
6192	FUSHAN INTL ENE	0.001%	98.011%
6193	AMPLIFON SPA NE	0.001%	98.012%
6194	DELTIC TIMBER	0.001%	98.013%
6195	AJANTA PHARMA	0.001%	98.014%
6196	TECNICAS REUNID	0.001%	98.016%
6197	KARDEX	0.001%	98.017%
6198	REDINGTON INDIA	0.001%	98.018%
6199	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	98.019%
6200	SAO MARTINHO SA	0.001%	98.020%
6201	NUTRACEUTICAL I	0.001%	98.021%
6202	CHINASOFT INTER	0.001%	98.023%
6203	RUENTEX DEVELOP	0.001%	98.024%
6204	ORIENT CORP	0.001%	98.025%
6205	QUIMICA Y MINER	0.001%	98.026%
6206	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.027%
6207	FU SHOU YUAN IN	0.001%	98.028%
6208	VT HOLDINGS CO	0.001%	98.030%
6209	CREDITO EMILIAN	0.001%	98.031%
6210	MONADELPHOUS GR	0.001%	98.032%
6211	TOKAI HOLDINGS	0.001%	98.033%
6212	BURSA MALAYSIA	0.001%	98.034%
6213	IXYS CORPORATION COMMON STOCK USD.01	0.001%	98.035%
6214	KOREA AEROSPACE	0.001%	98.037%
6215	CONEXIO CORP	0.001%	98.038%
6216	UMS HLDGS LTD	0.001%	98.039%
6217	EMIRA PROPERTY	0.001%	98.040%
6218	GPO DE INVERSIO	0.001%	98.041%
6219	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	98.042%
6220	NEXEN TIRE CORP	0.001%	98.044%
6221	SWECO AB	0.001%	98.045%
6222	TENARIS S.A.	0.001%	98.046%
6223	FUJI MEDIA HOLD	0.001%	98.047%
6224	KENKO MAYONNAIS	0.001%	98.048%
6225	JU TENG INTERNA	0.001%	98.049%
6226	IRISO ELECTRONI	0.001%	98.051%
6227	MAH SING GROUP	0.001%	98.052%
6228	ADLER REAL ESTA	0.001%	98.053%
6229	SPORTS DIRECT I	0.001%	98.054%
6230	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.055%
6231	CGN POWER CO LT	0.001%	98.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	PRESS METAL	0.001%	98.057%
6233	NEO SOLAR POWER	0.001%	98.059%
6234	UPONOR OYJ	0.001%	98.060%
6235	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.061%
6236	NIKKISO CO	0.001%	98.062%
6237	WILSON BAYLY HO	0.001%	98.063%
6238	PARADISE CO	0.001%	98.064%
6239	SEMICONDUCTOR M	0.001%	98.065%
6240	SINOPEC KANTONS	0.001%	98.067%
6241	TAIYO INK MFG C	0.001%	98.068%
6242	WIHLBORGS FASTI	0.001%	98.069%
6243	TALGO SA	0.001%	98.070%
6244	MAYR-MELNHOF KA	0.001%	98.071%
6245	GASLOG LTD	0.001%	98.072%
6246	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.073%
6247	TELENAV INC COMMON STOCK USD.001	0.001%	98.075%
6248	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.076%
6249	ALTAMIR AMBOISE	0.001%	98.077%
6250	DALMIA BHARAT L	0.001%	98.078%
6251	COAL INDIA LTD	0.001%	98.079%
6252	INOGEN INC COMMON STOCK USD.001	0.001%	98.080%
6253	LEYOU TECHNOLOG	0.001%	98.081%
6254	CHINA HUARONG A	0.001%	98.083%
6255	GLADSTONE COMME	0.001%	98.084%
6256	HI-LEX CORP	0.001%	98.085%
6257	PI INDUSTRIES L	0.001%	98.086%
6258	SUPERVALU INC	0.001%	98.087%
6259	FORTINET INC	0.001%	98.088%
6260	AIMS AMP CAPITA	0.001%	98.089%
6261	ELBIT SYSTEMS L	0.001%	98.091%
6262	BERTRANDT AG	0.001%	98.092%
6263	TOPY INDUSTRIES	0.001%	98.093%
6264	CALBEE INC	0.001%	98.094%
6265	ROCK FIELD CO	0.001%	98.095%
6266	HUISHANG BANK C	0.001%	98.096%
6267	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.097%
6268	AMADA HOLDINGS	0.001%	98.099%
6269	WISDOM MARINE L	0.001%	98.100%
6270	CMK CORP	0.001%	98.101%
6271	SAVENCIA SA	0.001%	98.102%
6272	UTD COMMUNITY F	0.001%	98.103%
6273	MUHIBBAH ENGINE	0.001%	98.104%
6274	SINOPEC SHANGHA	0.001%	98.105%
6275	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.106%
6276	YIEH PHUI ENTS	0.001%	98.108%
6277	LG INTL CORP	0.001%	98.109%
6278	SCHMOLZ+BICKENB	0.001%	98.110%
6279	ERCROS SA	0.001%	98.111%
6280	BEIERSDORF AG	0.001%	98.112%
6281	TSINGTAO BREWER	0.001%	98.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	CLARION CO	0.001%	98.114%
6283	FAGRON	0.001%	98.116%
6284	PRADA SPA	0.001%	98.117%
6285	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.118%
6286	ALGOMA CENTRAL	0.001%	98.119%
6287	BQE NATL BELGIQ	0.001%	98.120%
6288	TAKASAGO INTL C	0.001%	98.121%
6289	AICHI STEEL WOR	0.001%	98.122%
6290	BROWN (N) GROUP	0.001%	98.123%
6291	RUTH'S HOSPITAL	0.001%	98.125%
6292	PPC LTD	0.001%	98.126%
6293	SIIC ENVIRONMEN	0.001%	98.127%
6294	SHIN-ETSU POLYM	0.001%	98.128%
6295	TKC CORPORATION	0.001%	98.129%
6296	HAWKINS INC COMMON STOCK USD.05	0.001%	98.130%
6297	TAISHO PHARMACE	0.001%	98.131%
6298	SP SETIA	0.001%	98.132%
6299	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.133%
6300	INDUSTR L FIN(IF	0.001%	98.135%
6301	SAN-A CO LTD	0.001%	98.136%
6302	WINCANTON	0.001%	98.137%
6303	BANGKOK EXPRESS	0.001%	98.138%
6304	NORITZ CORP	0.001%	98.139%
6305	KOREA GAS CORP	0.001%	98.140%
6306	PAX GLOBAL TECH	0.001%	98.141%
6307	KYOKUTO KAIHATS	0.001%	98.142%
6308	MITRA ADIPERKAS	0.001%	98.144%
6309	MEKONOMEN AB	0.001%	98.145%
6310	MIGHTY RIVER PO	0.001%	98.146%
6311	MEDIFAST INC COMMON STOCK USD.001	0.001%	98.147%
6312	MICHINOKU BANK	0.001%	98.148%
6313	INDIAN BANK	0.001%	98.149%
6314	ALIO GOLD INC	0.001%	98.150%
6315	PER AARSLEFF A/	0.001%	98.151%
6316	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.152%
6317	BANK OF PHILIPP	0.001%	98.154%
6318	KOLON CORPORATI	0.001%	98.155%
6319	MITSUBISHI STEE	0.001%	98.156%
6320	GMO INTERNET IN	0.001%	98.157%
6321	GENWORTH MORTGA	0.001%	98.158%
6322	OIL REFINERIES	0.001%	98.159%
6323	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	98.160%
6324	NIPPON DENKO CO	0.001%	98.161%
6325	ACETO CORP COMMON STOCK USD.01	0.001%	98.162%
6326	GIGABYTE TECHNO	0.001%	98.164%
6327	BENETEAU	0.001%	98.165%
6328	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.166%
6329	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.167%
6330	FUKUSHIMA IND C	0.001%	98.168%
6331	TREDEGAR CORP COMMON STOCK	0.001%	98.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	TAIWAN GLASS	0.001%	98.170%
6333	GLOBANT SA	0.001%	98.171%
6334	MAJOR CINEPLEX	0.001%	98.172%
6335	SIERRA BANCORP COMMON STOCK	0.001%	98.173%
6336	GPO AEROPORTUAR	0.001%	98.175%
6337	NOVOLIPET STEEL	0.001%	98.176%
6338	INNOGY SE	0.001%	98.177%
6339	YUEXIU REAL ES	0.001%	98.178%
6340	BML INC	0.001%	98.179%
6341	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.180%
6342	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.181%
6343	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.182%
6344	FUJI CO(TOKYO)	0.001%	98.183%
6345	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	98.184%
6346	EMPEROR INTL HL	0.001%	98.186%
6347	HAMBURGER HAFEN	0.001%	98.187%
6348	BK OF NAGOYA	0.001%	98.188%
6349	SINTOKOGIO	0.001%	98.189%
6350	ZERIA PHARMACEU	0.001%	98.190%
6351	TANSEISHA CO	0.001%	98.191%
6352	MATSUYA FOODS C	0.001%	98.192%
6353	TORSTAR CORP CL	0.001%	98.193%
6354	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	98.194%
6355	GRUPO SIMEC S.A	0.001%	98.195%
6356	TAKARA SHUZO CO	0.001%	98.197%
6357	TIANJIN PORT DE	0.001%	98.198%
6358	AVEX GROUP HOLD	0.001%	98.199%
6359	SOGEFI	0.001%	98.200%
6360	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.201%
6361	SAINT MARC HLDG	0.001%	98.202%
6362	EUGENE CORP	0.001%	98.203%
6363	TONGYANG LIFE I	0.001%	98.204%
6364	FAR EAST DEPT	0.001%	98.205%
6365	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.206%
6366	TAIWAN ACCEPTAN	0.001%	98.207%
6367	DEUTSCHE BETEI	0.001%	98.209%
6368	INTERTAIN GROUP	0.001%	98.210%
6369	ALBIOMA	0.001%	98.211%
6370	BK OF RYUKYUS	0.001%	98.212%
6371	CHANGYOU.COM LTD ADR ADR	0.001%	98.213%
6372	FUKUDA DENSHI C	0.001%	98.214%
6373	WILMAR INTERL L	0.001%	98.215%
6374	HUADIAN POWER I	0.001%	98.216%
6375	FUFENG GROUP LT	0.001%	98.217%
6376	CANON ELECTRONI	0.001%	98.218%
6377	HANA TOUR SERVI	0.001%	98.219%
6378	SHIKOKU BANK	0.001%	98.220%
6379	NEC NETWK & SYS	0.001%	98.222%
6380	BENI STABILI IT	0.001%	98.223%
6381	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	51JOB INC ADR ADR USD.0001	0.001%	98.225%
6383	HUANENG POWER I	0.001%	98.226%
6384	ZALANDO SE	0.001%	98.227%
6385	UNION BNK OF IN	0.001%	98.228%
6386	HANSOL PAPER CO	0.001%	98.229%
6387	CAFE DE CORAL H	0.001%	98.230%
6388	EASY BIO INC	0.001%	98.231%
6389	KOREA KOLMAR CO	0.001%	98.232%
6390	PETRONAS DAGANG	0.001%	98.233%
6391	DEL FRISCOS RES	0.001%	98.235%
6392	TV ASAHI CORP	0.001%	98.236%
6393	CHINA AOYUAN PR	0.001%	98.237%
6394	LIFESTYLE INTER	0.001%	98.238%
6395	JOSHIN DENKI CO	0.001%	98.239%
6396	G-RESOURCES GP	0.001%	98.240%
6397	MGI COUTIER	0.001%	98.241%
6398	DAH CHONG HONG	0.001%	98.242%
6399	VZ HOLDING AG	0.001%	98.243%
6400	CIA DE DIST INT	0.001%	98.244%
6401	POLYTEC HOLDING	0.001%	98.245%
6402	WELSPUN INDIA L	0.001%	98.246%
6403	CENTRAL CHINA S	0.001%	98.247%
6404	ALPEK SAB	0.001%	98.249%
6405	PRINCE HOUSING	0.001%	98.250%
6406	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.251%
6407	ICL-ISRAEL CHEM	0.001%	98.252%
6408	UKC HOLDINGS CO	0.001%	98.253%
6409	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.254%
6410	YAPI VE KREDI B	0.001%	98.255%
6411	TATSUTA ELEC WI	0.001%	98.256%
6412	SEAH STEEL	0.001%	98.257%
6413	AVANZA BANK HOL	0.001%	98.258%
6414	MACQUARIE LEISU	0.001%	98.259%
6415	ORIOLA-KD CORP	0.001%	98.260%
6416	HARASHIN CO LTD	0.001%	98.261%
6417	JASA MARGA	0.001%	98.262%
6418	HONG LEONG BANK	0.001%	98.264%
6419	BGF RETAIL CO L	0.001%	98.265%
6420	THORESEN THAI A	0.001%	98.266%
6421	TORRENT PHARM	0.001%	98.267%
6422	ESPEC CORP	0.001%	98.268%
6423	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.269%
6424	DAEWOO ENGINEER	0.001%	98.270%
6425	PRESSANCE CORPO	0.001%	98.271%
6426	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.272%
6427	DHT HOLDINGS IN	0.001%	98.273%
6428	CT ENVIRONMENTA	0.001%	98.274%
6429	SHANKS GROUP PL	0.001%	98.275%
6430	CHUGOKU MAR PAI	0.001%	98.276%
6431	MAX INDIA	0.001%	98.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	VECTRUS INC COMMON STOCK USD.01	0.001%	98.279%
6433	CHROMA ATE INC	0.001%	98.280%
6434	EHIME BANK	0.001%	98.281%
6435	NAKANISHI INC	0.001%	98.282%
6436	MARCO POLO DEV	0.001%	98.283%
6437	PREMIER OIL	0.001%	98.284%
6438	LING SEN PRECIS	0.001%	98.285%
6439	JVC KENWOOD HLD	0.001%	98.286%
6440	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.287%
6441	KANTO DENKA KOG	0.001%	98.288%
6442	PEARSON STK	0.001%	98.289%
6443	CIA TRANSM ENER	0.001%	98.290%
6444	HISPANIA ACTIVO	0.001%	98.291%
6445	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.292%
6446	TORII PHARM CO	0.001%	98.293%
6447	ELETRORBRAS PREF	0.001%	98.294%
6448	ZENRIN CO LTD	0.001%	98.296%
6449	QAD INC A COMMON STOCK	0.001%	98.297%
6450	CVR ENERGY INC	0.001%	98.298%
6451	SANRIO CO	0.001%	98.299%
6452	BIOGAIA AB	0.001%	98.300%
6453	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.301%
6454	QUALITY HOUSES	0.001%	98.302%
6455	KINEPOLIS GROUP	0.001%	98.303%
6456	PRUKSA HOLDING	0.001%	98.304%
6457	DEVOTEAM SA	0.001%	98.305%
6458	PRESTIGE ESTATE	0.001%	98.306%
6459	COCA-COLA FEMSA	0.001%	98.307%
6460	ARN MONDADORI E	0.001%	98.308%
6461	ALPHA & OMEGA S	0.001%	98.309%
6462	FRONTLINE LTD/B	0.001%	98.310%
6463	J-OIL MILLS INC	0.001%	98.311%
6464	CHAUN-CHOUNG TE	0.001%	98.312%
6465	TAKUMA CO	0.001%	98.313%
6466	CA IMMOBILIEN A	0.001%	98.315%
6467	AKITA BANK	0.001%	98.316%
6468	SYSTEX CORPORAT	0.001%	98.317%
6469	ASAHI HOLDINGS	0.001%	98.318%
6470	NEO-CHINA GROUP	0.001%	98.319%
6471	EL AL ISRAEL AI	0.001%	98.320%
6472	HESKA CORP	0.001%	98.321%
6473	HOTAI MOTOR CO	0.001%	98.322%
6474	CENTRAL GARDEN&	0.001%	98.323%
6475	PRESS KOGYO CO	0.001%	98.324%
6476	TSI HOLDINGS CO	0.001%	98.325%
6477	UNID CO LTD	0.001%	98.326%
6478	HINDUSTAN CONST	0.001%	98.327%
6479	PIOLAX CO	0.001%	98.328%
6480	MAINSTREET EQUI	0.001%	98.329%
6481	ISEKI & CO	0.001%	98.330%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	ZUMIEZ INC COMMON STOCK	0.001%	98.331%
6483	TOKYO BROADCAST	0.001%	98.332%
6484	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.333%
6485	CHOFU SEISAKUSH	0.001%	98.334%
6486	GINTECH ENERGY	0.001%	98.335%
6487	DONGFANG ELECT	0.001%	98.336%
6488	ECLAT TEXTILE C	0.001%	98.338%
6489	INTILAND DEVPT	0.001%	98.339%
6490	SUPER-SOL	0.001%	98.340%
6491	GREEN CROSS HLD	0.001%	98.341%
6492	S&T MOTIV CO LT	0.001%	98.342%
6493	SANOFI INDIA LT	0.001%	98.343%
6494	CLEARWATER SEAF	0.001%	98.344%
6495	GO-AHEAD GROUP	0.001%	98.345%
6496	MIYAZAKI BANK	0.001%	98.346%
6497	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.347%
6498	DANIELI & CO CO	0.001%	98.348%
6499	ODONTOPREV SA	0.001%	98.349%
6500	TUBOS REUNIDOS	0.001%	98.350%
6501	ELITE SEMICONDU	0.001%	98.351%
6502	UNITED LABORATO	0.001%	98.352%
6503	CALIAN GROUP LT	0.001%	98.353%
6504	VIVOTEK INC	0.001%	98.354%
6505	FINCANTIERI SPA	0.001%	98.355%
6506	COSTAIN GROUP P	0.001%	98.356%
6507	HOCHDORF HOLDIN	0.001%	98.357%
6508	SAO PAU ALPARGA	0.001%	98.358%
6509	BEIJER ALMA AB	0.001%	98.359%
6510	ZZZSAN-AI OIL C	0.001%	98.360%
6511	CHINA METAL PRO	0.001%	98.361%
6512	VTG AG	0.001%	98.362%
6513	COLBUN S.A.	0.001%	98.363%
6514	TOWA PHARM CO L	0.001%	98.364%
6515	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.366%
6516	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	98.367%
6517	ICICI BANK	0.001%	98.368%
6518	FIRST REIT	0.001%	98.369%
6519	MGM CHINA HLDGS	0.001%	98.370%
6520	LANDAUER INC COMMON STOCK USD.1	0.001%	98.371%
6521	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.372%
6522	XO GROUP INC COMMON STOCK USD.01	0.001%	98.373%
6523	TEJON RANCH CO	0.001%	98.374%
6524	ZOJIRUSHI CORP	0.001%	98.375%
6525	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.376%
6526	KALBE FARMA	0.001%	98.377%
6527	COLTENE HOLDI	0.001%	98.378%
6528	CASHBUILD LTD	0.001%	98.379%
6529	OPTO TECH CORPN	0.001%	98.380%
6530	YAMAICHI ELECTR	0.001%	98.381%
6531	BANK PEKAO	0.001%	98.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	XEBIO CO	0.001%	98.383%
6533	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.384%
6534	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.385%
6535	UNIBAIL-RODAMCO	0.001%	98.386%
6536	RAFFLES MEDICAL	0.001%	98.387%
6537	D.A. CONSORTIUM	0.001%	98.388%
6538	BOIRON	0.001%	98.389%
6539	UNILEVER INDONE	0.001%	98.390%
6540	PSK INC	0.001%	98.391%
6541	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.392%
6542	PREMIER FOODS	0.001%	98.393%
6543	STELLA CHEMIFA	0.001%	98.394%
6544	CENT PATTANA PU	0.001%	98.395%
6545	BANK OF CHONGQI	0.001%	98.396%
6546	KENDRION NV	0.001%	98.397%
6547	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	98.398%
6548	MULTIPLUS SA	0.001%	98.399%
6549	DIVERS RES BHD	0.001%	98.400%
6550	TAIHEI DENGYO	0.001%	98.401%
6551	SUMITOMO DENSET	0.001%	98.402%
6552	INTERNATIONAL P	0.001%	98.403%
6553	DATA COMMUNICAT	0.001%	98.404%
6554	CHINESE ESTATES	0.001%	98.405%
6555	HUNG SHENG CONS	0.001%	98.406%
6556	PHOTO-ME INTERN	0.001%	98.407%
6557	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.408%
6558	T.HASEGAWA CO	0.001%	98.409%
6559	TEXTAINER GROUP	0.001%	98.410%
6560	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.411%
6561	KOC HOLDING AS	0.001%	98.413%
6562	DAIKYONISHIKAWA	0.001%	98.414%
6563	OPAP SA	0.001%	98.415%
6564	NIPPON PAINT CO	0.001%	98.416%
6565	DAIICHI KIGENSO	0.001%	98.417%
6566	LIMELIGHT NETW	0.001%	98.418%
6567	MAN SE	0.001%	98.419%
6568	RISO KAGAKU COR	0.001%	98.420%
6569	SHIBUYA KOGYO C	0.001%	98.421%
6570	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	98.422%
6571	EPS CO LTD	0.001%	98.423%
6572	FANTASIA HOLDIN	0.001%	98.424%
6573	OBIC	0.001%	98.425%
6574	JAPAN WOOL TEXT	0.001%	98.426%
6575	SALMAR ASA	0.001%	98.427%
6576	DAISEKI CO LTD	0.001%	98.428%
6577	KRUNGTHAI CARD	0.001%	98.429%
6578	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.430%
6579	MASTERLINK SECS	0.001%	98.431%
6580	FERREXPO PLC	0.001%	98.432%
6581	KAKAKU.COM INC	0.001%	98.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	INFOMART CORP	0.001%	98.434%
6583	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	98.435%
6584	MOTHERSON SUMI	0.001%	98.436%
6585	CORP INMOBILIAR	0.001%	98.437%
6586	YELLOW HAT LTD.	0.001%	98.438%
6587	STARHUB LIMITED	0.001%	98.439%
6588	LIPPO MALLS IN	0.001%	98.440%
6589	TIGA PILAR SEJA	0.001%	98.441%
6590	HULIC CO LTD	0.001%	98.442%
6591	CIA SANEAMENTO	0.001%	98.443%
6592	NESTLE INDIA	0.001%	98.444%
6593	EPIZYME INC COMMON STOCK USD.0001	0.001%	98.445%
6594	ASSOCD INTL HOT	0.001%	98.446%
6595	DIRTT ENVIRONME	0.001%	98.447%
6596	MERSEN SA	0.001%	98.448%
6597	WASHTEC AG	0.001%	98.449%
6598	GROUP COMERCIAL	0.001%	98.450%
6599	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.451%
6600	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.452%
6601	CAWACHI LTD	0.001%	98.453%
6602	TUBE INV OF IND	0.001%	98.454%
6603	CENTRL PLAZA HO	0.001%	98.455%
6604	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.456%
6605	ST SHINE OPTICA	0.001%	98.457%
6606	ASSYSTEM	0.001%	98.458%
6607	CAPITAL® PRO	0.001%	98.459%
6608	YUASA TRADING C	0.001%	98.460%
6609	LPKF LASER & EL	0.001%	98.461%
6610	CLEVO	0.001%	98.462%
6611	WOCKHARDT LIMIT	0.001%	98.463%
6612	AMERICAN PUBLIC	0.001%	98.464%
6613	Sponda Oyj	0.001%	98.465%
6614	MCJ CO LTD	0.001%	98.466%
6615	SUN HUNG KAI CO	0.001%	98.467%
6616	GODREJ CONSUMER	0.001%	98.468%
6617	RICHTER GEDEON	0.001%	98.469%
6618	CT REAL ESTATE	0.001%	98.470%
6619	COLOWIDE CO LTD	0.001%	98.471%
6620	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.471%
6621	NTT URBAN DEVEL	0.001%	98.472%
6622	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	98.473%
6623	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.474%
6624	HANDSOME CORP	0.001%	98.475%
6625	KLAB INC	0.001%	98.476%
6626	GURIT HOLDING A	0.001%	98.477%
6627	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.478%
6628	UMH PROP INC	0.001%	98.479%
6629	CHOICE PROPERTI	0.001%	98.480%
6630	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.481%
6631	ENTERCOM COMMUN	0.001%	98.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	SUN FRONTIER FU	0.001%	98.483%
6633	BRODRENE HARTMA	0.001%	98.484%
6634	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.485%
6635	SINFONIA TECHNO	0.001%	98.486%
6636	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.487%
6637	REGAL HOTELS IN	0.001%	98.488%
6638	ONESAVINGS BANK	0.001%	98.489%
6639	GURUNAVI INC	0.001%	98.490%
6640	HANON SYSTEMS	0.001%	98.491%
6641	OUTSOURCING INC	0.001%	98.492%
6642	AMUNDI SA	0.001%	98.493%
6643	BEML LTD	0.001%	98.494%
6644	WEIQIAO TEXTILE	0.001%	98.495%
6645	JIN CO.LTD	0.001%	98.496%
6646	KUMIAI CHEM IND	0.001%	98.497%
6647	SHANGHAI JIN JI	0.001%	98.498%
6648	CHINA WATER AFF	0.001%	98.499%
6649	PROSPERITY REIT	0.001%	98.500%
6650	TURKIYE SINAI K	0.001%	98.501%
6651	ASIA OPTICAL CO	0.001%	98.502%
6652	RAISIO YHTYMA O	0.001%	98.503%
6653	VETROPACK HOLDI	0.001%	98.504%
6654	AUSDRILL LIMITE	0.001%	98.505%
6655	VST HLDGS	0.001%	98.506%
6656	PRESTIGE INTERN	0.001%	98.507%
6657	ALTICE NV	0.001%	98.508%
6658	HANMI PHARM CO	0.001%	98.509%
6659	CERVECIAS UNI	0.001%	98.510%
6660	KOTOBUKI SPIRIT	0.001%	98.511%
6661	CALIX INC COMMON STOCK	0.001%	98.512%
6662	CORP MOCTEZUMA	0.001%	98.512%
6663	LENZING AG	0.001%	98.513%
6664	ELETRORBRAS COMM	0.001%	98.514%
6665	L'OCCITANE INTE	0.001%	98.515%
6666	SPH REIT	0.001%	98.516%
6667	NOVAE GROUP PLC	0.001%	98.517%
6668	SKS MICROFINANC	0.001%	98.518%
6669	FORMULA SYST(19	0.001%	98.519%
6670	ASTRA AGRO LEST	0.001%	98.520%
6671	KONOIKE TRANSPO	0.001%	98.521%
6672	YANG MING MARIN	0.001%	98.522%
6673	ASAHI DIAMOND I	0.001%	98.523%
6674	TAIWAN COGENERA	0.001%	98.524%
6675	ESSENTIAL ENERG	0.001%	98.525%
6676	KESKO OYJ	0.001%	98.526%
6677	CHINA SINGYES S	0.001%	98.527%
6678	KAPPAHL HOLDING	0.001%	98.528%
6679	PIAGGIO	0.001%	98.529%
6680	SINARMAS LAND	0.001%	98.530%
6681	CHESNARA PLC	0.001%	98.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	MAX CO	0.001%	98.532%
6683	TOKAI RUBBER IN	0.001%	98.533%
6684	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.534%
6685	MIQUEL Y COSTAS	0.001%	98.535%
6686	DAIDO METAL CO	0.001%	98.535%
6687	POLA ORBIS HLDG	0.001%	98.536%
6688	CARBONITE INC COMMON STOCK USD.01	0.001%	98.537%
6689	KOMERCNI BANKA	0.001%	98.538%
6690	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.539%
6691	MANTRA GROUP LT	0.001%	98.540%
6692	NOVELION THERAP	0.001%	98.541%
6693	LOTTE FOOD CO	0.001%	98.542%
6694	COWEN INC COMMON STOCK USD.01	0.001%	98.543%
6695	OBAYASHI ROAD C	0.001%	98.544%
6696	FUJI KYUKO CO L	0.001%	98.545%
6697	DEXCOM INC COMMON STOCK USD.001	0.001%	98.546%
6698	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.547%
6699	DESCENTE LTD.	0.001%	98.548%
6700	FREEMAN FINANCI	0.001%	98.549%
6701	OSSTEM IMPLANT	0.001%	98.550%
6702	CHINA SHENGMU O	0.001%	98.551%
6703	YAKULT HONSHA C	0.001%	98.552%
6704	EAGLE INDUSTRY	0.001%	98.553%
6705	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.553%
6706	QOL CO LTD	0.001%	98.554%
6707	NAVITAS LTD	0.001%	98.555%
6708	OCEAN YIELD ASA	0.001%	98.556%
6709	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.557%
6710	GOLDSUN DEV/CON	0.001%	98.558%
6711	DIGI INTL INC	0.001%	98.559%
6712	ALE PROPERTY TR	0.001%	98.560%
6713	MIURA CO	0.001%	98.561%
6714	MALAYSIA BUILD	0.001%	98.562%
6715	SUNGWOO HITECH	0.001%	98.563%
6716	MAYNE PHARMA GR	0.001%	98.564%
6717	RMP ENERGY INC	0.001%	98.565%
6718	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.566%
6719	ROBINSONS RETAI	0.001%	98.567%
6720	MCBRIDE PLC	0.001%	98.568%
6721	CRA INTERNATIONAL INC COMMON STOCK	0.001%	98.568%
6722	DORIAN LPG LTD	0.001%	98.569%
6723	CTCI CORP	0.001%	98.570%
6724	NISSHIN SEIFUN	0.001%	98.571%
6725	NISHIMATSUYA CH	0.001%	98.572%
6726	TECHNOLOGY ONE	0.001%	98.573%
6727	CONCENTRADORA	0.001%	98.574%
6728	BW OFFSHORE LTD	0.001%	98.575%
6729	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.576%
6730	HUNTER DOUGLAS	0.001%	98.577%
6731	GEO CO LTD	0.001%	98.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	EIGHTEENTH BANK	0.001%	98.579%
6733	RESOLUTE FOREST	0.001%	98.580%
6734	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.581%
6735	PHILIPPINE NATL	0.001%	98.581%
6736	ISHIHARA SANGYO	0.001%	98.582%
6737	HKR INTL LTD	0.001%	98.583%
6738	LIFE CORPORATIO	0.001%	98.584%
6739	SATO CORP	0.001%	98.585%
6740	DISCO CORPORATI	0.001%	98.586%
6741	PARTNER COMMUNI	0.001%	98.587%
6742	IGUATEMI EMP SH	0.001%	98.588%
6743	RECRUIT HOLDING	0.001%	98.589%
6744	HOCHSCHILD MINI	0.001%	98.590%
6745	EVA PRECISION I	0.001%	98.591%
6746	BELC CO LTD	0.001%	98.592%
6747	SRA HOLDINGS IN	0.001%	98.592%
6748	NINE ENTERTAINM	0.001%	98.593%
6749	CERVED INFORMAT	0.001%	98.594%
6750	ITOCHU FUEL COR	0.001%	98.595%
6751	AKKA TECHNOLOGI	0.001%	98.596%
6752	CARD FACTORY PL	0.001%	98.597%
6753	CORPORATE TRAVE	0.001%	98.598%
6754	TIME DOTCOM BHD	0.001%	98.599%
6755	21VIANET GROUP INC ADR ADR USD.00001	0.001%	98.600%
6756	DEVRO	0.001%	98.601%
6757	ADHI KARYA PERS	0.001%	98.602%
6758	BANGKOK DUSIT M	0.001%	98.603%
6759	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.603%
6760	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.604%
6761	HAPPINET CORP	0.001%	98.605%
6762	ACE HARDWARE IN	0.001%	98.606%
6763	HO BEE INVESTME	0.001%	98.607%
6764	FARGLORY LAND D	0.001%	98.608%
6765	FLYTECH TECHNOL	0.001%	98.609%
6766	LASERTEC CORP	0.001%	98.610%
6767	HUA HONG SEMICO	0.001%	98.611%
6768	SAIBU GAS CO	0.001%	98.612%
6769	NVE CORP	0.001%	98.613%
6770	TOWA BANK	0.001%	98.614%
6771	S.M. ENTERTAINM	0.001%	98.614%
6772	KOSSAN RUBBER I	0.001%	98.615%
6773	THAI AIRWAYS IN	0.001%	98.616%
6774	LAWSON	0.001%	98.617%
6775	SREI INFRASTRUC	0.001%	98.618%
6776	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.619%
6777	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.620%
6778	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.621%
6779	KAJARIA CERAMIC	0.001%	98.622%
6780	IPCA LABORATORI	0.001%	98.623%
6781	DAIKI ALUMINIUM	0.001%	98.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	KINIK CO	0.001%	98.624%
6783	TAYCA CORP	0.001%	98.625%
6784	METLIFECARE LTD	0.001%	98.626%
6785	QSC AG	0.001%	98.627%
6786	ELIS SA	0.001%	98.628%
6787	PRIMERO MINING CORP COMMON STOCK	0.001%	98.629%
6788	TV TOKYO HLDG C	0.001%	98.630%
6789	IOCHPE-MAXION	0.001%	98.631%
6790	MODEC INC	0.001%	98.632%
6791	AIDA ENGINEERIN	0.001%	98.633%
6792	KINGDEE INTERNA	0.001%	98.633%
6793	SHIZUOKAGAS CO	0.001%	98.634%
6794	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.635%
6795	CEMEX LATAM HLD	0.001%	98.636%
6796	WELCIA HOLDINGS	0.001%	98.637%
6797	CARA OPERATIONS	0.001%	98.638%
6798	NISHIO RENT ALL	0.001%	98.639%
6799	JAMMU & KASHMIR	0.001%	98.640%
6800	ANANDA DEVELOPM	0.001%	98.641%
6801	KOWLOON DEVMT	0.001%	98.642%
6802	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.642%
6803	ALTERRA POWER C	0.001%	98.643%
6804	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.644%
6805	K.C. TECH	0.001%	98.645%
6806	FUTABA INDUSTRI	0.001%	98.646%
6807	ERAMET	0.001%	98.647%
6808	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.648%
6809	CONN S INC COMMON STOCK USD.01	0.001%	98.649%
6810	BANCO DAVIVIEND	0.001%	98.650%
6811	BACHEM HLD AG-B	0.001%	98.651%
6812	GREATVIEW ASEPT	0.001%	98.651%
6813	FBD HLDGS	0.001%	98.652%
6814	YPSOMED HOLDING	0.001%	98.653%
6815	ENCE ENERGIA	0.001%	98.654%
6816	ASTALDI	0.001%	98.655%
6817	BOSCH LTD	0.001%	98.656%
6818	VILMORIN CLAUSE	0.001%	98.657%
6819	INTL NICKEL IND	0.001%	98.658%
6820	BIOTEST AG	0.001%	98.659%
6821	SAMYANG CORP	0.001%	98.659%
6822	RETAIL FOOD GRO	0.001%	98.660%
6823	MEC COMPANY LTD	0.001%	98.661%
6824	TPG TELECOM	0.001%	98.662%
6825	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.663%
6826	DAUM COMMUNICAT	0.001%	98.664%
6827	JAPAN PULP & PA	0.001%	98.665%
6828	XINGDA INTERNAT	0.001%	98.666%
6829	COVENANT TRANSP	0.001%	98.666%
6830	VAISALA	0.001%	98.667%
6831	SUMMIT INDUSTRI	0.001%	98.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	MACATAWA BANK CORP COMMON STOCK	0.001%	98.669%
6833	MITSUBOSHI BELT	0.001%	98.670%
6834	INDAH KIAT PULP	0.001%	98.671%
6835	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.672%
6836	WAKITA & CO	0.001%	98.673%
6837	UNIVERSAL MEDIC	0.001%	98.674%
6838	ATUL LTD	0.001%	98.674%
6839	GOLD CIRCUIT EL	0.001%	98.675%
6840	NEWRIVER REIT P	0.001%	98.676%
6841	ASIA AVIATION P	0.001%	98.677%
6842	MINOR INTERNATI	0.001%	98.678%
6843	VERBIO VEREINIG	0.001%	98.679%
6844	AUSTAL LTD	0.001%	98.680%
6845	CHINA AEROSPACE	0.001%	98.681%
6846	GRUPO AEROPORTU	0.001%	98.681%
6847	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.682%
6848	XL AXIATA TBK P	0.001%	98.683%
6849	ENERCHINA HOLDI	0.001%	98.684%
6850	PIERRE & VACANC	0.001%	98.685%
6851	TAEYOUNG ENGINE	0.001%	98.686%
6852	MORGAN SINDALL	0.001%	98.687%
6853	LIU CHONG HING	0.001%	98.688%
6854	TOP GLOVE CORP	0.001%	98.688%
6855	FERROTEC CORP	0.001%	98.689%
6856	SSANGYONG CEMEN	0.001%	98.690%
6857	DUNI AB	0.001%	98.691%
6858	SUMITOMO SEIKA	0.001%	98.692%
6859	SFA ENGINEERING	0.001%	98.693%
6860	MANITOU	0.001%	98.694%
6861	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.695%
6862	SOLOR A/S	0.001%	98.695%
6863	AKEBONO BRAKE I	0.001%	98.696%
6864	VITTORIA ASSICU	0.001%	98.697%
6865	SK TELECOM ADR	0.001%	98.698%
6866	BANDO CHEMICAL	0.001%	98.699%
6867	HARBIN POWER EQ	0.001%	98.700%
6868	HOKUTO CORP	0.001%	98.701%
6869	MCMILLAN SHAKES	0.001%	98.702%
6870	AMOTECH CO LTD	0.001%	98.702%
6871	NITTA CORP	0.001%	98.703%
6872	YANZHOU COAL MI	0.001%	98.704%
6873	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.705%
6874	SINOTRANS SHIPP	0.001%	98.706%
6875	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.707%
6876	STOBART GROUP L	0.001%	98.708%
6877	OITA BANK	0.001%	98.709%
6878	BYGGMAX GROUP A	0.001%	98.709%
6879	HOLY STONE ENTE	0.001%	98.710%
6880	DAI-DAN CO	0.001%	98.711%
6881	NIHON NOHYAKU	0.001%	98.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	NETENT AB	0.001%	98.713%
6883	TAMURA CORP	0.001%	98.714%
6884	SDL PLC	0.001%	98.715%
6885	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.715%
6886	DONGJIANG ENVIR	0.001%	98.716%
6887	NIDEC CORPORATI	0.001%	98.717%
6888	XING AG	0.001%	98.718%
6889	HIMART CO LTD	0.001%	98.719%
6890	SHIKOKU CHEMICA	0.001%	98.720%
6891	NEXITY	0.001%	98.721%
6892	BW LPG LTD	0.001%	98.721%
6893	MIZUHO FINL GP	0.001%	98.722%
6894	PETRONAS GAS	0.001%	98.723%
6895	VS INDUSTRY BHD	0.001%	98.724%
6896	AFFICHAGE HOLDI	0.001%	98.725%
6897	BTB REAL ESTATE	0.001%	98.726%
6898	ARROW GLOBAL GR	0.001%	98.727%
6899	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.728%
6900	CORFICOLOMBIANA	0.001%	98.728%
6901	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.729%
6902	TOA CORP	0.001%	98.730%
6903	MOBILEONE LTD.	0.001%	98.731%
6904	NIPPON ROAD CO	0.001%	98.732%
6905	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.733%
6906	TOHO ZINC CO LT	0.001%	98.734%
6907	GRO-BELS CO LTD	0.001%	98.734%
6908	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.735%
6909	ABC-MART INC	0.001%	98.736%
6910	SIAM COMMERCIAL	0.001%	98.737%
6911	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.738%
6912	NAMCHOW CHEMICA	0.001%	98.739%
6913	DAIHO CONSTRUCT	0.001%	98.740%
6914	SINTEX PLASTICS	0.001%	98.740%
6915	HOSOKAWA MICRON	0.001%	98.741%
6916	LUYE PHARMA GRO	0.001%	98.742%
6917	IGB REAL ESTATE	0.001%	98.743%
6918	FURUKAWA CO	0.001%	98.744%
6919	ADVTECH LTD	0.001%	98.745%
6920	REZIDOR HOTEL G	0.001%	98.746%
6921	GREIF INC CL B COMMON STOCK	0.001%	98.746%
6922	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.747%
6923	TOYO ENG CORP	0.001%	98.748%
6924	MANILA ELECTRIC	0.001%	98.749%
6925	NIEN HSING TEXT	0.001%	98.750%
6926	INGENIA COMMUNI	0.001%	98.751%
6927	WEYCO GROUP INC	0.001%	98.751%
6928	KINDOM CONSTRUC	0.001%	98.752%
6929	DIGITAL GARAGE	0.001%	98.753%
6930	YOSHINOYA D&C C	0.001%	98.754%
6931	MERIDIAN ENERGY	0.001%	98.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	NOVA MEASURING	0.001%	98.756%
6933	HORNBACH BAUMAR	0.001%	98.757%
6934	BLOOMAGE BIOTEC	0.001%	98.757%
6935	ALBIS CO LTD	0.001%	98.758%
6936	YOKOGAWA BRIDGE	0.001%	98.759%
6937	WEST BANCORPORATION COMMON STOCK	0.001%	98.760%
6938	EMLAK KONUT GYO	0.001%	98.761%
6939	JOYFUL HONDA CO	0.001%	98.762%
6940	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.762%
6941	CHINA HUIYUAN J	0.001%	98.763%
6942	ALLIED PROPERTI	0.001%	98.764%
6943	BULTEN AB	0.001%	98.765%
6944	YIRENDAI LTD AD	0.001%	98.766%
6945	EZION HOLDINGS	0.001%	98.767%
6946	TATA COMMUNICAT	0.001%	98.768%
6947	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.768%
6948	BLOOMBERRY RESO	0.001%	98.769%
6949	ACHILLES CORP	0.001%	98.770%
6950	RIKEN CORP	0.001%	98.771%
6951	KURODA ELECTRIC	0.001%	98.772%
6952	GIGA SOLAR MAT	0.001%	98.773%
6953	QINGDAO PORT IN	0.001%	98.773%
6954	PROTECTOR FORSI	0.001%	98.774%
6955	SOLIUM CAPITAL	0.001%	98.775%
6956	WINMARK CORP COMMON STOCK	0.001%	98.776%
6957	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.777%
6958	RELIANCE ENERGY	0.001%	98.778%
6959	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.778%
6960	DAEHAN FLOUR MI	0.001%	98.779%
6961	TOWNGAS CHINA C	0.001%	98.780%
6962	YAMABIKO CORP	0.001%	98.781%
6963	ARDENTEC CORP	0.001%	98.782%
6964	ALAM SUTERA REA	0.001%	98.783%
6965	WIZZ AIR HOLDIN	0.001%	98.783%
6966	KIKKOMAN CORP	0.001%	98.784%
6967	WEBJET LTD	0.001%	98.785%
6968	GRAPE KING INC	0.001%	98.786%
6969	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.787%
6970	PAZ CORP SA	0.001%	98.788%
6971	PAGE INDUSTRIES	0.001%	98.788%
6972	UNITED INTL ENT	0.001%	98.789%
6973	AGRANA BETEILIG	0.001%	98.790%
6974	CHEMRING GROUP	0.001%	98.791%
6975	DAEDUCK GDS	0.001%	98.792%
6976	WYNN MACAU LTD	0.001%	98.793%
6977	NATIONAL STORAG	0.001%	98.793%
6978	SANDEN CORP	0.001%	98.794%
6979	PHOENIX HLDGS L	0.001%	98.795%
6980	HEINEKEN MALAYS	0.001%	98.796%
6981	YAMAZEN CORPORA	0.001%	98.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	KIKUCHI CO LTD	0.001%	98.798%
6983	PARTRON CO LTD	0.001%	98.798%
6984	UTD INDUSTRIAL	0.001%	98.799%
6985	DEXERIALS CORP	0.001%	98.800%
6986	FOLKESTONE EDU	0.001%	98.801%
6987	PHOENIX MECANO	0.001%	98.802%
6988	KVAERNER ASA	0.001%	98.803%
6989	COMDIRECT BANK	0.001%	98.803%
6990	FUSO CHEMICAL C	0.001%	98.804%
6991	I.T LIMITED	0.001%	98.805%
6992	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.806%
6993	UNITIL CORP COMMON STOCK	0.001%	98.807%
6994	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.808%
6995	VAUDOISE ASSURA	0.001%	98.808%
6996	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.809%
6997	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.810%
6998	CHINA MANMADE F	0.001%	98.811%
6999	SANYANGIndustr	0.001%	98.812%
7000	COSMOS PHARMACE	0.001%	98.812%
7001	DONG-A SOCIO	0.001%	98.813%
7002	GEOX S.P.A.	0.001%	98.814%
7003	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.815%
7004	SINOTRUK HONG K	0.001%	98.816%
7005	BLACKMORES LTD	0.001%	98.817%
7006	CAMBRIDGE INDUS	0.001%	98.817%
7007	FOSTER ELECTRIC	0.001%	98.818%
7008	TRITAX BIG BOX	0.001%	98.819%
7009	GENESIS ENERGY	0.001%	98.820%
7010	HYUNDAI ROTEM C	0.001%	98.821%
7011	SILICONWARE PRE	0.001%	98.821%
7012	FUJIBO HOLDINGS	0.001%	98.822%
7013	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.823%
7014	HARIM CO LTD	0.001%	98.824%
7015	TONG YANG CEMEN	0.001%	98.825%
7016	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.826%
7017	FIRST GEN CORPO	0.001%	98.826%
7018	ATRIUM LJUNGBER	0.001%	98.827%
7019	GLORIA MATERIAL	0.001%	98.828%
7020	PTT PUBLIC COMP	0.001%	98.829%
7021	BRUNEL INTL	0.001%	98.830%
7022	mitsui soko co	0.001%	98.830%
7023	SUDAMERICANA VA	0.001%	98.831%
7024	DASSAULT AVIATI	0.001%	98.832%
7025	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.833%
7026	H&R WASAG AG	0.001%	98.834%
7027	LINX SA	0.001%	98.835%
7028	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.835%
7029	mitsubishi penc	0.001%	98.836%
7030	CITY OFFICE REI	0.001%	98.837%
7031	MIDAS HLDGS	0.001%	98.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	AP THAILAND PCL	0.001%	98.839%
7033	BELL AG - REG	0.001%	98.839%
7034	VITAL KSK HOLDI	0.001%	98.840%
7035	CHINA SHANSHUI	0.001%	98.841%
7036	DOUTOR NICHIRE	0.001%	98.842%
7037	REPLY SPA	0.001%	98.843%
7038	CITIZENS INC COMMON STOCK	0.001%	98.844%
7039	CONSUN PHARMACE	0.001%	98.844%
7040	VERA BRADLEY INC COMMON STOCK	0.001%	98.845%
7041	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.846%
7042	GEMDALE PROPERT	0.001%	98.847%
7043	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.848%
7044	NICE INFORMATIO	0.001%	98.848%
7045	NIPPON CARBON C	0.001%	98.849%
7046	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.850%
7047	MENICON CO LTD	0.001%	98.851%
7048	JAHWA ELECTRONI	0.001%	98.852%
7049	NORDIC SEMICON	0.001%	98.852%
7050	ONE LIBERTY PRO	0.001%	98.853%
7051	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.854%
7052	AES TIETE ENERG	0.001%	98.855%
7053	GREAT LAKES DRE	0.001%	98.856%
7054	CHIMEI MATERIAL	0.001%	98.856%
7055	INFIGEN ENERGY	0.001%	98.857%
7056	CAVERION CORP	0.001%	98.858%
7057	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.859%
7058	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.860%
7059	IGG INC	0.001%	98.860%
7060	HAMAKYOREX CO L	0.001%	98.861%
7061	MERCURIES LIFE	0.001%	98.862%
7062	ONE HOSPITALITY	0.001%	98.863%
7063	CRAFT BREWERS A	0.001%	98.864%
7064	KASAI KOGYO CO	0.001%	98.864%
7065	ANGLO AMERICAN	0.001%	98.865%
7066	BORYSZEW SA	0.001%	98.866%
7067	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.867%
7068	TOKAI CORP/GIFU	0.001%	98.868%
7069	LATECOERE	0.001%	98.868%
7070	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.869%
7071	THAI VEGETABLE	0.001%	98.870%
7072	UNIVERSAL ROBIN	0.001%	98.871%
7073	BK OF SAGA	0.001%	98.872%
7074	ZIJIN MINING GR	0.001%	98.872%
7075	KYOEI STEEL LTD	0.001%	98.873%
7076	MALAYSIAN RES C	0.001%	98.874%
7077	CAREER TECHNOLO	0.001%	98.875%
7078	XXENTRIA TECHNO	0.001%	98.876%
7079	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.876%
7080	HYUNDAI DS,OLD	0.001%	98.877%
7081	LAI SUN DEVELOP	0.001%	98.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	YANZHOU COAL MI	0.001%	98.879%
7083	IMMOBILIARE GRA	0.001%	98.880%
7084	SIGURD MICROELE	0.001%	98.880%
7085	PROGRAMMED MAIN	0.001%	98.881%
7086	HARMONIC DRIVE	0.001%	98.882%
7087	PLATINUM ASSET	0.001%	98.883%
7088	KATAKURA INDS	0.001%	98.884%
7089	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.884%
7090	BANK JABAR BANT	0.001%	98.885%
7091	LI NING CO. LTD	0.001%	98.886%
7092	BURKHALTER HOLD	0.001%	98.887%
7093	MOTA ENGIL SGPS	0.001%	98.888%
7094	MEDY-TOX INC	0.001%	98.888%
7095	TOLI CORP	0.001%	98.889%
7096	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.890%
7097	VIRGIN MONEY HL	0.001%	98.891%
7098	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.892%
7099	NEUROCRINE BIOS	0.001%	98.892%
7100	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.893%
7101	MURRAY & ROBERT	0.001%	98.894%
7102	ANDHRA BANK	0.001%	98.895%
7103	WAFER WORKS COR	0.001%	98.895%
7104	KOBAYASHI PHARM	0.001%	98.896%
7105	RETAIL ESTATES	0.001%	98.897%
7106	TAKARA LEBEN CO	0.001%	98.898%
7107	PLENUS CO	0.001%	98.899%
7108	GLOBAL MEDIACOM	0.001%	98.899%
7109	ASCENDAS HOSPIT	0.001%	98.900%
7110	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.901%
7111	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.902%
7112	TOKYOTOKEIBA CO	0.001%	98.903%
7113	BINCK NV	0.001%	98.903%
7114	KONAI CO LTD	0.001%	98.904%
7115	NORITSU KOKI CO	0.001%	98.905%
7116	5N PLUS INC.	0.001%	98.906%
7117	TSUKISHIMA KIKA	0.001%	98.906%
7118	CIMC ENRIC HOLD	0.001%	98.907%
7119	TOCALO CO LTD	0.001%	98.908%
7120	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.909%
7121	JAPAN PETROLEUM	0.001%	98.910%
7122	SONG WON IND	0.001%	98.910%
7123	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.911%
7124	GUOCOLAND LTD	0.001%	98.912%
7125	UOA DEVELOPMENT	0.001%	98.913%
7126	SURTECO SE	0.001%	98.913%
7127	GLOBERIDE INC	0.001%	98.914%
7128	PKP CARGO SA	0.001%	98.915%
7129	MITANI CORP	0.001%	98.916%
7130	RIKEN VITAMIN C	0.001%	98.917%
7131	HOTEL SHILLA	0.001%	98.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	LIVZON PHARMACE	0.001%	98.918%
7133	CHAROEN POKPHAN	0.001%	98.919%
7134	KJB FINANCIAL G	0.001%	98.920%
7135	XIAMEN INTL POR	0.001%	98.920%
7136	PENDRAGON PLC	0.001%	98.921%
7137	SINGAPORE FINAN	0.001%	98.922%
7138	DR REDDYS LABS	0.001%	98.923%
7139	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.923%
7140	STRIDE STAPLED	0.001%	98.924%
7141	FINGERPRINT CAR	0.001%	98.925%
7142	VALID SOLUCOES	0.001%	98.926%
7143	ANTENA 3 DE TEL	0.001%	98.927%
7144	ROYAL CO	0.001%	98.927%
7145	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.928%
7146	NOJIMA CORP	0.001%	98.929%
7147	AYGAZ	0.001%	98.930%
7148	EMPEROR CAPITAL	0.001%	98.930%
7149	MENORA MIVTACHI	0.001%	98.931%
7150	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.932%
7151	ULTRA TECH CEMC	0.001%	98.933%
7152	ADANI POWER LTD	0.001%	98.934%
7153	BUKIT SEMBAWNG	0.001%	98.934%
7154	KONGSBERG AUTOM	0.001%	98.935%
7155	PARK ELECTROCHE	0.001%	98.936%
7156	FAR EAST HOSPIT	0.001%	98.937%
7157	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.937%
7158	XTEP INTERNATIO	0.001%	98.938%
7159	BRUNELLO CUCINE	0.001%	98.939%
7160	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.940%
7161	IP GROUP	0.001%	98.940%
7162	GREAT EASTERN S	0.001%	98.941%
7163	S FOODS INC	0.001%	98.942%
7164	DR.CI:LABO CO L	0.001%	98.943%
7165	GREATEK ELECTRO	0.001%	98.944%
7166	POLARIS INFRAS	0.001%	98.944%
7167	EUROPAC PAPELES	0.001%	98.945%
7168	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.946%
7169	SAGA PLC	0.001%	98.947%
7170	SEAH BESTEEL CO	0.001%	98.947%
7171	INABA DENKISANG	0.001%	98.948%
7172	FEDERAL CORP	0.001%	98.949%
7173	HNZ GROUP INC	0.001%	98.950%
7174	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.950%
7175	OTONOMY INC COMMON STOCK USD.001	0.001%	98.951%
7176	SHORETEL INC COMMON STOCK USD.001	0.001%	98.952%
7177	REDES ENERGETIC	0.001%	98.953%
7178	NICHII GAKKAN C	0.001%	98.953%
7179	TOWA CORP	0.001%	98.954%
7180	GWA GROUP LTD	0.001%	98.955%
7181	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	NICE HOLDINGS C	0.001%	98.957%
7183	BREVILLE GROUP	0.001%	98.957%
7184	SHIMIZU BANK	0.001%	98.958%
7185	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.959%
7186	WILLDAN GROUP I	0.001%	98.960%
7187	RETELIT SPA	0.001%	98.960%
7188	HANNSTOUCH SOLU	0.001%	98.961%
7189	SANKYO TATEYAMA	0.001%	98.962%
7190	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.963%
7191	PC DEPOT CORP	0.001%	98.963%
7192	D-LINK	0.001%	98.964%
7193	KOLAO HOLDINGS	0.001%	98.965%
7194	KEPPEL INFRASTR	0.001%	98.966%
7195	GRUPO AEROMEXIC	0.001%	98.966%
7196	ARB CORP LTD	0.001%	98.967%
7197	ALPIQ HOLDING A	0.001%	98.968%
7198	JIANGNAN GROUP	0.001%	98.969%
7199	RANK GROUP PLC	0.001%	98.969%
7200	SKYWAY SECURITI	0.001%	98.970%
7201	ELECOM CO LTD	0.001%	98.971%
7202	DONG-A ST CO LT	0.001%	98.972%
7203	INTERSERVE PLC	0.001%	98.972%
7204	CHINA RESOURCES	0.001%	98.973%
7205	WILH. WILHELMSE	0.001%	98.974%
7206	AICHI CORPORATI	0.001%	98.975%
7207	EVS BROADCAST E	0.001%	98.975%
7208	DELEK GROUP	0.001%	98.976%
7209	MEGA WORLD PROP	0.001%	98.977%
7210	LINK ADMINISTRA	0.001%	98.978%
7211	FUJIMORI KOGYO	0.001%	98.978%
7212	CHINA SHIPPING	0.001%	98.979%
7213	GRUPO FAMSA SA	0.001%	98.980%
7214	KOHNAN SHOJI	0.001%	98.981%
7215	LT GROUP INC	0.001%	98.981%
7216	TRANS COSMOS	0.001%	98.982%
7217	ATRIUM EUROPEAN	0.001%	98.983%
7218	INTOPS CO	0.001%	98.984%
7219	ZEHNDER GROUP A	0.001%	98.984%
7220	DSP GROUP INC	0.001%	98.985%
7221	NEWOCEAN ENERGY	0.001%	98.986%
7222	CHINA MAPLE LEA	0.001%	98.987%
7223	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.987%
7224	RIPLEY CORP SA	0.001%	98.988%
7225	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.989%
7226	SHANGHAI FOSUN	0.001%	98.990%
7227	STOLT-NIELSEN L	0.001%	98.990%
7228	MUNKSJO OYJ	0.001%	98.991%
7229	OKABE CO	0.001%	98.992%
7230	DRAEGERWERK KGA	0.001%	98.993%
7231	BEIJING NORTH S	0.001%	98.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	RANDON SA IMPL	0.001%	98.994%
7233	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.995%
7234	OBERBANK AG	0.001%	98.996%
7235	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.996%
7236	TAEWOONG CO	0.001%	98.997%
7237	HONGKONG&SHANG	0.001%	98.998%
7238	TAMRON CO LTD	0.001%	98.999%
7239	PHIBRO ANIMAL H	0.001%	98.999%
7240	TENMA CORPORATI	0.001%	99.000%
7241	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.001%
7242	MELISRON LTD	0.001%	99.002%
7243	PALFINGER AG	0.001%	99.002%
7244	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	99.003%
7245	TOYO CONSTRUCTI	0.001%	99.004%
7246	MOUNT GIBSON IR	0.001%	99.005%
7247	CIA SANEAMENTO	0.001%	99.005%
7248	AMSTERDAM COMMO	0.001%	99.006%
7249	BES ENGINEERING	0.001%	99.007%
7250	T-GAIA CORP	0.001%	99.008%
7251	TELSTRA CORP-AD	0.001%	99.008%
7252	DASSAULT SYSTEM	0.001%	99.009%
7253	NORITAKE CO	0.001%	99.010%
7254	DARFON ELECTRON	0.001%	99.011%
7255	WEST MARINE INC COMMON STOCK USD.001	0.001%	99.011%
7256	PACT GROUP HOLD	0.001%	99.012%
7257	KARUR VYSYA BAN	0.001%	99.013%
7258	ARROWHEAD PROR	0.001%	99.014%
7259	IRISH CONTINENT	0.001%	99.014%
7260	BIESSE	0.001%	99.015%
7261	FAIRWOOD HOLDIN	0.001%	99.016%
7262	CSI PROPERTIES	0.001%	99.016%
7263	CHONG HONG CONS	0.001%	99.017%
7264	SMS CO LTD	0.001%	99.018%
7265	MARCOPOLO SA	0.001%	99.019%
7266	TOYO KANETSU KK	0.001%	99.019%
7267	YURTEC CORPORAT	0.001%	99.020%
7268	ARATA CORP	0.001%	99.021%
7269	CHINA SHINEWAY	0.001%	99.022%
7270	GCL NEW ENERGY	0.001%	99.022%
7271	FORD OTOSAN	0.001%	99.023%
7272	W-SCOPE CO	0.001%	99.024%
7273	FREIGHTCAR AMER	0.001%	99.025%
7274	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.025%
7275	SPCG	0.001%	99.026%
7276	SWORD GROUP	0.001%	99.027%
7277	TAI CHEUNG HLDG	0.001%	99.028%
7278	QGEP PARTICIPAC	0.001%	99.028%
7279	LEXTAR ELECTRON	0.001%	99.029%
7280	AKASTOR ASA	0.001%	99.030%
7281	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	99.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	ALTRI SGPS S.A.	0.001%	99.031%
7283	DEVELOPMENT SEC	0.001%	99.032%
7284	CESC	0.001%	99.033%
7285	TOSEI CORP	0.001%	99.033%
7286	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.034%
7287	PETS AT HOME GR	0.001%	99.035%
7288	CHUBU SHIRYO CO	0.001%	99.036%
7289	LIANHUA SUPERMA	0.001%	99.036%
7290	HIBIYA ENGINEER	0.001%	99.037%
7291	BKW ENERGIE AG	0.001%	99.038%
7292	ZIX CORP COMMON STOCK USD.01	0.001%	99.039%
7293	INTERVEST OFFIC	0.001%	99.039%
7294	MAIRE TECNIMONT	0.001%	99.040%
7295	SESA SPA	0.001%	99.041%
7296	TRONC INC COMMON STOCK USD.01	0.001%	99.041%
7297	NISSHIN STEEL H	0.001%	99.042%
7298	TEIKOKU SEN-I C	0.001%	99.043%
7299	Z ENERGY LTD	0.001%	99.044%
7300	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.044%
7301	PARCO CO	0.001%	99.045%
7302	ORACLE FIN SERV	0.001%	99.046%
7303	INOVALIS REAL E	0.001%	99.047%
7304	S1 CORP	0.001%	99.047%
7305	BANK COOP AG	0.001%	99.048%
7306	AOI ELECTRONICS	0.001%	99.049%
7307	LIGHT S.A.	0.001%	99.049%
7308	INTL GAME SYSTE	0.001%	99.050%
7309	LUXOTTICA GROUP	0.001%	99.051%
7310	SANSHIN ELECTRO	0.001%	99.052%
7311	SIA REIT INC	0.001%	99.052%
7312	SHANDONG CHENMI	0.001%	99.053%
7313	SCHOELLER BLECK	0.001%	99.054%
7314	SELECT HARVESTS	0.001%	99.055%
7315	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.055%
7316	RECTICEL	0.001%	99.056%
7317	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.057%
7318	RENEWABLE ENERG	0.001%	99.057%
7319	NITTETSU MINING	0.001%	99.058%
7320	CUTERA INC COMMON STOCK USD.001	0.001%	99.059%
7321	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	99.060%
7322	SUESS MICRO TEC	0.001%	99.060%
7323	CHOLAMANDALAM I	0.001%	99.061%
7324	FOXTONS GROUP P	0.001%	99.062%
7325	LECTRA SYSTEMES	0.001%	99.062%
7326	BASSO INDUSTRY	0.001%	99.063%
7327	METAWATER CO LT	0.001%	99.064%
7328	SHINNIHON CORP	0.001%	99.065%
7329	NAMURA SHIPBUIL	0.001%	99.065%
7330	JEOL	0.001%	99.066%
7331	TT ELECTRONICS	0.001%	99.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	BERJAYA CORPORA	0.001%	99.067%
7333	INVESTEC PROP F	0.001%	99.068%
7334	ANGLOGOLD LTD	0.001%	99.069%
7335	EUROMONEY INST	0.001%	99.070%
7336	SHINSHO CORP	0.001%	99.070%
7337	MICRO-STAR INTL	0.001%	99.071%
7338	HYUNDAI ELEVATO	0.001%	99.072%
7339	AA PLC	0.001%	99.072%
7340	NAN KANG RUBB T	0.001%	99.073%
7341	FLEXIGROUP LIMI	0.001%	99.074%
7342	CMC MAGNETICS C	0.001%	99.075%
7343	NIPPON PISTON R	0.001%	99.075%
7344	MPACT LIMITED	0.001%	99.076%
7345	DIP CORPORATION	0.001%	99.077%
7346	ALPHA CORP	0.001%	99.077%
7347	CELSIA SA ESP	0.001%	99.078%
7348	QL RESOURCES BH	0.001%	99.079%
7349	CHAOWEI POWER H	0.001%	99.080%
7350	HIRATA TECHNICA	0.001%	99.080%
7351	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.081%
7352	KRBL LTD	0.001%	99.082%
7353	ORACLE CORP JAP	0.001%	99.082%
7354	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.083%
7355	PURE TECHNOLOGI	0.001%	99.084%
7356	Minerva SA	0.001%	99.085%
7357	THULE GROUP AB/	0.001%	99.085%
7358	SBS HOLDINGS IN	0.001%	99.086%
7359	JIH SUN FINANCI	0.001%	99.087%
7360	HURCO COMPANIES INC COMMON STOCK	0.001%	99.087%
7361	NOVATEK OAO	0.001%	99.088%
7362	HYUNDAI HOME SH	0.001%	99.089%
7363	GENTING PLANTA	0.001%	99.089%
7364	ALIANSCE SHOPPI	0.001%	99.090%
7365	CAPE	0.001%	99.091%
7366	FISSION URANIUM	0.001%	99.092%
7367	COFACE SA	0.001%	99.092%
7368	SMI HOLDINGS GR	0.001%	99.093%
7369	SEKISUI JUSHI C	0.001%	99.094%
7370	EISAI CO	0.001%	99.094%
7371	TESCO CORP	0.001%	99.095%
7372	PROCTOR&GAMBLE	0.001%	99.096%
7373	STS SEMICONDUCT	0.001%	99.096%
7374	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.097%
7375	KAGA ELECTRONIC	0.001%	99.098%
7376	RENAISSANCE INC	0.001%	99.099%
7377	GLORIOUS PROPER	0.001%	99.099%
7378	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.100%
7379	WARABEYA NICHYI	0.001%	99.101%
7380	TEXHONG TEXTILE	0.001%	99.101%
7381	SUNDARAM FINANC	0.001%	99.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	RAJESH EXPORTS	0.001%	99.103%
7383	SYNERGIE	0.001%	99.104%
7384	LONMIN PLC	0.001%	99.104%
7385	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.105%
7386	CEMENTIR S.p.A.	0.001%	99.106%
7387	TOBISHIMA CORP	0.001%	99.106%
7388	SURMODICS INC COMMON STOCK USD.05	0.001%	99.107%
7389	HMC INVESTMENT	0.001%	99.108%
7390	CERVUS EQUIPMEN	0.001%	99.108%
7391	TSUBAKI NAKASHI	0.001%	99.109%
7392	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.110%
7393	REGAL REIT	0.001%	99.110%
7394	ZAGG INC COMMON STOCK USD.001	0.001%	99.111%
7395	PATRIZIA IMMO A	0.001%	99.112%
7396	SPOTLESS GROUP	0.001%	99.113%
7397	KT SKYLIFE CO L	0.001%	99.113%
7398	KARDEMIR KARABU	0.001%	99.114%
7399	AKR CORPORINDO	0.001%	99.115%
7400	CROMPTON GREAVE	0.001%	99.115%
7401	ECORODOVIAS INF	0.001%	99.116%
7402	RUSHYDRO PJSC ADR ADR	0.001%	99.117%
7403	AISAN INDUSTRY	0.001%	99.117%
7404	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.118%
7405	AMER SOFTWARE I	0.001%	99.119%
7406	STABILUS SA	0.001%	99.119%
7407	ACTRON TECHNOLO	0.001%	99.120%
7408	UNILEVER PLC	0.001%	99.121%
7409	WCT HOLDINGS BH	0.001%	99.122%
7410	SUZLON ENERGY L	0.001%	99.122%
7411	FINANCIAL PRODU	0.001%	99.123%
7412	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.124%
7413	TAKASAGO THML E	0.001%	99.124%
7414	MACAU LEGEND DE	0.001%	99.125%
7415	SEASPAN CORP	0.001%	99.126%
7416	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	99.126%
7417	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.127%
7418	ROLAND DG CORP	0.001%	99.128%
7419	TECHTARGET COMMON STOCK USD.001	0.001%	99.128%
7420	STEF-TFE NEW	0.001%	99.129%
7421	TAIWAN SECOM	0.001%	99.130%
7422	MK ELECTRON	0.001%	99.130%
7423	DREAM UNLIMIITE	0.001%	99.131%
7424	EIS ECZACIBASI	0.001%	99.132%
7425	GUJARAT GAS LTD	0.001%	99.133%
7426	FUNAI ELECTRIC	0.001%	99.133%
7427	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.134%
7428	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.135%
7429	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.135%
7430	ENERGA SA	0.001%	99.136%
7431	TONG HSING ELEC	0.001%	99.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.137%
7433	COROMANDEL INTL	0.001%	99.138%
7434	GERDAU SA	0.001%	99.139%
7435	NICE-SYSTEMS LT	0.001%	99.139%
7436	MEDIVIR	0.001%	99.140%
7437	LEWIS GROUP LTD	0.001%	99.141%
7438	TOENEC CORP	0.001%	99.141%
7439	TSUKUI CORP	0.001%	99.142%
7440	CORP COMERCI SA	0.001%	99.143%
7441	GRIEG SEAFOOD A	0.001%	99.143%
7442	GERRY WEBER INT	0.001%	99.144%
7443	TELEKOM MALAYSI	0.001%	99.145%
7444	ORDINA NV	0.001%	99.146%
7445	NUFLARE TECHNOL	0.001%	99.146%
7446	F-TECH INC	0.001%	99.147%
7447	TAKAMATSU CONS	0.001%	99.148%
7448	GUANGDONG NAN Y	0.001%	99.148%
7449	FINOLEX CABLES	0.001%	99.149%
7450	NETUREN CO	0.001%	99.150%
7451	HEY SONG	0.001%	99.150%
7452	BYUCKSAN CORP	0.001%	99.151%
7453	GDI PROPERTY GR	0.001%	99.152%
7454	DYNAPACK INTL T	0.001%	99.152%
7455	SPEEDY HIRE PLC	0.001%	99.153%
7456	CHINA SUNTIEN G	0.001%	99.154%
7457	EASTERN & ORIEN	0.001%	99.154%
7458	TK DEVELOPMENT	0.001%	99.155%
7459	SHINDENGEN ELEC	0.001%	99.156%
7460	GRASIM INDUSTRI	0.001%	99.156%
7461	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.157%
7462	PICO FAR EAST H	0.001%	99.158%
7463	SL CORP	0.001%	99.158%
7464	SINOFERT HOLDIN	0.001%	99.159%
7465	ECOPETROL SA	0.001%	99.160%
7466	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.160%
7467	DATANG INTL POW	0.001%	99.161%
7468	CK LIFE SCIENCE	0.001%	99.162%
7469	361 DEGREES INT	0.001%	99.162%
7470	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	99.163%
7471	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.164%
7472	PICK'N PAY STOR	0.001%	99.164%
7473	ENPLAS CORP	0.001%	99.165%
7474	HELLENIC EXCH H	0.001%	99.166%
7475	KONISHI CO LTD	0.001%	99.166%
7476	SHRIRAM CITY UN	0.001%	99.167%
7477	MINATO BANK	0.001%	99.168%
7478	VIRTUS HEALTH L	0.001%	99.168%
7479	TOTETSU KOGYO C	0.001%	99.169%
7480	HORIZON GLOBAL CORP COMMON STOCK	0.001%	99.170%
7481	FIDEA HOLDINGS	0.001%	99.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	DEPO AUTO PARTS	0.001%	99.171%
7483	SIPEF(PLANT FIN	0.001%	99.172%
7484	EN-JAPAN INC.	0.001%	99.172%
7485	POU SHENG INTL	0.001%	99.173%
7486	GULLIVER INTERN	0.001%	99.174%
7487	SOLOCAL GROUP	0.001%	99.174%
7488	ROBERT WALTERS	0.001%	99.175%
7489	GENESIS ENERGY	0.001%	99.176%
7490	COPEL PARANA EN	0.001%	99.176%
7491	RIGNET INC COMMON STOCK USD.001	0.001%	99.177%
7492	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.178%
7493	GMR INFRASTRUCT	0.001%	99.178%
7494	BAUER AG	0.001%	99.179%
7495	MINISTOP CO	0.001%	99.180%
7496	GOODBABY INTERN	0.001%	99.180%
7497	WHITESTONE REIT REIT USD.001	0.001%	99.181%
7498	SUNWAY REAL EST	0.001%	99.182%
7499	BOUSTEAD HLDGS	0.001%	99.182%
7500	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.183%
7501	HANSOL LCD INC	0.001%	99.184%
7502	AEON FANTASY CO	0.001%	99.184%
7503	KAMEI CORP	0.001%	99.185%
7504	SCHAEFFLER AG P	0.001%	99.186%
7505	MATRIX	0.001%	99.186%
7506	CHINA WATER IND	0.001%	99.187%
7507	ELIA SYS OPERAT	0.001%	99.188%
7508	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.188%
7509	LAND MARK OPTOE	0.001%	99.189%
7510	OBEROI REALTY L	0.001%	99.190%
7511	BATA INDIA LTD	0.001%	99.190%
7512	KURA CORPORATIO	0.001%	99.191%
7513	CENTRAL SPORTS	0.001%	99.192%
7514	RAYSEARCH LABOR	0.001%	99.192%
7515	JAMCO COPORATIN	0.001%	99.193%
7516	CHINA GREENLAND	0.001%	99.194%
7517	NIPPON BEET SUG	0.001%	99.194%
7518	NIPPON DENSETSU	0.001%	99.195%
7519	AUSTRIA TECHNOL	0.001%	99.196%
7520	AFFIN HLDGS BHD	0.001%	99.196%
7521	SAFILO GROUP SP	0.001%	99.197%
7522	CATHAY CONST	0.001%	99.198%
7523	SSANGYONG MOTOR	0.001%	99.198%
7524	DAIWA INDUSTRIE	0.001%	99.199%
7525	RELIANCE COMMUN	0.001%	99.200%
7526	SEOHEE CONSTRUC	0.001%	99.200%
7527	NETIA SA	0.001%	99.201%
7528	FUDO CONSTRUCTI	0.001%	99.202%
7529	VILLAGE SUPERMA	0.001%	99.202%
7530	HENGDELI HOLDIN	0.001%	99.203%
7531	MAGNITOGORS-SPO	0.001%	99.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	AKSA AKRILIK KI	0.001%	99.204%
7533	TIPP24 SE	0.001%	99.205%
7534	MARVELOUS AQL I	0.001%	99.206%
7535	BEST PACIFIC IN	0.001%	99.206%
7536	RENTIAN TECHNOL	0.001%	99.207%
7537	GFT TECHNOLOGY	0.001%	99.208%
7538	LOCK&LOCK CO LT	0.001%	99.208%
7539	CIA DE SANEAMEN	0.001%	99.209%
7540	TAIFLEX SCIENTI	0.001%	99.209%
7541	YANGTZE OPT FIB	0.001%	99.210%
7542	KISCO CORP	0.001%	99.211%
7543	FINNAIR	0.001%	99.211%
7544	MALAYSIA MINING	0.001%	99.212%
7545	FURUKAWA BATTER	0.001%	99.213%
7546	KANSAI URBAN BA	0.001%	99.213%
7547	BRIGHT SMART SE	0.001%	99.214%
7548	SAKAI CHEMICAL	0.001%	99.215%
7549	CPMC HLDGS LTD	0.001%	99.215%
7550	ASSET MANAGERS	0.001%	99.216%
7551	GUJARAT STATE F	0.001%	99.217%
7552	MANILA WATER CO	0.001%	99.217%
7553	PULSE SEISMIC	0.001%	99.218%
7554	YAT SING HOLDIN	0.001%	99.219%
7555	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	99.219%
7556	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.220%
7557	VANACHAI GROUP	0.001%	99.221%
7558	EMPRESA NACIONA	0.001%	99.221%
7559	YEONG GUAN ENER	0.001%	99.222%
7560	STAR MICRONICS	0.001%	99.223%
7561	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.223%
7562	FORHOUSE CORP	0.001%	99.224%
7563	JK TYRE & INDUS	0.001%	99.224%
7564	TIM PARTICIPACOES SA ADR ADR	0.001%	99.225%
7565	MEARS GROUP PLC	0.001%	99.226%
7566	RVH INC	0.001%	99.226%
7567	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.227%
7568	TOX FREE SOLUTI	0.001%	99.228%
7569	UEM SUNRISE BHD	0.001%	99.228%
7570	MASISA SA	0.001%	99.229%
7571	AIRPORT CITY LT	0.001%	99.230%
7572	RADIUM LIFE TEC	0.001%	99.230%
7573	GREAT EASTERN H	0.001%	99.231%
7574	SAGAX AB	0.001%	99.232%
7575	NONG SHIM HOLDI	0.001%	99.232%
7576	FORMOSA LABORAT	0.001%	99.233%
7577	OTOKAR OTOMOTIV	0.001%	99.234%
7578	DAISO CO	0.001%	99.234%
7579	BELLE CORPORATI	0.001%	99.235%
7580	TOCHIGI BANK	0.001%	99.235%
7581	TOKUSHU TOKAI H	0.001%	99.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	AGABANG&COMPANY	0.001%	99.237%
7583	RAYMOND LTD	0.001%	99.237%
7584	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.238%
7585	CHINA NATIONAL	0.001%	99.239%
7586	HEUNG-A SHIPPIN	0.001%	99.239%
7587	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.240%
7588	YOUNGONE CORP	0.001%	99.241%
7589	LOJAS AMERICANA	0.001%	99.241%
7590	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.242%
7591	STRAUSS GROUP L	0.001%	99.243%
7592	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.243%
7593	SUN INTL LTD	0.001%	99.244%
7594	STARZEN CO LTD	0.001%	99.244%
7595	INFOCOM CORP	0.001%	99.245%
7596	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.246%
7597	OKURA INDUSTRIA	0.001%	99.246%
7598	SEIKITOKYU KOGY	0.001%	99.247%
7599	SUPERMAX CORPOR	0.001%	99.248%
7600	TRENCOR	0.001%	99.248%
7601	TAMEDIA AG	0.001%	99.249%
7602	JSP CORP	0.001%	99.250%
7603	SHREE CEMENT LT	0.001%	99.250%
7604	DAIICHI JITSUGY	0.001%	99.251%
7605	GIKEN LTD	0.001%	99.251%
7606	INTERSHOP HOLDI	0.001%	99.252%
7607	FILINVEST LAND	0.001%	99.253%
7608	CROCS INC COMMON STOCK USD.001	0.001%	99.253%
7609	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.254%
7610	IDI INSURANCE C	0.001%	99.255%
7611	FENIX OUTDOOR I	0.001%	99.255%
7612	KONTRON AG	0.001%	99.256%
7613	SIRTEX MEDICAL	0.001%	99.257%
7614	OPUS GROUP AB	0.001%	99.257%
7615	MOSHIMOSHI HOTL	0.001%	99.258%
7616	INTAGE INC	0.001%	99.258%
7617	APT SATELLITE	0.001%	99.259%
7618	HI SUN TECH CHI	0.001%	99.260%
7619	SRE GROUP LTD	0.001%	99.260%
7620	SRI REJEKI ISMA	0.001%	99.261%
7621	AEKYUNG PETROCH	0.001%	99.262%
7622	TIBET WATER RES	0.001%	99.262%
7623	GPO FIN INTERAC	0.001%	99.263%
7624	LOPEZ HOLDINGS	0.001%	99.264%
7625	SKF AB	0.001%	99.264%
7626	KWALITY LTD	0.001%	99.265%
7627	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.265%
7628	HIQ INTERNATION	0.001%	99.266%
7629	KAWADA TECHNOLO	0.001%	99.267%
7630	TOPBI INTERNATI	0.001%	99.267%
7631	SUMIDA ELECTRIC	0.001%	99.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	HULIC REIT INC	0.001%	99.269%
7633	TIPCO ASPHALT P	0.001%	99.269%
7634	TORIDOLL CORPOR	0.001%	99.270%
7635	POLYPLEX THAILA	0.001%	99.270%
7636	JAPAN AIRPORT T	0.001%	99.271%
7637	CONSORCIO ARA S	0.001%	99.272%
7638	OMAXE LTD	0.001%	99.272%
7639	SIAM GLOBAL HOU	0.001%	99.273%
7640	WONIK IPS CO LT	0.001%	99.274%
7641	QINGLING MOTORS	0.001%	99.274%
7642	TRANCOM CO, LTD	0.001%	99.275%
7643	BENEFIT ONE INC	0.001%	99.275%
7644	SAKAI HEAVY IND	0.001%	99.276%
7645	BOYAA INTERACTI	0.001%	99.277%
7646	BANK NEGARA IND	0.001%	99.277%
7647	PRESIDENT SECS	0.001%	99.278%
7648	XTREME DRILLING	0.001%	99.279%
7649	NICHIDEN CORP	0.001%	99.279%
7650	PCM INC COMMON STOCK USD.001	0.001%	99.280%
7651	PROPERTY FOR IN	0.001%	99.280%
7652	NORTH MINING SH	0.001%	99.281%
7653	MONTEA SCA	0.001%	99.282%
7654	GLOBE TRADE CEN	0.001%	99.282%
7655	FUJITSU KIDEN	0.001%	99.283%
7656	CHINA LILANG LT	0.001%	99.284%
7657	DAI NIPPON TORY	0.001%	99.284%
7658	AJ RENT CAR	0.001%	99.285%
7659	VALUETRONICS HL	0.001%	99.285%
7660	ESSO(FRANCAISE)	0.001%	99.286%
7661	SHW AG	0.001%	99.287%
7662	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.287%
7663	VALSPAR CORP	0.001%	99.288%
7664	COSCO CAPITAL I	0.001%	99.289%
7665	ORIENTAL HLDGS	0.001%	99.289%
7666	TA CHEN STAINLE	0.001%	99.290%
7667	NATUREX	0.001%	99.290%
7668	EVERLIGHT CHEMI	0.001%	99.291%
7669	HANWHA SECS	0.001%	99.292%
7670	SPIRE HEALTHCAR	0.001%	99.292%
7671	DAWNRAYS PHARMS	0.001%	99.293%
7672	IMASEN ELEC IND	0.001%	99.293%
7673	SUNG KWANG BEND	0.001%	99.294%
7674	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.295%
7675	GUANGSHEN RAILW	0.001%	99.295%
7676	SK TELECOM	0.001%	99.296%
7677	OPERA SOFTWARE	0.001%	99.297%
7678	SAKATA INX CORP	0.001%	99.297%
7679	ANGLO PACIFIC G	0.001%	99.298%
7680	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.298%
7681	ASIA VITAL COMP	0.001%	99.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	SEED CO LTD/TOK	0.001%	99.300%
7683	TSURUMI MFG CO	0.001%	99.300%
7684	AHRESTY CORP	0.001%	99.301%
7685	SAS AB	0.001%	99.301%
7686	KEPCO PLANT SER	0.001%	99.302%
7687	13 HOLDINGS LTD	0.001%	99.303%
7688	JUST DIAL LTD	0.001%	99.303%
7689	TOYO WHARF & W	0.001%	99.304%
7690	KAVERI SEED CO	0.001%	99.304%
7691	FACC AG	0.001%	99.305%
7692	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.306%
7693	DAIRY FARM INTL	0.001%	99.306%
7694	TOSHIBA CORP	0.001%	99.307%
7695	COSCO INTERNATI	0.001%	99.308%
7696	KENTUCKY FRIED	0.001%	99.308%
7697	ALPEN CO LTD	0.001%	99.309%
7698	BPOST SA	0.001%	99.309%
7699	JAPAN DRILLING	0.001%	99.310%
7700	DNO INTERNATION	0.001%	99.311%
7701	SIGDO KOPPERS S	0.001%	99.311%
7702	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.312%
7703	NIPPON THOMPSON	0.001%	99.312%
7704	NAUTILUS MINERA	0.001%	99.313%
7705	HUADIAN FUXIN E	0.001%	99.314%
7706	EVEN CONSTRUCTO	0.001%	99.314%
7707	GIGASTORAGE COR	0.001%	99.315%
7708	SHINKO PLANTECH	0.001%	99.315%
7709	SIBANYE GOLD LT	0.001%	99.316%
7710	ELDORADO RESORTS INC COMMON STOCK	0.001%	99.317%
7711	PARIS ORLEANS S	0.001%	99.317%
7712	GAMEHOST INC	0.001%	99.318%
7713	SEMPERIT AG HOL	0.001%	99.318%
7714	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.319%
7715	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.320%
7716	FUKUSHIMA BANK	0.001%	99.320%
7717	ALTEK CORP	0.001%	99.321%
7718	COSMO LADY CHIN	0.001%	99.321%
7719	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.322%
7720	PROBI AB	0.001%	99.323%
7721	SILVER LAKE RES	0.001%	99.323%
7722	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.324%
7723	CRH PLC	0.001%	99.324%
7724	ACCORDIA GOLF T	0.001%	99.325%
7725	ETALON GROUP-GD	0.001%	99.326%
7726	PEGASUS SEWING	0.001%	99.326%
7727	KITA-NIPPON BAN	0.001%	99.327%
7728	PACIFIC METALS	0.001%	99.327%
7729	DUNELM GROUP PL	0.001%	99.328%
7730	VIEWWORKS CO LTD	0.001%	99.329%
7731	FUKUDA CORP	0.001%	99.329%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	AMUSE INC	0.001%	99.330%
7733	CELLCOM ISRAEL	0.001%	99.330%
7734	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.331%
7735	KUSURI NO AOKI	0.001%	99.332%
7736	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.332%
7737	CHINA STEEL CHE	0.001%	99.333%
7738	GMO PAYMENT GAT	0.001%	99.333%
7739	ALPHA NETWORKS	0.001%	99.334%
7740	T & K TOKA CO L	0.001%	99.335%
7741	ORIENTAL BK OF	0.001%	99.335%
7742	SHN EXPRESSWAY	0.001%	99.336%
7743	SDI CORP	0.001%	99.336%
7744	PT PAKUWON JATI	0.001%	99.337%
7745	TEKFEN HOLDING	0.001%	99.338%
7746	HILONG HOLDING	0.001%	99.338%
7747	TOWER SEMICONDU	0.001%	99.339%
7748	LOTES CO LTD	0.001%	99.339%
7749	SUNNINGDALE TEC	0.001%	99.340%
7750	METKA SA	0.001%	99.341%
7751	RADNET INC COMMON STOCK USD.0001	0.001%	99.341%
7752	STOCKMANN OYJ A	0.001%	99.342%
7753	DENKI KOGYO CO	0.001%	99.342%
7754	LEASINVEST REAL	0.001%	99.343%
7755	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.344%
7756	SHOEI CO LTD	0.001%	99.344%
7757	VESTEL ELECTRON	0.001%	99.345%
7758	HOEGH LNG HOLDI	0.001%	99.345%
7759	METAIR INVESTME	0.001%	99.346%
7760	FUJI PHARM CO L	0.001%	99.346%
7761	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.347%
7762	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.348%
7763	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.348%
7764	RYOYO ELECTRO C	0.001%	99.349%
7765	KONGSBERG GRUPP	0.001%	99.349%
7766	CHINA OCEANWIDE	0.001%	99.350%
7767	HANA MICROELECT	0.001%	99.351%
7768	CHINA MERCHANTS	0.001%	99.351%
7769	AXT INC COMMON STOCK USD.001	0.001%	99.352%
7770	SIBANYE GOLD LTD RIGHT	0.001%	99.352%
7771	SYRAH RESOURCES	0.001%	99.353%
7772	SA SA INTL HLDG	0.001%	99.353%
7773	PARKSON RETAIL	0.001%	99.354%
7774	AJISEN CHINA HO	0.001%	99.355%
7775	NISSIN CORP	0.001%	99.355%
7776	SVENSKA CELLULO	0.001%	99.356%
7777	JASMINE INTERNA	0.001%	99.356%
7778	GL EVENTS	0.001%	99.357%
7779	GLAXOSMITHKLINE	0.001%	99.358%
7780	HEARTLAND NEW Z	0.001%	99.358%
7781	SOGO MEDICAL CO	0.001%	99.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	TYC BROTHER IND	0.001%	99.359%
7783	UNIZYX HOLDING	0.001%	99.360%
7784	UMW HLDGS BERHA	0.001%	99.360%
7785	JAIPRAKASH ASSO	0.001%	99.361%
7786	MEDIA PRIMA BHD	0.001%	99.362%
7787	CHINA REINSURAN	0.001%	99.362%
7788	HAN JIN TRANSPOR	0.001%	99.363%
7789	ELECTRA	0.001%	99.363%
7790	TCL MULTIMEDIA	0.001%	99.364%
7791	MIYAJI ENGINEER	0.001%	99.365%
7792	MERCURIES & ASS	0.001%	99.365%
7793	COMBA TELECOM S	0.001%	99.366%
7794	TIAN AN CHINA I	0.001%	99.366%
7795	LIBBEY INC COMMON STOCK USD.01	0.001%	99.367%
7796	G&L BEIJER AB B	0.001%	99.367%
7797	IHH HEALTHCARE	0.001%	99.368%
7798	SHINOKEN GROUP	0.001%	99.369%
7799	FINOLEX INDUSTR	0.001%	99.369%
7800	BEIJING ENT MED	0.001%	99.370%
7801	SCHALTBAU HOLDI	0.001%	99.370%
7802	IMAX CHINA HOLD	0.001%	99.371%
7803	TAEKWANG IND CO	0.001%	99.371%
7804	YINSON HOLDINGS	0.001%	99.372%
7805	BELLEVUE GROUP	0.001%	99.373%
7806	WILH WILHELMOSEN	0.001%	99.373%
7807	ST BARBARA MINE	0.001%	99.374%
7808	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.374%
7809	RICH DEVELOPMEN	0.001%	99.375%
7810	COGOBUY GROUP	0.001%	99.375%
7811	SAMSUNG CARD	0.001%	99.376%
7812	PSG GROUP LTD	0.001%	99.377%
7813	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.377%
7814	DAITO PHARM	0.001%	99.378%
7815	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.378%
7816	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.379%
7817	VINA CONCHA Y T	0.001%	99.379%
7818	ISRA VISION AG	0.001%	99.380%
7819	ZUMTOBEL AG	0.001%	99.381%
7820	SUNDRAM FASTNER	0.001%	99.381%
7821	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.382%
7822	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.382%
7823	DAE DUCK ELECTR	0.001%	99.383%
7824	INTERNATIONAL M	0.001%	99.383%
7825	MORITA HOLDINGS	0.001%	99.384%
7826	MYOB GROUP LTD	0.001%	99.384%
7827	POYA CO LTD	0.001%	99.385%
7828	HANWHA NON-LIFE	0.001%	99.386%
7829	FIAT CHRYSLER A	0.001%	99.386%
7830	XINJIANG GOLDWI	0.001%	99.387%
7831	AKITA DRILLING	0.001%	99.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	PACK CORP	0.001%	99.388%
7833	SCANDI STANDARD	0.001%	99.388%
7834	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.389%
7835	CHINA OIL & GAS	0.001%	99.390%
7836	INV LA CONSTRUC	0.001%	99.390%
7837	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.391%
7838	NAPHTHA ISRAEL	0.001%	99.391%
7839	PANDOX AB	0.001%	99.392%
7840	TAIWAN SURFACE	0.001%	99.392%
7841	RTX TELECOM	0.001%	99.393%
7842	SEIKA CORP	0.001%	99.393%
7843	ENVESTNET INC COMMON STOCK	0.001%	99.394%
7844	IMF (AUSTRALIA)	0.001%	99.395%
7845	CHAIN STORE OKU	0.001%	99.395%
7846	PHX ENERGY SERV	0.001%	99.396%
7847	IMAGINATION TEC	0.001%	99.396%
7848	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.397%
7849	HONGHUA GROUP L	0.001%	99.397%
7850	SMK CORP	0.001%	99.398%
7851	MIRAMAR HTEL &	0.001%	99.399%
7852	PTC INDIA LTD	0.001%	99.399%
7853	KYODO PRINTING	0.001%	99.400%
7854	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.400%
7855	OLAV THON EIEND	0.001%	99.401%
7856	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.401%
7857	INTERPARK CORP	0.001%	99.402%
7858	SOL SPA	0.001%	99.402%
7859	CARDINAL ENERGY	0.001%	99.403%
7860	HUSQVARNA AB	0.001%	99.404%
7861	BIJOU BRIGITTE	0.001%	99.404%
7862	UNIVERSAL CEMEN	0.001%	99.405%
7863	ASAHI KOGYOSHA	0.001%	99.405%
7864	CABCHARGE AUSTR	0.001%	99.406%
7865	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.406%
7866	HOCHIKI CORPORA	0.001%	99.407%
7867	SAMTY CO.LTD.	0.001%	99.407%
7868	SILVER GRANT IN	0.001%	99.408%
7869	SPIE SA	0.001%	99.409%
7870	K&O ENERGY GROU	0.001%	99.409%
7871	TEKKEN CORP	0.001%	99.410%
7872	GOL LINHAS AERE	0.001%	99.410%
7873	FUJIMI INC	0.001%	99.411%
7874	YOROZU CORP	0.001%	99.411%
7875	MAGNUM BERHAD	0.001%	99.412%
7876	CITYCHAMP WATCH	0.001%	99.412%
7877	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.413%
7878	DAI-ICHI SEIKO	0.001%	99.413%
7879	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.414%
7880	AIPHONE CO	0.001%	99.415%
7881	CHUNG HUNG STEE	0.001%	99.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	IWAICOSMO HLDGS	0.001%	99.416%
7883	SANSIRI PUBLIC	0.001%	99.416%
7884	SILICONWARE PRE	0.001%	99.417%
7885	AGRITRADE RESOU	0.001%	99.417%
7886	DAISAN BANK	0.001%	99.418%
7887	CHUNG HSIN ELEC	0.001%	99.418%
7888	M DIAS BRANCO S	0.001%	99.419%
7889	HANSOL CHEMICAL	0.001%	99.419%
7890	CHUETSU PULP&PA	0.001%	99.420%
7891	ZOOPLA PROPERTY	0.001%	99.421%
7892	STARTEK INC	0.001%	99.421%
7893	SWISSQUOTE GP H	0.001%	99.422%
7894	SYMPHONY HLDGS	0.001%	99.422%
7895	CHINA OVERSEAS	0.001%	99.423%
7896	TUPY SA	0.001%	99.423%
7897	CALIDA HLDG	0.001%	99.424%
7898	RCR TOMLINSON L	0.001%	99.424%
7899	TIANJIN DEVMT H	0.001%	99.425%
7900	WASION METERS G	0.001%	99.425%
7901	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.426%
7902	PANIN FINANCIAL	0.001%	99.427%
7903	FREUND CORP	0.001%	99.427%
7904	WHAN IN PHARMAC	0.001%	99.428%
7905	EXMAR	0.001%	99.428%
7906	STHREE	0.001%	99.429%
7907	MIE BANK LTD/TH	0.001%	99.429%
7908	YUEXIU TRANSPOR	0.001%	99.430%
7909	YASUNAGA CORP	0.001%	99.430%
7910	ADDTECH AB B SH	0.001%	99.431%
7911	MINOR INTL	0.001%	99.431%
7912	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.432%
7913	VARDHMAN TEXTIL	0.001%	99.432%
7914	KYOKUTO SECURIT	0.001%	99.433%
7915	ASCOPIAVE SPA	0.001%	99.433%
7916	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.434%
7917	REGIS HEALTHCAR	0.001%	99.435%
7918	ATSUGI NYLON IN	0.001%	99.435%
7919	AMARA RAJA BATT	0.001%	99.436%
7920	DABUR INDIA LTD	0.001%	99.436%
7921	CORONA CORP	0.001%	99.437%
7922	SHENG SIONG GRO	0.001%	99.437%
7923	MESOBLAST LTD	0.001%	99.438%
7924	PERSISTENT SYST	0.001%	99.438%
7925	WAKACHIKU CONST	0.001%	99.439%
7926	AMERICAS SILVER	0.001%	99.439%
7927	GIANPLUS TECHN	0.001%	99.440%
7928	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.440%
7929	HELBOR EMPREEND	0.001%	99.441%
7930	ACTIA GROUP	0.001%	99.442%
7931	ELETROPAULO MET	0.001%	99.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	ZINWELL CORP	0.001%	99.443%
7933	UOB-KAY HIAN HO	0.001%	99.443%
7934	ROAD KING INFRA	0.001%	99.444%
7935	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.444%
7936	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.445%
7937	PACIFIC HOSPITA	0.001%	99.445%
7938	HUONS CO LTD	0.001%	99.446%
7939	JUSTSYSTEM	0.001%	99.446%
7940	OLYMPIC STEEL I	0.001%	99.447%
7941	RYOSHOKU LTD	0.001%	99.447%
7942	SARTORIUS STEDI	0.001%	99.448%
7943	FONTERRA SHAREH	0.001%	99.448%
7944	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.449%
7945	DIRECIONAL ENGE	0.001%	99.449%
7946	ONOKEN CO LTD	0.001%	99.450%
7947	ASTRO JAPAN PR	0.001%	99.451%
7948	TOHO TITANIUM C	0.001%	99.451%
7949	LAND & HOUSE PU	0.001%	99.452%
7950	OKINAWA CELLULA	0.001%	99.452%
7951	DAIKEN CORP	0.001%	99.453%
7952	BALRAMPUR CHINI	0.001%	99.453%
7953	LUNDIN GOLD INC	0.001%	99.454%
7954	DALRADIAN RESOU	0.001%	99.454%
7955	HANSEN TECHNOLO	0.001%	99.455%
7956	BEIJING URBAN C	0.001%	99.455%
7957	DOGAN HOLDINGS	0.001%	99.456%
7958	ZENG HSING INDL	0.001%	99.456%
7959	CONCORD NEW ENE	0.001%	99.457%
7960	ECO WORLD DEVL	0.001%	99.457%
7961	LANDING INTL DE	0.001%	99.458%
7962	NOBLE GROUP LTD	0.001%	99.458%
7963	TRUE NORTH COMM	0.001%	99.459%
7964	STUDIO ALICE CO	0.001%	99.459%
7965	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.460%
7966	ORIENT SEMICOND	0.001%	99.460%
7967	HELLENIC PETROL	0.001%	99.461%
7968	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.462%
7969	EMCORE CORP COMMON STOCK	0.001%	99.462%
7970	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.463%
7971	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.463%
7972	CTT-CORREIOS DE	0.001%	99.464%
7973	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.464%
7974	HONG KONG AIRCR	0.001%	99.465%
7975	DELTA-GALIL IND	0.001%	99.465%
7976	VITROLIFE AB	0.001%	99.466%
7977	SAKAI MOVING SE	0.001%	99.466%
7978	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.467%
7979	DEA CAPITAL SPA	0.001%	99.467%
7980	FUSION PARTNERS	0.001%	99.468%
7981	CASETEK HOLDING	0.001%	99.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	KAISA GROUP HLD	0.001%	99.469%
7983	BROADLEAF CO LT	0.001%	99.469%
7984	ARDMORE SHIPPIN	0.001%	99.470%
7985	WAH LEE INDUSTR	0.001%	99.470%
7986	TUBACEX SA	0.001%	99.471%
7987	ESPRINET SPA	0.001%	99.471%
7988	ICHIYOSHI SECS	0.001%	99.472%
7989	RIDLEY CORP LTD	0.001%	99.472%
7990	RINNAI CORP	0.001%	99.473%
7991	CEMENTOS ARGOS	0.001%	99.473%
7992	MERITZ FINANCIA	0.001%	99.474%
7993	TAIWAN PCB TECH	0.001%	99.474%
7994	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.475%
7995	FORTIS HLTH (IN	0.001%	99.475%
7996	SERCO GROUP	0.001%	99.476%
7997	NIHON CHOUZAI C	0.001%	99.477%
7998	CGN MEIYA POWER	0.001%	99.477%
7999	TOKYO ROPE MFG	0.001%	99.478%
8000	DYNAGREEN ENVIR	0.001%	99.478%
8001	DAIKOKU DENKI C	0.001%	99.479%
8002	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.479%
8003	NISSIN SUGAR HO	0.001%	99.480%
8004	KINGSWAY FINANC	0.001%	99.480%
8005	CHIBA KOGYO BAN	0.001%	99.481%
8006	LPN DEVELOPMENT	0.001%	99.481%
8007	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.482%
8008	LI PENG ENTERPR	0.001%	99.482%
8009	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.483%
8010	SINGAMAS CONTAI	0.001%	99.483%
8011	GATEWAY DISTRIP	0.001%	99.484%
8012	SEKONIX CO LTD	0.001%	99.484%
8013	ASKA PHARMACEU	0.001%	99.485%
8014	PAYPOINT	0.001%	99.485%
8015	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.486%
8016	VP BANK AG	0.001%	99.486%
8017	GS RETAIL CO LT	0.001%	99.487%
8018	MITSUBISHI PAPE	0.001%	99.487%
8019	HOTEL PROPERTY	0.001%	99.488%
8020	TAIWAN SOGO SHI	0.001%	99.488%
8021	RIKEN KEIKI CO	0.001%	99.489%
8022	COX & KINGS LTD	0.001%	99.489%
8023	JANOME SEWING M	0.001%	99.490%
8024	FRASERS HOSPITA	0.001%	99.490%
8025	HAGIHARA INDUST	0.001%	99.491%
8026	HIDAY HIDAKA CO	0.001%	99.491%
8027	GLOBAL YATIRIM	0.000%	99.492%
8028	SOLARTECH INTL	0.000%	99.492%
8029	GENESIS LAND DE	0.000%	99.493%
8030	YEUN CHYANG IND	0.000%	99.493%
8031	REBOSIS PROPERT	0.000%	99.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	INFO SVS INTL	0.000%	99.494%
8033	LMI AEROSPACE INC COMMON STOCK USD.02	0.000%	99.495%
8034	ATLAS FINANCIAL	0.000%	99.495%
8035	TA ENTERPRISE B	0.000%	99.496%
8036	NICHIREKI CO LT	0.000%	99.496%
8037	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.497%
8038	MILBON CO	0.000%	99.497%
8039	TAIWAN LAND DEV	0.000%	99.498%
8040	LA DORIA SPA	0.000%	99.498%
8041	BIRLA CORP LTD	0.000%	99.499%
8042	GREENCROSS LTD	0.000%	99.499%
8043	LASSONDE INDS INC CLASS A COMMON STOCK	0.000%	99.500%
8044	SCHIBSTED ASA	0.000%	99.500%
8045	WPP AUNZ LTD	0.000%	99.501%
8046	GUANGSHEN RAILW	0.000%	99.501%
8047	KPIT TECHNOLOGI	0.000%	99.502%
8048	NAGATANIEN CO L	0.000%	99.502%
8049	CHINA INTL MARI	0.000%	99.503%
8050	PARQUE ARAUCO S	0.000%	99.503%
8051	NORTHWEST PIPE	0.000%	99.504%
8052	PLASTIVALOIRE	0.000%	99.504%
8053	XERO LIMITED	0.000%	99.505%
8054	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.505%
8055	OILES CORPORATI	0.000%	99.506%
8056	GRUPO AVAL ACCI	0.000%	99.506%
8057	JIMOTO HLDGS IN	0.000%	99.507%
8058	HODOGAYA CHEMIC	0.000%	99.507%
8059	MALAYSIAN PACIF	0.000%	99.508%
8060	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.000%	99.508%
8061	ICHINEN CO LTD	0.000%	99.508%
8062	HYFLUX LTD	0.000%	99.509%
8063	AIXTRON SE	0.000%	99.509%
8064	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.000%	99.510%
8065	MUHAK CO LTD	0.000%	99.510%
8066	UNIVERSAL ENTER	0.000%	99.511%
8067	GET NICE HOLDIN	0.000%	99.511%
8068	TECHNOVATOR INT	0.000%	99.512%
8069	F-SECURE OYJ	0.000%	99.512%
8070	TECHNOPRO HLDGS	0.000%	99.513%
8071	MAXIS BHD	0.000%	99.513%
8072	ITOKI CORP	0.000%	99.514%
8073	MEDCO ENERGI IN	0.000%	99.514%
8074	STARTS PROCEED	0.000%	99.515%
8075	MEDIGENE AG	0.000%	99.515%
8076	BOLSA DE VALOR	0.000%	99.516%
8077	XAAR	0.000%	99.516%
8078	COSCO CORPORATI	0.000%	99.517%
8079	KAMEDA SEIKA CO	0.000%	99.517%
8080	TOA CORP	0.000%	99.518%
8081	EUROCASH SA	0.000%	99.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	WOWOW INC	0.000%	99.519%
8083	BITTIUM OYJ	0.000%	99.519%
8084	PVR LTD	0.000%	99.520%
8085	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.520%
8086	SVENSKA HANDELS	0.000%	99.521%
8087	BLACK BOX CORP	0.000%	99.521%
8088	OHSO FOOD SERV	0.000%	99.522%
8089	FORMOSAN RUBBER	0.000%	99.522%
8090	GUOLIAN SECURIT	0.000%	99.523%
8091	HOLTEK SEMICOND	0.000%	99.523%
8092	TRAVELZOO COMMON STOCK USD.01	0.000%	99.524%
8093	VIJAYA BANK	0.000%	99.524%
8094	BING-GRAE	0.000%	99.525%
8095	WATAMI FOOD SER	0.000%	99.525%
8096	KOPIN CORP COMMON STOCK USD.01	0.000%	99.525%
8097	EDREAMS ODIGEO	0.000%	99.526%
8098	MARUWA CO LTD	0.000%	99.526%
8099	E.I.D.-PARRY(IN	0.000%	99.527%
8100	COSCO HOLDINGS	0.000%	99.527%
8101	KNM GROUP BERHA	0.000%	99.528%
8102	MEIKO NETWORK J	0.000%	99.528%
8103	DELEK AUTOMOTIV	0.000%	99.529%
8104	COMMUNISIS PLC	0.000%	99.529%
8105	FREIGHTWAYS LTD	0.000%	99.530%
8106	ARIAKE JAPAN CO	0.000%	99.530%
8107	F&A AQUA HOLDIN	0.000%	99.531%
8108	CHINA SILVER GR	0.000%	99.531%
8109	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.532%
8110	FURUSATO INDUST	0.000%	99.532%
8111	OSAKA STEEL CO	0.000%	99.533%
8112	POSCO ICT CO LT	0.000%	99.533%
8113	MOBILEPHONE TEL	0.000%	99.534%
8114	PERSEUS MINING	0.000%	99.534%
8115	OCTODEC	0.000%	99.535%
8116	FARMSCO	0.000%	99.535%
8117	NATORI CO LTD	0.000%	99.535%
8118	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.000%	99.536%
8119	FEINTOOL INTERN	0.000%	99.536%
8120	SHANGHAI FUDAN-	0.000%	99.537%
8121	CHUKYO BANK	0.000%	99.537%
8122	MATSUDA SANGYO	0.000%	99.538%
8123	POONGSAN HOLDIN	0.000%	99.538%
8124	TAIHO KOGYO	0.000%	99.539%
8125	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.539%
8126	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.540%
8127	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.540%
8128	NHPC LTD	0.000%	99.541%
8129	RYODEN TRADING	0.000%	99.541%
8130	BERJAYA SPORTS	0.000%	99.542%
8131	DMC GLOBAL INC COMMON STOCK USD.05	0.000%	99.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	SUPALAI PCL-NVD	0.000%	99.543%
8133	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.543%
8134	KANTO TSUKUBA B	0.000%	99.544%
8135	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.544%
8136	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.544%
8137	KYOBO SECURITIE	0.000%	99.545%
8138	SLC AGRICOLA SA	0.000%	99.545%
8139	HILTON FOOD GRO	0.000%	99.546%
8140	AUBAY	0.000%	99.546%
8141	YAHAGI CONST CO	0.000%	99.547%
8142	KPJ HEALTHCARE	0.000%	99.547%
8143	UNION BANK OF P	0.000%	99.548%
8144	NEXT CO LTD	0.000%	99.548%
8145	VIRBAC	0.000%	99.549%
8146	SANYO ELEC RAIL	0.000%	99.549%
8147	ASAHI ORGANIC C	0.000%	99.550%
8148	XP POWER LTD	0.000%	99.550%
8149	EHEALTH INC COMMON STOCK USD.001	0.000%	99.551%
8150	MITSUUROKO CO L	0.000%	99.551%
8151	SINKO INDUSTRIE	0.000%	99.551%
8152	BASTIDE LE CONF	0.000%	99.552%
8153	WALLISER KANTON	0.000%	99.552%
8154	DISH TV INDIA L	0.000%	99.553%
8155	LAMPRELL PLC	0.000%	99.553%
8156	MULTI PACKAGING	0.000%	99.554%
8157	CREATE RESTAURA	0.000%	99.554%
8158	ALLAHABAD BANK	0.000%	99.555%
8159	CREATE SD HOLDI	0.000%	99.555%
8160	ALICO INC COMMON STOCK USD1.0	0.000%	99.556%
8161	RADEX-HERAKLITH	0.000%	99.556%
8162	DONG AH TIRE&RU	0.000%	99.557%
8163	SOCO INTERNATIO	0.000%	99.557%
8164	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.558%
8165	NIIT TECHNOLOGI	0.000%	99.558%
8166	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.558%
8167	FERRARI NV	0.000%	99.559%
8168	CREDIT SUISSE G	0.000%	99.559%
8169	SINCERE NAVIGAT	0.000%	99.560%
8170	AIRASIA X BHD	0.000%	99.560%
8171	TONAMI HOLDINGS	0.000%	99.561%
8172	RH COMMON STOCK USD.0001	0.000%	99.561%
8173	SHANGHAI DASHEN	0.000%	99.562%
8174	CYBERTAN TECHNO	0.000%	99.562%
8175	COMTECH TELE CO	0.000%	99.563%
8176	ASAHI CO LTD	0.000%	99.563%
8177	MIMASU SEMICOND	0.000%	99.564%
8178	CREDITO REAL SA	0.000%	99.564%
8179	SINOLINK WORLDW	0.000%	99.564%
8180	HISAKA WORKS LT	0.000%	99.565%
8181	WESTGOLD RESOUR	0.000%	99.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.566%
8183	TOKYO KEIKI INC	0.000%	99.566%
8184	CSE GLOBAL LIMI	0.000%	99.567%
8185	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.000%	99.567%
8186	TOMOKU CO	0.000%	99.568%
8187	OXFORD INSTRUME	0.000%	99.568%
8188	SEKERBANK	0.000%	99.569%
8189	RAMELIUS RESOUR	0.000%	99.569%
8190	SENEX ENERGY LT	0.000%	99.570%
8191	OSJB HOLDINGS C	0.000%	99.570%
8192	ISELECT LTD	0.000%	99.570%
8193	KAROON GAS AUST	0.000%	99.571%
8194	ASANUMA CORP	0.000%	99.571%
8195	SUNPLUS TECHNOL	0.000%	99.572%
8196	MACQUARIE ATLAS	0.000%	99.572%
8197	PEMBANGUNAN P	0.000%	99.573%
8198	SC ASSET CORPOR	0.000%	99.573%
8199	GUNNEBO AB	0.000%	99.574%
8200	CENIT AG SYSTEM	0.000%	99.574%
8201	GROUPE CRIT	0.000%	99.574%
8202	UNITECH PRINTED	0.000%	99.575%
8203	QAF LTD	0.000%	99.575%
8204	MORITO CO	0.000%	99.576%
8205	KEC INTERNATION	0.000%	99.576%
8206	AGUAS ANDINAS S	0.000%	99.577%
8207	RED LION HOTELS CORP COMMON STOCK USD.01	0.000%	99.577%
8208	BOSIDENG INTL H	0.000%	99.578%
8209	CHIP ENG SENG C	0.000%	99.578%
8210	PT PAN INDONESIA	0.000%	99.579%
8211	MEISEI INDUSTRI	0.000%	99.579%
8212	CENTURIA INDUST	0.000%	99.579%
8213	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.580%
8214	SCATEC SOLAR AS	0.000%	99.580%
8215	AMPER SA	0.000%	99.581%
8216	JUNGFRAUBAHN HL	0.000%	99.581%
8217	NITTO KOHKI CO	0.000%	99.582%
8218	ALBANY MOLECULA	0.000%	99.582%
8219	OYO CORPORATION	0.000%	99.583%
8220	LITE-ON SEMICON	0.000%	99.583%
8221	BESALCO SA	0.000%	99.583%
8222	HYUNDAI HCN CO	0.000%	99.584%
8223	SCIENTEX BERHAD	0.000%	99.584%
8224	HUCHEMS FINE CH	0.000%	99.585%
8225	UCHIDA YOKO CO	0.000%	99.585%
8226	JALUX INC	0.000%	99.586%
8227	EAST CAPITAL EX	0.000%	99.586%
8228	CYFROWY POLSAT	0.000%	99.587%
8229	GOLD RESOURCE CORP COMMON STOCK USD.001	0.000%	99.587%
8230	PASONA GROUP IN	0.000%	99.588%
8231	MBK PCL	0.000%	99.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	AMOT INVESTMENT	0.000%	99.588%
8233	ABILITY ENTERPR	0.000%	99.589%
8234	TOYO TANSO CO L	0.000%	99.589%
8235	FRASERS CENTREP	0.000%	99.590%
8236	KOMATSU SEIREN	0.000%	99.590%
8237	JUST RETIREMENT	0.000%	99.591%
8238	SANEI ARCHITECT	0.000%	99.591%
8239	NIPPON SEISEN C	0.000%	99.591%
8240	CMIC HOLDINGS C	0.000%	99.592%
8241	NITTOC CONST CO	0.000%	99.592%
8242	VICTORY CITY IN	0.000%	99.593%
8243	NIPPON YUSOKI C	0.000%	99.593%
8244	NOHMI BOSAI	0.000%	99.594%
8245	GUJARAT NARM	0.000%	99.594%
8246	BATU KAWAN BHD	0.000%	99.595%
8247	KH VATEC	0.000%	99.595%
8248	MATSUI SECURITI	0.000%	99.595%
8249	TENWOW INTL HLD	0.000%	99.596%
8250	EXEL INDUSTRIES	0.000%	99.596%
8251	BANCO SANTANDER CHILE ADR ADR	0.000%	99.597%
8252	MALAYAN CEMENT	0.000%	99.597%
8253	PAN JIT INTERNA	0.000%	99.598%
8254	ISTYLE INC	0.000%	99.598%
8255	ALEXANDER FORBE	0.000%	99.599%
8256	HARIMA CHEMICAL	0.000%	99.599%
8257	SOUNDWILL HOLDI	0.000%	99.599%
8258	SAES GETTERS	0.000%	99.600%
8259	NIPPON PILLAR P	0.000%	99.600%
8260	LAOX CO	0.000%	99.601%
8261	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.601%
8262	SHINKO SHOJI CO	0.000%	99.602%
8263	SCHIBSTED ASA	0.000%	99.602%
8264	ABOITIZ POWER C	0.000%	99.602%
8265	SOBHA LIMITED	0.000%	99.603%
8266	TOYO SECURITIES	0.000%	99.603%
8267	LIFETECH SCIENT	0.000%	99.604%
8268	HIGASHI NIHON H	0.000%	99.604%
8269	KEIYO CO	0.000%	99.605%
8270	CHIYODA CO	0.000%	99.605%
8271	CRAWFORD & CO	0.000%	99.606%
8272	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	99.606%
8273	HEIJMANS	0.000%	99.606%
8274	ANHUI EXPRESSWA	0.000%	99.607%
8275	TOKYO ELECTRON	0.000%	99.607%
8276	KENON HLDGS LTD	0.000%	99.608%
8277	ICOM INCORPORAT	0.000%	99.608%
8278	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.000%	99.609%
8279	REDCO PROPERTIE	0.000%	99.609%
8280	HOPEWELL HIGHWA	0.000%	99.609%
8281	TELESITES SAB D	0.000%	99.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	CHINA SANJIANG	0.000%	99.610%
8283	STO AG-PREFERRE	0.000%	99.611%
8284	OPPENHEIMER HLD	0.000%	99.611%
8285	ADCOCK INGRAM H	0.000%	99.612%
8286	PW MEDTECH GROU	0.000%	99.612%
8287	ORBITE TECHNOLO	0.000%	99.612%
8288	KINGSOFT CORP L	0.000%	99.613%
8289	ZHENGZHOU COAL	0.000%	99.613%
8290	BOURBON SA	0.000%	99.614%
8291	CONNECT GROUP	0.000%	99.614%
8292	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.615%
8293	HUNG POO CONSTR	0.000%	99.615%
8294	NIPPON FINE CHE	0.000%	99.615%
8295	GESCO AG	0.000%	99.616%
8296	BIMB HLDGS BERH	0.000%	99.616%
8297	PINGUELY-HAULOT	0.000%	99.617%
8298	KT CORP SP ADR ADR	0.000%	99.617%
8299	CHUANGS CONS IN	0.000%	99.618%
8300	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.618%
8301	TOYO CORPORATIO	0.000%	99.618%
8302	LAYNE CHRISTENS	0.000%	99.619%
8303	CITY LODGE HOTE	0.000%	99.619%
8304	MUCKLOW(A&J) GR	0.000%	99.620%
8305	CHU KONG SHIPPI	0.000%	99.620%
8306	BASLER KTBK	0.000%	99.621%
8307	DIOS FASTIGHETE	0.000%	99.621%
8308	KANAGAWA CHUO K	0.000%	99.621%
8309	OSK HOLDINGS BH	0.000%	99.622%
8310	CHUNG HWA PULP	0.000%	99.622%
8311	SIRTEC INTERNAT	0.000%	99.623%
8312	MISAWA HOMES HO	0.000%	99.623%
8313	LUMAX INTERNATI	0.000%	99.624%
8314	MARUZEN SHOWA U	0.000%	99.624%
8315	ELLIE MAE INC COMMON STOCK USD.0001	0.000%	99.624%
8316	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.625%
8317	YUGANG INTL	0.000%	99.625%
8318	MATSUI CONST CO	0.000%	99.626%
8319	TUNG THIH ELECT	0.000%	99.626%
8320	HAPAG-LLOYD AG	0.000%	99.626%
8321	JAPAN PILE CORP	0.000%	99.627%
8322	CHINA STRATEGIC	0.000%	99.627%
8323	NIPPON VALQUA I	0.000%	99.628%
8324	ITC PROPERTIES	0.000%	99.628%
8325	SAMSUNG ENGINEE	0.000%	99.629%
8326	MITSUI HIGH TEC	0.000%	99.629%
8327	GLOBAL&YUASA BA	0.000%	99.629%
8328	CITY TELECOM (H	0.000%	99.630%
8329	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.630%
8330	DELTA PROPERTY	0.000%	99.631%
8331	HAKUTO CO	0.000%	99.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	DORO AB	0.000%	99.632%
8333	ANICOM HOLDINGS	0.000%	99.632%
8334	COMPAGNIE DES A	0.000%	99.632%
8335	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.633%
8336	SHINKONG INSURA	0.000%	99.633%
8337	ITOCHU SHOKUJIN	0.000%	99.634%
8338	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.634%
8339	KNOW IT AB	0.000%	99.634%
8340	KISWIRE LTD	0.000%	99.635%
8341	KURIMOTO	0.000%	99.635%
8342	JAPAN MEDICAL D	0.000%	99.636%
8343	EUGENE INVS&SEC	0.000%	99.636%
8344	KANADEN CORP	0.000%	99.637%
8345	SABANA SHARIAH	0.000%	99.637%
8346	GRAND KOREA LEI	0.000%	99.637%
8347	DONGWONIndustr	0.000%	99.638%
8348	ARTNATURE INC	0.000%	99.638%
8349	QUESTERRE ENERG	0.000%	99.639%
8350	TOTAL ACCESS CO	0.000%	99.639%
8351	IL&FS TRANSPORT	0.000%	99.639%
8352	SANOH INDUSTRIA	0.000%	99.640%
8353	DATALOGIC SPA	0.000%	99.640%
8354	CHIYODA INTEGRE	0.000%	99.641%
8355	MARUWA UNYU	0.000%	99.641%
8356	SHENYIN WANGUO(0.000%	99.642%
8357	SMA SOLAR TECHN	0.000%	99.642%
8358	SK SECURITIES C	0.000%	99.642%
8359	SALA CORPORATIO	0.000%	99.643%
8360	ICHIA TECHNOLOG	0.000%	99.643%
8361	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.644%
8362	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.644%
8363	KIRKLAND S INC COMMON STOCK	0.000%	99.644%
8364	ROMANDE ENERGIE	0.000%	99.645%
8365	FIRST TRACTOR C	0.000%	99.645%
8366	URTHECAST CORP	0.000%	99.646%
8367	FUJICCO CO	0.000%	99.646%
8368	LOTUS BAKERIES	0.000%	99.646%
8369	BIOTEST AG	0.000%	99.647%
8370	NICOX	0.000%	99.647%
8371	TOHO CO LTD	0.000%	99.648%
8372	NETMIND FINANCI	0.000%	99.648%
8373	HANMI PHARM CO	0.000%	99.648%
8374	REXLOT HOLDINGS	0.000%	99.649%
8375	SEA HOLDINGS LT	0.000%	99.649%
8376	UNITED ENERGY G	0.000%	99.650%
8377	SWCC SHOWA HOLD	0.000%	99.650%
8378	SERVCORP	0.000%	99.651%
8379	RELIGARE HEALTH	0.000%	99.651%
8380	YASUDA WAREHOUS	0.000%	99.651%
8381	VALUE PARTNERS	0.000%	99.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	CARLSBERG BREWE	0.000%	99.652%
8383	CIA ENERGETICA	0.000%	99.653%
8384	LUMENS CO LTD	0.000%	99.653%
8385	H+H INTERNATION	0.000%	99.653%
8386	JHSF PARTICIPAC	0.000%	99.654%
8387	LH FINANCIAL GR	0.000%	99.654%
8388	TAKACHIHO ELECT	0.000%	99.655%
8389	GUANGZHOU AUTOM	0.000%	99.655%
8390	ACBEL POLYTECH	0.000%	99.655%
8391	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.656%
8392	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.656%
8393	HAICHANG HOLDIN	0.000%	99.657%
8394	I-NET CORP	0.000%	99.657%
8395	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.657%
8396	BLUE DART EXPRE	0.000%	99.658%
8397	MOTHERCARE	0.000%	99.658%
8398	GOCOMPARE.COM G	0.000%	99.659%
8399	GRAPHITE INDIA	0.000%	99.659%
8400	PRIMO WATER CORP COMMON STOCK	0.000%	99.659%
8401	REPCO HOME FINA	0.000%	99.660%
8402	MANZ AUTOMATION	0.000%	99.660%
8403	YTL POWER INTL	0.000%	99.661%
8404	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.661%
8405	TOURISM HOLDING	0.000%	99.661%
8406	PAN INTL INDL	0.000%	99.662%
8407	TOA DORO KOGYO	0.000%	99.662%
8408	NIPPON YAKIN KO	0.000%	99.663%
8409	WUS PRINTD CIRC	0.000%	99.663%
8410	TECNISA SA	0.000%	99.663%
8411	FLEURY MICHON	0.000%	99.664%
8412	ARGAN SA	0.000%	99.664%
8413	PAL CO LTD	0.000%	99.665%
8414	YOUYUAN INTERNA	0.000%	99.665%
8415	SICHUAN EXPRESS	0.000%	99.665%
8416	U-SHIN	0.000%	99.666%
8417	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.666%
8418	HANNSTAR BOARD	0.000%	99.667%
8419	SEKISUI PLASTIC	0.000%	99.667%
8420	MONOGATARI CORP	0.000%	99.667%
8421	STANDARD FOODS	0.000%	99.668%
8422	L&K ENGINEERING	0.000%	99.668%
8423	LEIFHEIT AG	0.000%	99.668%
8424	HSIN KUANG STEE	0.000%	99.669%
8425	SINOSOFT TECHNO	0.000%	99.669%
8426	ING BANK SLASKI	0.000%	99.670%
8427	MEDICLINIC INTE	0.000%	99.670%
8428	S&T DYNAMICS CO	0.000%	99.670%
8429	GUJARAT MINERAL	0.000%	99.671%
8430	ASCENDAS INDIA	0.000%	99.671%
8431	KAWAI MUSICAL I	0.000%	99.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	PALIBURG HOLDIN	0.000%	99.672%
8433	PROACT IT GROUP	0.000%	99.672%
8434	MATSUYA CO (TOK	0.000%	99.673%
8435	CONSTRUTORA TEN	0.000%	99.673%
8436	ATRIA GROUP PLC	0.000%	99.674%
8437	KROSAKI CORP	0.000%	99.674%
8438	NEC CAPITAL SOL	0.000%	99.674%
8439	CARL ZEISS MEDI	0.000%	99.675%
8440	SAMPO CORP	0.000%	99.675%
8441	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.676%
8442	YOULCHON CHEMIC	0.000%	99.676%
8443	YUME INC COMMON STOCK USD.001	0.000%	99.676%
8444	KEE TAI PROPERT	0.000%	99.677%
8445	DIVI'S LABORATO	0.000%	99.677%
8446	TACHIBANA ELETE	0.000%	99.677%
8447	MONASH IVF GRP	0.000%	99.678%
8448	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.678%
8449	PFIZER LTD	0.000%	99.679%
8450	KEIHANSHIN RL	0.000%	99.679%
8451	FALCK RENEWABLE	0.000%	99.679%
8452	SPACE CO LTD	0.000%	99.680%
8453	TAMBURI INVESTM	0.000%	99.680%
8454	TPV TECHNOLOGY	0.000%	99.681%
8455	WELLING HOLD LT	0.000%	99.681%
8456	TOKYO ENERGY&SY	0.000%	99.681%
8457	ASIA PACIFIC TE	0.000%	99.682%
8458	IWASAKI ELECTRI	0.000%	99.682%
8459	GUJARAT PIPAVAV	0.000%	99.682%
8460	EMPERIA HOLDING	0.000%	99.683%
8461	NZX LTD	0.000%	99.683%
8462	INBODY CO LTD	0.000%	99.684%
8463	UNITECH LIMITED	0.000%	99.684%
8464	SAJO INDUSTRIES	0.000%	99.684%
8465	V1 GROUP LTD	0.000%	99.685%
8466	KYOSAN ELECTRIC	0.000%	99.685%
8467	AMADEUS FIRE AG	0.000%	99.685%
8468	REIS INC COMMON STOCK USD.01	0.000%	99.686%
8469	WESTAR ENERGY I	0.000%	99.686%
8470	RAIN INDUSTRIES	0.000%	99.687%
8471	CHORI CO LTD	0.000%	99.687%
8472	FUJI KIKO CO LT	0.000%	99.687%
8473	ROSENBAUER INTE	0.000%	99.688%
8474	HARBOUR CENTRE	0.000%	99.688%
8475	LAI SUN GARMENT	0.000%	99.689%
8476	MICROBIO CO LTD	0.000%	99.689%
8477	HADERA PAPER LT	0.000%	99.689%
8478	KYOKUYO CO LTD	0.000%	99.690%
8479	TEST RESEARCH I	0.000%	99.690%
8480	F@N COMMUNICATI	0.000%	99.690%
8481	CENTROTEC SUSTA	0.000%	99.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	NAKAMURAYA CO L	0.000%	99.691%
8483	NISSHIN FUDOSAN	0.000%	99.692%
8484	SUGIMOTO & CO L	0.000%	99.692%
8485	NITTOKU ENG CO	0.000%	99.692%
8486	JAPAN MATERIAL	0.000%	99.693%
8487	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.693%
8488	AOC HOLDINGS IN	0.000%	99.693%
8489	SHIBAURA ELECTR	0.000%	99.694%
8490	MANI INC	0.000%	99.694%
8491	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.695%
8492	YOMIURI LAND CO	0.000%	99.695%
8493	STP & I PCL-FOR	0.000%	99.695%
8494	CANVEST ENVIRON	0.000%	99.696%
8495	FRANCE BED HOLD	0.000%	99.696%
8496	PNE WIND AG	0.000%	99.696%
8497	PRONEXUS INC	0.000%	99.697%
8498	ABG SUNDAL COLL	0.000%	99.697%
8499	VA TECH WABAG L	0.000%	99.698%
8500	DAOU DATA CORP	0.000%	99.698%
8501	PLATINUM GROUP	0.000%	99.698%
8502	FURUNO ELECTRIC	0.000%	99.699%
8503	XINJIANG XINXIN	0.000%	99.699%
8504	TAIWAN FU HSING	0.000%	99.699%
8505	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.700%
8506	ALTISOURCE PORT	0.000%	99.700%
8507	YORK WATER CO COMMON STOCK	0.000%	99.701%
8508	DENYO CO	0.000%	99.701%
8509	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.701%
8510	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.702%
8511	CARE PROPERTY I	0.000%	99.702%
8512	SENSHUKAI CO	0.000%	99.702%
8513	MASTER GLORY GR	0.000%	99.703%
8514	NISSUI PHARM CO	0.000%	99.703%
8515	CNQC INTERNATIO	0.000%	99.704%
8516	NYRSTAR NV	0.000%	99.704%
8517	VILLAGE ROADSHO	0.000%	99.704%
8518	ASUNARO AOKI CO	0.000%	99.705%
8519	TAUNG GOLD INTE	0.000%	99.705%
8520	DAE-IL CORP	0.000%	99.705%
8521	YOMEISHU SEIZO	0.000%	99.706%
8522	ALCONIX CORPORA	0.000%	99.706%
8523	UCO BANK	0.000%	99.706%
8524	TOYO RADIATOR C	0.000%	99.707%
8525	GUN EI CHEM IND	0.000%	99.707%
8526	NCC GROUP LTD.	0.000%	99.708%
8527	PLAYMATES TOYS	0.000%	99.708%
8528	TRIVENI ENGINEE	0.000%	99.708%
8529	QINHUANGDAO POR	0.000%	99.709%
8530	ENERGY FUELS INC COMMON STOCK	0.000%	99.709%
8531	TREVI FINANZIAR	0.000%	99.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	CLS HOLDINGS PL	0.000%	99.710%
8533	KOREA ELEC TERM	0.000%	99.710%
8534	TECK RESOURCES	0.000%	99.711%
8535	KITAGAWA IRON W	0.000%	99.711%
8536	LOTTE NON-LIFE	0.000%	99.711%
8537	BEST DENKI CO	0.000%	99.712%
8538	BANGKOK BANK	0.000%	99.712%
8539	INARI AMERTRON	0.000%	99.712%
8540	WIRECARD AG	0.000%	99.713%
8541	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.713%
8542	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.713%
8543	TELEFONICA CZEK	0.000%	99.714%
8544	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.714%
8545	KAWASAN INDS JA	0.000%	99.715%
8546	ARES ALLERGY HO	0.000%	99.715%
8547	GUJARAT FLUOROC	0.000%	99.715%
8548	CHAMPION TECHNO	0.000%	99.716%
8549	ARENA REIT	0.000%	99.716%
8550	CAL-COMP ELECTR	0.000%	99.716%
8551	GUANGZHOU PHARM	0.000%	99.717%
8552	FJ NEXT CO LTD	0.000%	99.717%
8553	SPEEDCAST INTL	0.000%	99.717%
8554	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.718%
8555	NAMYANG DAIRY P	0.000%	99.718%
8556	TAKEEI CORPORAT	0.000%	99.718%
8557	SAM KWANG GLASS	0.000%	99.719%
8558	QLIRO GROUP AB	0.000%	99.719%
8559	LATTICE SEMICON	0.000%	99.720%
8560	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.720%
8561	CHINA METAL INT	0.000%	99.720%
8562	GODO STEEL	0.000%	99.721%
8563	IMDEX LTD	0.000%	99.721%
8564	RAUBEX GROUP LT	0.000%	99.721%
8565	HARDINGE INC	0.000%	99.722%
8566	PROLOGIS PROPER	0.000%	99.722%
8567	OCEAN-LAND GROU	0.000%	99.722%
8568	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.723%
8569	HONG FOK CORP	0.000%	99.723%
8570	HOUSTON WIRE &	0.000%	99.723%
8571	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.724%
8572	CLEAR MEDIA	0.000%	99.724%
8573	DAIKOKUTENBUSSA	0.000%	99.725%
8574	NIPPON CARBIDE	0.000%	99.725%
8575	SPRING REAL EST	0.000%	99.725%
8576	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.726%
8577	TIANGONG INTERN	0.000%	99.726%
8578	SIOEN INDUSTRIE	0.000%	99.726%
8579	NOKIA CORP ADR	0.000%	99.727%
8580	EMPEROR WATCH A	0.000%	99.727%
8581	TOA OIL CO LTD	0.000%	99.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	GEK GROUP OF CO	0.000%	99.728%
8583	MANDOM CORP	0.000%	99.728%
8584	INAGEYA CO LTD	0.000%	99.728%
8585	AMVIG HOLDINGS	0.000%	99.729%
8586	SBS MEDIA HOLDI	0.000%	99.729%
8587	KOATSU GAS KOGY	0.000%	99.729%
8588	TAIKO BANK	0.000%	99.730%
8589	KWANG DONG PHAR	0.000%	99.730%
8590	FEED ONE CO LTD	0.000%	99.731%
8591	NET INSIGHT	0.000%	99.731%
8592	NISSEI PLSTIC I	0.000%	99.731%
8593	EL.EN. SPA	0.000%	99.732%
8594	IDEC CORPORATIO	0.000%	99.732%
8595	TOWER BERSAMA I	0.000%	99.732%
8596	PYEONG HWA AUTO	0.000%	99.733%
8597	ABC ARBITRAGE	0.000%	99.733%
8598	NL INDUSTRIES	0.000%	99.733%
8599	PLAZZA AG REG A	0.000%	99.734%
8600	GREAT PANTHER S	0.000%	99.734%
8601	SHINWA KAIUN	0.000%	99.734%
8602	MOBILEZONE HOLD	0.000%	99.735%
8603	PRICER AB	0.000%	99.735%
8604	BAOYE GROUP CO	0.000%	99.735%
8605	NICHIRIN CO LTD	0.000%	99.736%
8606	STAMFORD LAND	0.000%	99.736%
8607	CDI CORP COMMON STOCK USD.1	0.000%	99.736%
8608	TUAN SING HLDGS	0.000%	99.737%
8609	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.737%
8610	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.737%
8611	OSAKA ORGANIC C	0.000%	99.738%
8612	RINGER HUT CO L	0.000%	99.738%
8613	LAGERCANTZ GRO	0.000%	99.739%
8614	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.739%
8615	FLOW TRADERS	0.000%	99.739%
8616	WERELDHAVE BELG	0.000%	99.740%
8617	BAYSIDE LAND CO	0.000%	99.740%
8618	SPRINGLAND INTE	0.000%	99.740%
8619	NETSUI HOME CO	0.000%	99.741%
8620	JAGRAN PRAKASHA	0.000%	99.741%
8621	ON-BRIGHT ELECT	0.000%	99.741%
8622	OP FINANCIAL IN	0.000%	99.742%
8623	COUNTRYWIDE	0.000%	99.742%
8624	LE BELIER	0.000%	99.742%
8625	KUKDO CHEMICAL	0.000%	99.743%
8626	SONGA OFFSHORE	0.000%	99.743%
8627	SANYO SHOKAI	0.000%	99.743%
8628	EGUARANTEE INC.	0.000%	99.744%
8629	CMMB VISION HOL	0.000%	99.744%
8630	GRUH FINANCE	0.000%	99.744%
8631	ASCENDIS HEALTH	0.000%	99.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	C UYEMURA & CO	0.000%	99.745%
8633	AMATA CORP PUBL	0.000%	99.745%
8634	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.746%
8635	HO TUNG CHEMICA	0.000%	99.746%
8636	ORBIS	0.000%	99.746%
8637	NICHIBAN CO	0.000%	99.747%
8638	GODFREY PHILLIP	0.000%	99.747%
8639	DO & CO AG	0.000%	99.747%
8640	CEGEDIM	0.000%	99.748%
8641	ZIG SHENG INDL	0.000%	99.748%
8642	CIMSA	0.000%	99.748%
8643	CHINA LNG GROUP	0.000%	99.749%
8644	MALAYAN FLOUR M	0.000%	99.749%
8645	TOKYO THEATRES	0.000%	99.749%
8646	FUJITA KANKO IN	0.000%	99.750%
8647	PUBLIC FINANCIA	0.000%	99.750%
8648	TAKAOKA TOKO HL	0.000%	99.750%
8649	DALI FOODS GROU	0.000%	99.751%
8650	COSLIGHT TECH I	0.000%	99.751%
8651	MIKUNI CORP	0.000%	99.752%
8652	MAXIM POWER COR	0.000%	99.752%
8653	BUMRUNGRAD HOPT	0.000%	99.752%
8654	BANK OF KAOHSIU	0.000%	99.753%
8655	CENTRAL CHINA R	0.000%	99.753%
8656	INDOSAT TBK PT	0.000%	99.753%
8657	CROPENERGIES AG	0.000%	99.754%
8658	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.754%
8659	UMW OIL & GAS C	0.000%	99.754%
8660	ATTACQ LTD	0.000%	99.755%
8661	NIHON KAGAKU SA	0.000%	99.755%
8662	LEALEA ENTERPRI	0.000%	99.755%
8663	CYBEROPTICS CORP COMMON STOCK	0.000%	99.756%
8664	DEUTSCHE BANK M	0.000%	99.756%
8665	COOKPAD INC	0.000%	99.756%
8666	TSUTSUMI JEWELR	0.000%	99.757%
8667	SHIN NIPPON AIR	0.000%	99.757%
8668	GILLETTE INDIA	0.000%	99.757%
8669	BHAKTI INVESTAM	0.000%	99.758%
8670	SHINAGAWA FUEL	0.000%	99.758%
8671	STAR CRUISES LT	0.000%	99.758%
8672	MUNSUN CAPITAL	0.000%	99.759%
8673	MACA LIMITED	0.000%	99.759%
8674	UNITED UTILITIE	0.000%	99.759%
8675	SAFEWAY INC	0.000%	99.760%
8676	SCHAFFNER HOLDI	0.000%	99.760%
8677	THAICOM PUBLIC	0.000%	99.760%
8678	MAEZAWA KASEI I	0.000%	99.761%
8679	ENTRA ASA	0.000%	99.761%
8680	CENTRAL SEC PAT	0.000%	99.761%
8681	KAS BANK	0.000%	99.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	EM-TECH CO LTD	0.000%	99.762%
8683	HNA HLDGS GP CO	0.000%	99.762%
8684	DIRECT INSURANC	0.000%	99.763%
8685	ASHIMORI INDUST	0.000%	99.763%
8686	KITO CORP	0.000%	99.763%
8687	HIRAKAWA HEWTEC	0.000%	99.764%
8688	TMAC RESOURCES	0.000%	99.764%
8689	DEOLEO SA	0.000%	99.764%
8690	MAHLE METAL LEV	0.000%	99.765%
8691	DIC ASSET AG	0.000%	99.765%
8692	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.765%
8693	AIZAWA SECURITI	0.000%	99.766%
8694	HUDACO INDUSTRI	0.000%	99.766%
8695	mitsui + CO LTD SPONS ADR ADR	0.000%	99.766%
8696	TOSHO PRINTING	0.000%	99.767%
8697	EAGLE NICE INTE	0.000%	99.767%
8698	HONEYS CO LTD	0.000%	99.767%
8699	PRECIOUS SHIPPI	0.000%	99.768%
8700	ELAN MICROELECT	0.000%	99.768%
8701	CHINA ALL ACCES	0.000%	99.768%
8702	PINE CLIFF ENER	0.000%	99.769%
8703	GL LTD	0.000%	99.769%
8704	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.769%
8705	ROCKY BRANDS INC COMMON STOCK	0.000%	99.770%
8706	MICROPORT SCIEN	0.000%	99.770%
8707	DAESANG HOLDING	0.000%	99.770%
8708	MAINSTREET HEAL	0.000%	99.770%
8709	mitsui MATSUSHI	0.000%	99.771%
8710	COSEL CO	0.000%	99.771%
8711	BOER POWER HOLD	0.000%	99.771%
8712	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.772%
8713	AKER AMERICAN S	0.000%	99.772%
8714	IJT TECHNOLOGY	0.000%	99.772%
8715	BETER BED HOLD	0.000%	99.773%
8716	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.773%
8717	EMPRESA DE ENER	0.000%	99.773%
8718	ELDERS LTD	0.000%	99.774%
8719	SECHE ENVIRONNE	0.000%	99.774%
8720	ORGANO	0.000%	99.774%
8721	STRATASYS LTD	0.000%	99.775%
8722	P S CORPORATION	0.000%	99.775%
8723	YUSHIRO CHEMICA	0.000%	99.775%
8724	HIRAMATSU INC	0.000%	99.776%
8725	COLLINS FOOD LT	0.000%	99.776%
8726	COSAN LOGISTICA	0.000%	99.776%
8727	NATIONAL AGRICU	0.000%	99.777%
8728	ION BEAM APPLIC	0.000%	99.777%
8729	AXWAY SOFTWARE	0.000%	99.777%
8730	RESTAURANT BRAN	0.000%	99.778%
8731	MAXVALU TOKAI C	0.000%	99.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	CJ HELLOVISION	0.000%	99.778%
8733	AUST WORLDWIDE	0.000%	99.779%
8734	SAC'S BAR HOLDI	0.000%	99.779%
8735	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.779%
8736	UNION BANK OF I	0.000%	99.780%
8737	POCKET CARD CO	0.000%	99.780%
8738	KITANO CONST CO	0.000%	99.780%
8739	SAMART CORP PCL	0.000%	99.780%
8740	TORISHIMA PUMP	0.000%	99.781%
8741	ENKA INSAAT VE	0.000%	99.781%
8742	TONG-TAI MACHIN	0.000%	99.781%
8743	RIGHT-ON CO	0.000%	99.782%
8744	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.782%
8745	KSB AG	0.000%	99.782%
8746	MITANI SEKISAN	0.000%	99.783%
8747	SANY HEAVY EQUI	0.000%	99.783%
8748	CONVOY FINANCIA	0.000%	99.783%
8749	VARITRONIX INTL	0.000%	99.784%
8750	SANGETSU CO	0.000%	99.784%
8751	SYNDICATE BANK	0.000%	99.784%
8752	JAPAN TRANSCITY	0.000%	99.785%
8753	AUSTBROKERS HLD	0.000%	99.785%
8754	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.785%
8755	ASX LTD	0.000%	99.786%
8756	CLEANUP CORP	0.000%	99.786%
8757	SAWADA HOLDINGS	0.000%	99.786%
8758	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.787%
8759	SOFT-WORLD INTL	0.000%	99.787%
8760	SEPTENI CO LTD	0.000%	99.787%
8761	WOORI FINANCIAL	0.000%	99.787%
8762	CIRCASSIA PHARM	0.000%	99.788%
8763	ICHIKOH INDUSTR	0.000%	99.788%
8764	ECLERX SERVICES	0.000%	99.788%
8765	VANTAGE INTERNA	0.000%	99.789%
8766	MANGALORE REF &	0.000%	99.789%
8767	DALIAN PORT (PD	0.000%	99.789%
8768	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.790%
8769	COPEL PARANA EN	0.000%	99.790%
8770	OLVI	0.000%	99.790%
8771	NIPPON CHEMIPHA	0.000%	99.791%
8772	E CL SA	0.000%	99.791%
8773	REALIA BUSINESS	0.000%	99.791%
8774	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.792%
8775	KOBE BUSSAN CO	0.000%	99.792%
8776	TYMAN PLC	0.000%	99.792%
8777	NOMURA CO LTD	0.000%	99.792%
8778	ALINCO INC	0.000%	99.793%
8779	RHYTHM WATCH CO	0.000%	99.793%
8780	BMTC GROUP INC	0.000%	99.793%
8781	JAPAN BUSINESS	0.000%	99.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	SPROTT RESOURCE	0.000%	99.794%
8783	KSL HLDGS BERHA	0.000%	99.794%
8784	ZUIKO CORP	0.000%	99.795%
8785	TIPTREE INC COMMON STOCK USD.001	0.000%	99.795%
8786	ACNB CORP COMMON STOCK USD2.5	0.000%	99.795%
8787	PHOENIX SATELLI	0.000%	99.796%
8788	DEUTSCHE PFANDB	0.000%	99.796%
8789	WESTPORTS HOLDI	0.000%	99.796%
8790	HYUNDAI CONSTRU	0.000%	99.796%
8791	HYUNDAI ELECTRI	0.000%	99.797%
8792	ACCURAY INC COMMON STOCK USD.001	0.000%	99.797%
8793	ENERNOC INC	0.000%	99.797%
8794	CHINA ANIMATION	0.000%	99.798%
8795	NIHON TOKUSHU T	0.000%	99.798%
8796	OSTASIATISKE KO	0.000%	99.798%
8797	GRUPO CEMENTOS	0.000%	99.799%
8798	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.799%
8799	SAMYUNG TRA	0.000%	99.799%
8800	BANK BUKOPIN PT	0.000%	99.799%
8801	BROOKFIELD REAL	0.000%	99.800%
8802	ENERGIEDIENST H	0.000%	99.800%
8803	AVANCE GAS HOLD	0.000%	99.800%
8804	INDOFOOD AGRI R	0.000%	99.801%
8805	GAFISA SA	0.000%	99.801%
8806	EVERGREEN INTL	0.000%	99.801%
8807	KRS CORPORATION	0.000%	99.802%
8808	BOUSTEAD SINGAP	0.000%	99.802%
8809	EXFO INC	0.000%	99.802%
8810	WOORI BANK SPON ADR ADR	0.000%	99.803%
8811	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.803%
8812	VAN DE VELDE	0.000%	99.803%
8813	ACOM CO	0.000%	99.803%
8814	CREDIT CORP GRO	0.000%	99.804%
8815	S&T AG	0.000%	99.804%
8816	COLABOR GROUP I	0.000%	99.804%
8817	MAEZAWA KYUSO I	0.000%	99.805%
8818	TAKIRON CO	0.000%	99.805%
8819	CHUN YUAN STEEL	0.000%	99.805%
8820	BEGA CHEESE LTD	0.000%	99.805%
8821	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.806%
8822	LOW & BONAR PLC	0.000%	99.806%
8823	FUJIKURA KASEI	0.000%	99.806%
8824	WONDERFUL SKY F	0.000%	99.807%
8825	ENDO LIGHTING C	0.000%	99.807%
8826	TOP FRONTIER IN	0.000%	99.807%
8827	JMS CO	0.000%	99.808%
8828	FORUS S.A.	0.000%	99.808%
8829	HANJIN HEAVY IN	0.000%	99.808%
8830	NIPPON CONCRETE	0.000%	99.808%
8831	ATOM CORPORATIO	0.000%	99.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.809%
8833	EIDAI CO.LTD.	0.000%	99.809%
8834	YOKOWO CO LTD	0.000%	99.810%
8835	ITAB SHOP CONCE	0.000%	99.810%
8836	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.810%
8837	INDS BACHOCO SA	0.000%	99.810%
8838	VAN LANSCHOT NV	0.000%	99.811%
8839	OIL INDIA LTD	0.000%	99.811%
8840	RM PLC	0.000%	99.811%
8841	WEST HOLDINGS C	0.000%	99.812%
8842	STANDARD LIFE I	0.000%	99.812%
8843	HAP SENG PLANTA	0.000%	99.812%
8844	EVEREST TEXTILE	0.000%	99.813%
8845	SCHRODER REAL E	0.000%	99.813%
8846	NAGAWA CO LTD	0.000%	99.813%
8847	TOKYO RAKUTENCH	0.000%	99.813%
8848	NIHON ESLEAD CO	0.000%	99.814%
8849	NIPPON KOEI CO	0.000%	99.814%
8850	DAEJAN HOLDINGS	0.000%	99.814%
8851	AIRPORT FACILIT	0.000%	99.815%
8852	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.815%
8853	ODELIC CO LTD	0.000%	99.815%
8854	3M INDIA LTD	0.000%	99.815%
8855	SINCERE WATCH H	0.000%	99.816%
8856	ICHIKEN CO LTD	0.000%	99.816%
8857	KINGS TOWN CONS	0.000%	99.816%
8858	SIEMENS INDIA L	0.000%	99.817%
8859	GENKY STORES IN	0.000%	99.817%
8860	FIELDS CORP	0.000%	99.817%
8861	SEBANG CO LTD	0.000%	99.817%
8862	BANGKOK LIFE AS	0.000%	99.818%
8863	FIBRA SHOP PORT	0.000%	99.818%
8864	G.U.D. HOLDINGS	0.000%	99.818%
8865	TNPL	0.000%	99.819%
8866	MARS ENGINEERIN	0.000%	99.819%
8867	ELECTRA CONSUME	0.000%	99.819%
8868	KOZA ANADOLU ME	0.000%	99.819%
8869	MODERNLAND REAL	0.000%	99.820%
8870	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.820%
8871	MEYER BURGER TE	0.000%	99.820%
8872	CHINA POWER NEW	0.000%	99.821%
8873	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.821%
8874	RIKEN TECHNOS C	0.000%	99.821%
8875	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.821%
8876	MORY INDUSTRIES	0.000%	99.822%
8877	THAI STANLEY EL	0.000%	99.822%
8878	EARTH CHEMICAL	0.000%	99.822%
8879	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.823%
8880	KOMATSU WALL IN	0.000%	99.823%
8881	LIPPO CHINA RES	0.000%	99.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	FARADAY TECHNOL	0.000%	99.823%
8883	SHUNFENG INTL C	0.000%	99.824%
8884	FOLLI FOLLIE GP	0.000%	99.824%
8885	IC COMPANYS	0.000%	99.824%
8886	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.825%
8887	PLDT INC SPON ADR ADR	0.000%	99.825%
8888	HYUNDAI ENGINEE	0.000%	99.825%
8889	CIVEO CORP	0.000%	99.825%
8890	INFORMATION SVC	0.000%	99.826%
8891	DUSTIN GROUP AB	0.000%	99.826%
8892	CSBC CORPORATIO	0.000%	99.826%
8893	INUI GLOBAL LOG	0.000%	99.827%
8894	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.827%
8895	SARKUYSAN ELEKT	0.000%	99.827%
8896	NITTO SEIKO CO	0.000%	99.827%
8897	CLEAR CHANNEL O	0.000%	99.828%
8898	FINDEL	0.000%	99.828%
8899	GUANGDONG LAND	0.000%	99.828%
8900	VIEL ET COMPAGN	0.000%	99.828%
8901	PLAYMATES HOLDI	0.000%	99.829%
8902	EQT HOLDINGS LT	0.000%	99.829%
8903	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.829%
8904	FUJI CORP LTD/O	0.000%	99.830%
8905	BEIJING JINGNEN	0.000%	99.830%
8906	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.830%
8907	SUMMIT R/EST HL	0.000%	99.830%
8908	NIHON DEMPA KOG	0.000%	99.831%
8909	ELITEGROUP COMP	0.000%	99.831%
8910	NISHIKAWA RUBBE	0.000%	99.831%
8911	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.832%
8912	CARLO CAVAZZI H	0.000%	99.832%
8913	ELANDERS AB	0.000%	99.832%
8914	NCI INC A COMMON STOCK USD.019	0.000%	99.832%
8915	MITO SECURITIES	0.000%	99.833%
8916	1ST SHANGHAI IN	0.000%	99.833%
8917	INFRASTRUCTURA	0.000%	99.833%
8918	HONWORLD GROUP	0.000%	99.833%
8919	MABUCHI MOTOR C	0.000%	99.834%
8920	VECTOR	0.000%	99.834%
8921	EKORNES ASA	0.000%	99.834%
8922	YASHILI INTL HL	0.000%	99.835%
8923	BAY ENERGY LTD	0.000%	99.835%
8924	ADANI TRANSMISS	0.000%	99.835%
8925	NIPPON DENWA SH	0.000%	99.835%
8926	MIDLAND REALTY	0.000%	99.836%
8927	ISU CHEMICAL	0.000%	99.836%
8928	AVON RUBBER	0.000%	99.836%
8929	GADANG HOLDINGS	0.000%	99.836%
8930	LIAN BENG GROUP	0.000%	99.837%
8931	BONHEUR ASA	0.000%	99.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	IWATSUKA CONFEC	0.000%	99.837%
8933	UNION TOOL CO	0.000%	99.838%
8934	CSS INDUSTRIES	0.000%	99.838%
8935	CHINA CHEM&PHAR	0.000%	99.838%
8936	LUNG KEE(BERMUD	0.000%	99.838%
8937	SYNTHOS SA	0.000%	99.839%
8938	MAX INDIA LTD/N	0.000%	99.839%
8939	HKBN LTD	0.000%	99.839%
8940	CYIENT LIMITED	0.000%	99.839%
8941	FOURLIS S.A.	0.000%	99.840%
8942	GAKKEN CO	0.000%	99.840%
8943	BANPU PUBLIC CO	0.000%	99.840%
8944	BEIJINGWEST IND	0.000%	99.841%
8945	ALMA MEDIA CORP	0.000%	99.841%
8946	SEMCON AB	0.000%	99.841%
8947	JAPFA LTD	0.000%	99.841%
8948	ALPS LOGISTICS	0.000%	99.842%
8949	FALCO BIOSYSTEM	0.000%	99.842%
8950	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.842%
8951	RASA INDUSTRIES	0.000%	99.842%
8952	HANSOL PAPER CO	0.000%	99.843%
8953	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.843%
8954	ALVIVA HOLDINGS	0.000%	99.843%
8955	VEDANTA LTD PFD	0.000%	99.844%
8956	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.844%
8957	SINTEX INDUSTRI	0.000%	99.844%
8958	VITEC GROUP	0.000%	99.844%
8959	MATRIX CONCEPTS	0.000%	99.845%
8960	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.845%
8961	ISENTIA GROUP L	0.000%	99.845%
8962	TOYO KOHAN CO	0.000%	99.845%
8963	GLACIER MEDIA I	0.000%	99.846%
8964	DONGWHA PHARM.C	0.000%	99.846%
8965	ADANI ENTERPRIS	0.000%	99.846%
8966	CURRO HOLDINGS	0.000%	99.846%
8967	BGP HOLDINGS (P	0.000%	99.847%
8968	POLETOWIN PITCR	0.000%	99.847%
8969	RAMI LEVI CHAIN	0.000%	99.847%
8970	KORADIOR HOLDIN	0.000%	99.848%
8971	CENTRAL AUTO	0.000%	99.848%
8972	KUOYANG CONSTRU	0.000%	99.848%
8973	KALPATARU POWER	0.000%	99.848%
8974	SHIBUSAWA W'HOU	0.000%	99.849%
8975	BELLAMY'S AUSTR	0.000%	99.849%
8976	QUANTA STORAGE	0.000%	99.849%
8977	CHINA XLX FERTI	0.000%	99.849%
8978	SINYI REALTY IN	0.000%	99.850%
8979	PLANET PAYMENT	0.000%	99.850%
8980	ELNUSA TBK	0.000%	99.850%
8981	SRV GROUP OYJ	0.000%	99.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	COLOUR LIFE SER	0.000%	99.851%
8983	HIMATSINGKA SEI	0.000%	99.851%
8984	CHINA RAILWAY S	0.000%	99.851%
8985	TODA KOGYO CORP	0.000%	99.851%
8986	INABA SEISAKUSH	0.000%	99.852%
8987	DAEKYO	0.000%	99.852%
8988	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.852%
8989	CELLNEX TELECOM	0.000%	99.852%
8990	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.853%
8991	SHANGHAI FUDAN	0.000%	99.853%
8992	MARUBUN CORP	0.000%	99.853%
8993	ALARKO HOLDINGS	0.000%	99.854%
8994	SHINAGAWA REFRA	0.000%	99.854%
8995	NIPPON HUME PIP	0.000%	99.854%
8996	TRANSCOM WORLDW	0.000%	99.854%
8997	CHUO SPRING CO	0.000%	99.855%
8998	NOEVIR HOLDINGS	0.000%	99.855%
8999	SANKYO SEIKO CO	0.000%	99.855%
9000	HIROSE ELECTRIC	0.000%	99.855%
9001	THERMADOR GROUP	0.000%	99.856%
9002	KONAKA CO LTD	0.000%	99.856%
9003	ANGLO-EASTN PLA	0.000%	99.856%
9004	EASTERN WATER R	0.000%	99.856%
9005	COMP ENG & CONS	0.000%	99.857%
9006	STRATTEC SECURI	0.000%	99.857%
9007	AVIANCA HOLDING	0.000%	99.857%
9008	COMMUNITY HEALT	0.000%	99.857%
9009	THORN GROUP LTD	0.000%	99.858%
9010	SHOEI FOODS COR	0.000%	99.858%
9011	LINEDATA SERVIC	0.000%	99.858%
9012	AKCANSА CIMENTO	0.000%	99.858%
9013	ELBIT SYSTEMS L	0.000%	99.859%
9014	GENMAB A/S	0.000%	99.859%
9015	MAHINDRA CIE AU	0.000%	99.859%
9016	LIFESTYLE CHINA	0.000%	99.859%
9017	MAEDA KOSEN CO.	0.000%	99.860%
9018	DAISYO CORP	0.000%	99.860%
9019	NISSIN FOOD HOL	0.000%	99.860%
9020	TARSUS GROUP PL	0.000%	99.860%
9021	ANADOLU SIGORTA	0.000%	99.861%
9022	ASIA POLYMER	0.000%	99.861%
9023	OROCOBRE LTD	0.000%	99.861%
9024	MINMETALS LAND	0.000%	99.861%
9025	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.862%
9026	MIE KOTSU GP HL	0.000%	99.862%
9027	NISSSEI ASB MACH	0.000%	99.862%
9028	MERAFE RESOURCE	0.000%	99.862%
9029	HOOSIERS HOLDIN	0.000%	99.863%
9030	SINDO RICOH	0.000%	99.863%
9031	TOM TAILOR HOLD	0.000%	99.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ELEC DE STRASBO	0.000%	99.863%
9033	BANCO BTG PACTU	0.000%	99.864%
9034	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.864%
9035	TOEI ANIMATION	0.000%	99.864%
9036	HSIN CHONG CONS	0.000%	99.864%
9037	BANCO POPULAR E	0.000%	99.865%
9038	JOBAN KOSAN CO	0.000%	99.865%
9039	XXL ASA	0.000%	99.865%
9040	SHANGHAI PRIME	0.000%	99.865%
9041	BANCO DE BOGOTA	0.000%	99.866%
9042	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.866%
9043	CHINOOK ENERGY	0.000%	99.866%
9044	MAOYE INTL HOLD	0.000%	99.866%
9045	AROTECH CORP COMMON STOCK USD.01	0.000%	99.867%
9046	TOMOE ENGINEERI	0.000%	99.867%
9047	RED STAR MACALL	0.000%	99.867%
9048	GROUP FIVE	0.000%	99.867%
9049	EVN AG	0.000%	99.868%
9050	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.868%
9051	SABATE DIOSOS	0.000%	99.868%
9052	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.868%
9053	SAMCHULLY	0.000%	99.869%
9054	AMBASSADOR HOTE	0.000%	99.869%
9055	NITTO FC CO	0.000%	99.869%
9056	PROTO CORP	0.000%	99.869%
9057	METRO KAJANG HL	0.000%	99.870%
9058	CHINA NEW TOWN	0.000%	99.870%
9059	HONGKONG CHINES	0.000%	99.870%
9060	MR MAX CORP	0.000%	99.870%
9061	YAMAMURA GLASS	0.000%	99.871%
9062	CAC CORPORATION	0.000%	99.871%
9063	UNISYS CORP	0.000%	99.871%
9064	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.871%
9065	LAURENT-PERRIER	0.000%	99.872%
9066	SCOPE METALS GR	0.000%	99.872%
9067	HANKUK CARBON C	0.000%	99.872%
9068	NEXEN CORPORATI	0.000%	99.872%
9069	HIGHLIGHT COMMU	0.000%	99.873%
9070	ZEALAND PHARMA	0.000%	99.873%
9071	PACIFIC CENTURY	0.000%	99.873%
9072	CARDNO LIMITED	0.000%	99.873%
9073	FIRST STEAMSHIP	0.000%	99.873%
9074	BELL SYSTEM24 H	0.000%	99.874%
9075	TAISEI LAMICK C	0.000%	99.874%
9076	MASON FINANCIAL	0.000%	99.874%
9077	DEL MONTE PACIF	0.000%	99.874%
9078	FANCL CORP	0.000%	99.875%
9079	SAM JIN PHARM	0.000%	99.875%
9080	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.875%
9081	GREEN CROSS COR	0.000%	99.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	BEADELL RESOURC	0.000%	99.876%
9083	TAKIHYO CO LTD	0.000%	99.876%
9084	YIZHENG CHEM FI	0.000%	99.876%
9085	TTW PUBLIC COMP	0.000%	99.876%
9086	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.877%
9087	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.877%
9088	BIG SHOPPING CE	0.000%	99.877%
9089	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.877%
9090	CHUGAI RO CO LT	0.000%	99.878%
9091	BK OF GREECE	0.000%	99.878%
9092	TER BEKE SA	0.000%	99.878%
9093	COLLECTION HOUS	0.000%	99.878%
9094	HUONS CO LTD	0.000%	99.879%
9095	SOC BAINS DE ME	0.000%	99.879%
9096	KOBE ELECTRIC R	0.000%	99.879%
9097	FUSO PHARM	0.000%	99.879%
9098	GRUPPO MUTUIONL	0.000%	99.879%
9099	AINSWORTH GAME	0.000%	99.880%
9100	ZUKEN INC	0.000%	99.880%
9101	VIRGIN AUSTRALI	0.000%	99.880%
9102	RESILUX	0.000%	99.880%
9103	FAITH INC	0.000%	99.881%
9104	VECIMA NETWORKS	0.000%	99.881%
9105	SHOFU INC	0.000%	99.881%
9106	JAPAN RADIO CO	0.000%	99.881%
9107	ROSTELECOM OJSC	0.000%	99.882%
9108	KINKI NIPPON TO	0.000%	99.882%
9109	TAT HONG HOLDIN	0.000%	99.882%
9110	CIE FINANCIER T	0.000%	99.882%
9111	RECRM RESEARCH	0.000%	99.883%
9112	INVICTA HOLDING	0.000%	99.883%
9113	NORDJYSKE BANK	0.000%	99.883%
9114	EL PUERTO DE LI	0.000%	99.883%
9115	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.000%	99.883%
9116	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.884%
9117	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.884%
9118	TAO HEUNG HOLDI	0.000%	99.884%
9119	TAMURA TAIKO HL	0.000%	99.884%
9120	ASESOR DE ACTIV	0.000%	99.885%
9121	ASIA STD INTL G	0.000%	99.885%
9122	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.885%
9123	HIRANO TECSEED	0.000%	99.885%
9124	MELCO HOLDINGS	0.000%	99.886%
9125	MICRONICS JAPAN	0.000%	99.886%
9126	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.886%
9127	INTER PARFUMS	0.000%	99.886%
9128	CENTURY CITY IN	0.000%	99.886%
9129	TAKISAWA MACHIN	0.000%	99.887%
9130	SMS MANAGEMENT	0.000%	99.887%
9131	YUSEN LOGISTICS	0.000%	99.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	ALI CORP	0.000%	99.887%
9133	GUJARAT ALKALIE	0.000%	99.888%
9134	VP PLC	0.000%	99.888%
9135	QUABIT IMMOBILI	0.000%	99.888%
9136	PRG-SCHULTZ INT	0.000%	99.888%
9137	WEATHERNEWS INC	0.000%	99.889%
9138	MEGAWIDE CONS C	0.000%	99.889%
9139	LUBY'S INC.	0.000%	99.889%
9140	DELTA DUNIA PET	0.000%	99.889%
9141	PACIFIC EXPLORA	0.000%	99.889%
9142	SENTUL CITY TBK	0.000%	99.890%
9143	GEM DIAMONDS	0.000%	99.890%
9144	OHASHI TECHNICA	0.000%	99.890%
9145	AP EAGERS LTD	0.000%	99.890%
9146	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.891%
9147	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.891%
9148	BANK HANDLOWY W	0.000%	99.891%
9149	YUKEN KOGYO	0.000%	99.891%
9150	HIAG IMMOBILIEN	0.000%	99.891%
9151	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.892%
9152	ES-CON JAPAN LT	0.000%	99.892%
9153	OPTEX COMPANY	0.000%	99.892%
9154	TMK PAO GDR REG S GDR	0.000%	99.892%
9155	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.893%
9156	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.893%
9157	TAMA HOME CO LT	0.000%	99.893%
9158	CTI ENGINEERING	0.000%	99.893%
9159	ATENOR	0.000%	99.893%
9160	VOLT INFO SCIEN	0.000%	99.894%
9161	THROMBOGENICS N	0.000%	99.894%
9162	CELLCOM ISRAEL	0.000%	99.894%
9163	CIA ENERGET CEA	0.000%	99.894%
9164	BANQUE CANTONAL	0.000%	99.895%
9165	WING ON CO INT	0.000%	99.895%
9166	UNITED SPIRITS	0.000%	99.895%
9167	QUALITAS CONTOL	0.000%	99.895%
9168	KAWASHO GECOSS	0.000%	99.895%
9169	WORLDLINE	0.000%	99.896%
9170	HY LOK	0.000%	99.896%
9171	FUJIJURA RUBBER	0.000%	99.896%
9172	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.896%
9173	KYERYONG CONST	0.000%	99.897%
9174	NZ REFINING CO	0.000%	99.897%
9175	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.897%
9176	KINGMAKER FOOTW	0.000%	99.897%
9177	DOTTIKON ES HOL	0.000%	99.897%
9178	ESCALADE INC COMMON STOCK	0.000%	99.898%
9179	RADISYS CORP COMMON STOCK	0.000%	99.898%
9180	WILMINGTON GROU	0.000%	99.898%
9181	ICHIBANYA CO LT	0.000%	99.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	ARGO GRAPHICS I	0.000%	99.899%
9183	ALPHA SYSTEMS I	0.000%	99.899%
9184	CAIRO COMMUNICA	0.000%	99.899%
9185	G-7 HOLDINGS IN	0.000%	99.899%
9186	VICTORIA PARK A	0.000%	99.899%
9187	STEIN MART INC COMMON STOCK USD.01	0.000%	99.900%
9188	NICHIEI CO	0.000%	99.900%
9189	ZENITAKA CORP	0.000%	99.900%
9190	CLARK INC COMMO	0.000%	99.900%
9191	PETROPAVLOVSK	0.000%	99.901%
9192	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.901%
9193	SHINKAWA	0.000%	99.901%
9194	ECKERT & ZIEGLE	0.000%	99.901%
9195	SPARX ASSET MAN	0.000%	99.901%
9196	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.902%
9197	SIBANYE GOLD LT	0.000%	99.902%
9198	SERVICE STREAM	0.000%	99.902%
9199	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.902%
9200	ZIGNAGO VETRO S	0.000%	99.902%
9201	MOROZOFF LIMITE	0.000%	99.903%
9202	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.903%
9203	MAGNESITA REFRA	0.000%	99.903%
9204	BURWILL HOLDING	0.000%	99.903%
9205	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.904%
9206	RION CO LTD	0.000%	99.904%
9207	CHEUK NANG HLDG	0.000%	99.904%
9208	ELECNOR SA	0.000%	99.904%
9209	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.904%
9210	DONGWON DEVELOP	0.000%	99.905%
9211	GETIN NOBLE BA	0.000%	99.905%
9212	LONG BON INTERN	0.000%	99.905%
9213	BUND CENTER INV	0.000%	99.905%
9214	PETRA FOODS LTD	0.000%	99.905%
9215	BasicNet S.p.A.	0.000%	99.906%
9216	PFSWEB INC COMMON STOCK USD.001	0.000%	99.906%
9217	AEON CO. (M) BH	0.000%	99.906%
9218	PARIS MIKI INC	0.000%	99.906%
9219	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.907%
9220	OKK CORP	0.000%	99.907%
9221	AFRICA ISRAEL P	0.000%	99.907%
9222	ANEST IWATA COR	0.000%	99.907%
9223	CROOZ INC	0.000%	99.907%
9224	YAMATANE CORP N	0.000%	99.908%
9225	CROWN CONFECTIO	0.000%	99.908%
9226	DAIDO KOGYO CO	0.000%	99.908%
9227	TIVOLI A/S	0.000%	99.908%
9228	TECHNO RYOWA LT	0.000%	99.908%
9229	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.909%
9230	TUNAS BARU LAMP	0.000%	99.909%
9231	SECOM JOSHINETS	0.000%	99.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	YANLORD LAND GR	0.000%	99.909%
9233	ALROV PROPETIE	0.000%	99.909%
9234	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.910%
9235	CHINA VAST INDU	0.000%	99.910%
9236	FOX WIZEL LTD	0.000%	99.910%
9237	ENERGY EQUITY C	0.000%	99.910%
9238	AWARE INC	0.000%	99.910%
9239	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.911%
9240	TRAKCJA SA	0.000%	99.911%
9241	ACAL	0.000%	99.911%
9242	KRAKATAU STEEL	0.000%	99.911%
9243	LANDS END INC COMMON STOCK USD.01	0.000%	99.911%
9244	BANGKOK AVIAT F	0.000%	99.912%
9245	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.912%
9246	ROLLS-ROYCE HOL	0.000%	99.912%
9247	MUGEN ESTATE CO	0.000%	99.912%
9248	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.913%
9249	TREASURE ASA	0.000%	99.913%
9250	HONG LEONG ASIA	0.000%	99.913%
9251	ODFJELL DRILLIN	0.000%	99.913%
9252	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.913%
9253	SEACHANGE INTL	0.000%	99.914%
9254	GCA SAVVIAN COR	0.000%	99.914%
9255	BLUE SQUARE REA	0.000%	99.914%
9256	CARLIT HOLDINGS	0.000%	99.914%
9257	HANKUK PAPER MF	0.000%	99.914%
9258	TOSHO CO LTD	0.000%	99.915%
9259	GEAR ENERGY LTD	0.000%	99.915%
9260	FURSYS	0.000%	99.915%
9261	ABLX NV	0.000%	99.915%
9262	TRANSACTION CAP	0.000%	99.915%
9263	EIKEN CHEMICAL	0.000%	99.916%
9264	RATCHABURI ELEC	0.000%	99.916%
9265	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.916%
9266	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.916%
9267	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.916%
9268	AMIYAKI TEI CO	0.000%	99.916%
9269	BCO DESIO E BRI	0.000%	99.917%
9270	SESODA CORP	0.000%	99.917%
9271	MELBOURNE IT	0.000%	99.917%
9272	PARTNERS REAL E	0.000%	99.917%
9273	ASIA FINANCIAL	0.000%	99.917%
9274	GR ED L'ESPRESS	0.000%	99.918%
9275	CLERE AG	0.000%	99.918%
9276	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.918%
9277	HANNOVER RUECKV	0.000%	99.918%
9278	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.918%
9279	ENERGY RESOURCE	0.000%	99.919%
9280	COFFEE DAY ENTE	0.000%	99.919%
9281	NEO-NEON HOLDIN	0.000%	99.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ANTON OILFIELD	0.000%	99.919%
9283	YC CO LTD	0.000%	99.919%
9284	MQ HOLDING AB	0.000%	99.920%
9285	KEY TRONIC CORP COMMON STOCK	0.000%	99.920%
9286	ADDLIFE AB	0.000%	99.920%
9287	RUENTEXIndustr	0.000%	99.920%
9288	KURIYAMA HOLDIN	0.000%	99.920%
9289	AVENG	0.000%	99.921%
9290	SNAI SPA	0.000%	99.921%
9291	KYOWA LEATHER	0.000%	99.921%
9292	CARPETRRIGHT	0.000%	99.921%
9293	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.921%
9294	HAGIWARA ELECTR	0.000%	99.922%
9295	TOKYO TEKKO CO	0.000%	99.922%
9296	FUJI CORP/MIYAG	0.000%	99.922%
9297	GRANULES INDIA	0.000%	99.922%
9298	BUDIMEX	0.000%	99.922%
9299	AKSIGORTA AS	0.000%	99.922%
9300	INDUSTRIAL BLDG	0.000%	99.923%
9301	KECK SENG(MAL)B	0.000%	99.923%
9302	ELMOS SEMICONDU	0.000%	99.923%
9303	WHA CORP PCL	0.000%	99.923%
9304	KOZA ALTIN ISLE	0.000%	99.923%
9305	MK RESTAURANT G	0.000%	99.924%
9306	PROMOTORA DE IN	0.000%	99.924%
9307	ESSEL PROP	0.000%	99.924%
9308	LIPPO CIKARANG	0.000%	99.924%
9309	FAR LTD	0.000%	99.924%
9310	ECHELON FINANCI	0.000%	99.925%
9311	POLYMET MINING	0.000%	99.925%
9312	REGIONAL CONT L	0.000%	99.925%
9313	TECHNOTRANS AG	0.000%	99.925%
9314	ROBINSON PCL	0.000%	99.925%
9315	SEVERFIELD-ROWE	0.000%	99.925%
9316	TOTTORI BANK	0.000%	99.926%
9317	OENON HOLDINGS	0.000%	99.926%
9318	ANF IMMOBILIER	0.000%	99.926%
9319	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.926%
9320	ABTERRA LTD	0.000%	99.926%
9321	EXCEL CO LTD	0.000%	99.927%
9322	NAGANO BANK	0.000%	99.927%
9323	CHONGQING MACHI	0.000%	99.927%
9324	AES GENER SA	0.000%	99.927%
9325	BRAEMAR SHIPPIN	0.000%	99.927%
9326	MITSUBISHI RESE	0.000%	99.928%
9327	AEON CREDIT SER	0.000%	99.928%
9328	SHIPPING CP IND	0.000%	99.928%
9329	HALCYON AGRI CO	0.000%	99.928%
9330	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.928%
9331	KAORI HEAT TREA	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	BASWARE OYJ	0.000%	99.929%
9333	CAN DO CO LTD	0.000%	99.929%
9334	EMPEROR ENTERTA	0.000%	99.929%
9335	TOBU STORE CO L	0.000%	99.929%
9336	IMPERIAL HOTEL	0.000%	99.929%
9337	KEY COFFEE INC	0.000%	99.930%
9338	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.930%
9339	DY CORP	0.000%	99.930%
9340	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.930%
9341	HUNTSWORTH PLC	0.000%	99.930%
9342	CHINA FINANCIAL	0.000%	99.930%
9343	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.931%
9344	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.931%
9345	NIPPON CHEM IND	0.000%	99.931%
9346	GYM GROUP PLC/T	0.000%	99.931%
9347	WAREHOUSE GROUP	0.000%	99.931%
9348	COMPANHIA DE GA	0.000%	99.932%
9349	SUMITOMO PRECIS	0.000%	99.932%
9350	HILAN LTD	0.000%	99.932%
9351	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.932%
9352	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.932%
9353	UNITY OPTO TECH	0.000%	99.932%
9354	CROWN CONFECTIO	0.000%	99.933%
9355	ITFOR INC	0.000%	99.933%
9356	HUA HAN BIO-PHA	0.000%	99.933%
9357	KATO WORKS CO	0.000%	99.933%
9358	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.933%
9359	KINKI SHARYO CO	0.000%	99.933%
9360	CHUNGHWA PICTUR	0.000%	99.934%
9361	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.934%
9362	DAIDOH	0.000%	99.934%
9363	SHIMOJIMA CO LT	0.000%	99.934%
9364	FLYBE GROUP PLC	0.000%	99.934%
9365	GHCL LTD	0.000%	99.935%
9366	IMPEXMETAL	0.000%	99.935%
9367	AARTI INDS	0.000%	99.935%
9368	TAINAN ENTERPRI	0.000%	99.935%
9369	YAC CO LTD	0.000%	99.935%
9370	DAIICHI KENSETS	0.000%	99.935%
9371	WANG ON GROUP	0.000%	99.936%
9372	FUTURE SYSTEMS	0.000%	99.936%
9373	SFP DINING	0.000%	99.936%
9374	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.936%
9375	ASPO OYJ	0.000%	99.936%
9376	SKF INDIA LTD	0.000%	99.936%
9377	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.937%
9378	REJECT SHOP LTD	0.000%	99.937%
9379	TRADELINK ELECT	0.000%	99.937%
9380	MARUSAN SECUR	0.000%	99.937%
9381	ELLAKTOR SA	0.000%	99.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	VINDA INTERNATI	0.000%	99.938%
9383	NOBINA AB	0.000%	99.938%
9384	EIH LTD	0.000%	99.938%
9385	CHEVALIER INTL	0.000%	99.938%
9386	HATHWAY CABLE	0.000%	99.938%
9387	KAPSCH TRAFFICC	0.000%	99.938%
9388	OVERSEAS CHINES	0.000%	99.939%
9389	KAWASUMI LABS I	0.000%	99.939%
9390	KYUNGBANG LTD	0.000%	99.939%
9391	COCA-COLA ICECE	0.000%	99.939%
9392	YUANSHENGTAI DA	0.000%	99.939%
9393	EXETER RESOURCE	0.000%	99.939%
9394	LUBELSKI WEGIEL	0.000%	99.940%
9395	NIKKO CO	0.000%	99.940%
9396	INTER CARS SA	0.000%	99.940%
9397	SATORI ELECTRIC	0.000%	99.940%
9398	PROGRESS WERK A	0.000%	99.940%
9399	HANEDA ZENITH H	0.000%	99.940%
9400	PIPAVAV DEFENCE	0.000%	99.941%
9401	ROYAL BAFOKENG	0.000%	99.941%
9402	KOREA TECH BANK	0.000%	99.941%
9403	GODREJ INDUSTRI	0.000%	99.941%
9404	CASTINGS	0.000%	99.941%
9405	KANGDA INTERNAT	0.000%	99.941%
9406	DECMIL GROUP LT	0.000%	99.942%
9407	MANDARIN ORIENT	0.000%	99.942%
9408	ALUPAR INVEST S	0.000%	99.942%
9409	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.942%
9410	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.942%
9411	TOMATO BANK LTD	0.000%	99.942%
9412	KHON KAEN SUGAR	0.000%	99.943%
9413	HALOWS CO LTD	0.000%	99.943%
9414	INDUSTRIA REIT	0.000%	99.943%
9415	ELECTRICITY GEN	0.000%	99.943%
9416	SUMINOE TEXTILE	0.000%	99.943%
9417	DAPHNE INTERNA	0.000%	99.943%
9418	PERENNIAL REAL	0.000%	99.944%
9419	FUJISHOJI CO.LT	0.000%	99.944%
9420	KEPPEL TELECOM&	0.000%	99.944%
9421	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.944%
9422	SAKAI OVEX CO L	0.000%	99.944%
9423	GILAT SATELLITE	0.000%	99.944%
9424	JOHN LAING GROU	0.000%	99.945%
9425	NEW ZEALAND OIL	0.000%	99.945%
9426	VINY THAI	0.000%	99.945%
9427	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.945%
9428	INTL PAPER	0.000%	99.945%
9429	DAEHAN STEEL CO	0.000%	99.945%
9430	MIVTACH SHAMIR	0.000%	99.946%
9431	SHENGJING BANK	0.000%	99.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.946%
9433	KESORAMIndustr	0.000%	99.946%
9434	DAIHATSU DIESEL	0.000%	99.946%
9435	TRISURA GROUP LTD WI COMMON STOCK	0.000%	99.946%
9436	SHIHLIN ELEC &	0.000%	99.947%
9437	FLUIDRA SA	0.000%	99.947%
9438	SUNLAND GROUP L	0.000%	99.947%
9439	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.947%
9440	CGN MINING CO L	0.000%	99.947%
9441	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.947%
9442	WMIH CORP COMMON STOCK USD.00001	0.000%	99.948%
9443	MORTGAGE CHOICE	0.000%	99.948%
9444	GFOOT CO LTD	0.000%	99.948%
9445	NRW HOLDINGS LT	0.000%	99.948%
9446	SELCUK ECZA DEP	0.000%	99.948%
9447	SURYA CITRA MED	0.000%	99.948%
9448	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.949%
9449	FAG BEARINGS IN	0.000%	99.949%
9450	ID LOGISTICS GR	0.000%	99.949%
9451	KG CHEMICAL COR	0.000%	99.949%
9452	ZHUHAI HLDGS IN	0.000%	99.949%
9453	AREZZO INDUSTRI	0.000%	99.949%
9454	PC TEL INC COMMON STOCK USD.001	0.000%	99.949%
9455	SINO GRANDNESS	0.000%	99.950%
9456	JBF INDUSTRIES	0.000%	99.950%
9457	PACIFIC ONLINE	0.000%	99.950%
9458	CHORUS LTD ADR ADR	0.000%	99.950%
9459	MUTOW CO LTD	0.000%	99.950%
9460	TOWER LTD	0.000%	99.950%
9461	WOONGJIN THINKB	0.000%	99.951%
9462	CIA ENERGETICA	0.000%	99.951%
9463	AXACTOR AB	0.000%	99.951%
9464	LAKSHMI VILAS B	0.000%	99.951%
9465	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.951%
9466	GUARARAPES CONF	0.000%	99.951%
9467	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.952%
9468	ASIA CEMENT CHI	0.000%	99.952%
9469	HSIL LTD	0.000%	99.952%
9470	GOOD RESOURCES	0.000%	99.952%
9471	OTSUKA KAGU	0.000%	99.952%
9472	AVIC INTL HOLD	0.000%	99.952%
9473	NIHON PLAST CO	0.000%	99.952%
9474	SOCOVEDSA SA	0.000%	99.953%
9475	SRI SPORTS LIMI	0.000%	99.953%
9476	KONDOTEC INC	0.000%	99.953%
9477	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.953%
9478	CW GROUP HLDGS	0.000%	99.953%
9479	QUINTIS LTD	0.000%	99.953%
9480	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.954%
9481	IMMOBEL	0.000%	99.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	CRAWFORD & CO	0.000%	99.954%
9483	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.954%
9484	FULLER SMITH &	0.000%	99.954%
9485	CARBORUNDUM	0.000%	99.954%
9486	GENERATION HEAL	0.000%	99.954%
9487	NAKAYAMA STEEL	0.000%	99.955%
9488	SHINYOUNG SECS	0.000%	99.955%
9489	AVIC INTERNATIO	0.000%	99.955%
9490	ADVAN CO LTD	0.000%	99.955%
9491	WIJAYA KARYA	0.000%	99.955%
9492	PACASMAYO	0.000%	99.955%
9493	SUNCALL CORP	0.000%	99.956%
9494	MJ GLEESON PLC	0.000%	99.956%
9495	YANCHANG PETROL	0.000%	99.956%
9496	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.956%
9497	HOME INVEST BEL	0.000%	99.956%
9498	AGV PRODUCTS	0.000%	99.956%
9499	POLYTEC ASSET H	0.000%	99.956%
9500	KASEN INTERNATI	0.000%	99.957%
9501	UNICHEM LABS	0.000%	99.957%
9502	SALIM IVOMAS	0.000%	99.957%
9503	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.957%
9504	COCO'S JAPAN CO	0.000%	99.957%
9505	DIALIGHT PLC	0.000%	99.957%
9506	CERAGON NETWORK	0.000%	99.957%
9507	GRUPO SECURITY	0.000%	99.958%
9508	SOLAR APPLIED M	0.000%	99.958%
9509	CCC SA	0.000%	99.958%
9510	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.958%
9511	CHINA DYNAMICS	0.000%	99.958%
9512	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.958%
9513	OHB SE	0.000%	99.958%
9514	TOMOE CORP	0.000%	99.959%
9515	POS MALAYSIA	0.000%	99.959%
9516	MAHARASHTRA SEA	0.000%	99.959%
9517	ANADOLU CAM	0.000%	99.959%
9518	VETOQUINOL SA	0.000%	99.959%
9519	DISTELL GROUP L	0.000%	99.959%
9520	POLY CULTURE GR	0.000%	99.959%
9521	SILICON WORKS	0.000%	99.960%
9522	CHINA YURUN FOO	0.000%	99.960%
9523	MCLEOD RUSSEL I	0.000%	99.960%
9524	PHARMA MAR SA	0.000%	99.960%
9525	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.960%
9526	AUDICODES	0.000%	99.960%
9527	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.960%
9528	VIVA INDUSTRIAL	0.000%	99.961%
9529	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.961%
9530	MIRATI THERAPEU	0.000%	99.961%
9531	SEJONG INDUSTRI	0.000%	99.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	KUANGCHI SCIENC	0.000%	99.961%
9533	COOPER ENERGY L	0.000%	99.961%
9534	YUNNAN WATER IN	0.000%	99.961%
9535	CARR'S GROUP PL	0.000%	99.962%
9536	ADCORP HLDGS	0.000%	99.962%
9537	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.962%
9538	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.962%
9539	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.962%
9540	JINLI GROUP HOL	0.000%	99.962%
9541	KOMEHYO	0.000%	99.962%
9542	FAR EAST HOLDIN	0.000%	99.963%
9543	DCM SHRIRAM LTD	0.000%	99.963%
9544	WIN HANVERKY HO	0.000%	99.963%
9545	RCF	0.000%	99.963%
9546	APPROACH RESOUR	0.000%	99.963%
9547	CALEDONIA MININ	0.000%	99.963%
9548	SELVAAG BOLIG A	0.000%	99.963%
9549	YAIZU SUISANKAG	0.000%	99.964%
9550	BRACK CAPITAL P	0.000%	99.964%
9551	CODAN LTD	0.000%	99.964%
9552	SINO GAS & ENER	0.000%	99.964%
9553	AGORA	0.000%	99.964%
9554	HOGG ROBINSON G	0.000%	99.964%
9555	SAPIENS INTERNA	0.000%	99.964%
9556	SITTOY GROUP HLD	0.000%	99.964%
9557	HONG KONG FERRY	0.000%	99.965%
9558	NORWEGIAN PROPE	0.000%	99.965%
9559	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.965%
9560	FDC LTD/INDIA	0.000%	99.965%
9561	BORUSAN BORU	0.000%	99.965%
9562	BARON DE LEY	0.000%	99.965%
9563	TA ANN HOLDINGS	0.000%	99.965%
9564	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.966%
9565	ALKANE RESOURCE	0.000%	99.966%
9566	HT&E LTD	0.000%	99.966%
9567	SANYO TRADING C	0.000%	99.966%
9568	NATURAL ALTERNT	0.000%	99.966%
9569	INNTECH CORP	0.000%	99.966%
9570	TOHOKU BANK	0.000%	99.966%
9571	KINTETSU DPT ST	0.000%	99.966%
9572	HUMAX CO LTD	0.000%	99.967%
9573	TOYO ELECTRIC	0.000%	99.967%
9574	SUNGCHANG ENTER	0.000%	99.967%
9575	BIO PAPPEL SAB	0.000%	99.967%
9576	CORP BANK	0.000%	99.967%
9577	ASIAN GROWTH PR	0.000%	99.967%
9578	NS SHOPPING CO	0.000%	99.967%
9579	OXLEY HOLDINGS	0.000%	99.967%
9580	PMP COMMUNICATI	0.000%	99.968%
9581	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	TOPPS TILES	0.000%	99.968%
9583	NVC LIGHTING HO	0.000%	99.968%
9584	LINK NET TBK PT	0.000%	99.968%
9585	ALMADEN MINERAL	0.000%	99.968%
9586	IBI GROUP INC.	0.000%	99.968%
9587	HKSCAN OYJ	0.000%	99.968%
9588	RIZAL COMML BAN	0.000%	99.969%
9589	VINA CONCHA Y T	0.000%	99.969%
9590	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.969%
9591	INFOMEDIA	0.000%	99.969%
9592	AMERIGO RESOURC	0.000%	99.969%
9593	CEQUENCE ENERGY	0.000%	99.969%
9594	NATURES SUNSHIN	0.000%	99.969%
9595	SWANCOR	0.000%	99.969%
9596	BANYAN TREE HOL	0.000%	99.970%
9597	COVISINT CORP COMMON STOCK	0.000%	99.970%
9598	ITC CORP	0.000%	99.970%
9599	KPX CHEMICAL	0.000%	99.970%
9600	NICHIA STEEL WO	0.000%	99.970%
9601	BETSSON AB	0.000%	99.970%
9602	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.970%
9603	TBK Co., Ltd.	0.000%	99.970%
9604	MONGOLIAN MININ	0.000%	99.971%
9605	LEGEND HOLDINGS	0.000%	99.971%
9606	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.971%
9607	FREQUENCY ELEC	0.000%	99.971%
9608	DONGBU SECURITI	0.000%	99.971%
9609	SHELL REFINING(0.000%	99.971%
9610	PEET LIMITED	0.000%	99.971%
9611	KERRY TJ LOGIST	0.000%	99.971%
9612	INTEVAC INC	0.000%	99.972%
9613	HWA SHIN CO	0.000%	99.972%
9614	TOW CO LTD	0.000%	99.972%
9615	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.972%
9616	STREET CAPITAL	0.000%	99.972%
9617	BSL CORPORATION	0.000%	99.972%
9618	SADBHAV ENGINEE	0.000%	99.972%
9619	CHINA AVIATION	0.000%	99.972%
9620	HEIDELBERGCEMEN	0.000%	99.972%
9621	ZHONG AN REAL E	0.000%	99.973%
9622	SAFETY GODOWN C	0.000%	99.973%
9623	EQUITAL	0.000%	99.973%
9624	SALEM COMM CORP	0.000%	99.973%
9625	REAL INDUSTRY I	0.000%	99.973%
9626	CONSTANTIN MEDI	0.000%	99.973%
9627	WATAHAN & CO LT	0.000%	99.973%
9628	LOW KENG HUAT(S	0.000%	99.973%
9629	TRIVENI TURBINE	0.000%	99.973%
9630	BEST BRIDAL INC	0.000%	99.974%
9631	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.974%
9633	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.974%
9634	EUROTECH SPA	0.000%	99.974%
9635	ZUG ESTATES HLD	0.000%	99.974%
9636	GATEWAY LIFESTY	0.000%	99.974%
9637	THERMAX LTD	0.000%	99.974%
9638	CENTURIA METROP	0.000%	99.975%
9639	ORANGE POLSKA	0.000%	99.975%
9640	RATTANINDIA	0.000%	99.975%
9641	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.975%
9642	FERROVIAL SA RT	0.000%	99.975%
9643	GLAXO SMITHKLIN	0.000%	99.975%
9644	DRDGOLD LTD	0.000%	99.975%
9645	CIA ENERGETICA	0.000%	99.975%
9646	UTD PLANTATION	0.000%	99.975%
9647	NEW HOPE CORP	0.000%	99.976%
9648	NORCROS PLC	0.000%	99.976%
9649	EASTERN MEDIA	0.000%	99.976%
9650	TSC GROUP HOLDI	0.000%	99.976%
9651	ASIA SATELLITE	0.000%	99.976%
9652	ASKUL	0.000%	99.976%
9653	SINO THAI EN,FG	0.000%	99.976%
9654	SHIDAX CORP	0.000%	99.976%
9655	HOKUETSU INDS C	0.000%	99.976%
9656	UNITED MICROELECTRON SP ADR ADR	0.000%	99.977%
9657	TILT RENEWABLES	0.000%	99.977%
9658	RECKON LTD	0.000%	99.977%
9659	R.E.A. HOLDINGS	0.000%	99.977%
9660	ELRON ELECTRONI	0.000%	99.977%
9661	ORIGIN ELECTRIC	0.000%	99.977%
9662	BILLABONG INTER	0.000%	99.977%
9663	SANYO HOUSING N	0.000%	99.977%
9664	SOCAM DEVELOPME	0.000%	99.977%
9665	YELP INC COMMON STOCK USD.000001	0.000%	99.978%
9666	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.978%
9667	TRIFAST PLC	0.000%	99.978%
9668	SEADRILL LTD	0.000%	99.978%
9669	BORYUNG PHARM	0.000%	99.978%
9670	VIOHALCO SA	0.000%	99.978%
9671	WARTECK INVEST	0.000%	99.978%
9672	HOKKAI CAN CO	0.000%	99.978%
9673	INVESTORS TITLE CO COMMON STOCK	0.000%	99.978%
9674	FAR EAST ORCH	0.000%	99.978%
9675	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.979%
9676	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.979%
9677	Tessi S.A.	0.000%	99.979%
9678	HUA ENG WIRE&CA	0.000%	99.979%
9679	OZFOREX GROUP L	0.000%	99.979%
9680	CONTINENTAL HLD	0.000%	99.979%
9681	DEPOMED INC COMMON STOCK	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	SAMSE SA	0.000%	99.979%
9683	WESTPORT INNOVA	0.000%	99.979%
9684	ENEA AB	0.000%	99.980%
9685	HOTELES CITY EX	0.000%	99.980%
9686	HANMI SEMICONDU	0.000%	99.980%
9687	TWIN DISC INC COMMON STOCK	0.000%	99.980%
9688	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.980%
9689	MEITO SANGYO CO	0.000%	99.980%
9690	CRISIL LTD	0.000%	99.980%
9691	IPE GROUP LTD	0.000%	99.980%
9692	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.980%
9693	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.980%
9694	THURGAUER KANTO	0.000%	99.981%
9695	KIMOTO CO LTD	0.000%	99.981%
9696	NSL LTD	0.000%	99.981%
9697	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.981%
9698	FUJISASH CO LTD	0.000%	99.981%
9699	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.981%
9700	TRINITY LTD	0.000%	99.981%
9701	MYSTATE LTD	0.000%	99.981%
9702	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.981%
9703	TAKASHIMA & CO	0.000%	99.981%
9704	TSUI WAH HOLDIN	0.000%	99.982%
9705	KIAN JOO CAN FC	0.000%	99.982%
9706	BANK INTERNASIO	0.000%	99.982%
9707	AEROPORTO VENEZ	0.000%	99.982%
9708	DAISHINKU CORP	0.000%	99.982%
9709	SAMSON HOLDING	0.000%	99.982%
9710	IFG GROUP PLC	0.000%	99.982%
9711	AKTIA BANK OYJ	0.000%	99.982%
9712	KATHMANDU HOLDI	0.000%	99.982%
9713	CHAMBAL FER	0.000%	99.982%
9714	MEDUSA MINING L	0.000%	99.983%
9715	LAURA ASHLEY HO	0.000%	99.983%
9716	REFRESCO GROUP	0.000%	99.983%
9717	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.983%
9718	WHIRLPOOL OF IN	0.000%	99.983%
9719	LIBERTY GOLD CO	0.000%	99.983%
9720	WEE HUR HOLDING	0.000%	99.983%
9721	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.983%
9722	LEMMINKAINEN OY	0.000%	99.983%
9723	PT MULTIPLOAR C	0.000%	99.983%
9724	GULF MARINE SER	0.000%	99.984%
9725	D'AMICO INTERNA	0.000%	99.984%
9726	MINEROS S.A.	0.000%	99.984%
9727	IRC LIMITED	0.000%	99.984%
9728	BSQUARE CORP COMMON STOCK	0.000%	99.984%
9729	INVESTORE PROP	0.000%	99.984%
9730	THE BASIC HOUSE	0.000%	99.984%
9731	ATHENS WATER SU	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.984%
9733	K1 VENTURES LTD	0.000%	99.984%
9734	CROCODILE GARME	0.000%	99.984%
9735	DICKSON CONCEPT	0.000%	99.985%
9736	SURYA SEMESTA I	0.000%	99.985%
9737	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.985%
9738	ASCENCIO	0.000%	99.985%
9739	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.985%
9740	EASTMAIN RES IN	0.000%	99.985%
9741	MACMAHON HOLDIN	0.000%	99.985%
9742	EQUITY FIN HOLD	0.000%	99.985%
9743	COXON PRECISE I	0.000%	99.985%
9744	FDM GROUP PLC	0.000%	99.985%
9745	IMVESCOR RESTAU	0.000%	99.985%
9746	DONGYUE GROUP	0.000%	99.986%
9747	AICHI TOKEI DEN	0.000%	99.986%
9748	IMAGI INTERNATI	0.000%	99.986%
9749	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.986%
9750	DECEUNINCK	0.000%	99.986%
9751	EUSKALTEL SA	0.000%	99.986%
9752	CEDAR WOODS PRO	0.000%	99.986%
9753	ASHTROM PROPERT	0.000%	99.986%
9754	S.T.CHEMICAL CO	0.000%	99.986%
9755	MARUYAMA MFG CO	0.000%	99.986%
9756	LSL PROPERTY SE	0.000%	99.986%
9757	GAJAH TUNGGAL	0.000%	99.986%
9758	GRANDVISION BV	0.000%	99.987%
9759	TOFAS TURK OTOM	0.000%	99.987%
9760	STARK TECHNOLOG	0.000%	99.987%
9761	VILLA WORLD LTD	0.000%	99.987%
9762	MIYOSHI OIL & F	0.000%	99.987%
9763	HFA HOLDINGS LI	0.000%	99.987%
9764	KLOVERN AB B SH	0.000%	99.987%
9765	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.987%
9766	GETIN HOLDING S	0.000%	99.987%
9767	SHENGUAN HOLDIN	0.000%	99.987%
9768	GUANGNAN(HLDGS)	0.000%	99.987%
9769	CHINA ELEC OPTI	0.000%	99.987%
9770	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.988%
9771	YONDENKO CORP	0.000%	99.988%
9772	HIROSHIMA ELEC	0.000%	99.988%
9773	AFFINE	0.000%	99.988%
9774	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.988%
9775	BCB BANCORP INC COMMON STOCK	0.000%	99.988%
9776	CHINA FIBER OPT	0.000%	99.988%
9777	TOMEN DEVICES C	0.000%	99.988%
9778	FORTRESS PAPER	0.000%	99.988%
9779	QAD INC B COMMON STOCK USD.001	0.000%	99.988%
9780	CSG LIMITED	0.000%	99.988%
9781	INTRALOT SA - I	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	G SHANK ENTERPR	0.000%	99.989%
9783	TOP SPRING INTL	0.000%	99.989%
9784	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.989%
9785	NAPEC INC	0.000%	99.989%
9786	DYNAMIC ELECTRO	0.000%	99.989%
9787	TAKE AND GIVE	0.000%	99.989%
9788	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.989%
9789	GLORIOUS SUN EN	0.000%	99.989%
9790	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.989%
9791	TOMORROW FOCUS	0.000%	99.989%
9792	XERIUM TECHNOLO	0.000%	99.989%
9793	CGG SA	0.000%	99.989%
9794	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.989%
9795	PFENEX INC COMMON STOCK USD.001	0.000%	99.990%
9796	CHINA HUIZHAN D	0.000%	99.990%
9797	TOTAL GABON	0.000%	99.990%
9798	BOOT(HENRY) & S	0.000%	99.990%
9799	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.990%
9800	KOSEI SECURITIE	0.000%	99.990%
9801	SALFACORP SA	0.000%	99.990%
9802	GALLANT VENTURE	0.000%	99.990%
9803	KOHSOKU CORP	0.000%	99.990%
9804	LOGISTEC CORP C	0.000%	99.990%
9805	BOLU CIMENTO SA	0.000%	99.990%
9806	VIDEOCON INDUST	0.000%	99.990%
9807	HAGOROMO FOODS	0.000%	99.990%
9808	TOWN CENTRE SEC	0.000%	99.991%
9809	HI-P INTERNATIO	0.000%	99.991%
9810	NIPPON FILCON C	0.000%	99.991%
9811	PARADISE ENTERT	0.000%	99.991%
9812	TAIKO PHARMACEU	0.000%	99.991%
9813	FRAGRANCE GROUP	0.000%	99.991%
9814	CHINA LOTSYNERG	0.000%	99.991%
9815	ERICSSON LM-A S	0.000%	99.991%
9816	ASPEN GROUP	0.000%	99.991%
9817	GRUPO ARGOS SA	0.000%	99.991%
9818	MIE HOLDINGS CO	0.000%	99.991%
9819	SILICON INTEG S	0.000%	99.991%
9820	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.991%
9821	EXCELSIOR MEDIC	0.000%	99.991%
9822	SUGIH ENERGY TB	0.000%	99.991%
9823	DYNASTY FINE WI	0.000%	99.992%
9824	TORIGOE CO LTD	0.000%	99.992%
9825	KAM HING INTERN	0.000%	99.992%
9826	TSH RESOURCES B	0.000%	99.992%
9827	CONSTRUCTORA CO	0.000%	99.992%
9828	ORIENTAL WATCH	0.000%	99.992%
9829	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.992%
9830	VOLUTION GROUP	0.000%	99.992%
9831	PRIME MEDIA GRO	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	ASANTE INC	0.000%	99.992%
9833	HOKKAIDO GAS CO	0.000%	99.992%
9834	MODUSLINK GLOBA	0.000%	99.992%
9835	HANISON CONSTRU	0.000%	99.992%
9836	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.992%
9837	INNODATA INC COMMON STOCK USD.01	0.000%	99.992%
9838	MEDICAL SYSTEM	0.000%	99.993%
9839	HEG LIMITED	0.000%	99.993%
9840	PETRUS RESOURCE	0.000%	99.993%
9841	BALMER LAWRIE	0.000%	99.993%
9842	DELTICOM AG	0.000%	99.993%
9843	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.993%
9844	US AUTO PARTS N	0.000%	99.993%
9845	SKELLERUP HOLDI	0.000%	99.993%
9846	CHINA PROPRTIE	0.000%	99.993%
9847	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.993%
9848	ALTIUM LTD	0.000%	99.993%
9849	WORLD HOLDINGS	0.000%	99.993%
9850	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.993%
9851	CB INDUSTRIAL P	0.000%	99.993%
9852	ADDNODE GROUP A	0.000%	99.993%
9853	MIMAKI ENGINEER	0.000%	99.993%
9854	HITE HOLDINGS C	0.000%	99.994%
9855	NEW YORK & CO I	0.000%	99.994%
9856	SUNWAY CONSTRUC	0.000%	99.994%
9857	ZEDGE INC CL B COMMON STOCK	0.000%	99.994%
9858	VGI GLOBAL MEDI	0.000%	99.994%
9859	PEARL ORIENTAL	0.000%	99.994%
9860	WAH SEONG	0.000%	99.994%
9861	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.994%
9862	CHINA ENERGY DE	0.000%	99.994%
9863	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.994%
9864	DYNA-MAC HOLDIN	0.000%	99.994%
9865	IMMSI SPA	0.000%	99.994%
9866	MEGASTUDY CO LT	0.000%	99.994%
9867	ANXIN-CHINA HOL	0.000%	99.994%
9868	TOTAL ACCESS CO	0.000%	99.994%
9869	FOUNTAIN SET HL	0.000%	99.994%
9870	MINERA FRISCO S	0.000%	99.994%
9871	GROUPE OPEN	0.000%	99.995%
9872	ARCELORMITTAL S	0.000%	99.995%
9873	CATABASIS PHARM	0.000%	99.995%
9874	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.995%
9875	GET NICE FINANC	0.000%	99.995%
9876	PROSAFE ASA	0.000%	99.995%
9877	MCKAY SECURITIE	0.000%	99.995%
9878	PYI CORPORATION	0.000%	99.995%
9879	VOCENTO	0.000%	99.995%
9880	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.995%
9881	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	BROCKMAN MINING	0.000%	99.995%
9883	ROULARTA MEDIA	0.000%	99.995%
9884	ORASCOM DEVELOP	0.000%	99.995%
9885	SHIKIBO LTD	0.000%	99.995%
9886	ISE CHEMICAL CO	0.000%	99.995%
9887	APN OUTDOOR GRO	0.000%	99.995%
9888	BOUSTEAD PROJEC	0.000%	99.995%
9889	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.995%
9890	INES CORPORATIO	0.000%	99.996%
9891	EUROZ LTD	0.000%	99.996%
9892	STRONG PETROCHE	0.000%	99.996%
9893	SINON CORP	0.000%	99.996%
9894	LEES PHARMACEUT	0.000%	99.996%
9895	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
9896	NIHON TRIM CO	0.000%	99.996%
9897	CVC BRASIL OP A	0.000%	99.996%
9898	ABAN OFFSHORE	0.000%	99.996%
9899	MEIWA ESTATE CO	0.000%	99.996%
9900	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
9901	TV AZTECA	0.000%	99.996%
9902	MINGFA GROUP	0.000%	99.996%
9903	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.996%
9904	STRAD ENERGY SE	0.000%	99.996%
9905	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.996%
9906	BRILLIANT CIRCL	0.000%	99.996%
9907	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9908	O LUXE HOLDINGS	0.000%	99.996%
9909	CATENA AB	0.000%	99.996%
9910	BANK OF KOCHI L	0.000%	99.996%
9911	PERPETUAL ENERG	0.000%	99.997%
9912	TRUBA ALAM MANU	0.000%	99.997%
9913	KAPPA CREATE CO	0.000%	99.997%
9914	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.997%
9915	TERNA ENERGY SA	0.000%	99.997%
9916	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.997%
9917	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.997%
9918	TROY RESOURCES	0.000%	99.997%
9919	NISSEI INDUSTRI	0.000%	99.997%
9920	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
9921	OLYMPIC CORP	0.000%	99.997%
9922	A&D CO LTD	0.000%	99.997%
9923	ECOSYNTHETIX IN	0.000%	99.997%
9924	BOUSTEAD PLANTA	0.000%	99.997%
9925	PALADIN ENERGY	0.000%	99.997%
9926	PACIFIC CURRENT	0.000%	99.997%
9927	ONO SOKKI CO	0.000%	99.997%
9928	LPP SA	0.000%	99.997%
9929	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.997%
9930	MEGASTUDY EDUCA	0.000%	99.997%
9931	COMPUGEN LTD	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	FALCON ENERGY G	0.000%	99.997%
9933	K.P.R. MILL	0.000%	99.997%
9934	ESUN HOLDINGS L	0.000%	99.998%
9935	AUSWIDE BANK LT	0.000%	99.998%
9936	PVA TEPLA AG	0.000%	99.998%
9937	BGR ENERGY SYST	0.000%	99.998%
9938	KONG SUN HLDGS	0.000%	99.998%
9939	FERROLIGAS FERB	0.000%	99.998%
9940	CHINA DAYE NON-	0.000%	99.998%
9941	MIN XIN HLDGS	0.000%	99.998%
9942	NAGARJUNA FERTI	0.000%	99.998%
9943	GRAND BAOXIN AU	0.000%	99.998%
9944	STEEL & TUBE HL	0.000%	99.998%
9945	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9946	YEO HIAP SENG	0.000%	99.998%
9947	AFRICAN PHOENIX	0.000%	99.998%
9948	LUKS GROUP (VH)	0.000%	99.998%
9949	ALANDSBANKEN	0.000%	99.998%
9950	QUNXING PAPER H	0.000%	99.998%
9951	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.998%
9952	TECHNICOLOR	0.000%	99.998%
9953	BLOOMSBURY PUBL	0.000%	99.998%
9954	NRJ GROUP	0.000%	99.998%
9955	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.998%
9956	SKYLINE CORP	0.000%	99.998%
9957	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.998%
9958	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
9959	TEIXEIRA DUARTE	0.000%	99.998%
9960	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
9961	CHINA RARE EART	0.000%	99.998%
9962	HIPAY GROUP SA	0.000%	99.999%
9963	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
9964	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
9965	CENTAUR MEDIA	0.000%	99.999%
9966	SALMAT LTD	0.000%	99.999%
9967	REAL NUTRICEUTI	0.000%	99.999%
9968	SLATER & GORDON	0.000%	99.999%
9969	BUWOG AG RTS EX	0.000%	99.999%
9970	JAKARTA INTL HT	0.000%	99.999%
9971	BERJAYA LAND BH	0.000%	99.999%
9972	MIDLAND IC&I LT	0.000%	99.999%
9973	DAN FORM HOLDIN	0.000%	99.999%
9974	TELEGRAAF MEDIA	0.000%	99.999%
9975	TEEKAY TANKERS	0.000%	99.999%
9976	AEGON NV	0.000%	99.999%
9977	CGG SPON ADR ADR	0.000%	99.999%
9978	SILVER BASE GRO	0.000%	99.999%
9979	EZRA HOLDINGS	0.000%	99.999%
9980	TONLY ELECTRONI	0.000%	99.999%
9981	AFRICA ISRAEL I	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
9983	April Group	0.000%	99.999%
9984	TAKACHIHO KOHEK	0.000%	99.999%
9985	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
9986	CHINA SOFT POWE	0.000%	99.999%
9987	JINDAL SAW LTD	0.000%	99.999%
9988	CARINDALE PROPE	0.000%	99.999%
9989	DYAX CORPORATIO	0.000%	99.999%
9990	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
9991	O'KEY GROUP SA	0.000%	99.999%
9992	BANRO CORP	0.000%	99.999%
9993	MAX VENTURES &	0.000%	99.999%
9994	QUBE HOLDINGS L	0.000%	99.999%
9995	CHIA HSIN CEMEN	0.000%	99.999%
9996	EMPRESAS ICA SA	0.000%	99.999%
9997	SSANGYONG INFOR	0.000%	99.999%
9998	AXTEL SAB DE CV	0.000%	99.999%
9999	JINDAL POLY FIL	0.000%	100.000%
10000	ENERGY ABSOLUTE	0.000%	100.000%
10001	BONJOUR HOLDING	0.000%	100.000%
10002	TEN NETWORK HLD	0.000%	100.000%
10003	YONGNAM HOLDING	0.000%	100.000%
10004	ARALEZ PHARMACE	0.000%	100.000%
10005	ADVEO GROUP INT	0.000%	100.000%
10006	LYDIAN INTERNAT	0.000%	100.000%
10007	QINQIN FOODSTUF	0.000%	100.000%
10008	TUNAS RIDEAN	0.000%	100.000%
10009	ARRIUM LTD	0.000%	100.000%
10010	XINYI SOLAR HLD	0.000%	100.000%
10011	PACIFIC ANDES I	0.000%	100.000%
10012	SAFEWAY INC	0.000%	100.000%
10013	DOGUS OTOMOTIV	0.000%	100.000%
10014	WATPAC LIMITED	0.000%	100.000%
10015	REDKNEE SOLUTIO	0.000%	100.000%
10016	SIPEF SA RTS EX	0.000%	100.000%
10017	CHINA ENVIRONME	0.000%	100.000%
10018	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10019	ASALEO CARE LTD	0.000%	100.000%
10020	ITE TECH INC	0.000%	100.000%
10021	BE GROUP AB	0.000%	100.000%
10022	SINAR MAS MULTI	0.000%	100.000%
10023	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10024	POLARIS SOFTWARE	0.000%	100.000%
10025	SOCIETE MANUTAN	0.000%	100.000%
10026	CUDECO LIMITED	0.000%	100.000%
10027	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10028	HILLS INDUSTRIE	0.000%	100.000%
10029	SWIBER HOLDINGS	0.000%	100.000%
10030	SPORTECH PLC	0.000%	100.000%
10031	TPI TRIUNFO PAR	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	DAEWOO SHIPBUIL	0.000%	100.000%
10033	KENMARE RESOURC	0.000%	100.000%
10034	D AMICO INTL SH	0.000%	100.000%
10035	FUTURE WORLD FI	0.000%	100.000%
10036	TALVIVAARA MINI	0.000%	100.000%
10037	ZENITH CAPITAL	0.000%	100.000%
10038	CHENNAI SUPER K	0.000%	100.000%
10039	PARSVNATH DEVEL	0.000%	100.000%
10040	BASLER KANTONAL	0.000%	100.000%
10041	SING HOLDINGS L	0.000%	100.000%
10042	JITF INFRALOGIS	0.000%	100.000%
10043	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10044	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10045	BANCA MONTE DEI	0.000%	100.000%
10046	ORMAT TECHNOLOG	0.000%	100.000%
10047	RB ENERGY INC	0.000%	100.000%
10048	BANCO PAN SA	0.000%	100.000%
10049	ENERGIX-RENEWAB	0.000%	100.000%
10050	DEVA HLDG	0.000%	100.000%
10051	KARDEMIR KARABU	-	100.000%
10052	FERROGLOBE PLC	-	100.000%
10053	WARRANTS CONTRA	-	100.000%
10054	TOUCHSTONE EXPL	-	100.000%
10055	EGANAGOLDPFEIL	-	100.000%
10056	ALAPIS HOLDING	-	100.000%
10057	RHB CAPITAL BHD	-	100.000%
10058	LIGHTSTREAM RES	-	100.000%
10059	MINCO BASE META	-	100.000%
10060	SNS REAAL GROEP	-	100.000%
10061	PEACE MARK HLDG	-	100.000%
10062	QLT INC DOJ/SEC	-	100.000%
10063	C A DE MEDITERR	-	100.000%
10064	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10065	INTERCELL AG RI	-	100.000%
10066	BERLIAN LAJU TA	-	100.000%
10067	ANGLO IRISH BAN	-	100.000%
10068	IP GROUP PLC RT	-	100.000%
10069	CHINA LUMENA NE	-	100.000%
10070	PRIME AET & D H	-	100.000%
10071	PRIME RETIREMEN	-	100.000%
10072	AFREN PLC COMMO	-	100.000%
10073	MIN XIN HLDGS L	-	100.000%
10074	QLT INC WTS EXP	-	100.000%
10075	SCANIA AB	-	100.000%
10076	CRAFT OIL LTD	-	100.000%
10077	PESCANOVA SA	-	100.000%
10078	BCO ESPIR SANTO	-	100.000%
10079	RREEF CHINA COM	-	100.000%
10080	HANFENG EVERGRE	-	100.000%
10081	CHINA METAL REC	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	FRASER PAPERS I	-	100.000%
10083	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10084	VIRGIN AUSTRALI	-	100.000%
10085	QLT INC CLASS A	-	100.000%
10086	CARE PROPERTY I	-	100.000%