Dimensional

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

As of February 28, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.877%	0.877%
2	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.656%	1.532%
3	CHEVRON CORP SR UNSECURED 03/20 1.961	0.653%	2.185%
4	SINGAPORE GOVER	0.636%	2.821%
5	LANDWIRT RENTEN	0.604%	3.425%
6	MERCK & CO INC	0.573%	3.999%
7	KFW 1.375% 01FE	0.565%	4.563%
8	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.533%	5.097%
9	BANK OF MONTREAL COMMON STOCK	0.527%	5.624%
10	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.525%	6.148%
11	LANDESKREDITBAN	0.518%	6.666%
12	ONTARIO(PROV OF	0.511%	7.178%
13	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.507%	7.684%
14	APPLE INC SR UNSECURED 02/21 2.25	0.506%	8.191%
15	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.491%	8.682%
16	AT+T INC COMMON STOCK USD1.0	0.489%	9.171%
17	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.489%	9.660%
18	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.474%	10.134%
19	UNITED KINGDOM	0.472%	10.606%
20	EUROPEAN INVEST	0.472%	11.078%
21	KOMMUNINVEST I	0.470%	11.548%
22	CAD - London	0.467%	12.015%
23	APPLE INC	0.462%	12.477%
24	WELLS FARGO + CO COMMON STOCK USD1.666	0.457%	12.934%
25	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.449%	13.383%
26	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.449%	13.832%
27	INTL BANK FOR R	0.449%	14.281%
28	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.434%	14.714%
29	NATL AUSTRALIA	0.431%	15.145%
30	BANK OF NOVA SCOTIA COMMON STOCK	0.426%	15.571%
31	TORONTO DOMINION BANK COMMON STOCK	0.414%	15.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.398%	16.383%
33	IBM CORP SR UNSECURED 01/22 2.5	0.396%	16.780%
34	RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75	0.394%	17.173%
35	SUNCOR ENERGY INC COMMON STOCK	0.393%	17.566%
36	EXPORT DEVELOPM	0.381%	17.947%
37	ROYAL BANK OF CANADA COMMON STOCK	0.367%	18.314%
38	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.363%	18.677%
39	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.350%	19.027%
40	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.348%	19.375%
41	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.344%	19.719%
42	MICROSOFT CORP SR UNSECURED 11/20 2	0.341%	20.061%
43	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.340%	20.401%
44	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.324%	20.725%
45	WESTPAC BKG COR	0.320%	21.045%
46	EXXON MOBIL CORP COMMON STOCK	0.314%	21.358%
47	FINLAND GOVT IN	0.312%	21.670%
48	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.307%	21.977%
49	IBM CORP SR UNSECURED 02/21 2.25	0.304%	22.281%
50	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.301%	22.582%
51	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.298%	22.880%
52	SINGAPORE GOVT	0.297%	23.177%
53	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.297%	23.474%
54	ROYAL BK OF CAN	0.295%	23.769%
55	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.290%	24.058%
56	CANADA HOUSING	0.272%	24.331%
57	FMS WERTMANAGEM	0.267%	24.598%
58	BK NEDERLANDSE	0.267%	24.864%
59	UK(GOVT OF) 4.2	0.266%	25.130%
60	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.264%	25.395%
61	US TREASURY N/B 05/25 2.125	0.262%	25.657%
62	ORACLE CORP SR UNSECURED 09/21 1.9	0.257%	25.914%
63	STATOIL ASA COMPANY GUAR 11/19 2.25	0.256%	26.170%
64	AGENCE FRANC DE	0.254%	26.423%
65	PFIZER INC	0.251%	26.674%
66	COUNCIL OF EURO	0.248%	26.923%
67	BANK OF AMERICA	0.243%	27.166%
68	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.242%	27.408%
69	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.242%	27.651%
70	NETWORK RAIL IN	0.241%	27.891%
71	INTEL CORP COMMON STOCK USD.001	0.240%	28.131%
72	KOMMUNINVEST I	0.234%	28.366%
73	LANDESKREDITBAN	0.233%	28.599%
74	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.230%	28.829%
75	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.228%	29.057%
76	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.227%	29.283%
77	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.221%	29.505%
78	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.218%	29.723%
79	MICROSOFT CORP COMMON STOCK USD.00000625	0.216%	29.939%
80	CHEVRON CORP COMMON STOCK USD.75	0.215%	30.154%
81	MANULIFE FINANCIAL CORP COMMON STOCK	0.214%	30.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.213%	30.582%
83	COMCAST CORP CLASS A COMMON STOCK USD.01	0.213%	30.794%
84	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.212%	31.007%
85	SHELL INTL.FIN.	0.212%	31.219%
86	EUROFIMA 1.75%	0.210%	31.429%
87	APPLE INC SR UNSECURED 05/20 2	0.210%	31.639%
88	NORDRH-WESTFALE	0.210%	31.849%
89	KOMMUNALBANKEN	0.208%	32.057%
90	RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25	0.206%	32.263%
91	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	0.198%	32.461%
92	CISCO SYSTEMS	0.193%	32.654%
93	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.193%	32.847%
94	CANADIAN NATURAL RESOURCES COMMON STOCK	0.186%	33.033%
95	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.181%	33.214%
96	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.180%	33.395%
97	TEMASEK FINL I	0.180%	33.575%
98	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.177%	33.752%
99	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.175%	33.927%
100	SINGAPORE GOVT	0.169%	34.096%
101	PFIZER INC COMMON STOCK USD.05	0.168%	34.264%
102	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.166%	34.430%
103	CITIGROUP INC COMMON STOCK USD.01	0.166%	34.595%
104	WAL-MART STORES	0.163%	34.759%
105	SWEDISH GOVERNM	0.162%	34.921%
106	NESTLE FINANCE	0.162%	35.083%
107	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.161%	35.244%
108	MICROSOFT CORP	0.156%	35.400%
109	ORACLE CORP SR UNSECURED 07/21 2.8	0.154%	35.554%
110	CHEVRON CORP SR UNSECURED 06/23 3.191	0.154%	35.708%
111	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.152%	35.860%
112	DEUTSCHE BAHN F	0.152%	36.011%
113	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.151%	36.163%
114	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.151%	36.314%
115	RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	0.151%	36.465%
116	NATIONAL BK CDA	0.151%	36.616%
117	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.150%	36.766%
118	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.150%	36.916%
119	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.149%	37.064%
120	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.148%	37.212%
121	BANK OF MONTREA	0.147%	37.360%
122	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.147%	37.507%
123	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.145%	37.652%
124	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK	0.142%	37.794%
125	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.142%	37.936%
126	EUROPEAN INVEST	0.140%	38.076%
127	TOTAL SA	0.139%	38.215%
128	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.136%	38.350%
129	MAGNA INTERNATIONAL INC COMMON STOCK	0.135%	38.485%
130	NESTLE SA	0.132%	38.618%
131	TRANSCANADA CORP COMMON STOCK	0.132%	38.750%

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132	SAMSUNG ELECTRO	0.131%	38.880%
133	ONTARIO(PROV OF	0.126%	39.007%
134	SUN LIFE FINANCIAL INC COMMON STOCK	0.123%	39.129%
135	FRENCH REP GOVT	0.123%	39.252%
136	TRANSPORT FOR L	0.123%	39.375%
137	AMAZON.COM INC	0.122%	39.497%
138	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.122%	39.618%
139	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.122%	39.740%
140	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.122%	39.862%
141	BANK NEDERLANDS	0.120%	39.982%
142	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.119%	40.101%
143	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.118%	40.219%
144	WALT DISNEY(HLD	0.116%	40.336%
145	UNITEDHEALTH GR	0.115%	40.451%
146	TOYOTA MOTOR CO	0.115%	40.566%
147	FACEBOOK INC A COMMON STOCK USD.000006	0.115%	40.681%
148	GENERAL MOTORS CO COMMON STOCK USD.01	0.114%	40.795%
149	DAIMLER AG	0.111%	40.906%
150	CHINA CONST BK	0.110%	41.016%
151	ALPHABET INC CL C COMMON STOCK USD.001	0.110%	41.126%
152	ALPHABET INC CL A COMMON STOCK USD.001	0.108%	41.234%
153	APPLE INC SR UNSECURED 05/23 2.4	0.107%	41.340%
154	WESTPAC BKG COR	0.106%	41.447%
155	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.105%	41.551%
156	CANADIAN NATL RAILWAY CO COMMON STOCK	0.103%	41.654%
157	INTL BUSINESS M	0.102%	41.756%
158	MERCK + CO. INC. COMMON STOCK USD.5	0.101%	41.858%
159	FORD MOTOR CO COMMON STOCK USD.01	0.101%	41.959%
160	INTL BUSINESS M	0.101%	42.059%
161	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.100%	42.160%
162	US BANCORP COMMON STOCK USD.01	0.100%	42.260%
163	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.100%	42.360%
164	ROYAL BANK OF C	0.100%	42.460%
165	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.099%	42.559%
166	CVS HEALTH CORP COMMON STOCK USD.01	0.096%	42.655%
167	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.096%	42.751%
168	BP PLC SPONS ADR ADR	0.093%	42.844%
169	QUALCOMM INC COMMON STOCK USD.0001	0.093%	42.936%
170	SIMON PROPERTY GROUP INC REIT USD.0001	0.093%	43.029%
171	CHEVRON CORP SR UNSECURED 11/20 2.419	0.092%	43.121%
172	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	0.091%	43.212%
173	APPLE INC SR UNSECURED 02/20 1.55	0.090%	43.302%
174	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.089%	43.391%
175	JPN BANK FOR INT L COOP GOVT GUARANT 05/20 1.75	0.089%	43.480%
176	AGENCE FRANCAIS	0.088%	43.568%
177	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.088%	43.657%
178	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.088%	43.745%
179	EUROPEAN INVEST	0.087%	43.832%
180	CENOVUS ENERGY INC COMMON STOCK	0.087%	43.920%
181	TIME WARNER INC COMMON STOCK USD.01	0.087%	44.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.087%	44.093%
183	MORGAN STANLEY COMMON STOCK USD.01	0.086%	44.179%
184	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.085%	44.265%
185	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.085%	44.350%
186	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.085%	44.434%
187	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.084%	44.519%
188	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.084%	44.602%
189	PNC BANK	0.083%	44.685%
190	ALLERGAN PLC	0.083%	44.768%
191	UNION PACIFIC CORP COMMON STOCK USD2.5	0.083%	44.851%
192	PFIZER INC SR UNSECURED 05/19 2.1	0.082%	44.933%
193	TOTAL CAPITAL I	0.082%	45.016%
194	NOVARTIS CAP CO	0.082%	45.097%
195	TRAVELERS COS	0.081%	45.178%
196	ENBRIDGE INC COMMON STOCK	0.081%	45.260%
197	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.080%	45.340%
198	BASF SE	0.078%	45.418%
199	BHP BILLITON LT	0.078%	45.497%
200	CANADIAN (GOVT	0.078%	45.574%
201	BCE INC COMMON STOCK	0.078%	45.652%
202	FAIRFAX FINANCI	0.077%	45.729%
203	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.077%	45.807%
204	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.076%	45.883%
205	COCA-COLA CO	0.076%	45.959%
206	EUROPEAN INVEST	0.076%	46.035%
207	NED WATERSCHAPS	0.076%	46.111%
208	SWEDEN GOVERNME	0.075%	46.186%
209	NED WATERSCHAPS	0.075%	46.261%
210	FRANCE GOVERNME	0.075%	46.336%
211	TOTAL CAPITAL I	0.075%	46.410%
212	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.075%	46.485%
213	ORACLE CORP COMMON STOCK USD.01	0.074%	46.559%
214	WASTE CONNECTIONS INC COMMON STOCK	0.074%	46.633%
215	SNCF RESEAU 3.1	0.073%	46.705%
216	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.072%	46.778%
217	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.072%	46.850%
218	GOLDCORP INC COMMON STOCK	0.071%	46.921%
219	ALBERTA PROV	0.071%	46.992%
220	SHELL INTL.FIN.	0.071%	47.063%
221	SCHLUMBERGER LTD COMMON STOCK USD.01	0.071%	47.134%
222	ROYAL BANK OF C	0.071%	47.205%
223	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.070%	47.275%
224	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.070%	47.345%
225	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.069%	47.415%
226	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.069%	47.484%
227	AGNICO EAGLE MINES LTD COMMON STOCK	0.067%	47.551%
228	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.067%	47.618%
229	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.067%	47.685%
230	SVENSKA HANDELS	0.066%	47.751%
231	BANCO SANTANDER	0.066%	47.816%

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232	MEDTRONIC PLC	0.065%	47.882%
233	FRENCH REPUBLIC	0.065%	47.946%
234	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.064%	48.011%
235	AMGEN INC COMMON STOCK USD.0001	0.064%	48.075%
236	COOPERATIEVE RA	0.064%	48.139%
237	AUST & NZ BANK	0.064%	48.203%
238	CSX CORP	0.064%	48.267%
239	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.063%	48.330%
240	HOME DEPOT INC COMMON STOCK USD.05	0.063%	48.393%
241	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.063%	48.457%
242	TECK RESOURCES LTD CLS B COMMON STOCK	0.063%	48.520%
243	AGRIUM INC COMMON STOCK NPV	0.063%	48.583%
244	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.062%	48.645%
245	ROYAL DUTCH SHE	0.062%	48.707%
246	CAPITAL ONE FIN	0.062%	48.769%
247	ENCANA CORP COMMON STOCK	0.061%	48.830%
248	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.061%	48.891%
249	ROYAL DUTCH SH-	0.060%	48.952%
250	INDUSTRIAL ALLI	0.060%	49.012%
251	ACE LTD	0.060%	49.072%
252	ANTHEM INC COMMON STOCK USD.01	0.060%	49.132%
253	CONOCOPHILLIPS COMMON STOCK USD.01	0.060%	49.192%
254	IBM CORP SR UNSECURED 05/20 1.625	0.060%	49.252%
255	KREDITANST FUR	0.060%	49.312%
256	INDUSTRIAL & CO	0.060%	49.371%
257	CANADIAN TIRE C	0.059%	49.430%
258	BK NED GEMEENTE	0.059%	49.489%
259	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.058%	49.548%
260	FORTIS INC COMMON STOCK	0.058%	49.606%
261	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.058%	49.664%
262	DELTA AIRLINES	0.058%	49.723%
263	PEPSICO INC COMMON STOCK USD.017	0.058%	49.780%
264	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.057%	49.838%
265	UNIBAIL-RODAMCO	0.057%	49.895%
266	AETNA INC COMMON STOCK USD.01	0.057%	49.952%
267	CRESCENT POINT ENERGY CORP COMMON STOCK	0.057%	50.009%
268	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.057%	50.066%
269	LUNDIN MINING C	0.057%	50.122%
270	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.056%	50.179%
271	DEUTSCHE TELEKO	0.056%	50.235%
272	SIEMENS AG	0.056%	50.291%
273	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.056%	50.347%
274	VALERO ENERGY C	0.056%	50.403%
275	SNC-LAVALIN GRO	0.055%	50.459%
276	FIRST QUANTUM M	0.055%	50.514%
277	SHAW COMMUNICATIONS INC B COMMON STOCK	0.055%	50.569%
278	KINROSS GOLD CORP COMMON STOCK	0.054%	50.624%
279	BNP PARIBAS SA	0.054%	50.678%
280	GOLDCORP INC SR UNSECURED 06/21 3.625	0.054%	50.732%
281	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.054%	50.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	PUBLIC STORAGE	0.054%	50.840%
283	WESTPAC BANK CO	0.054%	50.894%
284	ALTRIA GROUP INC COMMON STOCK USD.333	0.053%	50.947%
285	VOLKSWAGEN AG	0.053%	50.999%
286	BPCE SA SR UNSECURED 02/21 2.65	0.052%	51.052%
287	BB+T CORP COMMON STOCK USD5.0	0.052%	51.104%
288	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.051%	51.155%
289	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.051%	51.206%
290	DANONE SA	0.051%	51.257%
291	FEDEX CORPORATI	0.051%	51.308%
292	ABB LTD	0.051%	51.359%
293	KOHL S CORPORATION SR UNSECURED 11/21 4	0.051%	51.410%
294	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.051%	51.460%
295	DANAHER CORP COMMON STOCK USD.01	0.051%	51.511%
296	BAYERISCHE MOTO	0.051%	51.561%
297	BP PLC	0.050%	51.611%
298	ABBOTT LABORATORIES COMMON STOCK	0.050%	51.661%
299	ROCHE HOLDING A	0.050%	51.711%
300	AUST & NZ BK GP	0.050%	51.761%
301	NORFOLK STHN CO	0.050%	51.811%
302	MOSAIC CO SR UNSECURED 11/21 3.75	0.049%	51.860%
303	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.049%	51.909%
304	LIBERTY MUTUAL	0.049%	51.958%
305	TOURMALINE OIL	0.049%	52.006%
306	STATOIL ASA COMPANY GUAR 01/24 2.65	0.049%	52.055%
307	WEST FRASER TIM	0.048%	52.103%
308	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.048%	52.152%
309	REGIONS FINANCI	0.048%	52.200%
310	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.048%	52.248%
311	PERRIGO FIN UNL	0.048%	52.296%
312	TELUS CORPORATI	0.048%	52.344%
313	ORANGE SA SR UNSECURED 09/21 4.125	0.048%	52.392%
314	PROV OF SASK CA	0.048%	52.440%
315	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.048%	52.487%
316	TOTAL CAPITAL I	0.047%	52.534%
317	STRYKER CORP SR UNSECURED 03/21 2.625	0.047%	52.582%
318	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.047%	52.629%
319	FINNING INTL LT	0.047%	52.676%
320	ARC RESOURCES L	0.047%	52.723%
321	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.047%	52.770%
322	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.046%	52.816%
323	CATERPILLAR INC COMMON STOCK USD1.0	0.046%	52.862%
324	ONTARIO(PROV OF	0.046%	52.908%
325	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.046%	52.954%
326	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.046%	53.000%
327	BANK OF NY MELL	0.046%	53.046%
328	NATL AUSTRALIA	0.046%	53.092%
329	VODAFONE GROUP	0.046%	53.138%
330	METLIFE INC COMMON STOCK USD.01	0.046%	53.184%
331	ALTAGAS LTD	0.045%	53.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.045%	53.274%
333	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.045%	53.320%
334	BLACKROCK INC COMMON STOCK USD.01	0.045%	53.365%
335	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.045%	53.410%
336	ORANGE SA	0.045%	53.455%
337	CAMECO CORP COMMON STOCK	0.045%	53.500%
338	GLENCORE XSTRA	0.045%	53.545%
339	HITACHI	0.045%	53.589%
340	PROLOGIS INC REIT USD.01	0.044%	53.633%
341	MICRON TECHNOLO	0.044%	53.678%
342	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.044%	53.721%
343	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.044%	53.765%
344	LAB CORP AMER H	0.043%	53.809%
345	BPCE SA COMPANY GUAR 04/24 4	0.043%	53.852%
346	NEWBELCO SA/NV	0.043%	53.895%
347	MARATHON PETROLEUM CORP COMMON STOCK	0.043%	53.938%
348	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.043%	53.982%
349	CSX CORP 3.7% 3	0.043%	54.024%
350	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.043%	54.067%
351	METLIFE INC SR UNSECURED 02/21 4.75	0.043%	54.110%
352	NOVARTIS AG SPONSORED ADR ADR	0.043%	54.153%
353	NOVARTIS AG	0.043%	54.195%
354	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.042%	54.238%
355	EQUINIX INC REIT USD.001	0.042%	54.280%
356	COCA-COLA CO/TH	0.042%	54.323%
357	CANADA HOUSING	0.042%	54.365%
358	TEXAS INSTRUMEN	0.042%	54.407%
359	AFLAC INC COMMON STOCK USD.1	0.042%	54.449%
360	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.042%	54.491%
361	GLAXOSMITHKLINE	0.042%	54.532%
362	AVALONBAY COMMUNITIES INC REIT USD.01	0.042%	54.574%
363	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.042%	54.615%
364	ELEMENT FINANCI	0.041%	54.657%
365	CK HUTCHINSON H	0.041%	54.698%
366	TENCENT HLDGS L	0.041%	54.739%
367	PACIFIC GAS & E	0.041%	54.780%
368	HUSKY ENERGY IN	0.041%	54.821%
369	WELLTOWER INC REIT USD1.0	0.041%	54.862%
370	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.041%	54.903%
371	METHANEX CORP COMMON STOCK	0.041%	54.943%
372	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.041%	54.984%
373	STATE STREET CORP COMMON STOCK USD1.0	0.041%	55.025%
374	SOUTHWEST AIRLI	0.041%	55.066%
375	AMERISOURCEBERG	0.041%	55.106%
376	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.041%	55.147%
377	TFI INTERNATION	0.041%	55.187%
378	ALLSTATE CORP COMMON STOCK USD.01	0.040%	55.228%
379	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.040%	55.268%
380	RIO TINTO PLC SPON ADR ADR	0.040%	55.309%
381	3M CO COMMON STOCK USD.01	0.040%	55.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.040%	55.389%
383	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.040%	55.429%
384	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.040%	55.469%
385	DISCOVER FINL S	0.040%	55.509%
386	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.040%	55.549%
387	COMCAST CORP COMPANY GUAR 08/25 3.375	0.040%	55.588%
388	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.040%	55.628%
389	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.040%	55.668%
390	BLACKBERRY LTD COMMON STOCK	0.039%	55.707%
391	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.039%	55.746%
392	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.039%	55.786%
393	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.039%	55.825%
394	VERIZON COMMUN	0.039%	55.864%
395	ABBVIE INC SR UNSECURED 11/22 2.9	0.039%	55.903%
396	SUNTRUST BANKS	0.039%	55.943%
397	MCDONALD S CORP COMMON STOCK USD.01	0.039%	55.982%
398	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.039%	56.020%
399	MICROSOFT CORP	0.039%	56.059%
400	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.039%	56.098%
401	MANITOBA TELECO	0.039%	56.137%
402	HONDA MOTOR CO	0.039%	56.176%
403	CANADIAN WESTER	0.038%	56.214%
404	ENBRIDGE	0.038%	56.252%
405	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.038%	56.291%
406	KINDER MORGAN INC COMMON STOCK USD.01	0.038%	56.329%
407	MASTERCARD INC A COMMON STOCK USD.0001	0.038%	56.367%
408	IMPERIAL OIL LTD COMMON STOCK	0.038%	56.405%
409	BAXTER INTL INC	0.038%	56.444%
410	L-BANK BW FOERD	0.038%	56.482%
411	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.038%	56.520%
412	BOEING CO/THE COMMON STOCK USD5.0	0.038%	56.558%
413	GEORGE WESTON L	0.038%	56.596%
414	TOYOTA MOTOR CO	0.038%	56.634%
415	SILVER WHEATON CORP COMMON STOCK	0.038%	56.671%
416	EQUITY RESIDENT	0.038%	56.709%
417	CAE INC COMMON STOCK	0.038%	56.747%
418	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.038%	56.784%
419	BAYER AG	0.038%	56.822%
420	BANK OF CHINA L	0.037%	56.859%
421	CHINA NATIONAL	0.037%	56.897%
422	BEST BUY CO INC	0.037%	56.934%
423	EATON CORP PLC	0.037%	56.971%
424	CMNWLTH BK OF A	0.037%	57.007%
425	VENTAS INC-REIT	0.037%	57.044%
426	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.037%	57.080%
427	ABBVIE INC COMMON STOCK USD.01	0.036%	57.117%
428	ENI S.P.A.	0.036%	57.153%
429	NORDSTROM INC SR UNSECURED 05/20 4.75	0.036%	57.190%
430	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.036%	57.226%
431	LINAMAR CORP	0.036%	57.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	APPLE INC SR UNSECURED 02/27 3.35	0.036%	57.298%
433	ASSOCD BANC-COR	0.036%	57.334%
434	LOBLAW COS LTD	0.036%	57.370%
435	VERESEN INC.	0.036%	57.406%
436	YAHOO INC	0.036%	57.442%
437	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.036%	57.478%
438	COSTCO WHOLESAL	0.036%	57.513%
439	ABN AMRO BANK N	0.036%	57.549%
440	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.035%	57.584%
441	CELGENE CORP	0.035%	57.619%
442	BOSTON PROPERTIES INC REIT USD.01	0.035%	57.654%
443	THOMSON REUTERS CORP COMMON STOCK	0.035%	57.689%
444	CME GROUP INC COMMON STOCK USD.01	0.035%	57.723%
445	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.035%	57.758%
446	BRIT SKY BROAD	0.035%	57.793%
447	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.035%	57.827%
448	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.035%	57.862%
449	WHITECAP RESOUR	0.035%	57.896%
450	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.034%	57.931%
451	JOHNSON CONTROL	0.034%	57.965%
452	CHINA MOBILE LT	0.034%	57.999%
453	CORNING INC COMMON STOCK USD.5	0.034%	58.034%
454	WOODSIDE PETROL	0.034%	58.068%
455	SUMITOMO MITSUI	0.034%	58.101%
456	AIA GROUP LTD	0.034%	58.135%
457	TIME WARNER INC	0.034%	58.169%
458	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.034%	58.202%
459	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.034%	58.236%
460	PHILLIPS 66 COMMON STOCK	0.034%	58.270%
461	TARGET CORP SR UNSECURED 01/22 2.9	0.034%	58.303%
462	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.033%	58.336%
463	HON HAI PRECISI	0.033%	58.370%
464	SOUTHERN CO SR UNSECURED 06/20 2.75	0.033%	58.403%
465	RYDER SYSTEM IN	0.033%	58.436%
466	TAIWAN SEMI-ADR	0.033%	58.469%
467	PENSKE TRUCK LE	0.033%	58.501%
468	B2GOLD CORP COM	0.033%	58.534%
469	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.033%	58.567%
470	ITAU UNIBANCO S	0.033%	58.599%
471	SOC GENERALE	0.033%	58.632%
472	KONINKLIJKE AHO	0.032%	58.664%
473	GILEAD SCIENCES	0.032%	58.697%
474	RIOCAN REAL EST	0.032%	58.729%
475	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.032%	58.761%
476	WESTERN DIGITAL	0.032%	58.793%
477	WESTJET AIRLINE	0.032%	58.824%
478	BERKSHIRE HAT E	0.032%	58.856%
479	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.032%	58.888%
480	AMEREN CORP SR UNSECURED 11/20 2.7	0.032%	58.920%
481	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.032%	58.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	LAURENTIAN BANK	0.032%	58.983%
483	CCL INDS INC CL	0.032%	59.015%
484	FEDEX CORP COMPANY GUAR 02/20 2.3	0.032%	59.046%
485	T MOBILE US INC COMMON STOCK USD.0001	0.031%	59.078%
486	VORNADO REALTY TRUST REIT USD.04	0.031%	59.109%
487	LEGG MASON INC SR UNSECURED 03/26 4.75	0.031%	59.141%
488	PAN AMERICAN SILVER CORP COMMON STOCK	0.031%	59.172%
489	LLOYDS BANKING	0.031%	59.203%
490	MICHELIN(CGDE)	0.031%	59.234%
491	US BANCORP SR UNSECURED 01/24 3.7	0.031%	59.265%
492	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.031%	59.296%
493	NATIONWIDE B/S	0.031%	59.326%
494	MITSUBISHI UFJ	0.031%	59.357%
495	KELLOGG CO 4% 1	0.031%	59.388%
496	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.031%	59.418%
497	WSP GLOBAL INC	0.030%	59.448%
498	ASTRAZENECA PLC SPONS ADR ADR	0.030%	59.479%
499	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.030%	59.509%
500	HSBC USA INC SR UNSECURED 08/20 2.75	0.030%	59.539%
501	HUMANA INC SR UNSECURED 10/24 3.85	0.030%	59.570%
502	ALAMOS GOLD INC CLASS A COMMON STOCK	0.030%	59.600%
503	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.030%	59.630%
504	INTACT FINANCIA	0.030%	59.660%
505	CHEVRON CORP SR UNSECURED 05/21 2.1	0.030%	59.690%
506	H&R REIT UNITS	0.030%	59.720%
507	CA INC 3.6% 01A	0.030%	59.750%
508	ELECTRICITE DE	0.030%	59.780%
509	KEY BANK NA SR UNSECURED 06/25 3.3	0.030%	59.810%
510	STARBUCKS CORP	0.030%	59.839%
511	FIFTH THIRD BAN	0.030%	59.869%
512	HUDBAY MINERALS INC COMMON STOCK NPV	0.030%	59.899%
513	ALLIANZ SE SPON ADR ADR	0.030%	59.928%
514	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.030%	59.958%
515	NISSAN MOTOR CO	0.030%	59.988%
516	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.030%	60.017%
517	M + T BANK CORP COMMON STOCK USD.5	0.030%	60.047%
518	ARCHER DANIELS	0.030%	60.076%
519	MAPLE LEAF FOOD	0.030%	60.106%
520	SOFTBANK CORP	0.029%	60.135%
521	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.029%	60.164%
522	CENTURYLINK INC COMMON STOCK USD1.0	0.029%	60.194%
523	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.029%	60.223%
524	BARRICK GOLD CORP COMMON STOCK	0.029%	60.252%
525	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.029%	60.281%
526	OCEANAGOLD CORP	0.029%	60.311%
527	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.029%	60.340%
528	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.029%	60.369%
529	PETROBRAS PREFE	0.029%	60.397%
530	IAMGOLD CORP COMMON STOCK	0.029%	60.426%
531	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.029%	60.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.029%	60.484%
533	PING AN INSURAN	0.029%	60.513%
534	GILDAN ACTIVEWEAR INC COMMON STOCK	0.029%	60.542%
535	HARTFORD FINANC	0.029%	60.571%
536	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.029%	60.599%
537	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.029%	60.628%
538	TYSON FOODS INC	0.029%	60.657%
539	DIGITAL REALTY	0.029%	60.686%
540	BIOGEN IDEC INC	0.029%	60.715%
541	BEST BUY CO INC	0.029%	60.743%
542	TAHOE RESOURCES INC COMMON STOCK	0.029%	60.772%
543	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.029%	60.800%
544	SAPUTO GROUP IN	0.029%	60.829%
545	AON CORP COMPANY GUAR 09/20 5	0.028%	60.857%
546	UBS GROUP	0.028%	60.886%
547	BCO BILBAO VIZC	0.028%	60.914%
548	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.028%	60.943%
549	INGERSOLL GLB H	0.028%	60.971%
550	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.028%	60.999%
551	PEYTO EXPLORATI	0.028%	61.027%
552	INGERSOLL-RAND	0.028%	61.056%
553	FIAT CHRYSLER A	0.028%	61.084%
554	TE CONNECTIVITY	0.028%	61.112%
555	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.028%	61.140%
556	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.028%	61.168%
557	MIZUHO FINANCIA	0.028%	61.196%
558	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.028%	61.225%
559	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.028%	61.253%
560	CHINA MOBILE	0.028%	61.280%
561	ELECTRICITE DE	0.028%	61.308%
562	AETNA INC 4.125	0.028%	61.336%
563	TESORO CORP	0.028%	61.364%
564	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.028%	61.392%
565	AMGEN INC SR UNSECURED 11/21 3.875	0.028%	61.419%
566	WHIRLPOOL CORP	0.028%	61.447%
567	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.028%	61.475%
568	LINK R/EST INVE	0.028%	61.502%
569	GEN DYNAMICS CO	0.027%	61.530%
570	ASSIC GENERALI	0.027%	61.557%
571	ESSEX PROP TRUS	0.027%	61.585%
572	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.027%	61.612%
573	ACCENTURE PLC A	0.027%	61.639%
574	CI FINANCIAL CO	0.027%	61.667%
575	CARNIVAL CORP COMMON STOCK USD.01	0.027%	61.694%
576	YAMANA GOLD INC COMMON STOCK	0.027%	61.721%
577	SONY CORP	0.027%	61.748%
578	ZURICH FIN SVS	0.027%	61.776%
579	RIO TINTO	0.027%	61.803%
580	TOTAL SYSTEM SE	0.027%	61.830%
581	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.027%	61.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	DIAGEO PLC ADR	0.027%	61.884%
583	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.027%	61.911%
584	HCP INC.	0.027%	61.938%
585	LVMH MOET HENNE	0.027%	61.965%
586	ROLLS ROYCE	0.027%	61.992%
587	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.027%	62.019%
588	NETAPP INC SR UNSECURED 06/21 3.375	0.027%	62.046%
589	EMPIRE CO LTD N	0.027%	62.073%
590	ELDORADO GOLD CORP COMMON STOCK	0.027%	62.100%
591	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.027%	62.126%
592	ROPER TECHNOLOG	0.027%	62.153%
593	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.027%	62.180%
594	BIOGEN INC SR UNSECURED 09/20 2.9	0.027%	62.207%
595	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.027%	62.233%
596	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.027%	62.260%
597	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.027%	62.287%
598	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.027%	62.314%
599	SEMPRA ENERGY	0.027%	62.340%
600	EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	0.027%	62.367%
601	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.027%	62.394%
602	HUNTINGTON NATI	0.027%	62.420%
603	STATE STREET CORP SR UNSECURED 08/20 2.55	0.027%	62.447%
604	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.027%	62.474%
605	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.027%	62.500%
606	NVIDIA CORP	0.027%	62.527%
607	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.027%	62.554%
608	MORGAN STANLEY	0.027%	62.580%
609	BAE SYSTEMS HLD	0.027%	62.607%
610	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.027%	62.633%
611	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.027%	62.660%
612	AUTODESK INC SR UNSECURED 06/20 3.125	0.027%	62.687%
613	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.027%	62.713%
614	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.027%	62.740%
615	PNC BANK NA SR UNSECURED 07/20 2.6	0.027%	62.766%
616	AFLAC INC SR UNSECURED 03/20 2.4	0.027%	62.793%
617	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.027%	62.820%
618	LEGG MASON INC SR UNSECURED 07/19 2.7	0.027%	62.846%
619	FISERV INC SR UNSECURED 06/20 2.7	0.027%	62.873%
620	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.027%	62.899%
621	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.027%	62.926%
622	JOHN DEERE CAPI	0.027%	62.952%
623	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.027%	62.979%
624	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.027%	63.005%
625	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.027%	63.032%
626	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.027%	63.058%
627	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.026%	63.085%
628	TARGET CORPORAT	0.026%	63.111%
629	UPM-KYMMENE OYJ	0.026%	63.138%
630	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.026%	63.164%
631	WALT DISNEY CO	0.026%	63.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	GATX CORP	0.026%	63.217%
633	HARLEY DAVIDSON	0.026%	63.244%
634	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.026%	63.270%
635	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.026%	63.297%
636	ST JUDE MEDICAL LLC SR UNSECURED 09/20 2.8	0.026%	63.323%
637	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.026%	63.349%
638	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.026%	63.376%
639	ABBVIE INC SR UNSECURED 05/20 2.5	0.026%	63.402%
640	PEPSICO INC SR UNSECURED 10/20 2.15	0.026%	63.429%
641	US BANCORP SR UNSECURED 01/22 2.625	0.026%	63.455%
642	REALTY INCOME C	0.026%	63.482%
643	UNUM GROUP SR UNSECURED 05/21 3	0.026%	63.508%
644	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.026%	63.534%
645	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.026%	63.561%
646	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.026%	63.587%
647	COMERICA BANK SR UNSECURED 06/20 2.5	0.026%	63.614%
648	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.026%	63.640%
649	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.026%	63.666%
650	EBAY INC SR UNSECURED 08/19 2.2	0.026%	63.693%
651	SANOFI-AVENTIS	0.026%	63.719%
652	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.026%	63.746%
653	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.026%	63.772%
654	QUALCOMM INC SR UNSECURED 05/20 2.25	0.026%	63.798%
655	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.026%	63.825%
656	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.026%	63.851%
657	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.026%	63.877%
658	IBERDROLA SA	0.026%	63.904%
659	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.026%	63.930%
660	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.026%	63.956%
661	RAYTHEON COMPANY COMMON STOCK USD.01	0.026%	63.983%
662	CITIGROUP INC	0.026%	64.009%
663	AT+T INC SR UNSECURED 06/20 2.45	0.026%	64.035%
664	CITIGROUP INC SR UNSECURED 03/21 2.7	0.026%	64.062%
665	MIZUHO BANK LTD	0.026%	64.088%
666	ECOLAB INC SR U	0.026%	64.114%
667	ZOETIS INC SR UNSECURED 02/18 1.875	0.026%	64.141%
668	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.026%	64.167%
669	US BANCORP SR UNSECURED 01/21 2.35	0.026%	64.193%
670	MYLAN INC COMPANY GUAR 03/19 2.55	0.026%	64.220%
671	SCHWAB(CHARLES)	0.026%	64.246%
672	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.026%	64.272%
673	THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	0.026%	64.298%
674	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.026%	64.325%
675	AMERICAN HONDA	0.026%	64.351%
676	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.026%	64.377%
677	DETOUR GOLD COR	0.026%	64.404%
678	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.026%	64.430%
679	BNP PARIBAS SR UNSECURED 05/20 2.375	0.026%	64.456%
680	MATTEL INC SR UNSECURED 03/18 1.7	0.026%	64.482%
681	SYNGENTA AG	0.026%	64.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	VIACOM INC SR UNSECURED 04/19 2.2	0.026%	64.535%
683	VODAFONE GROUP	0.026%	64.561%
684	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.026%	64.587%
685	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.026%	64.614%
686	TJX COS INC SR UNSECURED 06/21 2.75	0.026%	64.640%
687	SANTANDER HLDG	0.026%	64.666%
688	VALERO ENERGY CORP SR UNSECURED 02/20 6.125	0.026%	64.692%
689	REINSURANCE GRO	0.026%	64.718%
690	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.026%	64.744%
691	BHP BILLITON PL	0.026%	64.771%
692	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.026%	64.797%
693	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.026%	64.823%
694	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.026%	64.849%
695	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.026%	64.875%
696	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.026%	64.901%
697	XEROX CORP 2.75	0.026%	64.927%
698	ENGIE	0.026%	64.953%
699	MGM MIRAGE INC	0.026%	64.979%
700	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.026%	65.005%
701	TRANSALTA CORP COMMON STOCK	0.026%	65.031%
702	STRYKER CORP SR UNSECURED 05/24 3.375	0.026%	65.057%
703	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.026%	65.083%
704	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.026%	65.108%
705	UTD PARCEL SERV	0.026%	65.134%
706	TMX GROUP LTD	0.026%	65.160%
707	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.026%	65.186%
708	PLAINS ALL AMER	0.026%	65.212%
709	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.026%	65.238%
710	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.026%	65.263%
711	REINSURANCE GRO	0.026%	65.289%
712	TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	0.026%	65.315%
713	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.026%	65.341%
714	GOODYEAR TIRE &	0.026%	65.366%
715	SCENTRE GROUP	0.026%	65.392%
716	NVIDIA CORP	0.026%	65.418%
717	NASDAQ INC SR UNSECURED 01/20 5.55	0.026%	65.443%
718	EMC CORP(MASS)	0.026%	65.469%
719	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.026%	65.494%
720	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.026%	65.520%
721	METLIFE INC SR UNSECURED 04/24 3.6	0.026%	65.546%
722	CELESTICA INC COMMON STOCK NPV	0.026%	65.571%
723	NEWMONT MINING CORP COMMON STOCK USD1.6	0.026%	65.597%
724	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.026%	65.622%
725	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/20 5.05	0.025%	65.648%
726	ELI LILLY + CO COMMON STOCK	0.025%	65.673%
727	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.025%	65.698%
728	LOCKHEED MARTIN	0.025%	65.724%
729	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.025%	65.749%
730	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.025%	65.774%
731	KROGER CO SR UNSECURED 01/19 2.3	0.025%	65.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.025%	65.824%
733	ANADARKO PETROL	0.025%	65.849%
734	CORNING INC SR UNSECURED 08/20 4.25	0.025%	65.874%
735	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.025%	65.899%
736	MOLSONCOORS-B-U	0.025%	65.924%
737	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.025%	65.949%
738	ROLLS-ROYCE GRO	0.025%	65.974%
739	TOTAL SA SPON ADR ADR	0.025%	65.999%
740	GENWORTH MI CAN	0.025%	66.024%
741	NORDEA AB	0.025%	66.048%
742	HEWLETT PACKARD	0.025%	66.073%
743	VIACOM INC CLASS B COMMON STOCK USD.001	0.025%	66.097%
744	BROADCOM LTD	0.025%	66.122%
745	OPEN TEXT CORPO	0.025%	66.146%
746	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.024%	66.171%
747	EASTMAN CHEMICA	0.024%	66.195%
748	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.024%	66.220%
749	PROGRESSIVE CORP COMMON STOCK USD1.0	0.024%	66.244%
750	AIRGAS INC COMPANY GUAR 08/20 3.05	0.024%	66.268%
751	INTER PIPELINE	0.024%	66.293%
752	PEUGEOT SA	0.024%	66.317%
753	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.024%	66.341%
754	GLAXOSMITHKLINE PLC SPON ADR ADR	0.024%	66.365%
755	STATOIL ASA	0.024%	66.390%
756	SCOTTISH AND SO	0.024%	66.414%
757	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.024%	66.438%
758	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.024%	66.462%
759	GREAT WEST LIFE	0.024%	66.486%
760	PRECISION DRILLING CORP COMMON STOCK	0.024%	66.510%
761	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.024%	66.534%
762	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.024%	66.558%
763	MARRIOTT INTL I	0.024%	66.582%
764	EOG RESOURCES	0.024%	66.606%
765	QUEST DIAGNOSTI	0.024%	66.629%
766	HYATT HOTELS CO	0.024%	66.653%
767	NOVO-NORDISK AS	0.024%	66.677%
768	GIBSON ENERGY I	0.024%	66.700%
769	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.024%	66.724%
770	CENTRICA PLC 4.	0.024%	66.748%
771	MID AMERICA APARTMENT COMM REIT USD.01	0.024%	66.772%
772	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.024%	66.795%
773	HOST HOTELS &	0.024%	66.819%
774	BRIDGESTONE COR	0.024%	66.842%
775	COLGATE-PALMOLI	0.023%	66.866%
776	NEXTERA ENERGY INC COMMON STOCK USD.01	0.023%	66.889%
777	LEAR CORP	0.023%	66.913%
778	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.023%	66.936%
779	ING GROEP NV	0.023%	66.960%
780	TELEFONICA SA	0.023%	66.983%
781	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.023%	67.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	CIE FINANCIERE	0.023%	67.030%
783	MITSUBISHI CHEM	0.023%	67.053%
784	CONSTELLATION S	0.023%	67.077%
785	MORGAN STANLEY	0.023%	67.100%
786	CGI GROUP INC CLASS A COMMON STOCK	0.023%	67.123%
787	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.023%	67.147%
788	AMGEN INC	0.023%	67.170%
789	NEW GOLD INC COMMON STOCK	0.023%	67.193%
790	E.ON SE	0.023%	67.216%
791	DOLLARAMA INC	0.023%	67.239%
792	AXA	0.023%	67.262%
793	IGM FINANCIAL I	0.023%	67.285%
794	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.023%	67.309%
795	BUNGE LTD COMMON STOCK USD.01	0.023%	67.332%
796	MITSUBISHI UFJ FINL SPON ADR ADR	0.023%	67.355%
797	MACQUARIE GP LT	0.023%	67.378%
798	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.023%	67.401%
799	GGP INC REIT USD.01	0.023%	67.424%
800	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.023%	67.447%
801	NASDAQ INC SR UNSECURED 06/24 4.25	0.023%	67.470%
802	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.023%	67.493%
803	MACY S INC COMMON STOCK USD.01	0.023%	67.515%
804	STANTEC INC COMMON STOCK	0.023%	67.538%
805	NIKE INC CL B COMMON STOCK USD1.0	0.023%	67.560%
806	CNOOC LTD	0.023%	67.583%
807	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.023%	67.606%
808	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.023%	67.628%
809	KROGER CO SR UNSECURED 01/21 3.3	0.023%	67.651%
810	CANADIAN APARTM	0.022%	67.673%
811	VERMILION ENERGY INC COMMON STOCK	0.022%	67.695%
812	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.022%	67.718%
813	ALLY FINANCIAL INC COMMON STOCK USD.1	0.022%	67.740%
814	LIBERTY MUTUAL	0.022%	67.763%
815	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.022%	67.785%
816	THERMO FISHER S	0.022%	67.807%
817	ANTHEM INC SR UNSECURED 08/20 4.35	0.022%	67.829%
818	COMPAGNIE DE SA	0.022%	67.852%
819	DENMARK GOVERNM	0.022%	67.874%
820	ASAHI KASEI COR	0.022%	67.896%
821	NUCOR CORP	0.022%	67.918%
822	ALGONQUIN POWER	0.022%	67.941%
823	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.022%	67.963%
824	TOROMONT INDS L	0.022%	67.985%
825	ORIX CORP	0.022%	68.007%
826	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.022%	68.029%
827	COGECO COMMUNIC	0.022%	68.051%
828	AIR CANADA	0.022%	68.073%
829	LOWE'S COS INC	0.022%	68.095%
830	QUEBEC PROV	0.022%	68.117%
831	CA INC COMMON STOCK USD.1	0.022%	68.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.022%	68.161%
833	PACCAR INC	0.022%	68.183%
834	MYLAN NV 3.125%	0.022%	68.205%
835	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.022%	68.227%
836	JM SMUCKER CO/THE COMMON STOCK	0.022%	68.248%
837	JPMORGAN CHASE	0.022%	68.270%
838	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.022%	68.292%
839	NATIONAL AUSTRA	0.022%	68.313%
840	CRH	0.022%	68.335%
841	AMAYA INC COMMON STOCK	0.022%	68.356%
842	UNILEVER NV	0.022%	68.378%
843	METRO INC	0.022%	68.399%
844	MITSUBISHI ELEC	0.021%	68.421%
845	AFLAC INC SR UNSECURED 06/23 3.625	0.021%	68.442%
846	SILVER STANDARD RESOURCES COMMON STOCK	0.021%	68.464%
847	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.021%	68.485%
848	COTT CORP	0.021%	68.506%
849	AKZO NOBEL NV	0.021%	68.527%
850	WESTROCK CO COMMON STOCK	0.021%	68.549%
851	NORTHERN TRUST	0.021%	68.570%
852	KDDI CORP	0.021%	68.591%
853	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.021%	68.612%
854	DOVER CORP	0.021%	68.633%
855	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.021%	68.654%
856	PRICELINE GROUP	0.021%	68.674%
857	HYUNDAI MOTOR C	0.021%	68.695%
858	HOME CAP GRP IN	0.021%	68.716%
859	JANUS CAPITAL G	0.021%	68.737%
860	MTN GROUP LTD	0.021%	68.758%
861	DOVER CORP	0.021%	68.779%
862	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.021%	68.800%
863	SUPERIOR PLUS C	0.021%	68.820%
864	KEYERA CORP	0.021%	68.841%
865	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.021%	68.862%
866	STANDARD BANK G	0.021%	68.883%
867	MITSUBISHI CORP	0.021%	68.903%
868	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.021%	68.924%
869	UNILEVER NV	0.021%	68.945%
870	MITSUBISHI HVY	0.021%	68.965%
871	REPUBLIC SERVIC	0.021%	68.986%
872	DAVITA INC COMMON STOCK USD.001	0.021%	69.007%
873	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.021%	69.028%
874	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.021%	69.048%
875	INVESCO LTD COMMON STOCK USD.2	0.021%	69.069%
876	SANOFI ADR ADR	0.021%	69.089%
877	IBM CORP SR UNSECURED 02/24 3.625	0.021%	69.110%
878	BLACKROCK INC SR UNSECURED 06/22 3.375	0.021%	69.131%
879	SANTANDER UK PLC SR UNSECURED 03/24 4	0.021%	69.151%
880	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.021%	69.172%
881	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.021%	69.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.021%	69.213%
883	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.021%	69.233%
884	BRITISH AMERICAN TOB SP ADR ADR	0.021%	69.254%
885	MASTERCARD INC SR UNSECURED 04/24 3.375	0.021%	69.274%
886	MOSAIC CO SR UNSECURED 11/23 4.25	0.021%	69.295%
887	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.021%	69.315%
888	TEXTRON INC COMMON STOCK USD.125	0.020%	69.336%
889	LAM RESEARCH CORP COMMON STOCK USD.001	0.020%	69.356%
890	HYNIX SEMICONDU	0.020%	69.377%
891	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.020%	69.397%
892	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.020%	69.418%
893	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.020%	69.438%
894	STANDARD CHARTE	0.020%	69.459%
895	VINCI SA	0.020%	69.479%
896	PROCTER & GAMBL	0.020%	69.499%
897	MCKESSON CORP SR UNSECURED 03/24 3.796	0.020%	69.520%
898	STATE STREET CORP SR UNSECURED 08/25 3.55	0.020%	69.540%
899	SL GREEN REALTY	0.020%	69.560%
900	AMGEN INC SR UNSECURED 05/24 3.625	0.020%	69.581%
901	UNIVERSAL HLTH	0.020%	69.601%
902	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.020%	69.621%
903	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.020%	69.641%
904	PANASONIC CORP	0.020%	69.662%
905	BAT INTL FINANC	0.020%	69.682%
906	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.020%	69.702%
907	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.020%	69.722%
908	AETNA INC SR UNSECURED 11/24 3.5	0.020%	69.743%
909	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.020%	69.763%
910	PFIZER INC SR UNSECURED 06/23 3	0.020%	69.783%
911	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.020%	69.803%
912	LOEWS CORP SR UNSECURED 04/26 3.75	0.020%	69.824%
913	STATOIL ASA COMPANY GUAR 01/22 3.15	0.020%	69.844%
914	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.020%	69.864%
915	LAB CORP OF AME	0.020%	69.884%
916	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.020%	69.904%
917	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.020%	69.925%
918	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.020%	69.945%
919	MANITOBA PROVIN	0.020%	69.965%
920	COACH INC SR UNSECURED 04/25 4.25	0.020%	69.985%
921	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.020%	70.005%
922	KOHLS CORPORATI	0.020%	70.025%
923	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.020%	70.045%
924	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.020%	70.065%
925	AVNET INC SR UNSECURED 04/26 4.625	0.020%	70.085%
926	STATE STREET CORP SR UNSECURED 12/24 3.3	0.020%	70.106%
927	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.020%	70.126%
928	ENTERPRISE PROD	0.020%	70.146%
929	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.020%	70.166%
930	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.020%	70.186%
931	ASSURANT INC	0.020%	70.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.020%	70.225%
933	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.020%	70.245%
934	QUALCOMM INC SR UNSECURED 05/25 3.45	0.020%	70.265%
935	ZOETIS INC SR UNSECURED 02/23 3.25	0.020%	70.285%
936	VISA INC SR UNSECURED 12/25 3.15	0.020%	70.305%
937	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.020%	70.325%
938	HSBC USA INC SR UNSECURED 06/24 3.5	0.020%	70.345%
939	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.020%	70.365%
940	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.020%	70.385%
941	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.020%	70.405%
942	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.020%	70.425%
943	CELGENE CORP SR UNSECURED 05/24 3.625	0.020%	70.445%
944	VOLVO AB	0.020%	70.464%
945	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.020%	70.484%
946	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.020%	70.504%
947	ENERFLEX LTD	0.020%	70.524%
948	ANTHEM INC	0.020%	70.544%
949	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.020%	70.564%
950	CME GROUP INC SR UNSECURED 03/25 3	0.020%	70.583%
951	EATON CORP COMPANY GUAR 11/22 2.75	0.020%	70.603%
952	SKY PLC	0.020%	70.623%
953	KEYCORP	0.020%	70.643%
954	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.020%	70.663%
955	MARSH & MCLENNA	0.020%	70.682%
956	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.020%	70.702%
957	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.020%	70.722%
958	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.020%	70.741%
959	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.020%	70.761%
960	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.020%	70.781%
961	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.020%	70.800%
962	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.020%	70.820%
963	ORACLE CORP SR UNSECURED 10/22 2.5	0.020%	70.840%
964	VIACOM INC SR UNSECURED 04/24 3.875	0.020%	70.859%
965	UNUM GROUP	0.020%	70.879%
966	NORFOLK STHN CO	0.020%	70.899%
967	NORWEGIAN CRUIS	0.020%	70.918%
968	SASOL	0.020%	70.938%
969	CHURCH & DWIGHT	0.020%	70.958%
970	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.020%	70.977%
971	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.020%	70.997%
972	SHIN-ETSU CHEM	0.020%	71.016%
973	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.020%	71.036%
974	WESTFIELD CORP	0.020%	71.055%
975	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.020%	71.075%
976	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.020%	71.094%
977	BANK TOKYO-MIT	0.020%	71.114%
978	EXELON CORP SR UNSECURED 04/26 3.4	0.020%	71.134%
979	NETAPP INC SR UNSECURED 12/22 3.25	0.020%	71.153%
980	EMERA INC.	0.019%	71.173%
981	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.019%	71.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.019%	71.211%
983	TAIWAN SEMICOND	0.019%	71.231%
984	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.019%	71.250%
985	CITIGROUP INC SR UNSECURED 04/25 3.3	0.019%	71.270%
986	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.019%	71.289%
987	STATOIL ASA COMPANY GUAR 01/23 2.45	0.019%	71.308%
988	NIPPON STEEL CO	0.019%	71.328%
989	ASSURANT INC SR UNSECURED 03/18 2.5	0.019%	71.347%
990	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.019%	71.366%
991	DBS GROUP HLDGS	0.019%	71.386%
992	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.019%	71.405%
993	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.019%	71.424%
994	FORTESCUE METAL	0.019%	71.443%
995	MCKESSON CORP.	0.019%	71.463%
996	DEUTSCHE BK AG	0.019%	71.482%
997	BOEING CO SR UNSECURED 03/25 2.5	0.019%	71.501%
998	BM&F BOVESPA SA	0.019%	71.520%
999	NETEASE INC ADR ADR USD.0001	0.019%	71.539%
1000	MACDONALD DETTW	0.019%	71.559%
1001	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.019%	71.578%
1002	BHP BILLITON FI	0.019%	71.597%
1003	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.019%	71.616%
1004	MULLEN GROUP LT	0.019%	71.635%
1005	TESCO PLC	0.019%	71.654%
1006	ENVISION HEALTHCARE CORP COMMON STOCK	0.019%	71.673%
1007	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.019%	71.692%
1008	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.019%	71.711%
1009	IVANHOE MINES L	0.019%	71.730%
1010	ENDEAVOUR MININ	0.019%	71.748%
1011	TEVA PHARMACEUTICAL SP ADR ADR	0.019%	71.767%
1012	SIKA FINANZ AG	0.019%	71.786%
1013	UNILEVER CAP CO	0.019%	71.804%
1014	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.019%	71.823%
1015	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.019%	71.842%
1016	NORTHLAND POWER	0.019%	71.860%
1017	TARGET CORP SR UNSECURED 04/26 2.5	0.019%	71.879%
1018	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.019%	71.897%
1019	LAND SECURITIES	0.019%	71.916%
1020	WILLIS TOWERS W	0.019%	71.934%
1021	EBAY INC	0.019%	71.953%
1022	HUNTINGTON BANC	0.018%	71.971%
1023	INTERFOR CORP	0.018%	71.990%
1024	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.018%	72.008%
1025	A.P. MOLLER-MAE	0.018%	72.026%
1026	ZIMMER HLDGS IN	0.018%	72.045%
1027	MUFG AMERICAS H	0.018%	72.063%
1028	AIR LIQUIDE(L')	0.018%	72.081%
1029	DOMINION RES(VI	0.018%	72.100%
1030	LYONDELLBASELL	0.018%	72.118%
1031	WOLTERS KLUWERS	0.018%	72.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	RWE AG (NEU)	0.018%	72.154%
1033	CHINA PETROLEUM	0.018%	72.173%
1034	TJX COS INC	0.018%	72.191%
1035	DUKE ENERGY CORP COMMON STOCK USD.001	0.018%	72.209%
1036	BAXTER INTL INC	0.018%	72.227%
1037	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.018%	72.245%
1038	BOLIDEN AB	0.018%	72.263%
1039	LINDE AG	0.018%	72.282%
1040	UTD THERAPEUTIC	0.018%	72.300%
1041	ROCK-TENN CO SR	0.018%	72.318%
1042	FLEXTRONICS INT	0.018%	72.336%
1043	STRYKER CORP	0.018%	72.354%
1044	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.018%	72.372%
1045	HESS CORPORATIO	0.018%	72.390%
1046	CBS CORP COMPANY GUAR 01/25 3.5	0.018%	72.408%
1047	PTT PUBLIC COMP	0.018%	72.426%
1048	DEERE + CO COMMON STOCK USD1.0	0.018%	72.444%
1049	LEGAL & GENERAL	0.018%	72.462%
1050	VALE RIO DOCE(C	0.018%	72.480%
1051	BECTON DICKINSO	0.018%	72.498%
1052	HSBC HOLDINGS P	0.018%	72.516%
1053	PRAXAIR STK	0.018%	72.534%
1054	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.018%	72.551%
1055	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.018%	72.569%
1056	TEGNA INC COMMON STOCK USD1.0	0.018%	72.587%
1057	GRAN TIERRA ENE	0.018%	72.605%
1058	SMART REAL ESTA	0.018%	72.622%
1059	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.018%	72.640%
1060	UNUM GROUP	0.018%	72.658%
1061	NOBLE ENERGY IN	0.018%	72.675%
1062	ALBEMARLE CORP	0.018%	72.693%
1063	ALIMENTATION CO	0.018%	72.711%
1064	TRANSCONTINENTA	0.018%	72.728%
1065	PETROBRAS COMMO	0.018%	72.746%
1066	RENAULT	0.018%	72.763%
1067	ASSURED GUARANT	0.017%	72.781%
1068	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.017%	72.798%
1069	GENUINE PARTS C	0.017%	72.816%
1070	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.017%	72.833%
1071	HOUSING DEVEL F	0.017%	72.851%
1072	INTESA SANPAOLO	0.017%	72.868%
1073	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.017%	72.885%
1074	DAI-ICHI LIFE	0.017%	72.903%
1075	DEUTSCHE BANK A	0.017%	72.920%
1076	IMPERIAL TOBACC	0.017%	72.937%
1077	NETAPP INC.	0.017%	72.955%
1078	CARREFOUR SA	0.017%	72.972%
1079	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.017%	72.989%
1080	GOODMAN GROUP	0.017%	73.006%
1081	UDR INC REIT USD.01	0.017%	73.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	CARMAX INC COMMON STOCK USD.5	0.017%	73.041%
1083	KIMCO REALTY	0.017%	73.058%
1084	ALLIANZ AG	0.017%	73.075%
1085	APPLIED MATERIALS INC COMMON STOCK USD.01	0.017%	73.092%
1086	PRUDENTIAL ADR	0.017%	73.109%
1087	DSV A/S	0.017%	73.126%
1088	LINCOLN NATL CO	0.017%	73.143%
1089	CANADIAN REAL E	0.017%	73.160%
1090	PAREX RESOURCES	0.017%	73.177%
1091	Cineplex Inc.	0.017%	73.194%
1092	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.017%	73.211%
1093	VODAFONE GROUP PLC SP ADR ADR	0.017%	73.228%
1094	NATIONAL OILWEL	0.017%	73.245%
1095	CANON INC	0.017%	73.262%
1096	FRANCO NEVADA CORP COMMON STOCK	0.017%	73.279%
1097	KOMATSU	0.017%	73.296%
1098	DR HORTON INC COMMON STOCK USD.01	0.017%	73.313%
1099	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.017%	73.330%
1100	HP INC SR UNSECURED 12/21 4.65	0.017%	73.347%
1101	ANGLO AMERICAN	0.017%	73.364%
1102	FUJITSU	0.017%	73.381%
1103	FEDERAL REALTY INVS TRUST REIT USD.01	0.017%	73.398%
1104	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.017%	73.414%
1105	LOEWS CORP COMMON STOCK USD.01	0.017%	73.431%
1106	BARCLAYS ADR-EA	0.017%	73.448%
1107	XPO LOGISTICS INC COMMON STOCK USD.001	0.017%	73.464%
1108	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.017%	73.481%
1109	EXTRA SPACE STO	0.017%	73.498%
1110	FRESENIUS SE &	0.017%	73.514%
1111	CORUS ENTERTAIN	0.017%	73.531%
1112	ROYAL DUTCH SHELL SPON ADR A ADR	0.017%	73.548%
1113	BORGWARNER INC COMMON STOCK USD.01	0.017%	73.564%
1114	BAE SYSTEMS	0.017%	73.581%
1115	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.017%	73.597%
1116	OVERSEA-CHINESE	0.017%	73.614%
1117	FIRSTSERVICE CORP COMMON STOCK	0.016%	73.630%
1118	UNICREDIT SPA	0.016%	73.647%
1119	RELIANCE INDS	0.016%	73.663%
1120	AMETEK INC COMMON STOCK USD.01	0.016%	73.680%
1121	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.016%	73.696%
1122	BLUESCOPE STEEL	0.016%	73.712%
1123	PRETIUM RESOURC	0.016%	73.729%
1124	RESTAURANT BRANDS INTERN COMMON STOCK	0.016%	73.745%
1125	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.016%	73.761%
1126	LAFARGEHOLCIM L	0.016%	73.777%
1127	LKQ CORP COMMON STOCK USD.01	0.016%	73.794%
1128	SVENSKA CELLULO	0.016%	73.810%
1129	DUKE REALTY CORP REIT USD.01	0.016%	73.826%
1130	CREDIT SUISSE G	0.016%	73.842%
1131	DH CORP	0.016%	73.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.016%	73.875%
1133	WM MORRISON SUP	0.016%	73.891%
1134	ENERCARE INC	0.016%	73.907%
1135	INTERNATIONAL G	0.016%	73.923%
1136	CANFOR CORPORAT	0.016%	73.939%
1137	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.016%	73.955%
1138	AUTODESK INC SR UNSECURED 12/22 3.6	0.016%	73.971%
1139	KEYCORP	0.016%	73.987%
1140	FOOT LOCKER INC COMMON STOCK USD.01	0.016%	74.003%
1141	RYDER SYSTEM IN	0.016%	74.019%
1142	EUROPEAN INVEST	0.016%	74.035%
1143	GAP INC	0.016%	74.051%
1144	PERSIMMON PLC	0.016%	74.067%
1145	IRON MOUNTAIN INC REIT USD.01	0.016%	74.083%
1146	CBRE GROUP INC A COMMON STOCK USD.01	0.016%	74.099%
1147	HUMANA INC SR UNSECURED 10/19 2.625	0.016%	74.115%
1148	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.016%	74.131%
1149	SYMANTEC CORP	0.016%	74.147%
1150	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.016%	74.163%
1151	SEMAFO INC COMM	0.016%	74.179%
1152	GENERAL MILLS I	0.016%	74.195%
1153	MITSUI & CO	0.016%	74.210%
1154	WESFARMERS LTD	0.016%	74.226%
1155	ANTHEM INC SR UNSECURED 08/19 2.25	0.016%	74.242%
1156	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.016%	74.258%
1157	SUMITOMO CHEMIC	0.016%	74.274%
1158	SOUTHERN CO	0.016%	74.290%
1159	TIFFANY & CO	0.016%	74.305%
1160	NASDAQ INC COMMON STOCK USD.01	0.016%	74.321%
1161	WHOLE FOODS MAR	0.016%	74.337%
1162	RUSSEL METALS I	0.016%	74.353%
1163	BANCO SANTANDER SA SPON ADR ADR	0.016%	74.369%
1164	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.016%	74.384%
1165	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.016%	74.400%
1166	ASHTEAD GROUP	0.016%	74.416%
1167	RESONA HOLDINGS	0.016%	74.431%
1168	SYSCO CORPORATI	0.016%	74.447%
1169	SECURE ENERGY S	0.016%	74.463%
1170	JUNIPER NETWORK	0.016%	74.478%
1171	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.016%	74.494%
1172	SUMITOMO ELEC I	0.016%	74.509%
1173	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	74.525%
1174	HUNTSMAN CORP COMMON STOCK USD.01	0.016%	74.540%
1175	LENNAR CORP CL	0.016%	74.556%
1176	REPSOL SA	0.015%	74.571%
1177	SIERRA WIRELESS INC COMMON STOCK	0.015%	74.587%
1178	AUTOLIV INC	0.015%	74.602%
1179	SCHNEIDER SA	0.015%	74.618%
1180	SWEDEN GOVERMEN	0.015%	74.633%
1181	KROGER CO	0.015%	74.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	SAMPO OYJ	0.015%	74.664%
1183	RITCHIE BROS. A	0.015%	74.679%
1184	CENTERRA GOLD INC COMMON STOCK	0.015%	74.695%
1185	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.015%	74.710%
1186	SUN HUNG KAI PR	0.015%	74.725%
1187	LABRADOR IRON O	0.015%	74.741%
1188	SHIRE PLC	0.015%	74.756%
1189	NTT DOCOMO INC	0.015%	74.771%
1190	JABIL CIRCUIT I	0.015%	74.787%
1191	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.015%	74.802%
1192	INGREDION INC COMMON STOCK USD.01	0.015%	74.817%
1193	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.015%	74.832%
1194	ARKEMA	0.015%	74.848%
1195	CENTENE CORP COMMON STOCK USD.001	0.015%	74.863%
1196	MARATHON OIL CO	0.015%	74.878%
1197	NAVIENT CORP COMMON STOCK USD.01	0.015%	74.893%
1198	AMP LIMITED	0.015%	74.908%
1199	AFFILIATED MNGR	0.015%	74.923%
1200	SAINSBURY (J) P	0.015%	74.939%
1201	OWENS CORNING COMMON STOCK USD.001	0.015%	74.954%
1202	RECKITT BENCKIS	0.015%	74.969%
1203	CITIC LTD	0.015%	74.984%
1204	KIMBERLY-CLARK	0.015%	74.999%
1205	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.015%	75.014%
1206	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.015%	75.029%
1207	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.015%	75.044%
1208	EVEREST RE GROU	0.015%	75.059%
1209	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.015%	75.074%
1210	NORTHROP GRUMMA	0.015%	75.089%
1211	UNILEVER PLC SPONSORED ADR ADR	0.015%	75.104%
1212	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	75.119%
1213	AGILENT TECHNOL	0.015%	75.134%
1214	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.015%	75.149%
1215	AVIVA PLC	0.015%	75.164%
1216	AKAMAI TECHNOLO	0.015%	75.179%
1217	WR BERKLEY CORP COMMON STOCK USD.2	0.015%	75.193%
1218	CBS CORP COMPANY GUAR 04/20 5.75	0.015%	75.208%
1219	DEUTSCHE POST A	0.015%	75.223%
1220	BED BATH & BEYO	0.015%	75.238%
1221	AGCO CORP	0.015%	75.253%
1222	ATOS ORIGIN SA	0.015%	75.268%
1223	AIR PRODS & CHE	0.015%	75.283%
1224	RADIANT OPTO EL	0.015%	75.297%
1225	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	75.312%
1226	STOCKLAND TRUST	0.015%	75.327%
1227	STORA ENSO OYJ	0.015%	75.342%
1228	MTU AERO ENGINE	0.015%	75.357%
1229	PENN WEST PETROLEUM LTD COMMON STOCK	0.015%	75.371%
1230	ENEL S.p.A.	0.015%	75.386%
1231	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.015%	75.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	NEVSUN RESOURCES LTD COMMON STOCK	0.015%	75.416%
1233	STMICROELECTRON	0.015%	75.430%
1234	AEON CO., LTD	0.015%	75.445%
1235	ETRADE FINANCIA	0.015%	75.460%
1236	BIRCHCLIFF ENER	0.015%	75.474%
1237	ADOBE SYSTEMS I	0.015%	75.489%
1238	MACERICH CO	0.015%	75.504%
1239	FNF GROUP TRACKING STK USD.0001	0.015%	75.518%
1240	COTY INC CL A COMMON STOCK USD.01	0.015%	75.533%
1241	NEW FLYER COMMO	0.015%	75.547%
1242	MARKEL CORP COMMON STOCK	0.015%	75.562%
1243	QUEBECOR INC 'B	0.015%	75.576%
1244	LANXESS	0.015%	75.591%
1245	SOUTHERN POWER	0.014%	75.605%
1246	CUMMINS INC	0.014%	75.620%
1247	VIVENDI SA	0.014%	75.634%
1248	VEREIT INC REIT USD.01	0.014%	75.648%
1249	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.014%	75.663%
1250	ARCONIC INC COMMON STOCK	0.014%	75.677%
1251	THOR INDUSTRIES INC COMMON STOCK USD.1	0.014%	75.692%
1252	TORCHMARK CORP COMMON STOCK USD1.0	0.014%	75.706%
1253	SOLVAY	0.014%	75.720%
1254	MAZDA MOTOR COR	0.014%	75.735%
1255	ADECCO SA	0.014%	75.749%
1256	MURATA MFG CO	0.014%	75.763%
1257	DOMINION DIAMOND CORP COMMON STOCK	0.014%	75.778%
1258	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.014%	75.792%
1259	SPARK INFRASTRU	0.014%	75.806%
1260	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.014%	75.821%
1261	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.014%	75.835%
1262	ARROW ELECTRONI	0.014%	75.849%
1263	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	75.863%
1264	SYNOPSYS INC	0.014%	75.878%
1265	ECOLAB INC SR UNSECURED 12/21 4.35	0.014%	75.892%
1266	HP INC COMMON STOCK USD.01	0.014%	75.906%
1267	DUFRY AG-REG	0.014%	75.920%
1268	GRUPO MEXICO SA	0.014%	75.934%
1269	3I GROUP PLC	0.014%	75.949%
1270	ATCO LTD CL I N	0.014%	75.963%
1271	SLM CORP COMMON STOCK USD.2	0.014%	75.977%
1272	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.014%	75.991%
1273	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.014%	76.005%
1274	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.014%	76.019%
1275	ASSURANT INC COMMON STOCK USD.01	0.014%	76.033%
1276	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.014%	76.047%
1277	JOHNSON MATTHEY	0.014%	76.061%
1278	GKN PLC	0.014%	76.075%
1279	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.014%	76.089%
1280	KLEPIERRE	0.014%	76.103%
1281	ONEX CORP SUB V	0.014%	76.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	SMITHS GROUP	0.014%	76.131%
1283	MARTIN MARIETTA	0.014%	76.145%
1284	POST HOLDINGS INC COMMON STOCK USD.01	0.014%	76.159%
1285	CHINA O/SEAS LA	0.014%	76.173%
1286	CARDINAL HEALTH	0.014%	76.187%
1287	WESTERN POWER W	0.014%	76.201%
1288	TATA MOTORS LTD	0.014%	76.215%
1289	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	76.229%
1290	BAT INTL FINANC	0.014%	76.243%
1291	TORC OIL & GAS	0.014%	76.257%
1292	TREASURY WINE E	0.014%	76.271%
1293	DOREL INDS INC	0.014%	76.285%
1294	PARKLAND FUEL C	0.014%	76.299%
1295	AON PLC	0.014%	76.312%
1296	ADIDAS AG	0.014%	76.326%
1297	AECOM COMMON STOCK USD.01	0.014%	76.340%
1298	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	76.354%
1299	CATERPILLAR FIN	0.014%	76.367%
1300	AECON GROUP INC	0.014%	76.381%
1301	DANONE S.A. COM	0.014%	76.395%
1302	TOYOTA TSUSHO C	0.014%	76.408%
1303	NORDSTROM INC	0.014%	76.422%
1304	GENTEX CORP COMMON STOCK USD.06	0.014%	76.435%
1305	VULCAN MATERIAL	0.014%	76.449%
1306	REXEL PROMESSES	0.014%	76.463%
1307	SUN COMMUNITIES INC REIT USD.01	0.014%	76.476%
1308	OMV AG	0.014%	76.490%
1309	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.014%	76.503%
1310	BECTON DICKINSO	0.014%	76.517%
1311	CIT GROUP INC COMMON STOCK USD.01	0.014%	76.530%
1312	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.014%	76.544%
1313	TAYLOR WIMPEY	0.014%	76.558%
1314	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.014%	76.571%
1315	NEWELL BRANDS INC COMMON STOCK USD1.0	0.014%	76.585%
1316	CSL LIMITED	0.014%	76.598%
1317	SWATCH GROUP	0.013%	76.612%
1318	NATIONAL GRID PLC SP ADR ADR	0.013%	76.625%
1319	KONINKLIJKE KPN	0.013%	76.638%
1320	BCO BRADESCO,AD	0.013%	76.652%
1321	MYLAN INC/PA	0.013%	76.665%
1322	XEROX CORP COMMON STOCK USD1.0	0.013%	76.679%
1323	VICINITY CENTER	0.013%	76.692%
1324	LG Electronics	0.013%	76.706%
1325	ING GROEP NV	0.013%	76.719%
1326	INFOSYS TECHNOL	0.013%	76.733%
1327	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.013%	76.746%
1328	EXPRESS SCRIPTS	0.013%	76.759%
1329	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	76.773%
1330	INTEL CORP SR UNSECURED 07/20 2.45	0.013%	76.786%
1331	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.013%	76.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.013%	76.813%
1333	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.013%	76.826%
1334	SYNNEX CORP COMMON STOCK USD.001	0.013%	76.840%
1335	ALLIED PPTY,REI	0.013%	76.853%
1336	AMERICAN HONDA	0.013%	76.866%
1337	VALEO SA	0.013%	76.879%
1338	KILROY REALTY C	0.013%	76.893%
1339	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.013%	76.906%
1340	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.013%	76.919%
1341	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.013%	76.932%
1342	SMURFIT KAPPA P	0.013%	76.946%
1343	CAMDEN PROPERTY	0.013%	76.959%
1344	VIACOM INC SR UNSECURED 12/19 2.75	0.013%	76.972%
1345	COMERICA INC	0.013%	76.985%
1346	HARLEY DAVIDSON	0.013%	76.999%
1347	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	77.012%
1348	FLUOR CORP COMMON STOCK USD.01	0.013%	77.025%
1349	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	77.038%
1350	TRINITY INDS	0.013%	77.051%
1351	AT+T INC SR UNSECURED 02/21 2.8	0.013%	77.064%
1352	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.013%	77.078%
1353	ENSIGN ENERGY S	0.013%	77.091%
1354	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.013%	77.104%
1355	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.013%	77.117%
1356	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.013%	77.130%
1357	HAMMERSON	0.013%	77.143%
1358	EXCHANGE INCOME	0.013%	77.156%
1359	EDF	0.013%	77.170%
1360	SUZUKI MOTOR CO	0.013%	77.183%
1361	NIPPON BUILDING	0.013%	77.196%
1362	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.013%	77.209%
1363	BORAL LIMITED	0.013%	77.222%
1364	EVERSOURCE ENER	0.013%	77.235%
1365	BOC HONG KONG H	0.013%	77.248%
1366	FIRST CAPITAL R	0.013%	77.261%
1367	INNERGEX RENEWA	0.013%	77.274%
1368	MS&AD INSURANCE	0.013%	77.287%
1369	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	77.300%
1370	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.013%	77.313%
1371	EAST WEST BANCORP INC COMMON STOCK USD.001	0.013%	77.326%
1372	MARKS & SPENCER	0.013%	77.339%
1373	CASCADES INC	0.013%	77.352%
1374	AUTONATION INC	0.013%	77.365%
1375	SANLAM LIMITED	0.013%	77.378%
1376	Banco Sabadell	0.013%	77.391%
1377	OSHKOSH CORP COMMON STOCK USD.01	0.013%	77.404%
1378	MUNCHENER RUCKV	0.013%	77.417%
1379	ACTELION LTD.	0.013%	77.430%
1380	CLARIANT AG	0.013%	77.442%
1381	SWEDBANK AB	0.013%	77.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	STEINHOFF INTER	0.013%	77.468%
1383	MATTEL INC SR UNSECURED 08/21 2.35	0.013%	77.481%
1384	AGRICULTURAL BK	0.013%	77.494%
1385	AVNET INC	0.013%	77.507%
1386	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.013%	77.519%
1387	TELEPERFORMANCE	0.013%	77.532%
1388	CDN UTILS LTD N	0.013%	77.545%
1389	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.013%	77.558%
1390	EXELON CORP COMMON STOCK	0.013%	77.571%
1391	MOSAIC CO	0.013%	77.583%
1392	TELECOM ITALIA	0.013%	77.596%
1393	TELIASONERA AB	0.013%	77.609%
1394	BRITISH LAND CO	0.013%	77.622%
1395	MCKESSON CORP 4	0.013%	77.634%
1396	ARAMARK COMMON STOCK USD.01	0.013%	77.647%
1397	SNAP-ON INC	0.013%	77.660%
1398	PRIMERICA INC COMMON STOCK	0.013%	77.672%
1399	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	77.685%
1400	CENTRICA PLC	0.013%	77.698%
1401	TOREX GOLD RESO	0.013%	77.710%
1402	PG&E CORP	0.013%	77.723%
1403	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.013%	77.736%
1404	SPRINT CORP COMMON STOCK USD.01	0.013%	77.748%
1405	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.013%	77.761%
1406	COACH INC	0.013%	77.773%
1407	PHILIPS ELECTRO	0.013%	77.786%
1408	SANDSTORM GOLD	0.013%	77.798%
1409	AIR LEASE CORP	0.012%	77.811%
1410	AISIN SEIKI CO	0.012%	77.823%
1411	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.012%	77.836%
1412	SPIRIT AEROSYST	0.012%	77.848%
1413	UNITED OVERSEAS	0.012%	77.860%
1414	NEC CORP	0.012%	77.873%
1415	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.012%	77.885%
1416	FREEHOLD ROYALT	0.012%	77.897%
1417	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.012%	77.910%
1418	RANDGOLD RESOUR	0.012%	77.922%
1419	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.012%	77.935%
1420	PENTAIR PLC	0.012%	77.947%
1421	OLIN CORP	0.012%	77.959%
1422	REGENCY CENTERS CORP REIT USD.01	0.012%	77.972%
1423	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	77.984%
1424	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.012%	77.996%
1425	BOUYGUES	0.012%	78.008%
1426	MEG ENERGY CORP	0.012%	78.021%
1427	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	78.033%
1428	BRUNSWICK CORP	0.012%	78.045%
1429	SEVEN GENERATIO	0.012%	78.057%
1430	HENRY SCHEIN CO	0.012%	78.070%
1431	DELL TECHNOLOGIES INC CL V TRACKING STK	0.012%	78.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	AMERICAN HOMES 4 RENT A REIT USD.01	0.012%	78.094%
1433	WHIRLPOOL CORP	0.012%	78.106%
1434	XL GROUP LTD	0.012%	78.118%
1435	MELROSE INDUSTR	0.012%	78.131%
1436	HALLIBURTON CO	0.012%	78.143%
1437	LOWE S COS INC SR UNSECURED 09/25 3.375	0.012%	78.155%
1438	LG DISPLAY CO	0.012%	78.167%
1439	Arch Capital Gr	0.012%	78.179%
1440	NORBORD INC COMMON STOCK	0.012%	78.191%
1441	WW GRAINGER INC	0.012%	78.203%
1442	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.012%	78.215%
1443	S+P GLOBAL INC COMMON STOCK USD1.0	0.012%	78.227%
1444	HP INC SR UNSECURED 06/21 4.3	0.012%	78.239%
1445	GECINA SA	0.012%	78.251%
1446	MARTINREA INTER	0.012%	78.263%
1447	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.012%	78.276%
1448	AMER ELEC POWER	0.012%	78.288%
1449	QUANTA SERVICES	0.012%	78.300%
1450	CHINA COMMUNICA	0.012%	78.312%
1451	ROCKWELL AUTO	0.012%	78.324%
1452	GARMIN LTD.	0.012%	78.336%
1453	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.012%	78.348%
1454	TERADYNE INC	0.012%	78.360%
1455	GEELY AUTOMOBIL	0.012%	78.371%
1456	JONES LANG LASA	0.012%	78.383%
1457	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.012%	78.395%
1458	CHINA PETROLEUM	0.012%	78.407%
1459	HARRIS CORP	0.012%	78.419%
1460	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.012%	78.431%
1461	STEEL DYNAMICS INC COMMON STOCK USD.005	0.012%	78.443%
1462	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.012%	78.455%
1463	GPT GROUP	0.012%	78.467%
1464	HEXCEL CORP COMMON STOCK USD.01	0.012%	78.479%
1465	HARMAN INTL IND	0.012%	78.491%
1466	PULTEGROUP INC.	0.012%	78.502%
1467	CONTINENTAL AG	0.012%	78.514%
1468	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.012%	78.526%
1469	PREMIUM BRANDS	0.012%	78.538%
1470	POLSKI KON NAF	0.012%	78.550%
1471	DEXUS PROPERTY	0.012%	78.562%
1472	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.012%	78.573%
1473	MANPOWER INC	0.012%	78.585%
1474	SEVEN & I HOLDI	0.012%	78.597%
1475	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.012%	78.609%
1476	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	78.621%
1477	ECOLAB INC COMMON STOCK USD1.0	0.012%	78.632%
1478	NRG ENERGY	0.012%	78.644%
1479	HIGHWOODS PROPE	0.012%	78.656%
1480	CALPINE CORP	0.012%	78.668%
1481	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	78.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	NUVISTA ENERGY	0.012%	78.691%
1483	ORICA LIMITED	0.012%	78.703%
1484	OLD MUTUAL PLC	0.012%	78.715%
1485	NEW WORLD DEVEL	0.012%	78.727%
1486	JAPAN REAL ESTA	0.012%	78.738%
1487	CONCHO RESOURCE	0.012%	78.750%
1488	NIELSEN HOLDING	0.012%	78.762%
1489	NESTE OIL OYJ	0.012%	78.773%
1490	NSK	0.012%	78.785%
1491	AUTOZONE INC SR UNSECURED 01/23 2.875	0.012%	78.797%
1492	DOLLAR TREE INC	0.012%	78.808%
1493	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.012%	78.820%
1494	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.012%	78.832%
1495	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	78.843%
1496	PVH CORP COMMON STOCK USD1.0	0.012%	78.855%
1497	LANDWIRT RENTEN	0.012%	78.867%
1498	COMMERCE BANCSH	0.012%	78.878%
1499	BANK RAKYAT IND	0.012%	78.890%
1500	VALIDUS HOLDING	0.012%	78.901%
1501	CREW ENERGY INC	0.012%	78.913%
1502	NATIONAL RETAIL PROPERTIES REIT USD.01	0.012%	78.924%
1503	CHINA EVERGRAND	0.012%	78.936%
1504	AIRBUS GROUP NV	0.011%	78.947%
1505	HUDSON'S BAY CO	0.011%	78.959%
1506	YAMAHA MOTOR CO	0.011%	78.970%
1507	UTD MICRO ELECT	0.011%	78.982%
1508	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	78.993%
1509	AMDOCS LTD COMMON STOCK GBP.0001	0.011%	79.005%
1510	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.011%	79.016%
1511	ERICSSON LM-B S	0.011%	79.028%
1512	CHARTWELL RETIR	0.011%	79.039%
1513	TOSOH CORP	0.011%	79.051%
1514	MURPHY OIL CORP	0.011%	79.062%
1515	BEMIS COMPANY COMMON STOCK USD.1	0.011%	79.073%
1516	ATS AUTOMATION	0.011%	79.085%
1517	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	0.011%	79.096%
1518	SEGRO PLC	0.011%	79.107%
1519	METRO AG	0.011%	79.119%
1520	IPG PHOTONICS C	0.011%	79.130%
1521	ACTIVISION BLIZ	0.011%	79.141%
1522	USG CORP	0.011%	79.153%
1523	WILLIAMS-SONOMA	0.011%	79.164%
1524	CDN ENERGY SERV	0.011%	79.175%
1525	COUNTRY GARDEN	0.011%	79.187%
1526	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.011%	79.198%
1527	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.011%	79.209%
1528	O'REILLY AUTOMO	0.011%	79.220%
1529	KIRKLAND LAKE G	0.011%	79.232%
1530	LG CHEM LTD	0.011%	79.243%
1531	SPARTAN ENERGY	0.011%	79.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	TUI AG	0.011%	79.265%
1533	NIKE INC SR UNSECURED 11/26 2.375	0.011%	79.276%
1534	AMERCO COMMON STOCK USD.25	0.011%	79.288%
1535	CHINA MERCHANTS	0.011%	79.299%
1536	BROTHER INDUSTR	0.011%	79.310%
1537	PROGRESS ENERGY	0.011%	79.321%
1538	FLIR SYSTEMS INC COMMON STOCK USD.01	0.011%	79.332%
1539	SHAWCOR LTD	0.011%	79.344%
1540	FIRST HORIZON N	0.011%	79.355%
1541	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.011%	79.366%
1542	SONY CORP SPONSORED ADR ADR	0.011%	79.377%
1543	AT+T INC SR UNSECURED 02/21 4.6	0.011%	79.388%
1544	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.011%	79.399%
1545	NEWCREST MINING	0.011%	79.411%
1546	UTD RENTALS INC	0.011%	79.422%
1547	JFE HOLDINGS IN	0.011%	79.433%
1548	KLONDEX MINES L	0.011%	79.444%
1549	EPR PROPERTIES REIT USD.01	0.011%	79.455%
1550	MARVELL TECH GR	0.011%	79.466%
1551	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	79.477%
1552	GAMING AND LEISURE PROPERTIE REIT	0.011%	79.488%
1553	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.011%	79.499%
1554	FOMENTO ECON ME	0.011%	79.511%
1555	CAPITAL POWER C	0.011%	79.522%
1556	BAKER HUGHES IN	0.011%	79.533%
1557	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.011%	79.544%
1558	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.011%	79.555%
1559	FUJI HEAVY INDS	0.011%	79.565%
1560	PENGROWTH ENERGY CORP COMMON STOCK	0.011%	79.576%
1561	DEUTSCHE LUFTHA	0.011%	79.587%
1562	RENAISSANCE RE	0.011%	79.598%
1563	INTUIT INC COMMON STOCK USD.01	0.011%	79.609%
1564	ISUZU MOTORS	0.011%	79.620%
1565	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.011%	79.631%
1566	SCOR	0.011%	79.642%
1567	HILL ROM HOLDINGS INC COMMON STOCK	0.011%	79.653%
1568	ALARIS ROYALTY	0.011%	79.664%
1569	COOPER COS INC	0.011%	79.675%
1570	ELISA OYJ-A	0.011%	79.686%
1571	PACWEST BANCORP COMMON STOCK	0.011%	79.696%
1572	GAS NATURAL SDG	0.011%	79.707%
1573	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	79.718%
1574	FREEPORT-MCMORA	0.011%	79.729%
1575	MORGAN STANLEY	0.011%	79.740%
1576	KINGSPAN GROUP	0.011%	79.751%
1577	COLFAX CORP	0.011%	79.761%
1578	K&S AG	0.011%	79.772%
1579	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	79.783%
1580	WHITE MOUNTAINS	0.011%	79.794%
1581	CNOOC LTD	0.011%	79.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	ARRIS INTERNATI	0.011%	79.815%
1583	HYUNDAI MOBIS	0.011%	79.826%
1584	NOMURA REAL EST	0.011%	79.837%
1585	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.011%	79.847%
1586	BRIT AMER TOBAC	0.011%	79.858%
1587	RICOH CO	0.011%	79.869%
1588	WESTERN FOREST	0.011%	79.879%
1589	WINPAK LTD	0.011%	79.890%
1590	TECHNIPFMC PLC	0.011%	79.901%
1591	GALP ENERGIA	0.011%	79.911%
1592	WP CAREY INC REIT USD.001	0.011%	79.922%
1593	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.011%	79.933%
1594	JYSKE BANK A/S	0.011%	79.943%
1595	DNB NOR ASA	0.011%	79.954%
1596	TAKEDA PHARMACE	0.011%	79.965%
1597	FIRSTRAND LIMIT	0.011%	79.975%
1598	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	79.986%
1599	BELLWAY	0.011%	79.996%
1600	WESTSHORE TERMI	0.011%	80.007%
1601	PRUDENTIAL CORP	0.011%	80.017%
1602	BPCE SA COMPANY GUAR 07/19 2.5	0.011%	80.028%
1603	NOMURA HOLD INC	0.011%	80.039%
1604	WPX ENERGY INC COMMON STOCK	0.011%	80.049%
1605	WOLSELEY PLC	0.011%	80.060%
1606	STADA ARZNEIMIT	0.011%	80.070%
1607	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.011%	80.081%
1608	LAS VEGAS SANDS	0.011%	80.091%
1609	SWISS RE AG	0.011%	80.102%
1610	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.011%	80.112%
1611	ERSTE GROUP BAN	0.010%	80.123%
1612	FEDEX CORP COMPANY GUAR 01/24 4	0.010%	80.133%
1613	PSEG POWER	0.010%	80.144%
1614	DOUGLAS EMMETT INC REIT USD.01	0.010%	80.154%
1615	BABCOCK INTL GR	0.010%	80.165%
1616	DANA HOLDING CO	0.010%	80.175%
1617	AMERIPRISE FINA	0.010%	80.186%
1618	CASEYS GEN STOR	0.010%	80.196%
1619	ASAHI GLASS CO	0.010%	80.207%
1620	QBE INSURANCE	0.010%	80.217%
1621	BORALEX INC CL	0.010%	80.228%
1622	INFORMA PLC	0.010%	80.238%
1623	VCA INC COMMON STOCK USD.001	0.010%	80.248%
1624	SKAND ENSKILDA	0.010%	80.259%
1625	COMINAR REAL ES	0.010%	80.269%
1626	PATTERSON COS INC COMMON STOCK USD.01	0.010%	80.280%
1627	ALLIED WORLD AS	0.010%	80.290%
1628	DELPHI AUTOMOTI	0.010%	80.300%
1629	BANKUNITED INC COMMON STOCK USD.01	0.010%	80.311%
1630	ZIONS BANCORP	0.010%	80.321%
1631	POPULAR INC COMMON STOCK USD.01	0.010%	80.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	HANCOCK HOLDING	0.010%	80.342%
1633	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.010%	80.352%
1634	DIRECT LINE INS	0.010%	80.362%
1635	HOME BANCSHARES INC COMMON STOCK USD.01	0.010%	80.373%
1636	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.010%	80.383%
1637	ROYAL DUTCH SH-	0.010%	80.393%
1638	SK C&C CO LTD	0.010%	80.404%
1639	ILLINOIS TOOL W	0.010%	80.414%
1640	HUBBELL INC COMMON STOCK USD.01	0.010%	80.424%
1641	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	80.434%
1642	BALL CORP	0.010%	80.445%
1643	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.010%	80.455%
1644	IMAX CORP	0.010%	80.465%
1645	LIBERTY PROPERTY TRUST REIT USD.001	0.010%	80.475%
1646	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	80.486%
1647	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.010%	80.496%
1648	MERLIN PROPERTI	0.010%	80.506%
1649	WINTRUST FINANCIAL CORP COMMON STOCK	0.010%	80.516%
1650	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.010%	80.526%
1651	BIOGEN INC SR UNSECURED 09/22 3.625	0.010%	80.537%
1652	CHINA UNICOM LT	0.010%	80.547%
1653	TDK CORP	0.010%	80.557%
1654	BROWN + BROWN INC COMMON STOCK USD.1	0.010%	80.567%
1655	SES GLOBAL	0.010%	80.577%
1656	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.010%	80.588%
1657	SEKISUI CHEMICA	0.010%	80.598%
1658	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.010%	80.608%
1659	FINISAR CORPORATION COMMON STOCK USD.001	0.010%	80.618%
1660	WHITBREAD PLC	0.010%	80.628%
1661	BURBERRY GROUP	0.010%	80.638%
1662	GREAT CANADIAN	0.010%	80.649%
1663	DCT INDUSTRIAL TRUST INC REIT USD.01	0.010%	80.659%
1664	SIGNATURE BANK COMMON STOCK USD.01	0.010%	80.669%
1665	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.010%	80.679%
1666	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	80.689%
1667	TECH DATA CORP COMMON STOCK USD.0015	0.010%	80.699%
1668	ORBITAL ATK INC COMMON STOCK USD.01	0.010%	80.710%
1669	ROCKWELL COLLIN	0.010%	80.720%
1670	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.010%	80.730%
1671	AMADEUS IT HLDG	0.010%	80.740%
1672	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.010%	80.750%
1673	KROGER 3.4% 15A	0.010%	80.760%
1674	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	80.770%
1675	NABORS INDUSTRI	0.010%	80.780%
1676	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.010%	80.791%
1677	BONAVISTA ENERG	0.010%	80.801%
1678	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.010%	80.811%
1679	FUBON FINANCIAL	0.010%	80.821%
1680	MONDI PLC	0.010%	80.831%
1681	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.010%	80.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.010%	80.851%
1683	MKS INSTRUMENTS INC COMMON STOCK	0.010%	80.861%
1684	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.010%	80.871%
1685	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.010%	80.881%
1686	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	80.891%
1687	FLUGHAFEN ZUERI	0.010%	80.901%
1688	SANDVIK AB	0.010%	80.911%
1689	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.010%	80.921%
1690	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.010%	80.931%
1691	HOWARD HUGHES CORP/THE COMMON STOCK	0.010%	80.941%
1692	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	80.951%
1693	DOVER CORP SR UNSECURED 11/25 3.15	0.010%	80.961%
1694	PRICELINE GROUP	0.010%	80.971%
1695	KONINKLIJKE DSM	0.010%	80.981%
1696	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.010%	80.991%
1697	SYSCO CORP COMMON STOCK USD1.0	0.010%	81.001%
1698	HANG SENG BANK	0.010%	81.011%
1699	WALGREEN CO COMPANY GUAR 09/22 3.1	0.010%	81.021%
1700	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.010%	81.030%
1701	SUNCORP GROUP	0.010%	81.040%
1702	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.010%	81.050%
1703	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.010%	81.060%
1704	SENSATA TECHNOL	0.010%	81.070%
1705	HALMA	0.010%	81.080%
1706	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.010%	81.090%
1707	SBERBANK OF RUS	0.010%	81.100%
1708	KNIGHT THERAPEU	0.010%	81.110%
1709	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.010%	81.119%
1710	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	81.129%
1711	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.010%	81.139%
1712	EQUIFAX INC	0.010%	81.149%
1713	KIA MOTORS CORP	0.010%	81.159%
1714	EBAY INC 3.45%	0.010%	81.169%
1715	DENSO CORP	0.010%	81.178%
1716	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	81.188%
1717	KIRBY CORP	0.010%	81.198%
1718	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.010%	81.208%
1719	PDC ENERGY INC COMMON STOCK USD.01	0.010%	81.218%
1720	BARD(CR)INC	0.010%	81.227%
1721	GRANITE REAL ES	0.010%	81.237%
1722	SWISSCOM AG	0.010%	81.247%
1723	MIZUHO BANK LTD	0.010%	81.257%
1724	FEDEX CORP SR U	0.010%	81.267%
1725	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.010%	81.276%
1726	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.010%	81.286%
1727	BERKELEY GROUP	0.010%	81.296%
1728	SUMITOMO CORP	0.010%	81.306%
1729	PAINTED PONY PE	0.010%	81.315%
1730	SONOCO PRODUCTS	0.010%	81.325%
1731	VALE SA	0.010%	81.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	AMGEN INC SR UNSECURED 05/25 3.125	0.010%	81.345%
1733	UNI-SELECT INC	0.010%	81.354%
1734	TJX COS INC SR UNSECURED 05/23 2.5	0.010%	81.364%
1735	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.010%	81.374%
1736	SANMINA CORP COMMON STOCK USD.01	0.010%	81.384%
1737	TAUBMAN CENTERS INC REIT USD.01	0.010%	81.393%
1738	RSP PERMIAN INC COMMON STOCK USD.01	0.010%	81.403%
1739	GPO TELEVISA	0.010%	81.413%
1740	CAIXABANK	0.010%	81.422%
1741	ELECTRONIC ARTS	0.010%	81.432%
1742	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.010%	81.442%
1743	CHINA RES BEIJI	0.010%	81.451%
1744	ANALOG DEVICES INC COMMON STOCK USD.167	0.010%	81.461%
1745	HDFC BANK LTD	0.010%	81.471%
1746	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.010%	81.480%
1747	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	81.490%
1748	AMPHENOL CORP	0.010%	81.500%
1749	ROSS STORES INC	0.010%	81.509%
1750	EDISON INTERNATIONAL COMMON STOCK	0.010%	81.519%
1751	INPEX CORPORATI	0.010%	81.529%
1752	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	81.538%
1753	VODAFONE GROUP	0.010%	81.548%
1754	JAPAN TOBACCO I	0.010%	81.558%
1755	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.010%	81.567%
1756	VOLKSWAGEN AG	0.010%	81.577%
1757	GENTING BHD	0.010%	81.586%
1758	FOREST CITY REALTY TRUST A REIT USD.01	0.010%	81.596%
1759	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.010%	81.605%
1760	SESA STERLITE	0.010%	81.615%
1761	VERIZON COMMUNI	0.010%	81.625%
1762	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	81.634%
1763	COHERENT INC	0.010%	81.644%
1764	DST SYST INC DE	0.010%	81.653%
1765	AT+T INC SR UNSECURED 05/25 3.4	0.010%	81.663%
1766	CLOROX CO	0.010%	81.672%
1767	GROWTHPOINT PRO	0.009%	81.682%
1768	MINEBEA CO	0.009%	81.691%
1769	BARRATT DEVEL	0.009%	81.701%
1770	INFINEON TECHNO	0.009%	81.710%
1771	CONSOL ENERGY INC COMMON STOCK USD.01	0.009%	81.720%
1772	WPP PLC SPONSORED ADR ADR	0.009%	81.729%
1773	EAGLE MATERIALS	0.009%	81.739%
1774	NOKIA CORP	0.009%	81.748%
1775	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.009%	81.757%
1776	BARCLAYS AFRICA	0.009%	81.767%
1777	ESSILOR INTERNA	0.009%	81.776%
1778	TRICAN WELL SER	0.009%	81.786%
1779	EAST JAPAN RAIL	0.009%	81.795%
1780	SEMPRA ENERGY COMMON STOCK	0.009%	81.805%
1781	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.009%	81.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	SAPPI	0.009%	81.823%
1783	YES BANK LTD	0.009%	81.833%
1784	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	81.842%
1785	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.009%	81.852%
1786	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.009%	81.861%
1787	MARUBENI CORP	0.009%	81.870%
1788	CABOT CORP	0.009%	81.880%
1789	WPP PLC	0.009%	81.889%
1790	BCO BRADESCO,PR	0.009%	81.899%
1791	MASTEC INC	0.009%	81.908%
1792	WOODWARD INC COMMON STOCK USD.00292	0.009%	81.917%
1793	NITTO DENKO COR	0.009%	81.927%
1794	SOMPO JAPAN NIP	0.009%	81.936%
1795	AGT FOOD AND IN	0.009%	81.945%
1796	CINTAS CORP	0.009%	81.955%
1797	CHINA UNICOM	0.009%	81.964%
1798	HORMEL FOODS CORP COMMON STOCK USD.01465	0.009%	81.973%
1799	HCA HOLDINGS INC COMMON STOCK USD.01	0.009%	81.983%
1800	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	81.992%
1801	ST JAMES PLACE	0.009%	82.001%
1802	ASSOCD BANC-COR	0.009%	82.011%
1803	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	82.020%
1804	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.009%	82.029%
1805	PPL CORPORATION	0.009%	82.039%
1806	FISCHER(GEORG)A	0.009%	82.048%
1807	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.009%	82.057%
1808	ITOCHU CORP	0.009%	82.066%
1809	LIFE STORAGE INC REIT USD.01	0.009%	82.076%
1810	LINCOLN NATIONAL CORP SR UNSECURED 07/19 8.75	0.009%	82.085%
1811	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	82.094%
1812	ASSA ABLOY AB	0.009%	82.103%
1813	JX HOLDINGS INC	0.009%	82.113%
1814	COMPASS GROUP	0.009%	82.122%
1815	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	82.131%
1816	PASON SYSTEMS I	0.009%	82.140%
1817	DIALOG SEMICOND	0.009%	82.149%
1818	XILINX INC	0.009%	82.159%
1819	DREAM OFFICE RE	0.009%	82.168%
1820	ASCENDAS REAL E	0.009%	82.177%
1821	BIG LOTS INC COMMON STOCK USD.01	0.009%	82.186%
1822	APTARGROUP INC COMMON STOCK USD.01	0.009%	82.195%
1823	DYCOM INDUSTRIE	0.009%	82.205%
1824	BT GROUP PLC	0.009%	82.214%
1825	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.009%	82.223%
1826	TCF FINL CORP	0.009%	82.232%
1827	SIGNET JEWELERS	0.009%	82.241%
1828	SURGE ENERGY IN	0.009%	82.250%
1829	GROUP 4 SECURIC	0.009%	82.259%
1830	LIFEPOINT HOSPI	0.009%	82.269%
1831	FAURECIA	0.009%	82.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	TAIHEIYO CEMENT	0.009%	82.287%
1833	TECHNIPFMC PLC	0.009%	82.296%
1834	CUBESMART REIT USD.01	0.009%	82.305%
1835	FISERV INC COMMON STOCK USD.01	0.009%	82.314%
1836	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	82.323%
1837	DTE ENERGY INC	0.009%	82.332%
1838	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.009%	82.341%
1839	LONZA GROUP AG	0.009%	82.350%
1840	INTERTAPE POLYM	0.009%	82.359%
1841	ZOETIS INC COMMON STOCK USD.01	0.009%	82.368%
1842	CYPRESS SEMICON	0.009%	82.377%
1843	WESCO INTERNATI	0.009%	82.386%
1844	MITSUBISHI MATE	0.009%	82.395%
1845	MEDNAX INC	0.009%	82.404%
1846	KROTON EDUCACIO	0.009%	82.413%
1847	EXTENDED STAY AMERICA INC UNIT USD.01	0.009%	82.422%
1848	STELLA JONES IN	0.009%	82.431%
1849	LINCOLN ELEC HL	0.009%	82.440%
1850	JULIUS BAER GRO	0.009%	82.449%
1851	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.009%	82.458%
1852	HELMERICH & PAY	0.009%	82.467%
1853	CANACCORD FINAN	0.009%	82.476%
1854	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01	0.009%	82.485%
1855	TRIMBLE INC COMMON STOCK	0.009%	82.494%
1856	COPA HOLDINGS S	0.009%	82.503%
1857	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.009%	82.512%
1858	BALOISE- HOLDIN	0.009%	82.521%
1859	CREDIT AGRICOLE	0.009%	82.530%
1860	PANDORA A/S	0.009%	82.538%
1861	RICE ENERGY INC COMMON STOCK USD.01	0.009%	82.547%
1862	UNITED URBAN IN	0.009%	82.556%
1863	SAP AG	0.009%	82.565%
1864	TWITTER INC COMMON STOCK USD.000005	0.009%	82.574%
1865	GRAMERCY PROPERTY TRUST REIT USD.01	0.009%	82.583%
1866	INCHCAPE PLC	0.009%	82.592%
1867	CARLISLE COS IN	0.009%	82.601%
1868	L'OREAL	0.009%	82.610%
1869	DAIWA SECURITIE	0.009%	82.619%
1870	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	82.627%
1871	HOLOGIC INC COMMON STOCK USD.01	0.009%	82.636%
1872	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.009%	82.645%
1873	DELUXE CORP	0.009%	82.654%
1874	KINGFISHER PLC	0.009%	82.663%
1875	VWR CORP COMMON STOCK USD.01	0.009%	82.672%
1876	UMPQUA HOLDINGS CORP COMMON STOCK	0.009%	82.681%
1877	REDEFINE PROPER	0.009%	82.690%
1878	SUMITOMO HEAVY	0.009%	82.698%
1879	INTERTEK TESTIN	0.009%	82.707%
1880	MAJOR DRILLING	0.009%	82.716%
1881	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	82.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.009%	82.734%
1883	PETROCHINA CO	0.009%	82.743%
1884	AKBANK TAS	0.009%	82.751%
1885	INCITEC PIVOT	0.009%	82.760%
1886	T&D HOLDINGS IN	0.009%	82.769%
1887	MORNEAU SHEPELL	0.009%	82.778%
1888	SK ENERGY CO LT	0.009%	82.787%
1889	QIAGEN NV	0.009%	82.795%
1890	FIBRA UNO ADMIN	0.009%	82.804%
1891	BRENNTAG AG	0.009%	82.813%
1892	BOSKALIS WESTMN	0.009%	82.822%
1893	BONTERRA ENERGY	0.009%	82.830%
1894	ROYAL GOLD INC	0.009%	82.839%
1895	TERADATA CORP COMMON STOCK USD.01	0.009%	82.848%
1896	VESTAS WIND SYS	0.009%	82.857%
1897	EQUITY COMMONWEALTH REIT USD.01	0.009%	82.865%
1898	YUM BRANDS INC COMMON STOCK	0.009%	82.874%
1899	LEGG MASON INC COMMON STOCK USD.1	0.009%	82.883%
1900	QORVO INC COMMON STOCK USD.0001	0.009%	82.892%
1901	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	82.900%
1902	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	82.909%
1903	BCO DO BRASIL S	0.009%	82.918%
1904	CHIMEI INNOLUX	0.009%	82.926%
1905	PUBLIC SERVICE	0.009%	82.935%
1906	ACKERMANS & VAN	0.009%	82.944%
1907	CATCHER TECHNOL	0.009%	82.952%
1908	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	82.961%
1909	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	82.970%
1910	MATTEL INC COMMON STOCK USD1.0	0.009%	82.978%
1911	CLEAN HARBOR IN	0.009%	82.987%
1912	ISHIKAWAJIMA HA	0.009%	82.995%
1913	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.009%	83.004%
1914	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.009%	83.013%
1915	MITEL NETWORKS	0.009%	83.021%
1916	ADVANCE RESIDEN	0.009%	83.030%
1917	GALAPAGOS NV	0.009%	83.038%
1918	EQUITABLE GROUP	0.009%	83.047%
1919	TRANSOCEAN LTD	0.009%	83.056%
1920	GEBERIT AG-REG	0.009%	83.064%
1921	UBISOFT ENTERTA	0.009%	83.073%
1922	CTBC FINANCIAL	0.009%	83.081%
1923	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.009%	83.090%
1924	RICHELIEU HARDW	0.009%	83.099%
1925	SINGAPORE AIRLI	0.009%	83.107%
1926	WEC ENERGY GROU	0.009%	83.116%
1927	HONG KONG EXCHA	0.009%	83.124%
1928	ASPEN INSURANCE	0.009%	83.133%
1929	CHINA GOLD INTL	0.009%	83.141%
1930	WENDY S CO/THE COMMON STOCK USD.1	0.009%	83.150%
1931	WILLIAMS COS IN	0.009%	83.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	CHURCH & DWIGHT	0.009%	83.167%
1933	HISCOX LTD	0.009%	83.176%
1934	SPIRAX-SARCO EN	0.009%	83.184%
1935	MALLINCKRODT PL	0.009%	83.193%
1936	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.009%	83.201%
1937	LEND LEASE CORP	0.009%	83.210%
1938	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.009%	83.218%
1939	EXPERIAN PLC	0.009%	83.227%
1940	MEGGITT	0.009%	83.235%
1941	NOKIAN RENKAAT	0.008%	83.244%
1942	CITRIX SYSTEMS	0.008%	83.252%
1943	ITT INC COMMON STOCK USD1.0	0.008%	83.261%
1944	KB FINANCIAL GROUP INC ADR ADR	0.008%	83.269%
1945	IBERIABANK CORP	0.008%	83.278%
1946	MEDIOBANCA SPA	0.008%	83.286%
1947	COMMERCIAL METALS CO COMMON STOCK USD.01	0.008%	83.295%
1948	ARTIS REAL ESTA	0.008%	83.303%
1949	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.008%	83.312%
1950	DEUTSCHE TELEKO	0.008%	83.320%
1951	HANKYU CORP	0.008%	83.329%
1952	CYRUSONE INC REIT USD.01	0.008%	83.337%
1953	INDITEX SA	0.008%	83.345%
1954	TEIJIN	0.008%	83.354%
1955	MAXIM INTEGRATE	0.008%	83.362%
1956	ALACER GOLD COR	0.008%	83.371%
1957	FNB CORP COMMON STOCK USD.01	0.008%	83.379%
1958	FERRARI NV	0.008%	83.388%
1959	STERLING BANCORP/DE COMMON STOCK USD.01	0.008%	83.396%
1960	CREDIT ACCEPTAN	0.008%	83.404%
1961	WH GROUP LTD	0.008%	83.413%
1962	CAPSTONE MINING	0.008%	83.421%
1963	CARLSBERG	0.008%	83.430%
1964	INTL CONS AIRLI	0.008%	83.438%
1965	DUPONT FABROS TECHNOLOGY REIT USD.001	0.008%	83.446%
1966	SKECHERS USA INC CL A COMMON STOCK USD.001	0.008%	83.455%
1967	VISTEON CORP COMMON STOCK	0.008%	83.463%
1968	SINGAPORE TELEC	0.008%	83.472%
1969	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.008%	83.480%
1970	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	83.488%
1971	GIVAUDAN	0.008%	83.497%
1972	SBM OFFSHORE NV	0.008%	83.505%
1973	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.008%	83.513%
1974	CARNIVAL PLC	0.008%	83.522%
1975	HANA FINANCIAL	0.008%	83.530%
1976	BOOKER GROUP	0.008%	83.538%
1977	SNYDERS LANCE INC COMMON STOCK USD.833	0.008%	83.547%
1978	WALGREEN BOOTS	0.008%	83.555%
1979	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	83.564%
1980	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.008%	83.572%
1981	AALBERTS INDUST	0.008%	83.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	CNO FINANCIAL	0.008%	83.589%
1983	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.008%	83.597%
1984	JAPAN RETAIL FU	0.008%	83.605%
1985	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.008%	83.613%
1986	KION GROUP AG	0.008%	83.622%
1987	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.008%	83.630%
1988	MICRO FOCUS INT	0.008%	83.638%
1989	CHINA PHARMACEU	0.008%	83.647%
1990	CIRRUS LOGIC IN	0.008%	83.655%
1991	RAGING RIVER EX	0.008%	83.663%
1992	STORE CAPITAL CORP REIT USD.01	0.008%	83.671%
1993	POSCO	0.008%	83.680%
1994	LIXIL GROUP COR	0.008%	83.688%
1995	XYLEM INC COMMON STOCK	0.008%	83.696%
1996	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.008%	83.704%
1997	DS SMITH PLC	0.008%	83.713%
1998	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.008%	83.721%
1999	AMKOR TECHNOLOG	0.008%	83.729%
2000	BARNES GROUP INC COMMON STOCK USD.01	0.008%	83.738%
2001	JSW STEEL LTD	0.008%	83.746%
2002	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.008%	83.754%
2003	HASBRO INC	0.008%	83.762%
2004	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.008%	83.770%
2005	ANSYS INC COMMON STOCK USD.01	0.008%	83.779%
2006	ENAGAS	0.008%	83.787%
2007	HCL TECHNOLOGIE	0.008%	83.795%
2008	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.008%	83.803%
2009	IMI PLC	0.008%	83.811%
2010	COMMERZBANK AG	0.008%	83.820%
2011	COCA COLA HBC A	0.008%	83.828%
2012	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.008%	83.836%
2013	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	83.844%
2014	KAWASAKI HEAVY	0.008%	83.852%
2015	LG&E & KU ENERG	0.008%	83.861%
2016	ASTRA INTERNATI	0.008%	83.869%
2017	BIDVEST GROUP L	0.008%	83.877%
2018	ASANKO GOLD INC	0.008%	83.885%
2019	SEAGATE TECHNOL	0.008%	83.893%
2020	ENSTAR GROUP LT	0.008%	83.901%
2021	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	83.910%
2022	SPECTRIS PLC	0.008%	83.918%
2023	GRACO INC COMMON STOCK USD1.0	0.008%	83.926%
2024	RPC GROUP	0.008%	83.934%
2025	KONICA MINOLTA	0.008%	83.942%
2026	JEAN COUTU GRP	0.008%	83.950%
2027	FREENET AG	0.008%	83.959%
2028	PT UNITED TRACT	0.008%	83.967%
2029	SERVICE CORP IN	0.008%	83.975%
2030	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	83.983%
2031	SILGAN HLDGS	0.008%	83.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	KIRIN HOLDINGS	0.008%	83.999%
2033	RELX NV	0.008%	84.007%
2034	POLARIS INDUSTR	0.008%	84.015%
2035	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	84.024%
2036	DDR CORP REIT USD.1	0.008%	84.032%
2037	NORTH WEST CO.	0.008%	84.040%
2038	TATE & LYLE	0.008%	84.048%
2039	BCO BRADESCO SA	0.008%	84.056%
2040	RHEINMETALL AG	0.008%	84.064%
2041	BELLE INTERNATI	0.008%	84.072%
2042	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.008%	84.080%
2043	ANIXTER INTL IN	0.008%	84.088%
2044	DEUTSCHE WOHNEN	0.008%	84.096%
2045	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.008%	84.104%
2046	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.008%	84.112%
2047	MITSUBISHI MOTO	0.008%	84.120%
2048	LLOYDS BANKING	0.008%	84.128%
2049	LAGARDERE S.C.A	0.008%	84.137%
2050	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.008%	84.145%
2051	TRINSEO SA	0.008%	84.153%
2052	KERRY GROUP PLC	0.008%	84.161%
2053	DERWENT LONDON	0.008%	84.169%
2054	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.008%	84.177%
2055	AXA-UAP	0.008%	84.184%
2056	UMICORE	0.008%	84.192%
2057	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.008%	84.200%
2058	CIGNA CORP	0.008%	84.208%
2059	AEGON N.V.	0.008%	84.216%
2060	ROYAL MAIL PLC-	0.008%	84.224%
2061	ALPS ELECTRIC C	0.008%	84.232%
2062	ITAU UNIBANCO H SPON PRF ADR ADR	0.008%	84.240%
2063	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.008%	84.248%
2064	ALTUS GROUP LTD	0.008%	84.256%
2065	INCYTE PHARMACE	0.008%	84.264%
2066	SCRIPPS NETWORK	0.008%	84.272%
2067	TOKIO MARINE HL	0.008%	84.280%
2068	CATHAY FINANCIA	0.008%	84.288%
2069	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.008%	84.296%
2070	CHRISTIAN HANSE	0.008%	84.304%
2071	GERDAU SA SIDER	0.008%	84.312%
2072	ESSENT GROUP LT	0.008%	84.320%
2073	LOJAS RENNER SA	0.008%	84.328%
2074	ENTEGRIS INC COMMON STOCK USD.01	0.008%	84.336%
2075	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	84.343%
2076	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	84.351%
2077	AUTOZONE INC COMMON STOCK USD.01	0.008%	84.359%
2078	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	84.367%
2079	FMC CORP	0.008%	84.375%
2080	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.008%	84.383%
2081	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	84.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	SUBSEA 7 SA	0.008%	84.399%
2083	STERIS PLC	0.008%	84.406%
2084	TDC A/S	0.008%	84.414%
2085	ENERSYS COMMON STOCK USD.01	0.008%	84.422%
2086	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	84.430%
2087	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	84.438%
2088	BANCORPSOUTH INC COMMON STOCK USD2.5	0.008%	84.446%
2089	DISH NETWORK	0.008%	84.453%
2090	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.008%	84.461%
2091	INDOFOODS SUKSE	0.008%	84.469%
2092	ADVANCED SEMICO	0.008%	84.477%
2093	GPO FIN BANORTE	0.008%	84.485%
2094	SANDERSON FARMS INC COMMON STOCK USD1.0	0.008%	84.492%
2095	GS HOLDINGS COR	0.008%	84.500%
2096	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	84.508%
2097	OAO GAZPROM-SPO	0.008%	84.516%
2098	MILESTONE APART	0.008%	84.524%
2099	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	84.531%
2100	ROWAN COMPANIES	0.008%	84.539%
2101	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.008%	84.547%
2102	TEREX CORP	0.008%	84.555%
2103	ARCELLOR MITTAL	0.008%	84.562%
2104	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	84.570%
2105	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	84.578%
2106	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	84.586%
2107	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	84.593%
2108	SHERWIN WILLIAM	0.008%	84.601%
2109	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	84.609%
2110	INTU PROPERTIES	0.008%	84.617%
2111	CAPITAMALL TRUS	0.008%	84.624%
2112	REXNORD CORP COMMON STOCK USD.01	0.008%	84.632%
2113	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.008%	84.640%
2114	FUJIFILM HLDGS	0.008%	84.647%
2115	PORSCHE AUTOMOB	0.008%	84.655%
2116	RSA INSURANCE G	0.008%	84.663%
2117	IDEX CORP	0.008%	84.671%
2118	NN GROUP NV	0.008%	84.678%
2119	HUHTAMAKI OY	0.008%	84.686%
2120	PARAMOUNT GROUP INC REIT USD.01	0.008%	84.694%
2121	LITHIA MOTORS INC CL A COMMON STOCK	0.008%	84.701%
2122	MITSUBISHI GAS	0.008%	84.709%
2123	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.008%	84.716%
2124	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	84.724%
2125	TRAVIS PERKINS	0.008%	84.732%
2126	FINMECCANICA SP	0.008%	84.739%
2127	CRANE CO	0.008%	84.747%
2128	CLOSE BROS GROU	0.008%	84.755%
2129	BAYTEX ENERGY CORP COMMON STOCK	0.008%	84.762%
2130	SHINHAN FIN GRO	0.008%	84.770%
2131	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	84.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	AXIS BANK	0.008%	84.785%
2133	KELLOGG CO	0.008%	84.793%
2134	BOMBARDIER INC	0.008%	84.801%
2135	ONEOK INC	0.008%	84.808%
2136	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.008%	84.816%
2137	RELX PLC SPON ADR ADR	0.008%	84.823%
2138	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	84.831%
2139	DEUTSCHE BOERSE	0.008%	84.839%
2140	SINCLAIR BROADC	0.008%	84.846%
2141	ORIX CORP	0.008%	84.854%
2142	TRINIDAD DRILLI	0.008%	84.861%
2143	ALERE INC COMMON STOCK USD.001	0.008%	84.869%
2144	PIEDMONT OFFICE	0.008%	84.877%
2145	BID CORP LTD	0.008%	84.884%
2146	THYSSEN KRUPP A	0.008%	84.892%
2147	AIMIA INC	0.008%	84.899%
2148	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	84.907%
2149	KAO CORP	0.008%	84.914%
2150	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	84.922%
2151	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.008%	84.930%
2152	LIBERTY VENTURES SER A TRACKING STK USD.01	0.008%	84.937%
2153	DEN DANSKE BANK	0.008%	84.945%
2154	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	84.952%
2155	GUYANA GOLDFIEL	0.008%	84.960%
2156	EVERCORE PARTNE	0.008%	84.967%
2157	FASTENAL	0.008%	84.975%
2158	WHARF(HLDGS)	0.008%	84.982%
2159	PURE INDUSTRIAL	0.008%	84.990%
2160	BAIDU INC SPON ADR ADR USD.00005	0.008%	84.997%
2161	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	85.005%
2162	PEGATRON CORP	0.008%	85.012%
2163	POSCO	0.007%	85.020%
2164	KESKO	0.007%	85.027%
2165	HELVETIA HOLDIN	0.007%	85.035%
2166	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	85.042%
2167	CHALLENGER FIN	0.007%	85.050%
2168	LAM RESEARCH CO	0.007%	85.057%
2169	ROGERS SUGAR IN	0.007%	85.065%
2170	GALAXY ENTERTAI	0.007%	85.072%
2171	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	85.080%
2172	GN STORE NORD	0.007%	85.087%
2173	MEREDITH CORP	0.007%	85.095%
2174	TATTS GROUP LTD	0.007%	85.102%
2175	OSRAM LICHT AG	0.007%	85.110%
2176	WEX INC COMMON STOCK USD.01	0.007%	85.117%
2177	MEDICAL FACILIT	0.007%	85.124%
2178	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	85.132%
2179	CAMPBELL SOUP C	0.007%	85.139%
2180	DAIKIN INDUSTRI	0.007%	85.147%
2181	AUTOCANADA INC	0.007%	85.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	OLD NATIONAL BANCORP COMMON STOCK	0.007%	85.162%
2183	FRESH DEL MONTE	0.007%	85.169%
2184	SAFRAN SA	0.007%	85.177%
2185	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	85.184%
2186	KENNAMETAL INC COMMON STOCK USD1.25	0.007%	85.191%
2187	COOPER TIRE&RUB	0.007%	85.199%
2188	RAIFFEISEN BANK	0.007%	85.206%
2189	TIMKEN CO	0.007%	85.214%
2190	AXIS CAPITAL HO	0.007%	85.221%
2191	EMPIRE STATE RE	0.007%	85.229%
2192	BOARDWALK REIT	0.007%	85.236%
2193	CNH INDUSTRIAL	0.007%	85.243%
2194	BADGER DAYLIGHT	0.007%	85.251%
2195	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.007%	85.258%
2196	ORIX JREIT INC	0.007%	85.265%
2197	DAINIPPON INK&C	0.007%	85.273%
2198	PICC PROPERTY &	0.007%	85.280%
2199	SUMITOMO MITSUI	0.007%	85.288%
2200	MURPHY USA INC COMMON STOCK	0.007%	85.295%
2201	DAIWAHOUSE RE	0.007%	85.302%
2202	KAPSTONE PAPER	0.007%	85.310%
2203	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	85.317%
2204	SYNGENTA AG ADR ADR	0.007%	85.324%
2205	KB FINANCIAL GR	0.007%	85.332%
2206	GLOBAL PAYMENTS INC COMMON STOCK	0.007%	85.339%
2207	VONOVIA SE	0.007%	85.346%
2208	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	85.354%
2209	WEIR GROUP	0.007%	85.361%
2210	CORELOGIC INC COMMON STOCK USD1.0	0.007%	85.369%
2211	BANK OF THE OZARKS COMMON STOCK USD.01	0.007%	85.376%
2212	NETFLIX INC COMMON STOCK USD.001	0.007%	85.383%
2213	PERKINELMER INC COMMON STOCK USD1.0	0.007%	85.390%
2214	CNPC (HONG KONG	0.007%	85.398%
2215	HYUNDAI ENG & C	0.007%	85.405%
2216	MAPFRE SA	0.007%	85.412%
2217	J + J SNACK FOODS CORP COMMON STOCK	0.007%	85.420%
2218	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	85.427%
2219	ORIGIN ENERGY L	0.007%	85.434%
2220	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.442%
2221	CENTRAL JAPAN R	0.007%	85.449%
2222	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	85.456%
2223	TELE2 AB-B SHS	0.007%	85.463%
2224	PERRIGO CO PLC	0.007%	85.471%
2225	FIRST INDL REAL	0.007%	85.478%
2226	DAIWA HOUSE IND	0.007%	85.485%
2227	MITSUI OSK LINE	0.007%	85.493%
2228	CHINA MERCHANT	0.007%	85.500%
2229	OMNICOM GROUP I	0.007%	85.507%
2230	KLX INC COMMON STOCK USD.01	0.007%	85.514%
2231	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	85.522%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	GEMALTO (PARIS)	0.007%	85.529%
2233	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.007%	85.536%
2234	DARDEN RESTAURA	0.007%	85.543%
2235	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.007%	85.551%
2236	ENI	0.007%	85.558%
2237	CHICO'S FAS INC	0.007%	85.565%
2238	SAIPEM S.P.A.	0.007%	85.572%
2239	JAPAN PRIME REA	0.007%	85.580%
2240	MCCORMICK & CO	0.007%	85.587%
2241	HILLENBRAND INC COMMON STOCK	0.007%	85.594%
2242	TELEFLEX INC COMMON STOCK USD1.0	0.007%	85.601%
2243	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	85.608%
2244	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.007%	85.616%
2245	BHARTI AIRTEL L	0.007%	85.623%
2246	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	85.630%
2247	VOESTALPINE AG	0.007%	85.637%
2248	MITSUI CHEMICAL	0.007%	85.644%
2249	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.652%
2250	FLETCHER BUILDI	0.007%	85.659%
2251	HEINEKEN NV	0.007%	85.666%
2252	ITHACA ENERGY I	0.007%	85.673%
2253	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.007%	85.680%
2254	DRIL QUIP INC	0.007%	85.687%
2255	MSC INDUSTRIAL	0.007%	85.695%
2256	BENDIGO AND ADE	0.007%	85.702%
2257	BBA AVIATION	0.007%	85.709%
2258	SPARK NEW ZEA	0.007%	85.716%
2259	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	85.723%
2260	CEMEX SA	0.007%	85.730%
2261	HUSQVARNA AB -	0.007%	85.738%
2262	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	85.745%
2263	TRUSTMARK CORP COMMON STOCK	0.007%	85.752%
2264	HEALTHSOUTH CORP COMMON STOCK USD.01	0.007%	85.759%
2265	KEPPEL CORP	0.007%	85.766%
2266	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.007%	85.773%
2267	DOMTAR CORP USD	0.007%	85.780%
2268	MICROCHIP TECHN	0.007%	85.788%
2269	LITE-ON TECHNOL	0.007%	85.795%
2270	SYDBANK	0.007%	85.802%
2271	NOVOZYMES A/S	0.007%	85.809%
2272	INMARSAT PLC	0.007%	85.816%
2273	SUNSTONE HOTEL	0.007%	85.823%
2274	PAYCHEX INC	0.007%	85.830%
2275	FONCIERE DES RE	0.007%	85.837%
2276	OJI PAPER CO	0.007%	85.844%
2277	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	85.851%
2278	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.007%	85.859%
2279	BARLOWORLD LTD	0.007%	85.866%
2280	FIRST SOLAR INC	0.007%	85.873%
2281	HRG GROUP INC COMMON STOCK USD.01	0.007%	85.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.887%
2283	WILLIAM HILL PL	0.007%	85.894%
2284	WHEELOCK & COMP	0.007%	85.901%
2285	STAPLES INC	0.007%	85.908%
2286	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	85.915%
2287	MEGA FINANCIAL	0.007%	85.922%
2288	UPL LTD	0.007%	85.929%
2289	NICHIREI CORP	0.007%	85.936%
2290	SEKISUI HOUSE	0.007%	85.943%
2291	ACS, ACTIVIDADE	0.007%	85.950%
2292	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.007%	85.957%
2293	PROXIMUS	0.007%	85.964%
2294	SAMSUNG FIRE &	0.007%	85.971%
2295	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.007%	85.978%
2296	MOODY S CORP COMMON STOCK USD.01	0.007%	85.985%
2297	FORTIVE CORP COMMON STOCK USD.01	0.007%	85.992%
2298	J FRONT RETAILI	0.007%	85.999%
2299	BAYER MOTOREN W	0.007%	86.006%
2300	LAFARGEHOLCIM L	0.007%	86.013%
2301	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.007%	86.020%
2302	SUMCO CORPORATI	0.007%	86.027%
2303	NATIONAL GENERA	0.007%	86.034%
2304	BANK OF QUEENSL	0.007%	86.041%
2305	LUCARA DIANMOND	0.007%	86.047%
2306	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	86.054%
2307	OBAYASHI CORP	0.007%	86.061%
2308	ALEXANDER + BALDWIN INC COMMON STOCK	0.007%	86.068%
2309	HENNES & MAURIT	0.007%	86.075%
2310	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.007%	86.082%
2311	ASHIKAGA HOLDIN	0.007%	86.089%
2312	NU SKIN ENTERPR	0.007%	86.096%
2313	BELDEN INC COMMON STOCK USD.01	0.007%	86.103%
2314	BRANDYWINE REAL	0.007%	86.110%
2315	ENSCO PLC CLASS	0.007%	86.117%
2316	SHAFTESBURY	0.007%	86.123%
2317	BEAZLEY PLC	0.007%	86.130%
2318	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	86.137%
2319	NIPPON YUSEN KK	0.007%	86.144%
2320	CHINA RESOURCES	0.007%	86.151%
2321	APERAM SA	0.007%	86.158%
2322	ABERDEEN TRUST	0.007%	86.165%
2323	CHILDRENS PLACE	0.007%	86.172%
2324	SUNTEC REIT	0.007%	86.178%
2325	UNI-PRESIDENT E	0.007%	86.185%
2326	SHOPRITE HLDGS	0.007%	86.192%
2327	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.007%	86.199%
2328	METSO OYJ	0.007%	86.206%
2329	VISHAY INTERTEC	0.007%	86.213%
2330	CHEUNG KONG PRO	0.007%	86.220%
2331	WATERS CORP	0.007%	86.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	PARK HOTELS + RESORTS INC REIT USD.01	0.007%	86.233%
2333	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.007%	86.240%
2334	ANTOFAGASTA HLD	0.007%	86.247%
2335	HANKOOK TIRE CO	0.007%	86.254%
2336	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	86.261%
2337	SUMITOMO RUBBER	0.007%	86.267%
2338	CANACOL ENERGY	0.007%	86.274%
2339	RALPH LAUREN CORP COMMON STOCK USD.01	0.007%	86.281%
2340	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	86.288%
2341	GALENICA HOLDIN	0.007%	86.295%
2342	CVB FINANCIAL CORP COMMON STOCK	0.007%	86.301%
2343	UNIONE DI BAN.	0.007%	86.308%
2344	CENTAMIN PLC	0.007%	86.315%
2345	COLRUYT SA	0.007%	86.322%
2346	XPERI CORP COMMON STOCK USD.001	0.007%	86.328%
2347	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	86.335%
2348	ATHABASCA OIL C	0.007%	86.342%
2349	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	86.349%
2350	SHOWA DENKO KK	0.007%	86.356%
2351	SVENSKA HANDELS	0.007%	86.362%
2352	SEMICONDUCTOR M	0.007%	86.369%
2353	MOL HUNGARIAN	0.007%	86.376%
2354	DISCOVERY HLDGS	0.007%	86.383%
2355	MERCURY GENERAL	0.007%	86.389%
2356	AMEREN CORP	0.007%	86.396%
2357	CATALENT INC COMMON STOCK USD.01	0.007%	86.403%
2358	VARIAN MEDICAL	0.007%	86.410%
2359	KEMPER CORP COMMON STOCK USD.1	0.007%	86.416%
2360	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	86.423%
2361	EIFFAGE SA	0.007%	86.430%
2362	FLOWSERVE CORP COMMON STOCK USD1.25	0.007%	86.436%
2363	MITSUI FUDOSAN	0.007%	86.443%
2364	CORESITE REALTY CORP REIT USD.01	0.007%	86.450%
2365	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	86.457%
2366	LUKOIL PJSC - A	0.007%	86.463%
2367	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	86.470%
2368	HNI CORP	0.007%	86.477%
2369	ALTIUS MINERALS	0.007%	86.483%
2370	GERRESHEIMER GR	0.007%	86.490%
2371	MERCK KGAA	0.007%	86.497%
2372	AMS AG	0.007%	86.504%
2373	AGF MGMT LTD CL	0.007%	86.510%
2374	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.007%	86.517%
2375	CHRISTIAN DIOR	0.007%	86.524%
2376	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	86.530%
2377	LENOVO GROUP LT	0.007%	86.537%
2378	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	86.544%
2379	CHINA MINSHENG	0.007%	86.550%
2380	DIGITALGLOBE INC COMMON STOCK USD.001	0.007%	86.557%
2381	BT GROUP PLC SPON ADR ADR	0.007%	86.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.007%	86.570%
2383	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.007%	86.577%
2384	TORAY INDS INC	0.007%	86.583%
2385	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.007%	86.590%
2386	SEVERN TRENT	0.007%	86.597%
2387	CONVERGYS CORP COMMON STOCK	0.007%	86.603%
2388	GATX CORP	0.007%	86.610%
2389	STANDARD LIFE P	0.007%	86.616%
2390	MITSUBISHI UJF	0.007%	86.623%
2391	RANDSTAD HOLDIN	0.007%	86.630%
2392	J.C. PENNEY CO INC COMMON STOCK USD.5	0.007%	86.636%
2393	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.007%	86.643%
2394	UBM PLC	0.007%	86.649%
2395	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.007%	86.656%
2396	LONGFOR PROPERT	0.007%	86.663%
2397	KURARAY CO	0.007%	86.669%
2398	FORTUM OYJ	0.007%	86.676%
2399	MEDIASET	0.007%	86.682%
2400	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.007%	86.689%
2401	AAC TECHNOLOGIE	0.007%	86.695%
2402	BAJAJ FINSERV L	0.007%	86.702%
2403	ENERPLUS CORP COMMON STOCK	0.007%	86.709%
2404	HUMANA INC	0.007%	86.715%
2405	TRUWORTHS INTER	0.007%	86.722%
2406	CHINA LIFE INS	0.007%	86.728%
2407	EXTENDICARE INC	0.007%	86.735%
2408	SUNRISE COMMUNC	0.007%	86.741%
2409	THE FOSCHINI GR	0.007%	86.748%
2410	MICHAEL KORS HO	0.007%	86.754%
2411	TRANSALTA RENEW	0.007%	86.761%
2412	ICADE	0.007%	86.767%
2413	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	86.774%
2414	CDW CORP/DE COMMON STOCK USD.01	0.007%	86.780%
2415	NIPPON PROLOGIS	0.007%	86.787%
2416	RLJ LODGING TRUST REIT	0.007%	86.794%
2417	TENNECO AUTOMOT	0.007%	86.800%
2418	ON ASSIGNMENT INC COMMON STOCK USD.01	0.007%	86.807%
2419	ACCOR	0.007%	86.813%
2420	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	86.820%
2421	DAVE & BUSTER'S	0.007%	86.826%
2422	DREAM GLOBAL RE	0.007%	86.833%
2423	AAREAL BANK AG	0.006%	86.839%
2424	AVERY DENNISON	0.006%	86.846%
2425	FURUKAWA ELECTR	0.006%	86.852%
2426	COMPAL ELECTRON	0.006%	86.859%
2427	BANK OF COMMUNI	0.006%	86.865%
2428	SOUTH STATE CORP COMMON STOCK USD2.5	0.006%	86.871%
2429	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.006%	86.878%
2430	DEVRY INC	0.006%	86.884%
2431	SEB SA	0.006%	86.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	86.897%
2433	TIVO CORP COMMON STOCK USD.001	0.006%	86.904%
2434	HYPROP INVESTME	0.006%	86.910%
2435	OWENS + MINOR INC COMMON STOCK USD2.0	0.006%	86.917%
2436	KYOCERA CORP	0.006%	86.923%
2437	NEDCOR LTD ZAR1	0.006%	86.930%
2438	OCEANEERING INT	0.006%	86.936%
2439	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	86.942%
2440	ECN CAPITAL COR	0.006%	86.949%
2441	FEDERATED INVES	0.006%	86.955%
2442	INTERDIGITAL IN	0.006%	86.962%
2443	ENERSIS SA	0.006%	86.968%
2444	TIGER BRANDS	0.006%	86.975%
2445	HIKMA PHARMACEU	0.006%	86.981%
2446	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.006%	86.988%
2447	CABOT OIL & GAS	0.006%	86.994%
2448	ASML HOLDING NV	0.006%	87.000%
2449	OFFICE DEPOT IN	0.006%	87.007%
2450	CHORUS AVIATION	0.006%	87.013%
2451	HANG LUNG PROPE	0.006%	87.020%
2452	ANGLOVAAL INDS	0.006%	87.026%
2453	NIPPON MEAT PAC	0.006%	87.032%
2454	NAVER CORP	0.006%	87.039%
2455	FRESENIUS MEDIC	0.006%	87.045%
2456	SIENNA SENIOR L	0.006%	87.052%
2457	KINGBOARD CHEMI	0.006%	87.058%
2458	TRELLEBORG AB	0.006%	87.064%
2459	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	87.071%
2460	SWIRE PACIFIC	0.006%	87.077%
2461	HECLA MINING CO	0.006%	87.084%
2462	VANTIV INC CL A COMMON STOCK USD.00001	0.006%	87.090%
2463	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.096%
2464	INDIABULLS HOUS	0.006%	87.103%
2465	GREAT PORTLAND	0.006%	87.109%
2466	STUDENT TRANSPORTATION INC COMMON STOCK	0.006%	87.115%
2467	FORMOSA CHEMICA	0.006%	87.122%
2468	PT BANK CENTRAL	0.006%	87.128%
2469	WIENERBERGER AG	0.006%	87.134%
2470	GLP J-REIT	0.006%	87.141%
2471	CHINA INSURANCE	0.006%	87.147%
2472	WORTHINGTON IND	0.006%	87.153%
2473	DEVON ENERGY CORP COMMON STOCK USD.1	0.006%	87.160%
2474	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.006%	87.166%
2475	OMRON CORP	0.006%	87.172%
2476	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	87.179%
2477	KOBE STEEL	0.006%	87.185%
2478	WOOLWORTHS LTD	0.006%	87.191%
2479	CAP GEMINI	0.006%	87.198%
2480	KAWASAKI KISEN	0.006%	87.204%
2481	UBE INDUSTRIES	0.006%	87.210%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	WAJAX CORP	0.006%	87.217%
2483	CRACKER BARREL	0.006%	87.223%
2484	UNIVAR INC COMMON STOCK USD.01	0.006%	87.229%
2485	ARGO GROUP INTE	0.006%	87.236%
2486	SBI HOLDINGS IN	0.006%	87.242%
2487	APACHE CORP COMMON STOCK USD.625	0.006%	87.248%
2488	LI & FUNG LIMIT	0.006%	87.255%
2489	CMS ENERGY CORP	0.006%	87.261%
2490	NGK SPARK PLUG	0.006%	87.267%
2491	SONOVA HOLDING	0.006%	87.273%
2492	ECHOSTAR CORP A COMMON STOCK USD.001	0.006%	87.280%
2493	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.006%	87.286%
2494	IMPERIAL HOLDIN	0.006%	87.292%
2495	SKANSKA AB	0.006%	87.298%
2496	AMER SPORTS OYJ	0.006%	87.305%
2497	LG CORP	0.006%	87.311%
2498	ROYAL BANK OF SCOT SPON ADR ADR	0.006%	87.317%
2499	IDEA CELLULAR L	0.006%	87.323%
2500	PARTNERS GROUP	0.006%	87.330%
2501	CH ROBINSON WOR	0.006%	87.336%
2502	YASKAWA ELEC CO	0.006%	87.342%
2503	BANCO BBPM SPA	0.006%	87.348%
2504	GRAHAM HOLDINGS	0.006%	87.355%
2505	DONGFENG MOTOR	0.006%	87.361%
2506	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	87.367%
2507	AVIGILON CORP C	0.006%	87.373%
2508	FERROVIAL SA	0.006%	87.380%
2509	NEW YORK TIMES	0.006%	87.386%
2510	LG TELECOM LTD	0.006%	87.392%
2511	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.398%
2512	LITTELFUSE INC COMMON STOCK USD.01	0.006%	87.404%
2513	SUEDZUCKER AG	0.006%	87.411%
2514	SKYWEST INC COMMON STOCK	0.006%	87.417%
2515	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.006%	87.423%
2516	JOY GLOBAL INC COMMON STOCK USD1.0	0.006%	87.429%
2517	HYUNDAI STEEL C	0.006%	87.435%
2518	CARDTRONICS PLC	0.006%	87.441%
2519	CREDICORP	0.006%	87.448%
2520	BARRY CALLEBAUT	0.006%	87.454%
2521	RENTOKIL INITIA	0.006%	87.460%
2522	PROVIDENT FINAN	0.006%	87.466%
2523	II VI INC COMMON STOCK	0.006%	87.472%
2524	FRAPORT AG	0.006%	87.478%
2525	MSCI INC	0.006%	87.485%
2526	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	87.491%
2527	GROUP 1 AUTO	0.006%	87.497%
2528	CLP HOLDINGS	0.006%	87.503%
2529	ASTELLAS PHARMA	0.006%	87.509%
2530	DIXONS CARPHONE	0.006%	87.515%
2531	ACADIA REALTY TRUST REIT USD.001	0.006%	87.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	ADIENT PLC	0.006%	87.528%
2533	STOREBRAND ASA	0.006%	87.534%
2534	DOWNER EDI LTD	0.006%	87.540%
2535	ATLAS COPCO AB-	0.006%	87.546%
2536	THK CO	0.006%	87.552%
2537	AMBEV SA	0.006%	87.558%
2538	DEAN FOODS CO COMMON STOCK USD.01	0.006%	87.564%
2539	GREAT WALL AUTO	0.006%	87.570%
2540	FIRST FINANCIAL	0.006%	87.576%
2541	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.006%	87.582%
2542	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	87.589%
2543	HERMAN MILLER I	0.006%	87.595%
2544	Atlantia SpA	0.006%	87.601%
2545	MEXICHEM SAB DE	0.006%	87.607%
2546	SEALED AIR CORP COMMON STOCK USD.1	0.006%	87.613%
2547	ILG INC COMMON STOCK USD.01	0.006%	87.619%
2548	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	87.625%
2549	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.006%	87.631%
2550	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.006%	87.637%
2551	BUNZL PLC	0.006%	87.643%
2552	CRODA INTERNATI	0.006%	87.649%
2553	TULLOW OIL PLC	0.006%	87.655%
2554	COGECO INC COMMON STOCK	0.006%	87.661%
2555	BANNER CORPORATION COMMON STOCK USD.01	0.006%	87.667%
2556	SANTOS LIMITED	0.006%	87.673%
2557	ORION CORP	0.006%	87.679%
2558	FLS INDUSTRIES	0.006%	87.685%
2559	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.691%
2560	WESTERN UNION CO COMMON STOCK USD.01	0.006%	87.697%
2561	GOLD FIELDS LTD SPONS ADR ADR	0.006%	87.703%
2562	EVONIK INDUSTRI	0.006%	87.709%
2563	ACI WORLDWIDE INC COMMON STOCK USD.005	0.006%	87.715%
2564	BCA POP EMILIA	0.006%	87.721%
2565	PLASTIC OMNIUM	0.006%	87.727%
2566	PREMIER GOLD MI	0.006%	87.734%
2567	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	87.740%
2568	NCR CORP	0.006%	87.746%
2569	SUNOPTA INC COMMON STOCK	0.006%	87.751%
2570	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.006%	87.757%
2571	CIENA CORP COMMON STOCK USD.01	0.006%	87.763%
2572	BILLERUD AB	0.006%	87.769%
2573	ITRON INC	0.006%	87.775%
2574	INSURANCE AUSTR	0.006%	87.781%
2575	NOW INC COMMON STOCK USD.01	0.006%	87.787%
2576	JAPAN HOTEL REI	0.006%	87.793%
2577	WANT WANT CHINA	0.006%	87.799%
2578	LOCALIZA RENT A	0.006%	87.805%
2579	TETRA TECH INC COMMON STOCK USD.01	0.006%	87.811%
2580	BUCHER IND-REGD	0.006%	87.817%
2581	ARROW ELECTRONI	0.006%	87.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	TGS NOPEC GEOPH	0.006%	87.829%
2583	LOTTE CHEMICAL	0.006%	87.835%
2584	ALFA SA DE CV	0.006%	87.841%
2585	DKSH HOLDING LT	0.006%	87.847%
2586	INVESTEC PLC	0.006%	87.853%
2587	SKF AB - B SHAR	0.006%	87.859%
2588	STAR ENTERTAINM	0.006%	87.865%
2589	HOWDEN JOINERY	0.006%	87.871%
2590	JM AB	0.006%	87.877%
2591	TABCORP HLDGS L	0.006%	87.883%
2592	MAN STRATEGIC H	0.006%	87.888%
2593	TREVALI MINING	0.006%	87.894%
2594	DENKI KAGAKU KO	0.006%	87.900%
2595	OZ MINERALS LTD	0.006%	87.906%
2596	CARPENTER TECH	0.006%	87.912%
2597	ENDO INTERNATIO	0.006%	87.918%
2598	SINO BIOPHAMACE	0.006%	87.924%
2599	LEGRAND SA	0.006%	87.930%
2600	INTL FLAVORS&FR	0.006%	87.936%
2601	BK OF EAST ASIA	0.006%	87.942%
2602	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.006%	87.948%
2603	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.953%
2604	RESILIENT REIT	0.006%	87.959%
2605	TERNA RETE ELET	0.006%	87.965%
2606	TOKYO ELECTRON	0.006%	87.971%
2607	ACTIVIA PROPERT	0.006%	87.977%
2608	TELENOR AS	0.006%	87.983%
2609	SAMSUNG ELEC-ME	0.006%	87.989%
2610	YOKOGAWA ELECTR	0.006%	87.995%
2611	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.006%	88.000%
2612	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	88.006%
2613	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	88.012%
2614	MUELLER INDS IN	0.006%	88.018%
2615	CENTERPOINT ENE	0.006%	88.024%
2616	ACCIONA SA	0.006%	88.030%
2617	MITSUBISHI ESTA	0.006%	88.036%
2618	TOTAL ENERGY SE	0.006%	88.041%
2619	TULLETT PREBON	0.006%	88.047%
2620	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.053%
2621	AARON S INC COMMON STOCK USD.5	0.006%	88.059%
2622	FUKUOKA FINANCI	0.006%	88.065%
2623	GREENE KING	0.006%	88.071%
2624	ZYNGA INC CL A COMMON STOCK USD.00000625	0.006%	88.076%
2625	UNIPOLSAI SPA	0.006%	88.082%
2626	ASTRAZENECA	0.006%	88.088%
2627	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	88.094%
2628	DCC PLC	0.006%	88.100%
2629	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	88.106%
2630	MUELLER WATER P	0.006%	88.111%
2631	RUMO LOGISTICA	0.006%	88.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	OUTOKUMPU OY	0.006%	88.123%
2633	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	88.129%
2634	INTERMEDIATE CA	0.006%	88.135%
2635	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.006%	88.141%
2636	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	88.146%
2637	PRA GROUP INC COMMON STOCK USD.01	0.006%	88.152%
2638	AIRCASTLE LTD	0.006%	88.158%
2639	RESMED INC	0.006%	88.164%
2640	PTT EXP&PROD-FG	0.006%	88.170%
2641	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	88.175%
2642	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	88.181%
2643	COMPUTER MODELL	0.006%	88.187%
2644	HALYARD HEALTH INC COMMON STOCK USD.01	0.006%	88.193%
2645	WOOD GROUP (JOH	0.006%	88.198%
2646	ARYZTA AG	0.006%	88.204%
2647	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.006%	88.210%
2648	ALSTOM	0.006%	88.216%
2649	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	88.222%
2650	BANK HAPOALIM B	0.006%	88.227%
2651	ESTEE LAUDER CO	0.006%	88.233%
2652	KONE OYJ	0.006%	88.239%
2653	GRUPO AEROPORTU	0.006%	88.245%
2654	ALCOA CORP COMMON STOCK USD.01	0.006%	88.250%
2655	SAP SE SPONSORED ADR ADR	0.006%	88.256%
2656	SEMBCORP INDUST	0.006%	88.262%
2657	SEIKO EPSON COR	0.006%	88.268%
2658	BRADY(WH)	0.006%	88.273%
2659	CHINA STEEL	0.006%	88.279%
2660	CANYON SERVICES	0.006%	88.285%
2661	RED ELECTRICA C	0.006%	88.291%
2662	CARTER S INC COMMON STOCK USD.01	0.006%	88.296%
2663	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.006%	88.302%
2664	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	88.308%
2665	VF CORP	0.006%	88.314%
2666	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.006%	88.319%
2667	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	88.325%
2668	AGGREKO PLC	0.006%	88.331%
2669	BROWN-FORMAN CO	0.006%	88.336%
2670	CEMEX SA	0.006%	88.342%
2671	B+G FOODS INC COMMON STOCK USD.01	0.006%	88.348%
2672	ENERGEN CORP COMMON STOCK USD.01	0.006%	88.354%
2673	FAMILYMART CO	0.006%	88.359%
2674	WABTEC CORP COMMON STOCK USD.01	0.006%	88.365%
2675	PRAIRIESKY ROYA	0.006%	88.371%
2676	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	88.376%
2677	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.006%	88.382%
2678	QUANTA COMPUTER	0.006%	88.388%
2679	TOKYU FUDOSAN H	0.006%	88.393%
2680	HITACHI CONST M	0.006%	88.399%
2681	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.006%	88.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	88.410%
2683	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	88.416%
2684	MONDI LTD	0.006%	88.422%
2685	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.006%	88.427%
2686	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.433%
2687	UGI CORP COMMON STOCK	0.006%	88.439%
2688	PUBLICIS GROUPE	0.006%	88.444%
2689	SHIMAO PROPERTY	0.006%	88.450%
2690	CHINA CITIC BK	0.006%	88.456%
2691	HERSHEY FOODS C	0.006%	88.461%
2692	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.006%	88.467%
2693	BHARAT FORGE LT	0.006%	88.473%
2694	ACUITY BRANDS INC COMMON STOCK USD.01	0.006%	88.478%
2695	AXALTA COATING	0.006%	88.484%
2696	HANG LUNG DEVEL	0.006%	88.489%
2697	MACK CALI REALTY CORP REIT USD.01	0.006%	88.495%
2698	SM ENERGY CO COMMON STOCK USD.01	0.006%	88.501%
2699	SECOM CO	0.006%	88.506%
2700	FANUC	0.006%	88.512%
2701	ELECTROLUX AB-S	0.006%	88.518%
2702	DILLARD DEPT ST	0.006%	88.523%
2703	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	88.529%
2704	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.006%	88.534%
2705	CALFRAC WELL SE	0.006%	88.540%
2706	MASCO CORP	0.006%	88.546%
2707	T GARANTI BANKA	0.006%	88.551%
2708	GRANITE CONST	0.006%	88.557%
2709	HINDALCO INDS	0.006%	88.562%
2710	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.006%	88.568%
2711	SOTHEBY S COMMON STOCK USD.01	0.006%	88.573%
2712	FIVE PRIME THER	0.006%	88.579%
2713	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.006%	88.585%
2714	INTIME RETAIL G	0.006%	88.590%
2715	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	88.596%
2716	WILLIAM DEMANT	0.006%	88.601%
2717	CAPITACOMMERCIA	0.006%	88.607%
2718	PARAMOUNT RESOU	0.006%	88.612%
2719	EXPEDIA INC COMMON STOCK USD.001	0.006%	88.618%
2720	INFOSYS LTD SP ADR ADR	0.006%	88.623%
2721	DAIICHI SANKYO	0.006%	88.629%
2722	ROBERT HALF INT	0.006%	88.634%
2723	NORDSTROM INC COMMON STOCK	0.006%	88.640%
2724	NTN CORPORATION	0.006%	88.646%
2725	ENTERGY CORP	0.006%	88.651%
2726	GOME ELECTRICAL	0.006%	88.657%
2727	CEZ AS	0.006%	88.662%
2728	PRA HEALTH SCIE	0.006%	88.668%
2729	TATA CONSULTANC	0.006%	88.673%
2730	BK MANDIRI	0.006%	88.679%
2731	YUE YUEN INDUST	0.006%	88.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	SAMSUNG SDI CO	0.006%	88.690%
2733	VIASAT INC COMMON STOCK USD.0001	0.006%	88.695%
2734	MSA SAFETY INC COMMON STOCK	0.006%	88.701%
2735	YOKOHAMA RUBBER	0.006%	88.706%
2736	ENGHOUSE SYSTEM	0.005%	88.712%
2737	BARCLAYS PLC	0.005%	88.717%
2738	UBS GROUP	0.005%	88.723%
2739	KGHM POLSKA MIE	0.005%	88.728%
2740	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.734%
2741	RAIA DROGASIL S	0.005%	88.739%
2742	WASHINGTON REIT REIT USD.01	0.005%	88.745%
2743	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	88.750%
2744	PUBLIC BNK-LOCA	0.005%	88.756%
2745	MAXIMUS INC COMMON STOCK	0.005%	88.761%
2746	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.767%
2747	EASTGROUP PROPERTIES INC REIT	0.005%	88.772%
2748	YARA INTERNATIO	0.005%	88.777%
2749	CONTINENTAL GOL	0.005%	88.783%
2750	MMI HOLDINGS LT	0.005%	88.788%
2751	NIPRO CORP	0.005%	88.794%
2752	CONCORDIA FINAN	0.005%	88.799%
2753	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.005%	88.805%
2754	COLONY STARWOOD HOMES REIT USD.01	0.005%	88.810%
2755	ASAHI BREWERIES	0.005%	88.816%
2756	SANDVINE COR-CA	0.005%	88.821%
2757	HANWHA CHEMICAL	0.005%	88.827%
2758	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.005%	88.832%
2759	VALLOUREC SA	0.005%	88.837%
2760	SOJITZ CORP COM	0.005%	88.843%
2761	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.848%
2762	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	88.854%
2763	IG GROUP HLDGS	0.005%	88.859%
2764	CANFOR PULP PRO	0.005%	88.865%
2765	SHINHAN FINANCI	0.005%	88.870%
2766	RBC BEARINGS INC COMMON STOCK USD.01	0.005%	88.875%
2767	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.005%	88.881%
2768	YAMADA DENKI CO	0.005%	88.886%
2769	BRAMBLES LIMITE	0.005%	88.892%
2770	IWG PLC	0.005%	88.897%
2771	ORORA LTD	0.005%	88.903%
2772	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	88.908%
2773	UNIVERSAL CORP	0.005%	88.913%
2774	DAICEL CHEM IND	0.005%	88.919%
2775	LEGGETT + PLATT INC COMMON STOCK USD.01	0.005%	88.924%
2776	BNK FINANCIAL G	0.005%	88.930%
2777	BANKINTER SA	0.005%	88.935%
2778	CROMBIE REAL ES	0.005%	88.940%
2779	TEMENOS GROUP A	0.005%	88.946%
2780	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.005%	88.951%
2781	WARTSILA OYJ AB	0.005%	88.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BERENDSEN PLC	0.005%	88.962%
2783	CREE INC COMMON STOCK USD.00125	0.005%	88.967%
2784	SGS SA-REG COMM	0.005%	88.973%
2785	STILLWATER MINI	0.005%	88.978%
2786	LIFE HEALTHCARE	0.005%	88.983%
2787	RED HAT INC COMMON STOCK USD.0001	0.005%	88.989%
2788	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.005%	88.994%
2789	WATSCO INC COMMON STOCK USD.5	0.005%	88.999%
2790	PADDY POWER PLC	0.005%	89.005%
2791	MITSUI MINING &	0.005%	89.010%
2792	NVR INC COMMON STOCK USD.01	0.005%	89.015%
2793	MALAYAN BKG BHD	0.005%	89.021%
2794	COSCO PACIFIC	0.005%	89.026%
2795	HORIZON PHARMA	0.005%	89.031%
2796	JBS SA	0.005%	89.037%
2797	BEIJING ENTERPR	0.005%	89.042%
2798	IMPALA PLATINUM	0.005%	89.047%
2799	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	89.053%
2800	MDU RES GROUP I	0.005%	89.058%
2801	SHERRITT INTERN	0.005%	89.063%
2802	NELNET INC CL A COMMON STOCK USD.01	0.005%	89.069%
2803	SUZUKEN CO LTD	0.005%	89.074%
2804	ELECTROCOMPONEN	0.005%	89.079%
2805	NOK CORP	0.005%	89.084%
2806	KNOWLES CORP COMMON STOCK USD.01	0.005%	89.090%
2807	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	89.095%
2808	TECH MAHINDRA L	0.005%	89.100%
2809	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.005%	89.106%
2810	ALLEGIANT TRAVE	0.005%	89.111%
2811	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	89.116%
2812	E.SUN FINANCIAL	0.005%	89.122%
2813	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.005%	89.127%
2814	58.COM INC ADR ADR	0.005%	89.132%
2815	RENASANT CORP COMMON STOCK USD5.0	0.005%	89.137%
2816	OC OERLIKON COR	0.005%	89.143%
2817	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	89.148%
2818	SUMITOMO METAL	0.005%	89.153%
2819	EUTELSAT COMMUN	0.005%	89.159%
2820	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.164%
2821	SOUTH32 LTD	0.005%	89.169%
2822	AGEAS	0.005%	89.174%
2823	LG CABLE &MCHY	0.005%	89.180%
2824	FBL FINANCIAL G	0.005%	89.185%
2825	ENDESA S.A.	0.005%	89.190%
2826	ROTORK PLC	0.005%	89.195%
2827	CASINO GUICH-PE	0.005%	89.201%
2828	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.005%	89.206%
2829	FILA KOREA LTD	0.005%	89.211%
2830	CATHAY PACIFIC	0.005%	89.216%
2831	MCDERMOTT INTL	0.005%	89.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.005%	89.227%
2833	FUJIKURA	0.005%	89.232%
2834	NINE DRAGONS PA	0.005%	89.237%
2835	ERICSSON (LM) TEL SP ADR ADR	0.005%	89.242%
2836	LEG IMMOBILIEN	0.005%	89.248%
2837	GLOBUS MEDICAL	0.005%	89.253%
2838	TOWNE BANK COMMON STOCK USD1.667	0.005%	89.258%
2839	AURUBIS AG	0.005%	89.263%
2840	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	89.268%
2841	PLEXUS CORP COMMON STOCK USD.01	0.005%	89.274%
2842	BRILLIANCE CHIN	0.005%	89.279%
2843	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.284%
2844	ASML HOLDING NV	0.005%	89.289%
2845	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.005%	89.294%
2846	VECTREN CORP COMMON STOCK	0.005%	89.300%
2847	KBR INC COMMON STOCK USD.001	0.005%	89.305%
2848	NORTHVIEW APART	0.005%	89.310%
2849	NATIONAL EXPRES	0.005%	89.315%
2850	CAPITALAND	0.005%	89.320%
2851	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	89.326%
2852	EBARA CORP	0.005%	89.331%
2853	VOPAK (KON)	0.005%	89.336%
2854	MATSON INC COMMON STOCK	0.005%	89.341%
2855	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.346%
2856	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	89.351%
2857	CERNER CORP	0.005%	89.357%
2858	ULVAC INC.	0.005%	89.362%
2859	LOOMIS AB	0.005%	89.367%
2860	AMCOR LIMITED	0.005%	89.372%
2861	COPART INC	0.005%	89.377%
2862	Dongbu Insuranc	0.005%	89.383%
2863	SALESFORCE.COM	0.005%	89.388%
2864	HELEN OF TROY C	0.005%	89.393%
2865	BQE CANT VAUDOI	0.005%	89.398%
2866	TOYODA GOSEI	0.005%	89.403%
2867	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.005%	89.408%
2868	HITACHI METALS	0.005%	89.414%
2869	ARISTOCRAT LEIS	0.005%	89.419%
2870	INDUSTRIAL BANK	0.005%	89.424%
2871	HAYS	0.005%	89.429%
2872	SMITH AND NEPHE	0.005%	89.434%
2873	BANK OF IRELAND	0.005%	89.439%
2874	TAKASHIMAYA CO	0.005%	89.444%
2875	UNIPER SE	0.005%	89.450%
2876	EQT CORPORATION	0.005%	89.455%
2877	CHINA COMMUNICA	0.005%	89.460%
2878	ADARO ENERGY TB	0.005%	89.465%
2879	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	89.470%
2880	ILLUMINA INC	0.005%	89.475%
2881	LANCASTER COLON	0.005%	89.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	HUGO BOSS AG	0.005%	89.485%
2883	DOWA HOLDING CO	0.005%	89.491%
2884	SUMITOMO RLTY&D	0.005%	89.496%
2885	CREDIT SAISON C	0.005%	89.501%
2886	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	89.506%
2887	MINTH GROUP LTD	0.005%	89.511%
2888	HENDERSON LAND	0.005%	89.516%
2889	BIO TECHNE CORP COMMON STOCK USD.01	0.005%	89.521%
2890	THALES SA	0.005%	89.526%
2891	HOYA CORP	0.005%	89.531%
2892	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	89.536%
2893	PHOENIX GROUP H	0.005%	89.541%
2894	TATA MOTORS LTD	0.005%	89.546%
2895	TRANSURBAN GROU	0.005%	89.551%
2896	CHONGQING RURAL	0.005%	89.557%
2897	NETGEAR INC COMMON STOCK USD.001	0.005%	89.562%
2898	SYMRISE AG	0.005%	89.567%
2899	PEARSON	0.005%	89.572%
2900	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	89.577%
2901	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.582%
2902	AURIZON HOLDING	0.005%	89.587%
2903	EMPRESAS COPEC	0.005%	89.592%
2904	CARE CAPITAL PROPERTIES INC REIT USD.01	0.005%	89.597%
2905	CAIRN ENERGY PL	0.005%	89.602%
2906	CORE LABORATORI	0.005%	89.607%
2907	FERROGLOBE PLC	0.005%	89.612%
2908	LCI INDUSTRIES COMMON STOCK USD.01	0.005%	89.617%
2909	ISETAN MITSUKOS	0.005%	89.622%
2910	BRITISH SKY BRO	0.005%	89.627%
2911	CHEMED CORP COMMON STOCK USD1.0	0.005%	89.632%
2912	CHIPOTLE MEXICA	0.005%	89.637%
2913	JAMES HARDIE IN	0.005%	89.642%
2914	VAIL RESORTS	0.005%	89.647%
2915	ORPEA	0.005%	89.652%
2916	WPG HOLDINGS	0.005%	89.657%
2917	SHARP CORP	0.005%	89.662%
2918	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.667%
2919	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	89.672%
2920	WESBANCO INC COMMON STOCK USD2.0833	0.005%	89.677%
2921	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.005%	89.682%
2922	GREIF INC CL A COMMON STOCK	0.005%	89.687%
2923	DENTSU INC.	0.005%	89.692%
2924	GAMESA CORP TEC	0.005%	89.697%
2925	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	89.702%
2926	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.005%	89.707%
2927	DAI NIPPON PRIN	0.005%	89.712%
2928	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.717%
2929	PEAB AB	0.005%	89.722%
2930	FRONTIER REIT	0.005%	89.727%
2931	FUJI ELECTRIC C	0.005%	89.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	89.736%
2933	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.741%
2934	AMER NATL INS	0.005%	89.746%
2935	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	89.751%
2936	KYOCERA CORP SPONS ADR ADR	0.005%	89.756%
2937	CALSONIC KANSEI	0.005%	89.761%
2938	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.766%
2939	LOJAS AMERICANA	0.005%	89.771%
2940	SEMTECH CORP	0.005%	89.776%
2941	COFINIMMO	0.005%	89.781%
2942	SCANA CORP COMMON STOCK	0.005%	89.786%
2943	CHINA RESOURCES	0.005%	89.791%
2944	PRYSMIAN SPA CO	0.005%	89.796%
2945	HERBALIFE LTD COMMON STOCK USD.002	0.005%	89.801%
2946	AJINOMOTO CO IN	0.005%	89.806%
2947	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	89.810%
2948	KASIKORNBANK PL	0.005%	89.815%
2949	HANWHA CORP	0.005%	89.820%
2950	MORNINGSTAR INC COMMON STOCK	0.005%	89.825%
2951	ALUMINA LTD	0.005%	89.830%
2952	N B T BANCORP INC COMMON STOCK USD.01	0.005%	89.835%
2953	MORI HILLS REIT	0.005%	89.840%
2954	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.845%
2955	TOPPAN PRINTING	0.005%	89.850%
2956	MBIA INC	0.005%	89.855%
2957	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	89.859%
2958	POU CHEN	0.005%	89.864%
2959	NOVO NORDISK A/S SPONS ADR ADR	0.005%	89.869%
2960	BRP INC/CA- SUB	0.005%	89.874%
2961	SEABOARD CORP COMMON STOCK USD1.0	0.005%	89.879%
2962	WEATHERFORD INT	0.005%	89.884%
2963	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	89.889%
2964	WGL HOLDINGS INC COMMON STOCK	0.005%	89.893%
2965	TAIWAN CEMENT	0.005%	89.898%
2966	WYNN RESORTS LTD COMMON STOCK USD.01	0.005%	89.903%
2967	HENGAN INTL	0.005%	89.908%
2968	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	89.913%
2969	CEMBRA MONEY BA	0.005%	89.918%
2970	STAMPS.COM INC COMMON STOCK USD.001	0.005%	89.923%
2971	PGE POLSKA GRUP	0.005%	89.927%
2972	RICHMONT MINES	0.005%	89.932%
2973	CARGOTEC CORP-B	0.005%	89.937%
2974	SASOL	0.005%	89.942%
2975	SAPPORO BREWERI	0.005%	89.947%
2976	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.005%	89.952%
2977	ASUSTEK COMPUTE	0.005%	89.956%
2978	EDENRED	0.005%	89.961%
2979	MARUTI SUZUKI	0.005%	89.966%
2980	AGL ENERGY LTD	0.005%	89.971%
2981	BLOCK(H&R)INC	0.005%	89.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	BODYCOTE PLC	0.005%	89.981%
2983	DAINIPPON SCREE	0.005%	89.985%
2984	CAMBREX CORP COMMON STOCK USD.1	0.005%	89.990%
2985	MILLICOM INTL C	0.005%	89.995%
2986	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	90.000%
2987	ROHM CO	0.005%	90.005%
2988	ACXIOM CORP COMMON STOCK USD.1	0.005%	90.010%
2989	GLUSKIN SHEFF &	0.005%	90.014%
2990	OIL SEARCH LTD	0.005%	90.019%
2991	DUET GROUP	0.005%	90.024%
2992	MERLIN ENTERTAI	0.005%	90.029%
2993	HOPEWELL HLDGS	0.005%	90.034%
2994	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	90.038%
2995	HIROSHIMA BANK	0.005%	90.043%
2996	MASONITE INTERNATIONAL CORP COMMON STOCK	0.005%	90.048%
2997	FIRSTGROUP	0.005%	90.053%
2998	TELETECH HOLDIN	0.005%	90.058%
2999	JAPAN LOGISTICS	0.005%	90.062%
3000	L BRANDS INC COMMON STOCK USD.5	0.005%	90.067%
3001	TERANGA GOLD CO	0.005%	90.072%
3002	SUN PHARMACEUTI	0.005%	90.077%
3003	KERING	0.005%	90.081%
3004	ELECTRONICS	0.005%	90.086%
3005	TIME INC COMMON STOCK USD.01	0.005%	90.091%
3006	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	90.096%
3007	NORSK HYDRO AS	0.005%	90.101%
3008	SHIN KONG FINL	0.005%	90.105%
3009	PROSIEBENSAT.1	0.005%	90.110%
3010	STEPAN CO COMMON STOCK USD1.0	0.005%	90.115%
3011	VERINT SYSTEMS	0.005%	90.120%
3012	LEONS FURNITURE	0.005%	90.124%
3013	MEDIASET ESPANA	0.005%	90.129%
3014	NKT HOLDING A/S	0.005%	90.134%
3015	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	90.139%
3016	BUZZI UNICEM SP	0.005%	90.143%
3017	LIC HOUSING FIN	0.005%	90.148%
3018	TOKYO TATEMONO	0.005%	90.153%
3019	NIPPON PAPER IN	0.005%	90.158%
3020	SCRIPPS(EW)CO(N	0.005%	90.162%
3021	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.167%
3022	YAMATO HOLDINGS	0.005%	90.172%
3023	MORI SEIKI CO	0.005%	90.176%
3024	KOSMOS ENERGY L	0.005%	90.181%
3025	SPROTT INC COMM	0.005%	90.186%
3026	F5 NETWORKS INC COMMON STOCK	0.005%	90.191%
3027	PRICESMART INC	0.005%	90.195%
3028	PERNOD-RICARD	0.005%	90.200%
3029	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	90.205%
3030	WAL-MART DE MEX	0.005%	90.209%
3031	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	90.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	GREENCORE GROUP	0.005%	90.219%
3033	DIEBOLD INC	0.005%	90.224%
3034	AMMB HOLDINGS B	0.005%	90.228%
3035	POWER ASSETS HO	0.005%	90.233%
3036	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	90.238%
3037	VEOLIA ENVIRONM	0.005%	90.242%
3038	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	90.247%
3039	LANDSTAR SYSTEM	0.005%	90.252%
3040	CHINA CINDA ASS	0.005%	90.257%
3041	KYUSHU FINANCIA	0.005%	90.261%
3042	TAISHIN FINANCI	0.005%	90.266%
3043	HASEKO CORP	0.005%	90.271%
3044	WORLEYPARSONS	0.005%	90.275%
3045	HK & CHINA GAS	0.005%	90.280%
3046	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	0.005%	90.285%
3047	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.005%	90.289%
3048	SERVICEMASTER G	0.005%	90.294%
3049	AZZ INC COMMON STOCK USD1.0	0.005%	90.299%
3050	TELKOM GROUP LT	0.005%	90.303%
3051	BALCHEM CORP COMMON STOCK USD.0667	0.005%	90.308%
3052	BUFFALO WILD WINGS INC COMMON STOCK	0.005%	90.313%
3053	FOSUN INTERNATI	0.005%	90.317%
3054	HITACHI CHEMICA	0.005%	90.322%
3055	SIMS GROUP LTD	0.005%	90.327%
3056	GCL-POLY ENERGY	0.005%	90.331%
3057	FIRSTCASH INC COMMON STOCK USD.01	0.005%	90.336%
3058	STATOIL ASA SPON ADR ADR	0.005%	90.341%
3059	SAAB AB	0.005%	90.345%
3060	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	90.350%
3061	UNIPOL GRUPPO F	0.005%	90.355%
3062	SCHOLASTIC CORP	0.005%	90.359%
3063	ISS A/S	0.005%	90.364%
3064	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.005%	90.369%
3065	HENDERSON GROUP	0.005%	90.373%
3066	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	90.378%
3067	KULICKE&SOFFA I	0.005%	90.383%
3068	CSR LIMITED	0.005%	90.387%
3069	Rural Electrifi	0.005%	90.392%
3070	BK OF KYOTO	0.005%	90.397%
3071	CITIZEN WATCH C	0.005%	90.401%
3072	SINOPAC HLDG	0.005%	90.406%
3073	SEEK LTD.	0.005%	90.411%
3074	TRILOGY ENERGY	0.005%	90.415%
3075	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	90.420%
3076	YAMAGUCHI FINAN	0.005%	90.425%
3077	STERICYCLE INC COMMON STOCK USD.01	0.005%	90.429%
3078	WACKER CHEMIE A	0.005%	90.434%
3079	GUNMA BANK	0.005%	90.438%
3080	CHINA EVERBRIGH	0.005%	90.443%
3081	METCASH LTD	0.005%	90.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	ENDURANCE SPECI	0.005%	90.452%
3083	VALENER INC	0.005%	90.457%
3084	COBHAM PLC	0.005%	90.462%
3085	BNC BANCORP COMMON STOCK	0.005%	90.466%
3086	HIGH LINER FOOD	0.005%	90.471%
3087	PLAYTECH	0.005%	90.475%
3088	SHUTTERFLY INC	0.005%	90.480%
3089	WEIS MARKETS IN	0.005%	90.485%
3090	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	90.489%
3091	SUZANO PAPEL E	0.005%	90.494%
3092	HYUNDAI MARINE&	0.005%	90.499%
3093	A.P. MOLLER-MAE	0.005%	90.503%
3094	METHODE ELEC IN	0.005%	90.508%
3095	JUST ENERGY GROUP INC COMMON STOCK	0.005%	90.512%
3096	IBIDEN CO	0.005%	90.517%
3097	AVX CORP COMMON STOCK USD.01	0.005%	90.522%
3098	SEI INVESTMENT	0.005%	90.526%
3099	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.005%	90.531%
3100	MAPLETREE COMME	0.005%	90.535%
3101	HYOSUNG CORP	0.005%	90.540%
3102	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.005%	90.545%
3103	AIR WATER INC.	0.005%	90.549%
3104	EXELIXIS INC	0.005%	90.554%
3105	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	90.558%
3106	GILDEMEISTER AG	0.005%	90.563%
3107	DAITO TRUST CON	0.005%	90.568%
3108	KENEDIX REALTY	0.005%	90.572%
3109	INGENICO	0.005%	90.577%
3110	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	90.581%
3111	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	90.586%
3112	JUPITER PLC	0.005%	90.590%
3113	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.005%	90.595%
3114	COMFORT SYSTEMS	0.005%	90.600%
3115	OSI SYSTEMS INC	0.005%	90.604%
3116	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	90.609%
3117	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	90.613%
3118	WISTRON CORP	0.005%	90.618%
3119	GLANBIA PLC	0.005%	90.622%
3120	BASF SE SPON ADR ADR	0.005%	90.627%
3121	HACHIJUNI BANK	0.005%	90.631%
3122	CAPITEC BANK HL	0.005%	90.636%
3123	SYNERGY RESOURCES CORP COMMON STOCK USD.001	0.005%	90.641%
3124	INVESTA OFFICE	0.005%	90.645%
3125	LEONI AG	0.005%	90.650%
3126	FAST RETAILING	0.005%	90.654%
3127	ARGONAUT GOLD I	0.005%	90.659%
3128	SELECT INCOME REIT REIT USD.01	0.005%	90.663%
3129	PEBBLEBROOK HOT	0.005%	90.668%
3130	STATE BK OF IND	0.005%	90.672%
3131	CHICAGO BRIDGE	0.005%	90.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	SUL AMERICA SA	0.005%	90.681%
3133	MTY FOOD GROUP	0.005%	90.686%
3134	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.005%	90.691%
3135	ELEMENTIS (1998	0.005%	90.695%
3136	YTL CORP	0.005%	90.700%
3137	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	90.704%
3138	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	90.709%
3139	ATMOS ENERGY CO	0.005%	90.713%
3140	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	90.718%
3141	SUMITOMO OSAKA	0.005%	90.722%
3142	COCA-COLA WEST	0.005%	90.727%
3143	TOYOTA INDUSTRI	0.005%	90.731%
3144	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	90.736%
3145	GETINGE AB, B S	0.005%	90.740%
3146	ABB LTD SPON ADR ADR	0.005%	90.745%
3147	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	90.749%
3148	GARTNER GROUP I	0.005%	90.754%
3149	BLACKPEARL RESO	0.005%	90.758%
3150	ZEON CO	0.005%	90.763%
3151	ABERTIS INFRAES	0.004%	90.767%
3152	NOMURA REAL EST	0.004%	90.772%
3153	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	90.776%
3154	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.004%	90.781%
3155	CLEANAWAY WASTE	0.004%	90.785%
3156	IDACORP INC COMMON STOCK	0.004%	90.790%
3157	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	90.794%
3158	MAHINDRA &MAHIN	0.004%	90.799%
3159	DINEQUITY INC	0.004%	90.803%
3160	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	90.808%
3161	MO OCH DOMSJO A	0.004%	90.812%
3162	GEMALTO NV	0.004%	90.817%
3163	SECURITAS	0.004%	90.821%
3164	CHIBA BANK	0.004%	90.825%
3165	TOPBUILD CORP COMMON STOCK	0.004%	90.830%
3166	NIPPON KAYAKU C	0.004%	90.834%
3167	ANTA SPORTS PRO	0.004%	90.839%
3168	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.004%	90.843%
3169	KLOECKNER & CO	0.004%	90.848%
3170	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.004%	90.852%
3171	GS YUASA CORP	0.004%	90.857%
3172	NEX GROUP PLC	0.004%	90.861%
3173	ULTRAPAR PARTIC	0.004%	90.865%
3174	AIR METHODS CORP COMMON STOCK USD.06	0.004%	90.870%
3175	WALKER + DUNLOP INC COMMON STOCK	0.004%	90.874%
3176	KILLAM APART RE	0.004%	90.879%
3177	ROYAL UNIBREW A	0.004%	90.883%
3178	EMBRAER SA SPON ADR ADR	0.004%	90.888%
3179	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.004%	90.892%
3180	PAYSAFE GROUP P	0.004%	90.896%
3181	FACTSET RESEARC	0.004%	90.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	SCHRODERS PLC	0.004%	90.905%
3183	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.004%	90.910%
3184	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	90.914%
3185	PKO BANK POLSKI	0.004%	90.919%
3186	UNIT CORP	0.004%	90.923%
3187	LULULEMON	0.004%	90.927%
3188	CONDUENT INC COMMON STOCK USD.01	0.004%	90.932%
3189	QINETIQ GROUP P	0.004%	90.936%
3190	ITV PLC	0.004%	90.941%
3191	CSRA INC COMMON STOCK USD.001	0.004%	90.945%
3192	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.949%
3193	KAZAKHMYS PLC	0.004%	90.954%
3194	MTR CORP	0.004%	90.958%
3195	NORDSON CORP COMMON STOCK	0.004%	90.963%
3196	Denison Mines C	0.004%	90.967%
3197	JSR CORPORATION	0.004%	90.971%
3198	NEWMARKET CORP COMMON STOCK	0.004%	90.976%
3199	DSW INC CLASS A COMMON STOCK	0.004%	90.980%
3200	LARSEN & TOUBRO	0.004%	90.984%
3201	BRF SA ADR ADR	0.004%	90.989%
3202	CBOE HOLDINGS INC COMMON STOCK	0.004%	90.993%
3203	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.004%	90.998%
3204	NTT DOCOMO INC SPON ADR ADR	0.004%	91.002%
3205	RLI CORP COMMON STOCK USD1.0	0.004%	91.006%
3206	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.004%	91.011%
3207	YUANTA FINL HOL	0.004%	91.015%
3208	PIZZA PIZZA ROY	0.004%	91.019%
3209	BANCOLOMBIA SA	0.004%	91.024%
3210	BRAIT SA	0.004%	91.028%
3211	SANWA SHUTTER C	0.004%	91.033%
3212	TAISEI CORP	0.004%	91.037%
3213	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	91.041%
3214	BANRISUL	0.004%	91.046%
3215	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.050%
3216	NIPPON ELEC GLA	0.004%	91.054%
3217	BIRD CONSTRUCTI	0.004%	91.059%
3218	KANEKA CORP	0.004%	91.063%
3219	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	91.067%
3220	AMERIS BANCORP COMMON STOCK USD1.0	0.004%	91.072%
3221	CHAILEASE HOLDI	0.004%	91.076%
3222	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	91.080%
3223	BRUKER CORP COMMON STOCK USD.01	0.004%	91.084%
3224	NIDEC CORPORATI	0.004%	91.089%
3225	SPX FLOW INC COMMON STOCK USD.01	0.004%	91.093%
3226	HUANENG RENEWAB	0.004%	91.097%
3227	KURITA WATER IN	0.004%	91.102%
3228	GENPACT LIMITED	0.004%	91.106%
3229	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	91.110%
3230	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.004%	91.115%
3231	POOL CORP COMMON STOCK USD.001	0.004%	91.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	NIBE INDUSTRIER	0.004%	91.123%
3233	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	91.128%
3234	LTC PROPERTIES	0.004%	91.132%
3235	AES CORP COMMON STOCK USD.01	0.004%	91.136%
3236	HARVEY NORMAN H	0.004%	91.141%
3237	STAG INDUSTRIAL INC REIT USD.01	0.004%	91.145%
3238	LOGITECH INTERN	0.004%	91.149%
3239	NIPPON TELEGRAPH + TELE ADR ADR	0.004%	91.153%
3240	DA OFFICE INV C	0.004%	91.158%
3241	GRUPA LOTOS S.A	0.004%	91.162%
3242	IT HOLDINGS COR	0.004%	91.166%
3243	JUNGHEINRICH -	0.004%	91.171%
3244	SANKYU INC	0.004%	91.175%
3245	PARK NATIONAL CORP COMMON STOCK	0.004%	91.179%
3246	LG HOUSEHOLD HE	0.004%	91.183%
3247	GRIFOLS SA	0.004%	91.188%
3248	LARGAN PRECISIO	0.004%	91.192%
3249	CHINA MEDICAL S	0.004%	91.196%
3250	TRYGVESTA AS	0.004%	91.200%
3251	SINOPHARM GROUP	0.004%	91.205%
3252	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.004%	91.209%
3253	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.004%	91.213%
3254	SULZER AG	0.004%	91.218%
3255	ANSELL LTD	0.004%	91.222%
3256	ALLIANT ENERGY	0.004%	91.226%
3257	ELECTR DE FRANC	0.004%	91.230%
3258	BEKAERT SA	0.004%	91.235%
3259	CHEMOURS CO/THE COMMON STOCK	0.004%	91.239%
3260	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.004%	91.243%
3261	RUBIS	0.004%	91.247%
3262	WADDELL & REED	0.004%	91.252%
3263	HITACHI CAPITAL	0.004%	91.256%
3264	QISDA CORP	0.004%	91.260%
3265	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	91.264%
3266	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.269%
3267	OWENS-ILLINOIS	0.004%	91.273%
3268	PETROFAC LTD	0.004%	91.277%
3269	EUROCOMMERCIAL	0.004%	91.281%
3270	NETWORK HEALTHC	0.004%	91.286%
3271	DAILY MAIL&GEN	0.004%	91.290%
3272	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.294%
3273	JSE LTD	0.004%	91.298%
3274	CHUGOKU BANK	0.004%	91.302%
3275	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.004%	91.307%
3276	NABTESCO CORP	0.004%	91.311%
3277	AGILE PROPERTY	0.004%	91.315%
3278	HOMESERVE PLC	0.004%	91.319%
3279	MOBILE MINI INC COMMON STOCK USD.01	0.004%	91.324%
3280	SNAM SPA	0.004%	91.328%
3281	PENNON GROUP	0.004%	91.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	77TH BANK	0.004%	91.336%
3283	VALIANT HOLDING	0.004%	91.340%
3284	ALTICE NV CLAS	0.004%	91.345%
3285	CJ CHEILJEDANG	0.004%	91.349%
3286	ADELAIDE BRIGHT	0.004%	91.353%
3287	SUNAC CHINA HLD	0.004%	91.357%
3288	KBC GROEP NV	0.004%	91.361%
3289	SONIC HEALTHCAR	0.004%	91.366%
3290	INNOSPEC INC COMMON STOCK USD.01	0.004%	91.370%
3291	A P MOLLER - MA	0.004%	91.374%
3292	PETROBRAS ADR-C	0.004%	91.378%
3293	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.382%
3294	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	91.387%
3295	CORE-MARK HLDG	0.004%	91.391%
3296	IJM CORP BERHAD	0.004%	91.395%
3297	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	91.399%
3298	HARSCO CORP	0.004%	91.403%
3299	MONSTER BEVERAGE CORP COMMON STOCK	0.004%	91.407%
3300	TALANX AG	0.004%	91.412%
3301	OTP BANK PLC	0.004%	91.416%
3302	TURKIYE HALK	0.004%	91.420%
3303	NWS HOLDINGS LT	0.004%	91.424%
3304	TIETO CORP OYJ	0.004%	91.428%
3305	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	91.432%
3306	CENCOSUD SA	0.004%	91.437%
3307	DUNDEE PRECIOUS	0.004%	91.441%
3308	HUTCHISON PORT	0.004%	91.445%
3309	RIGHTMOVE GROUP	0.004%	91.449%
3310	SIMCORP A/S	0.004%	91.453%
3311	FERRO CORP	0.004%	91.457%
3312	SIDERURGICA NAC	0.004%	91.461%
3313	CRH (DUBLIN)	0.004%	91.466%
3314	GUANGZHOU R&F P	0.004%	91.470%
3315	VENTURE CORP	0.004%	91.474%
3316	WABASH NATIONAL	0.004%	91.478%
3317	VICTREX PLC	0.004%	91.482%
3318	PEOPLE'S INSURA	0.004%	91.486%
3319	IXIA COMMON STOCK	0.004%	91.490%
3320	KERRY PROPERTIE	0.004%	91.495%
3321	HAITONG SECURIT	0.004%	91.499%
3322	ARGAN INC COMMON STOCK USD.15	0.004%	91.503%
3323	CIPLA LTD	0.004%	91.507%
3324	FORWARD AIR COR	0.004%	91.511%
3325	MAIDEN HLDGS LT	0.004%	91.515%
3326	GRUBHUB INC COMMON STOCK USD.0001	0.004%	91.519%
3327	TORO CO	0.004%	91.523%
3328	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	91.528%
3329	NIPPON EXPRESS	0.004%	91.532%
3330	KAMAN CORP COMMON STOCK USD1.0	0.004%	91.536%
3331	SINO-OCEAN LAND	0.004%	91.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	CALERES INC COMMON STOCK USD.01	0.004%	91.544%
3333	ALFA LAVAL AB	0.004%	91.548%
3334	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.004%	91.552%
3335	BANCFIRST CORP	0.004%	91.556%
3336	NIKON CORP	0.004%	91.560%
3337	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.565%
3338	STEELCASE INC	0.004%	91.569%
3339	DAELIM INDUSTRI	0.004%	91.573%
3340	ENTEL EMP NAC T	0.004%	91.577%
3341	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	91.581%
3342	FAIRFAX MEDIA L	0.004%	91.585%
3343	AKORN INC COMMON STOCK	0.004%	91.589%
3344	SAGE GROUP PLC/	0.004%	91.593%
3345	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.004%	91.597%
3346	CHINA SHENHUA E	0.004%	91.601%
3347	ADANI PORT & SE	0.004%	91.605%
3348	UNITED UTILITIE	0.004%	91.610%
3349	CYRELA BRAZIL R	0.004%	91.614%
3350	JINDAL STEEL &	0.004%	91.618%
3351	CLICLS GROUP	0.004%	91.622%
3352	LIQUOR STORES N	0.004%	91.626%
3353	VERISIGN	0.004%	91.630%
3354	HINO MOTORS	0.004%	91.634%
3355	BANK LEUMI LE-I	0.004%	91.638%
3356	CHANG HWA COMME	0.004%	91.642%
3357	INTERFACE INC COMMON STOCK USD.1	0.004%	91.646%
3358	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.650%
3359	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	91.654%
3360	FIRM CAPITAL MO	0.004%	91.658%
3361	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.662%
3362	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	91.666%
3363	COCHLEAR LTD	0.004%	91.670%
3364	WERELDHAVE NV	0.004%	91.674%
3365	VOLVO AB	0.004%	91.678%
3366	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	91.683%
3367	CINEWORLD GROUP	0.004%	91.687%
3368	TATA STEEL LIMI	0.004%	91.691%
3369	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	91.695%
3370	EMPRESA BRASILE	0.004%	91.699%
3371	SEGA SAMMY HOLD	0.004%	91.703%
3372	JAPAN EXCELLENT	0.004%	91.707%
3373	NIFCO INC	0.004%	91.711%
3374	CASIO COMPUTER	0.004%	91.715%
3375	AUTO TRADER GRO	0.004%	91.719%
3376	WEICHAI POWER-H	0.004%	91.723%
3377	COCA-COLA EAST	0.004%	91.727%
3378	WIPRO	0.004%	91.731%
3379	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.735%
3380	Straumann AG	0.004%	91.739%
3381	PCCW LIMITED	0.004%	91.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	KUBOTA CORP	0.004%	91.747%
3383	ROGERS CORP COMMON STOCK USD1.0	0.004%	91.751%
3384	China Mengniu D	0.004%	91.755%
3385	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	91.759%
3386	SJM HOLDINGS LT	0.004%	91.763%
3387	MORINAGA MILK I	0.004%	91.767%
3388	FORTUNA SILVER MINES INC COMMON STOCK	0.004%	91.771%
3389	CUBIC CORP COMMON STOCK	0.004%	91.775%
3390	KEIHAN ELECTRIC	0.004%	91.779%
3391	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	91.783%
3392	NHK SPRING CO	0.004%	91.787%
3393	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.791%
3394	ALLETE INC	0.004%	91.795%
3395	ONE GAS INC COMMON STOCK	0.004%	91.799%
3396	PETRONET LNG LT	0.004%	91.803%
3397	CHUBU ELEC POWE	0.004%	91.807%
3398	NTT DATA	0.004%	91.811%
3399	SHENZHEN INVEST	0.004%	91.815%
3400	NAN YA PLASTIC	0.004%	91.818%
3401	CAPITAL ONE BAN	0.004%	91.822%
3402	TRACTOR SUPPLY	0.004%	91.826%
3403	ADMIRAL GROUP	0.004%	91.830%
3404	AXEL SPRINGER A	0.004%	91.834%
3405	AAR CORP	0.004%	91.838%
3406	TOPCON CORPORAT	0.004%	91.842%
3407	ENERGIAS DE POR	0.004%	91.846%
3408	CHINA AGRI-INDU	0.004%	91.850%
3409	FABRINET	0.004%	91.854%
3410	SSAB SVENSKT ST	0.004%	91.858%
3411	E-MART CO. LTD.	0.004%	91.862%
3412	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	91.866%
3413	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.870%
3414	SHANGRI-LA ASIA	0.004%	91.874%
3415	PSP SWISS PROPE	0.004%	91.878%
3416	KOITO MFG CO	0.004%	91.882%
3417	SUMITOMO FOREST	0.004%	91.885%
3418	TOKYO GAS CO	0.004%	91.889%
3419	XINYI GLASS HOL	0.004%	91.893%
3420	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.004%	91.897%
3421	ASTEC INDUSTRIE	0.004%	91.901%
3422	TAIYO YUDEN CO	0.004%	91.905%
3423	NAMCO BANDAI HO	0.004%	91.909%
3424	GAM HOLDING LTD	0.004%	91.913%
3425	TOYO TIRE & RUB	0.004%	91.917%
3426	MULTI COLOR CORP COMMON STOCK	0.004%	91.921%
3427	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	91.925%
3428	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.004%	91.929%
3429	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.004%	91.932%
3430	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.936%
3431	JAPAN AIRLINES	0.004%	91.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.944%
3433	ADVANTEST	0.004%	91.948%
3434	NOVATEK MICROEL	0.004%	91.952%
3435	NCC AB-B	0.004%	91.956%
3436	SANTEN PHARM CO	0.004%	91.960%
3437	NIPPON ACCOMMOD	0.004%	91.964%
3438	KUBOTA CORP	0.004%	91.968%
3439	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.971%
3440	JIANGXI COPPER	0.004%	91.975%
3441	SAMSONITE INTL	0.004%	91.979%
3442	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	91.983%
3443	LA Z BOY INC COMMON STOCK USD1.0	0.004%	91.987%
3444	VESUVIUS PLC	0.004%	91.991%
3445	WACOAL CORP	0.004%	91.995%
3446	VONTOBEL HLDGS	0.004%	91.999%
3447	ALEXANDERS INC	0.004%	92.002%
3448	DISTRIBUIDORA I	0.004%	92.006%
3449	SALZGITTER AG	0.004%	92.010%
3450	POWER FINANCE C	0.004%	92.014%
3451	COMFORTDELGRO C	0.004%	92.018%
3452	EUROFINS SCIENT	0.004%	92.022%
3453	CBL & ASSOC PRO	0.004%	92.026%
3454	JAZZ PHARMACEUT	0.004%	92.030%
3455	MAKITA CORP	0.004%	92.033%
3456	BHARAT HEAVY EL	0.004%	92.037%
3457	NOF CORP	0.004%	92.041%
3458	TOKYU CORP	0.004%	92.045%
3459	BROCADE COMMUNI	0.004%	92.049%
3460	SHIZUOKA BANK	0.004%	92.053%
3461	QANTAS AIRWAYS	0.004%	92.056%
3462	ATKINS WS	0.004%	92.060%
3463	DGB FINANCIAL G	0.004%	92.064%
3464	TELSTRA CORP	0.004%	92.068%
3465	WAREHOUSES DE P	0.004%	92.072%
3466	SAIA INC COMMON STOCK USD.001	0.004%	92.075%
3467	HEROUX DEVTEK	0.004%	92.079%
3468	BANCO SANTANDER	0.004%	92.083%
3469	MIRACA HOLDIN	0.004%	92.087%
3470	DAEWOO SECURITI	0.004%	92.091%
3471	TAURON POLSKA E	0.004%	92.095%
3472	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.004%	92.098%
3473	INVENTEC CORP	0.004%	92.102%
3474	SILICON LABORAT	0.004%	92.106%
3475	NEUSTAR INC-CLA	0.004%	92.110%
3476	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.114%
3477	CHINA HONGQIAO	0.004%	92.117%
3478	HKT TRUST	0.004%	92.121%
3479	AWA BANK	0.004%	92.125%
3480	WOOLWORTHS HLDG	0.004%	92.129%
3481	SKY CITY	0.004%	92.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	SPARTANNASH CO COMMON STOCK	0.004%	92.136%
3483	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	92.140%
3484	PRIMARY HEALTH	0.004%	92.144%
3485	Alten	0.004%	92.148%
3486	CHINA RAILWAY C	0.004%	92.151%
3487	MRV ENGENHARIA	0.004%	92.155%
3488	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.004%	92.159%
3489	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	92.163%
3490	PLANTRONICS INC COMMON STOCK USD.01	0.004%	92.166%
3491	GAIL INDIA LTD	0.004%	92.170%
3492	BHP BILLITON LTD SPON ADR ADR	0.004%	92.174%
3493	NISHI-NIPPON FI	0.004%	92.178%
3494	CHARTER HALL GR	0.004%	92.181%
3495	HYUNDAI HEAVY I	0.004%	92.185%
3496	LIBERTY GLOBAL	0.004%	92.189%
3497	ZILLOW GROUP INC C COMMON STOCK	0.004%	92.193%
3498	NIPPON LIGHT ME	0.004%	92.197%
3499	ROCKWOOL INTL	0.004%	92.200%
3500	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	92.204%
3501	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	92.208%
3502	EVOLUTION MININ	0.004%	92.212%
3503	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	92.215%
3504	CHINA GAS HOLDI	0.004%	92.219%
3505	ALSTRIA OFFICE	0.004%	92.223%
3506	AENA SA	0.004%	92.227%
3507	NEXANS	0.004%	92.230%
3508	COCA-COLA BOTTL	0.004%	92.234%
3509	JAMES RIVER GRO	0.004%	92.238%
3510	ANHUI CONCH CEM	0.004%	92.242%
3511	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.004%	92.245%
3512	GLORY	0.004%	92.249%
3513	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	92.253%
3514	BEIJING CAPITAL	0.004%	92.257%
3515	NAGOYA RAILROAD	0.004%	92.260%
3516	BROOKS AUTOMATI	0.004%	92.264%
3517	FAR EAST HORIZO	0.004%	92.268%
3518	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.004%	92.271%
3519	NISSHIN STEEL H	0.004%	92.275%
3520	ORIENT OVERSEAS	0.004%	92.279%
3521	ENDEAVOUR SILVE	0.004%	92.283%
3522	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.286%
3523	LOGITECH INTERN	0.004%	92.290%
3524	CETIP SA-BALCAO	0.004%	92.294%
3525	EBIX INC COMMON STOCK USD.1	0.004%	92.298%
3526	HENKEL KGAA-PRE	0.004%	92.301%
3527	COGNEX CORP	0.004%	92.305%
3528	KT & G	0.004%	92.309%
3529	ESSENTRA PLC	0.004%	92.312%
3530	TSUMURA & CO	0.004%	92.316%
3531	ENN ENERGY HOLD	0.004%	92.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	OSG CORP	0.004%	92.324%
3533	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	92.327%
3534	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.004%	92.331%
3535	TOKUYAMA CORP	0.004%	92.335%
3536	MAGELLAN AEROSP	0.004%	92.338%
3537	LLOYD THOMPSON	0.004%	92.342%
3538	HOCHTIEF AG	0.004%	92.346%
3539	TOYOBO CO	0.004%	92.350%
3540	SHANGHAI INDL	0.004%	92.353%
3541	NISOURCE INC	0.004%	92.357%
3542	AU OPTRONICS CO	0.004%	92.361%
3543	DAIDO STEEL CO	0.004%	92.364%
3544	SCHWEITZER-MAUD	0.004%	92.368%
3545	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	92.372%
3546	ADVANCED MICRO	0.004%	92.375%
3547	NORTH PACIFIC B	0.004%	92.379%
3548	SUN ART RETAIL	0.004%	92.383%
3549	EQUITY ONE INC REIT USD.01	0.004%	92.386%
3550	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	92.390%
3551	AUTODESK INC	0.004%	92.394%
3552	ACTUANT CORP A COMMON STOCK USD.2	0.004%	92.397%
3553	DELTA ELECTRONI	0.004%	92.401%
3554	MASSMART HOLDIN	0.004%	92.405%
3555	ALLEGION PLC	0.004%	92.408%
3556	UTD O/S LAND	0.004%	92.412%
3557	SMC CORP	0.004%	92.416%
3558	OMNICELL INC COMMON STOCK USD.001	0.004%	92.419%
3559	QUALITY CARE PROPERTIES REIT USD.01	0.004%	92.423%
3560	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	92.427%
3561	GOLDEN AGRI RES	0.004%	92.430%
3562	MORI TRUST SOGO	0.004%	92.434%
3563	NIPPON TEL&TEL	0.004%	92.438%
3564	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	92.441%
3565	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	92.445%
3566	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	92.449%
3567	PORTO SEGURO SA	0.004%	92.452%
3568	JTEKT CORP.	0.004%	92.456%
3569	S-OIL CORPORATI	0.004%	92.459%
3570	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	92.463%
3571	HOKUHOKU FINANC	0.004%	92.467%
3572	GRUPO AEROPORTU	0.004%	92.470%
3573	TPK HOLDINGS CO	0.004%	92.474%
3574	BELIMO HOLDING	0.004%	92.478%
3575	HAZAMA CORP(NEW	0.004%	92.481%
3576	JD.COM INC ADR ADR USD.00002	0.004%	92.485%
3577	CHINA DEVELOPME	0.004%	92.489%
3578	CIMAREX ENERGY CO COMMON STOCK USD.01	0.004%	92.492%
3579	TAIWAN COOPERAT	0.004%	92.496%
3580	SIHUAN PHARMACE	0.004%	92.499%
3581	H20 RETAILING C	0.004%	92.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	JAPAN EXCHANGE	0.004%	92.507%
3583	TKH GROUP NV DU	0.004%	92.510%
3584	VALE SA SP ADR ADR	0.004%	92.514%
3585	VONAGE HLDGS CO	0.004%	92.517%
3586	NOBLE GROUP LTD	0.004%	92.521%
3587	NISSHINBO IND I	0.004%	92.525%
3588	AMERISAFE INC COMMON STOCK USD.01	0.004%	92.528%
3589	IYO BANK	0.004%	92.532%
3590	EQUATORIAL ENER	0.004%	92.535%
3591	LONDON STOCK EX	0.004%	92.539%
3592	TRIUMPH GROUP I	0.004%	92.543%
3593	BELMOND LTD	0.004%	92.546%
3594	LANCASHIRE HLDG	0.004%	92.550%
3595	SYNTHOMER PLC	0.004%	92.553%
3596	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.557%
3597	HEICO CORP	0.004%	92.561%
3598	HIGHWEALTH CONS	0.004%	92.564%
3599	SHIGA BANK	0.004%	92.568%
3600	BENCHMARK ELECT	0.004%	92.571%
3601	FISHER & PAYKEL	0.004%	92.575%
3602	REDROW	0.004%	92.578%
3603	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	92.582%
3604	DORMA+KABA HOLD	0.004%	92.586%
3605	INTERCONTINENTAL HOTELS ADR ADR	0.004%	92.589%
3606	ARMSTRONG WORLD	0.004%	92.593%
3607	KEMIRA OY	0.004%	92.596%
3608	PIONEER FOODS L	0.004%	92.600%
3609	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.603%
3610	BOVIS HOMES GRO	0.004%	92.607%
3611	CANAM GROUP	0.004%	92.610%
3612	ARCA CONTINEN	0.004%	92.614%
3613	DONALDSON CO IN	0.004%	92.618%
3614	DRAX GROUP PLC	0.004%	92.621%
3615	SUPER GROUP	0.004%	92.625%
3616	MASIMO CORP COMMON STOCK USD.001	0.004%	92.628%
3617	SHOWA SHELL SEK	0.004%	92.632%
3618	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	92.635%
3619	SKYWORTH DIGITA	0.004%	92.639%
3620	AG GROWTH INTER	0.004%	92.642%
3621	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	92.646%
3622	EOH HOLDINGS LT	0.004%	92.649%
3623	TECHTRONIC INDU	0.004%	92.653%
3624	BOLLORE	0.004%	92.656%
3625	INTEGRATED DEVI	0.004%	92.660%
3626	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	92.663%
3627	GREAT EAGLE HLD	0.004%	92.667%
3628	CENTURY TOKYO	0.004%	92.670%
3629	MEDIBANK PVT LT	0.004%	92.674%
3630	TRONOX LTD-CL A	0.004%	92.678%
3631	TAIYO NIPPON SA	0.004%	92.681%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	ALTRAN TECHNOLO	0.004%	92.685%
3633	CHART INDUSTRIE	0.004%	92.688%
3634	AMEC FOSTER	0.004%	92.692%
3635	KOREA INVESTMEN	0.004%	92.695%
3636	BDO UNIBANK INC	0.004%	92.699%
3637	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	92.702%
3638	OLYMPUS OPTICAL	0.004%	92.706%
3639	CHESAPEAKE LODG	0.004%	92.709%
3640	ICA GRUPPEN AB	0.004%	92.713%
3641	YY INC ADR ADR USD.00001	0.004%	92.716%
3642	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	92.720%
3643	SHIMIZU CORP	0.004%	92.723%
3644	TADANO	0.004%	92.727%
3645	ASIA CEMENT	0.003%	92.730%
3646	GPO TELEVISA	0.003%	92.734%
3647	BEIJING ENT WAT	0.003%	92.737%
3648	VIMPELCOM LTD	0.003%	92.741%
3649	FIRST BUSEY CORP COMMON STOCK USD.001	0.003%	92.744%
3650	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	92.748%
3651	GRAINCORP LTD	0.003%	92.751%
3652	NORTHAM PLATINU	0.003%	92.755%
3653	IROBOT CORP	0.003%	92.758%
3654	TAIWAN HON CHUA	0.003%	92.762%
3655	HTC CORP COMMON	0.003%	92.765%
3656	HFF INC CLASS A COMMON STOCK USD.01	0.003%	92.769%
3657	BANCA MEDIOLANU	0.003%	92.772%
3658	FUCHS PETROLUB	0.003%	92.776%
3659	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	92.779%
3660	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	92.782%
3661	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	92.786%
3662	USHIO INC	0.003%	92.789%
3663	OXFORD INDUSTRI	0.003%	92.793%
3664	HUA NAN FINANCI	0.003%	92.796%
3665	ALS LTD	0.003%	92.800%
3666	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.003%	92.803%
3667	RENGO CO	0.003%	92.807%
3668	H&E EQUIPMENT S	0.003%	92.810%
3669	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.814%
3670	CLIFFS NATURAL	0.003%	92.817%
3671	CASTELLUM AB NE	0.003%	92.821%
3672	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	92.824%
3673	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	92.827%
3674	FRANSHION PROPE	0.003%	92.831%
3675	AOYAMA TRADING	0.003%	92.834%
3676	SOUTH32 ADR ADR	0.003%	92.838%
3677	SANKYO CO LTD	0.003%	92.841%
3678	VALMET CORP	0.003%	92.845%
3679	INDUSTRIAS CH S	0.003%	92.848%
3680	ADEKA CORPORATI	0.003%	92.851%
3681	BILFINGER BERGE	0.003%	92.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	CAP SA	0.003%	92.858%
3683	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	92.862%
3684	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.003%	92.865%
3685	ANDERSONS INC/THE COMMON STOCK	0.003%	92.869%
3686	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	92.872%
3687	MERITZ SECURITI	0.003%	92.875%
3688	GIANT MFG CO	0.003%	92.879%
3689	ALSEA SAB DE CV	0.003%	92.882%
3690	MEIJI HOLDINGS	0.003%	92.886%
3691	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.003%	92.889%
3692	BUWOG AG	0.003%	92.893%
3693	SUNNY OPTICAL T	0.003%	92.896%
3694	NIPPON KONPO UN	0.003%	92.899%
3695	MR PRICE GROUP	0.003%	92.903%
3696	GENTERA SAB DE	0.003%	92.906%
3697	SPIRE INC COMMON STOCK USD1.0	0.003%	92.910%
3698	FIERA SCEPTRE I	0.003%	92.913%
3699	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.003%	92.916%
3700	EPAM SYSTEMS INC COMMON STOCK USD.001	0.003%	92.920%
3701	BENESSE CORP	0.003%	92.923%
3702	DIPLOMA (NEW)	0.003%	92.927%
3703	MITSUI ENG&SHIP	0.003%	92.930%
3704	THIRD POINT REI	0.003%	92.934%
3705	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	92.937%
3706	COMPUTERSHARE L	0.003%	92.940%
3707	DELPHI ENERGY C	0.003%	92.944%
3708	HOKKOKU BANK	0.003%	92.947%
3709	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	92.950%
3710	NIPPON SUISAN	0.003%	92.954%
3711	E L FINL CORP L	0.003%	92.957%
3712	CIMB GROUP HOLD	0.003%	92.961%
3713	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.003%	92.964%
3714	BIOMERIEUX	0.003%	92.967%
3715	POWERTECH TECHN	0.003%	92.971%
3716	SAPURAKENCANA P	0.003%	92.974%
3717	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.003%	92.978%
3718	ASSECO POLAND S	0.003%	92.981%
3719	CHINA RESOURCES	0.003%	92.984%
3720	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	92.988%
3721	KONINKLIJKE BAM	0.003%	92.991%
3722	ORKLA ASA	0.003%	92.994%
3723	KRUNG THAI BNK	0.003%	92.998%
3724	RAMBUS INC	0.003%	93.001%
3725	WESTERN REFININ	0.003%	93.005%
3726	MARUHA NICHIRO	0.003%	93.008%
3727	ACACIA MINING	0.003%	93.011%
3728	RAMSAY HEALTH C	0.003%	93.015%
3729	ESPRIT HOLDINGS	0.003%	93.018%
3730	LG INSURANCE CO	0.003%	93.022%
3731	HYUNDAI DS,NEW	0.003%	93.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	WI-LAN INC	0.003%	93.028%
3733	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.003%	93.032%
3734	KUEHNE & NAGEL	0.003%	93.035%
3735	CABLE ONE INC COMMON STOCK USD.01	0.003%	93.038%
3736	DUERR AG	0.003%	93.042%
3737	MODERN TIMES GR	0.003%	93.045%
3738	DAISHI BANK	0.003%	93.048%
3739	YUEXIU PROPERTY	0.003%	93.052%
3740	NEXT PLC	0.003%	93.055%
3741	TARO PHARMACEUT	0.003%	93.059%
3742	FAR EASTONE TEL	0.003%	93.062%
3743	FORBO HLDG	0.003%	93.065%
3744	SCHOUW & CO	0.003%	93.069%
3745	DFDS A/S	0.003%	93.072%
3746	ASM INTL NV	0.003%	93.075%
3747	REXFORD INDUSTR	0.003%	93.079%
3748	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.003%	93.082%
3749	SHIRE PLC ADR	0.003%	93.085%
3750	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.003%	93.089%
3751	TELEVISION BROA	0.003%	93.092%
3752	KAMIGUMI CO	0.003%	93.095%
3753	HORIZON NORTH L	0.003%	93.099%
3754	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.102%
3755	KANSAI ELEC POW	0.003%	93.106%
3756	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.109%
3757	GLATFELTER(PH)C	0.003%	93.112%
3758	SWATCH GROUP AG	0.003%	93.116%
3759	EXXARO	0.003%	93.119%
3760	KUMBA IRON ORE	0.003%	93.122%
3761	TOPDANMARK A/S	0.003%	93.126%
3762	WEST JAPAN RAIL	0.003%	93.129%
3763	CNP ASSURANCES	0.003%	93.132%
3764	PAPA JOHN'S INT	0.003%	93.136%
3765	GALLIFORD TRY P	0.003%	93.139%
3766	STORNOWAY DIAMO	0.003%	93.142%
3767	SHISEIDO CO	0.003%	93.146%
3768	SHOPPING CENTRE	0.003%	93.149%
3769	SEVEN BANK LTD.	0.003%	93.152%
3770	HANWA CO	0.003%	93.156%
3771	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	93.159%
3772	SUEZ ENVIRONMEN	0.003%	93.162%
3773	MAPLETREE INDUS	0.003%	93.165%
3774	TINGYI(CAYMAN I	0.003%	93.169%
3775	OKUMA CORP	0.003%	93.172%
3776	ENERGY DEVELOP	0.003%	93.175%
3777	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	93.179%
3778	CORBION NV	0.003%	93.182%
3779	GENESCO INC COMMON STOCK USD1.0	0.003%	93.185%
3780	VISCOFAN SA	0.003%	93.189%
3781	BOB EVANS FARMS	0.003%	93.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	K'S HOLDINGS	0.003%	93.195%
3783	CIA BRASILEIRA	0.003%	93.199%
3784	RELIANCE CAPITA	0.003%	93.202%
3785	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.205%
3786	NAGASE & CO	0.003%	93.208%
3787	THOMAS COOK GRO	0.003%	93.212%
3788	SPAR GROUP LIMI	0.003%	93.215%
3789	TESSENDERLO CHE	0.003%	93.218%
3790	KRATON CORP COMMON STOCK USD.01	0.003%	93.222%
3791	SOHO CHINA LTD	0.003%	93.225%
3792	AMERICA MOVIL S	0.003%	93.228%
3793	SHIMACHU CO	0.003%	93.232%
3794	ATLAS COPCO AB	0.003%	93.235%
3795	VIA VAREJO SA	0.003%	93.238%
3796	ULTRAPAR PARTIC	0.003%	93.241%
3797	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	93.245%
3798	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.248%
3799	KONAMI CO	0.003%	93.251%
3800	DAIICHI KOSHO C	0.003%	93.254%
3801	NIPPON SHOKUBAI	0.003%	93.258%
3802	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.261%
3803	EMPRESAS CMPC S	0.003%	93.264%
3804	PTT GLOBAL CHEM	0.003%	93.268%
3805	AYALA CORP	0.003%	93.271%
3806	APA GROUP	0.003%	93.274%
3807	MEDIATEK INC	0.003%	93.277%
3808	ITC LTD	0.003%	93.281%
3809	INTRUM JUSTITIA	0.003%	93.284%
3810	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.287%
3811	CANARA BANK	0.003%	93.290%
3812	HEIWA CORP	0.003%	93.294%
3813	EASYJET	0.003%	93.297%
3814	MCGRATH RENTCORP COMMON STOCK	0.003%	93.300%
3815	CCR SA	0.003%	93.303%
3816	1ST SOURCE CORP COMMON STOCK	0.003%	93.307%
3817	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.310%
3818	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	93.313%
3819	PNM RESOURCES I	0.003%	93.316%
3820	NITORI CO LTD	0.003%	93.320%
3821	TENNANT CO	0.003%	93.323%
3822	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	93.326%
3823	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.329%
3824	MERIDIAN BANCORP INC COMMON STOCK	0.003%	93.333%
3825	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.336%
3826	NISSAN CHEMICAL	0.003%	93.339%
3827	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.342%
3828	CHINA LONGYUAN	0.003%	93.346%
3829	FIRST PACIFIC C	0.003%	93.349%
3830	LG INNOTEK CO	0.003%	93.352%
3831	HERMES INTL	0.003%	93.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	CREST NICHOLSON	0.003%	93.359%
3833	BANCO DE CHILE ADR ADR	0.003%	93.362%
3834	FAR EAST TEXTIL	0.003%	93.365%
3835	INGEVITY CORP COMMON STOCK USD.01	0.003%	93.368%
3836	INDUS HOLDING A	0.003%	93.371%
3837	TONENGENERAL SE	0.003%	93.375%
3838	CHINA EVERBRIGH	0.003%	93.378%
3839	WOONGJIN COWAY	0.003%	93.381%
3840	LUPIN LTD	0.003%	93.384%
3841	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.388%
3842	OSAKA GAS CO	0.003%	93.391%
3843	HORIBA	0.003%	93.394%
3844	ROLLINS INC	0.003%	93.397%
3845	PENTA OCEAN CON	0.003%	93.400%
3846	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.404%
3847	REALTEK SEMICON	0.003%	93.407%
3848	EXPONENT INC COMMON STOCK USD.001	0.003%	93.410%
3849	BREWIN DOLPHIN	0.003%	93.413%
3850	LION CORP	0.003%	93.416%
3851	PRIVATEBANCORP INC COMMON STOCK	0.003%	93.420%
3852	COCA-COLA AMATI	0.003%	93.423%
3853	K-REIT ASIA	0.003%	93.426%
3854	ACCTON	0.003%	93.429%
3855	LIBERTY HLDGS	0.003%	93.433%
3856	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.003%	93.436%
3857	INVESTEC LIMITE	0.003%	93.439%
3858	LATAM AIRLINES	0.003%	93.442%
3859	OCI	0.003%	93.445%
3860	INDIVIOR PLC	0.003%	93.448%
3861	COMPEQ MFG	0.003%	93.452%
3862	POWER INTEGRATI	0.003%	93.455%
3863	AXIATA GROUP	0.003%	93.458%
3864	ARCELORMITTAL-N	0.003%	93.461%
3865	JD SPORTS FASHI	0.003%	93.464%
3866	VIAD CORP	0.003%	93.468%
3867	AMEDISYS INC COMMON STOCK USD.001	0.003%	93.471%
3868	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.003%	93.474%
3869	TOHO HOLDINGS C	0.003%	93.477%
3870	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.480%
3871	AQUA AMERICA INC COMMON STOCK USD.5	0.003%	93.484%
3872	SOFTWARE AG DAR	0.003%	93.487%
3873	LEE & MAN PAPER	0.003%	93.490%
3874	EMMI AG	0.003%	93.493%
3875	CHENG SHIN RUBB	0.003%	93.496%
3876	NORTHWEST HEALT	0.003%	93.499%
3877	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.003%	93.503%
3878	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.506%
3879	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.509%
3880	SAN IN GODO BAN	0.003%	93.512%
3881	UTD INTERNET AG	0.003%	93.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	WIN SEMICONDUCT	0.003%	93.518%
3883	BARCO(NEW)	0.003%	93.522%
3884	BANKIA SA	0.003%	93.525%
3885	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.528%
3886	TASEKO MINES LT	0.003%	93.531%
3887	FIRST MERCHANTS CORP COMMON STOCK	0.003%	93.534%
3888	COHEN + STEERS INC COMMON STOCK USD.01	0.003%	93.537%
3889	IMPERIAL METALS	0.003%	93.540%
3890	FUJITSU GENERAL	0.003%	93.544%
3891	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	93.547%
3892	MORINAGA & CO	0.003%	93.550%
3893	KERNEL HOLDING	0.003%	93.553%
3894	PARAGON GROUP O	0.003%	93.556%
3895	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.559%
3896	SURUGA BANK	0.003%	93.562%
3897	KEIYO BANK	0.003%	93.566%
3898	KIER GROUP	0.003%	93.569%
3899	MAEDA CORP	0.003%	93.572%
3900	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	93.575%
3901	ODAKYU ELEC RLW	0.003%	93.578%
3902	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.581%
3903	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.584%
3904	TELEFONICA DEUT	0.003%	93.588%
3905	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.003%	93.591%
3906	SARTORIUS AG-VO	0.003%	93.594%
3907	CJ CORP.	0.003%	93.597%
3908	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.600%
3909	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.603%
3910	QUBE HOLDINGS L	0.003%	93.606%
3911	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.609%
3912	DIODES INC COMMON STOCK USD.667	0.003%	93.612%
3913	WHITEHAVEN COAL	0.003%	93.616%
3914	GUANGDONG INVES	0.003%	93.619%
3915	ALMACENES EXITO	0.003%	93.622%
3916	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.625%
3917	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.003%	93.628%
3918	SODEXHO ALLIANC	0.003%	93.631%
3919	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.634%
3920	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	93.637%
3921	NEOPOST	0.003%	93.640%
3922	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.644%
3923	KOREA LIFE INSU	0.003%	93.647%
3924	ANDRITZ AG	0.003%	93.650%
3925	INVINCIBLE INVE	0.003%	93.653%
3926	ASIANA AIRLINES	0.003%	93.656%
3927	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.659%
3928	WALSIN LIHWA CO	0.003%	93.662%
3929	ARVIND LTD	0.003%	93.665%
3930	WETHERSPOON (J.	0.003%	93.668%
3931	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.674%
3933	GPO CARSO SA DE	0.003%	93.677%
3934	AEON FINANCIAL	0.003%	93.681%
3935	GRAY TELEVISION INC COMMON STOCK	0.003%	93.684%
3936	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.687%
3937	SING AIRP TRM S	0.003%	93.690%
3938	ANGLOVAAL MININ	0.003%	93.693%
3939	DAH SING FINANC	0.003%	93.696%
3940	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.003%	93.699%
3941	ACER INC	0.003%	93.702%
3942	NEOGEN CORP COMMON STOCK USD.16	0.003%	93.705%
3943	BOISE CASCADE CO COMMON STOCK USD.01	0.003%	93.708%
3944	NGK INSULATORS	0.003%	93.711%
3945	IMPLENIA AG	0.003%	93.714%
3946	BOSSARD HOLDING	0.003%	93.717%
3947	QUALICORP SA	0.003%	93.720%
3948	RATOS AB-B SHS	0.003%	93.724%
3949	ACERINOX SA	0.003%	93.727%
3950	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	93.730%
3951	SAMSUNG SECS CO	0.003%	93.733%
3952	AGREE REALTY CORP REIT USD.0001	0.003%	93.736%
3953	BB SEGURIDADE P	0.003%	93.739%
3954	SHRIRAM TRANSPO	0.003%	93.742%
3955	AKER ASA	0.003%	93.745%
3956	ISRAEL DISCOUNT	0.003%	93.748%
3957	CHINA PETROLEUM	0.003%	93.751%
3958	ZHONGSHENG GROU	0.003%	93.754%
3959	CST BRANDS INC COMMON STOCK USD.01	0.003%	93.757%
3960	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.760%
3961	CRANSWICK	0.003%	93.763%
3962	OAO GAZPROM	0.003%	93.766%
3963	CHINA STATE CON	0.003%	93.769%
3964	RIO TINTO PLC	0.003%	93.772%
3965	SHENZHOU INT GR	0.003%	93.775%
3966	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	93.779%
3967	ULTRA ELECTRONI	0.003%	93.782%
3968	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.003%	93.785%
3969	MAXLINEAR INC CLASS A COMMON STOCK	0.003%	93.788%
3970	MAYORA INDAH	0.003%	93.791%
3971	WOORI BANK	0.003%	93.794%
3972	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.797%
3973	FORMOSA PLASTIC	0.003%	93.800%
3974	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.803%
3975	MINERAL RESOURC	0.003%	93.806%
3976	TS TECH CO.LTD	0.003%	93.809%
3977	MICHAEL PAGE IN	0.003%	93.812%
3978	DHX MEDIA LTD	0.003%	93.815%
3979	SHINMAYWA INDS	0.003%	93.818%
3980	WESTPAC BANKING	0.003%	93.821%
3981	JAPAN RENTAL HO	0.003%	93.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	DR REDDYS LABS	0.003%	93.827%
3983	ASSOCIATED BRIT	0.003%	93.830%
3984	KONECRANES O	0.003%	93.833%
3985	DET N O A	0.003%	93.836%
3986	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.839%
3987	JAFCO CO LTD	0.003%	93.842%
3988	BANK OF GEORGIA	0.003%	93.845%
3989	BIG YELLOW GROU	0.003%	93.848%
3990	AFRICA OIL CORP	0.003%	93.851%
3991	ESCORTS LTD	0.003%	93.854%
3992	METSA BOARD	0.003%	93.857%
3993	ELIOR	0.003%	93.860%
3994	GRANITE OIL COR	0.003%	93.863%
3995	DASSAULT SYSTEM	0.003%	93.866%
3996	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.003%	93.869%
3997	AVISTA CORP	0.003%	93.872%
3998	YAMATO KOGYO CO	0.003%	93.875%
3999	PT TAMBANG BATU	0.003%	93.878%
4000	NOKIA OYJ	0.003%	93.881%
4001	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.884%
4002	KOTAK MAHINDRA	0.003%	93.887%
4003	PORT OF TAURANG	0.003%	93.890%
4004	KNOLL INC COMMON STOCK USD.01	0.003%	93.893%
4005	ECONOCOM GROUP	0.003%	93.896%
4006	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	93.899%
4007	RECORDATI SPA	0.003%	93.902%
4008	APOLLO HOSPITAL	0.003%	93.905%
4009	SWEDISH MATCH C	0.003%	93.908%
4010	PORTUCEL EMPRES	0.003%	93.911%
4011	SIAM CEMENT PCL	0.003%	93.914%
4012	MAEDA ROAD CONS	0.003%	93.917%
4013	KIYO BANK	0.003%	93.920%
4014	ASICS CORP	0.003%	93.923%
4015	EVERTZ TECHNOLO	0.003%	93.926%
4016	INDUSTRIAS PENO	0.003%	93.929%
4017	ALON USA ENERGY INC COMMON STOCK USD.01	0.003%	93.932%
4018	REALPAGE INC COMMON STOCK USD.001	0.003%	93.935%
4019	LENDINGCLUB CORP COMMON STOCK USD.01	0.003%	93.938%
4020	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.941%
4021	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	93.944%
4022	JUROKU BANK	0.003%	93.947%
4023	HEXPOL AB	0.003%	93.950%
4024	TSUBAKIMOTO CHA	0.003%	93.953%
4025	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.956%
4026	BANCA POPOLARE	0.003%	93.959%
4027	BAIC MOTOR CORP	0.003%	93.962%
4028	CATTOLICA ASSIC	0.003%	93.965%
4029	SHIMANO INC	0.003%	93.968%
4030	MENTOR GRAPHICS	0.003%	93.971%
4031	AECI	0.003%	93.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	CHINA OILFIELD	0.003%	93.977%
4033	LCY CHEMICAL CO	0.003%	93.980%
4034	C & C GROUP PLC	0.003%	93.983%
4035	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.003%	93.986%
4036	AK STEEL HOLDIN	0.003%	93.989%
4037	TSOGO SUN HOLDI	0.003%	93.992%
4038	SUN TV NETWORK	0.003%	93.995%
4039	U-MING MARINE	0.003%	93.998%
4040	OKI ELECTRIC IN	0.003%	94.001%
4041	SENSHU IKEDA HL	0.003%	94.004%
4042	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.007%
4043	TENAGA NASIONL	0.003%	94.010%
4044	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	94.013%
4045	BR MALLS PARTIC	0.003%	94.016%
4046	SHINSEGAE DEPT	0.003%	94.019%
4047	MARINE HARVEST	0.003%	94.022%
4048	CABELA S INC COMMON STOCK USD.01	0.003%	94.024%
4049	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.003%	94.027%
4050	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	94.030%
4051	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	94.033%
4052	LOGMEIN INC W/I COMMON STOCK USD.01	0.003%	94.036%
4053	YELLOW PAGES LT	0.003%	94.039%
4054	CTS EVENTIM	0.003%	94.042%
4055	KINTETSU CORP	0.003%	94.045%
4056	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	94.048%
4057	KAYABA INDUSTRY	0.003%	94.051%
4058	HITACHI HIGH-TE	0.003%	94.054%
4059	CITIC SECURITIE	0.003%	94.057%
4060	EXPRESS INC COMMON STOCK	0.003%	94.060%
4061	NAVIGANT CONSUL	0.003%	94.063%
4062	DAEWOO INTERNAT	0.003%	94.066%
4063	PETROCHINA COMP	0.003%	94.069%
4064	COSMAX INC	0.003%	94.071%
4065	CAPELLA EDUCATI	0.003%	94.074%
4066	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.077%
4067	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.080%
4068	MIRVAC GROUP RE	0.003%	94.083%
4069	THAI MILITARY B	0.003%	94.086%
4070	NIPPON SEIKI CO	0.003%	94.089%
4071	TERUMO CORP	0.003%	94.092%
4072	BRASKEM SA	0.003%	94.095%
4073	BOLSAS Y MERCAD	0.003%	94.098%
4074	KUMAGAI GUMI CO	0.003%	94.101%
4075	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	94.104%
4076	ORIENTAL LAND C	0.003%	94.106%
4077	CARILLION	0.003%	94.109%
4078	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.003%	94.112%
4079	HYSAN DEVELOPME	0.003%	94.115%
4080	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.003%	94.118%
4081	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	94.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	94.124%
4083	SOCIETE BIC SA	0.003%	94.127%
4084	DIAMOND OFFSHOR	0.003%	94.130%
4085	BREMBO SPA	0.003%	94.133%
4086	STANLEY ELECTRI	0.003%	94.136%
4087	TONGDA GROUP HL	0.003%	94.138%
4088	IWATANI INTL CO	0.003%	94.141%
4089	JB HI-FI	0.003%	94.144%
4090	LAKELAND BANCORP INC COMMON STOCK	0.003%	94.147%
4091	SHENZHEN INTERN	0.003%	94.150%
4092	HYUNDAI WIA COR	0.003%	94.153%
4093	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.156%
4094	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	94.159%
4095	VALORA HOLDING	0.003%	94.162%
4096	SCANSOURCE INC COMMON STOCK	0.003%	94.164%
4097	BE SEMICONDUCTO	0.003%	94.167%
4098	EPLUS INC	0.003%	94.170%
4099	TRADE ME LTD	0.003%	94.173%
4100	GEN COMMUNICATI	0.003%	94.176%
4101	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.179%
4102	ALFRESA HOLDING	0.003%	94.182%
4103	GRAFTON GROUP P	0.003%	94.185%
4104	COMFORIA RESIDE	0.003%	94.187%
4105	NEWS CORP CLASS B COMMON STOCK	0.003%	94.190%
4106	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.193%
4107	DOOSAN INFRACOR	0.003%	94.196%
4108	FLEXIUM INTERCO	0.003%	94.199%
4109	CONMED CORP COMMON STOCK USD.01	0.003%	94.202%
4110	FOXCONN TECHNOL	0.003%	94.205%
4111	KINPO ELECTRONI	0.003%	94.208%
4112	MAPLETREE GREAT	0.003%	94.210%
4113	RENISHAW	0.003%	94.213%
4114	EXLSERVICE HLDG	0.003%	94.216%
4115	CHEMTURA CORP COMMON STOCK USD.01	0.003%	94.219%
4116	NOMURA RESEARCH	0.003%	94.222%
4117	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	94.225%
4118	LUZERNER KTBK	0.003%	94.228%
4119	TERRENO REALTY CORP REIT USD.01	0.003%	94.230%
4120	CALLIDUS CAPITA	0.003%	94.233%
4121	HAW PAR CORP LT	0.003%	94.236%
4122	NEW ORIENTAL ED	0.003%	94.239%
4123	UNIBET GROUP PL	0.003%	94.242%
4124	IDBI BANK LTD	0.003%	94.245%
4125	NACHI-FUJIKOSHI	0.003%	94.247%
4126	COSAN SA INDUST	0.003%	94.250%
4127	NORTHGATE	0.003%	94.253%
4128	JUBILANT LIFE S	0.003%	94.256%
4129	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.003%	94.259%
4130	TRIPOD TECHNOLO	0.003%	94.262%
4131	B&M EUROPEAN VA	0.003%	94.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	AMANO CORPORATI	0.003%	94.267%
4133	NEXTEER AUTOMOT	0.003%	94.270%
4134	HARMONY GOLD MN	0.003%	94.273%
4135	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.276%
4136	KEYENCE CORP	0.003%	94.279%
4137	ABN AMRO GROUP	0.003%	94.281%
4138	INSPERITY INC	0.003%	94.284%
4139	MORGAN ADVANCE	0.003%	94.287%
4140	FUJI OIL CO	0.003%	94.290%
4141	MANITOWOC FOODSERVICE INC COMMON STOCK USD.01	0.003%	94.293%
4142	FEDERAL BANK LT	0.003%	94.296%
4143	AUROBINDO PHARM	0.003%	94.298%
4144	KOREAN REINSURA	0.003%	94.301%
4145	TRIMAS CORP COMMON STOCK USD.01	0.003%	94.304%
4146	FIDESA	0.003%	94.307%
4147	COM2US CORPORAT	0.003%	94.310%
4148	ASM PACIFIC TEC	0.003%	94.312%
4149	AF AB	0.003%	94.315%
4150	SHINSEI BANK	0.003%	94.318%
4151	WH SMITH PLC	0.003%	94.321%
4152	CHINA AIRLINES	0.003%	94.324%
4153	CANWEL BUILDING	0.003%	94.326%
4154	TREND MICRO INC	0.003%	94.329%
4155	CEAT LTD	0.003%	94.332%
4156	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.335%
4157	EICHER MOTORS	0.003%	94.338%
4158	UTD DRUG	0.003%	94.340%
4159	CHASE CORP COMMON STOCK USD.1	0.003%	94.343%
4160	CIFI HOLDINGS G	0.003%	94.346%
4161	HYPERMARCAS SA	0.003%	94.349%
4162	LEOPALACE 21	0.003%	94.351%
4163	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	94.354%
4164	GAMUDA BERHAD	0.003%	94.357%
4165	FUGRO NV-CVA	0.003%	94.360%
4166	THAI OIL PCL-FR	0.003%	94.363%
4167	CHARTER HALL	0.003%	94.365%
4168	DECHRA PHARMA	0.003%	94.368%
4169	MANDO CORPORATI	0.003%	94.371%
4170	AUTONEUM HOLDIN	0.003%	94.374%
4171	DOOSAN HEAVY IN	0.003%	94.376%
4172	JAIN IRRIGATION	0.003%	94.379%
4173	AARHUSKARLSHAMN	0.003%	94.382%
4174	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.385%
4175	BALFOUR BEATTY	0.003%	94.388%
4176	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	94.390%
4177	BADGER METER INC COMMON STOCK USD1.0	0.003%	94.393%
4178	ONWARD KASHIYAM	0.003%	94.396%
4179	TONGAAT-HULETT	0.003%	94.399%
4180	WALSIN TECHNOLO	0.003%	94.401%
4181	TOTO	0.003%	94.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	D'IETEREN TRADI	0.003%	94.407%
4183	MARSTON'S PLC	0.003%	94.410%
4184	SANDS CHINA LTD	0.003%	94.412%
4185	GUESS? INC COMMON STOCK USD.01	0.003%	94.415%
4186	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.418%
4187	MACQUARIE KOREA	0.003%	94.421%
4188	HOKUETSU KISHU	0.003%	94.423%
4189	SCHWEITER TECH	0.003%	94.426%
4190	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	94.429%
4191	KELT EXPLORATIO	0.003%	94.432%
4192	BIOCON	0.003%	94.434%
4193	BYD CO	0.003%	94.437%
4194	NASPERS LIMITED	0.003%	94.440%
4195	YAMAHA CORP	0.003%	94.443%
4196	KB HOME COMMON STOCK USD1.0	0.003%	94.445%
4197	ENGIE BRASIL SA	0.003%	94.448%
4198	WORKSPACE GROUP	0.003%	94.451%
4199	ENTERPRISE INNS	0.003%	94.454%
4200	TF ADNUBUSTRADO	0.003%	94.456%
4201	EDP RENOVAVEIS	0.003%	94.459%
4202	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.003%	94.462%
4203	TOPRE CORPORATI	0.003%	94.464%
4204	CHINA RESOURCES	0.003%	94.467%
4205	SPX CORP COMMON STOCK USD.01	0.003%	94.470%
4206	AEDIFICA	0.003%	94.473%
4207	UNITE GROUP PLC	0.003%	94.475%
4208	SOPRA	0.003%	94.478%
4209	CHINA RAILWAY G	0.003%	94.481%
4210	CAIRN INDIA LTD	0.003%	94.484%
4211	SOCIETE TELEVIS	0.003%	94.486%
4212	TATA POWER CO L	0.003%	94.489%
4213	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.492%
4214	RYOSAN CO	0.003%	94.494%
4215	INDUSTRIAL & IN	0.003%	94.497%
4216	TOKAI RIKA CO	0.003%	94.500%
4217	SFS GROUP AG	0.003%	94.503%
4218	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.505%
4219	DELTA LLOYD NV	0.003%	94.508%
4220	JAPAN STEEL WOR	0.003%	94.511%
4221	TAIWAN PAIHO	0.003%	94.513%
4222	LUK FOOK HOLDIN	0.003%	94.516%
4223	TELENET GROUP H	0.003%	94.519%
4224	TAIWAN FERTILIZ	0.003%	94.522%
4225	LYDALL INC COMMON STOCK USD.1	0.003%	94.524%
4226	EURONEXT NV	0.003%	94.527%
4227	LHC GROUP INC COMMON STOCK USD.01	0.003%	94.530%
4228	LONDOMETRIC PR	0.003%	94.532%
4229	NCSOFT CORPN	0.003%	94.535%
4230	FRESNILLO PLC	0.003%	94.538%
4231	CHINA BLUECHEMI	0.003%	94.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	GVC HOLDINGS PL	0.003%	94.543%
4233	MUSASHINO BANK	0.003%	94.546%
4234	SAVILLS PLC	0.003%	94.549%
4235	GENTHERM INC COMMON STOCK	0.003%	94.551%
4236	PUNJAB NATIONAL	0.003%	94.554%
4237	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.557%
4238	YAMATAKE CORP Y	0.003%	94.559%
4239	ENEA SA	0.003%	94.562%
4240	TRANSUNION COMMON STOCK USD.01	0.003%	94.565%
4241	ALLIANCE FINANC	0.003%	94.567%
4242	CAVIUM INC COMMON STOCK USD.001	0.003%	94.570%
4243	HITACHI TRNSPT	0.003%	94.573%
4244	OKASAN SECURITI	0.003%	94.576%
4245	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.578%
4246	IIDA GROUP HOLD	0.003%	94.581%
4247	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.584%
4248	IPSOS	0.003%	94.586%
4249	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	94.589%
4250	STEEL AUTHORITY	0.003%	94.592%
4251	MONEYSUPERMARKE	0.003%	94.594%
4252	INDEPENDENCE GR	0.003%	94.597%
4253	IMCD GROUP NV	0.003%	94.600%
4254	RAMCO-GERSHENSO	0.003%	94.602%
4255	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	94.605%
4256	TRUEBLUE INC COMMON STOCK	0.003%	94.608%
4257	VALOR CO LTD	0.003%	94.610%
4258	ZHUZHOU CSR TIM	0.003%	94.613%
4259	LOGAN PROPERTY	0.003%	94.616%
4260	BUMI ARMADA BER	0.003%	94.618%
4261	NIPPON HODO CO	0.003%	94.621%
4262	TRANSAT AT INC	0.003%	94.624%
4263	ASPEN PHARMACAR	0.003%	94.626%
4264	WRIGHT MEDICAL	0.003%	94.629%
4265	KFORCE INC COMMON STOCK USD.01	0.003%	94.632%
4266	HYUNDAI DEVELOP	0.003%	94.634%
4267	TUPRAS-TURKIYE	0.003%	94.637%
4268	AMBU A/S	0.003%	94.639%
4269	SAN MIGUEL CORP	0.003%	94.642%
4270	CHIN-POON INDL	0.003%	94.645%
4271	TOKIO MARINE HO	0.003%	94.647%
4272	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.003%	94.650%
4273	ILIAD	0.003%	94.653%
4274	ENEL CHILE SA ADR	0.003%	94.655%
4275	SEINO TRANSPORT	0.003%	94.658%
4276	POLY HONG KONG	0.003%	94.661%
4277	MORGUARD REAL E	0.003%	94.663%
4278	MEDICLINIC INTE	0.003%	94.666%
4279	SIG	0.003%	94.669%
4280	TOKYU REIT INC	0.003%	94.671%
4281	CEB INC COMMON STOCK USD.01	0.003%	94.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	SABRE CORP COMMON STOCK USD.01	0.003%	94.676%
4283	BJ S RESTAURANTS INC COMMON STOCK	0.003%	94.679%
4284	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.003%	94.682%
4285	LLOYDS BANK PLC COMPANY GUAR 03/17 4.2	0.003%	94.684%
4286	UNIPRES CORP.	0.003%	94.687%
4287	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.690%
4288	BANKRATE INC COMMON STOCK USD.01	0.003%	94.692%
4289	CALTEX AUSTRALI	0.003%	94.695%
4290	STEADFAST GROUP	0.003%	94.698%
4291	FP CORP	0.003%	94.700%
4292	TOHOKU ELEC POW	0.003%	94.703%
4293	TRICO BANCSHARES COMMON STOCK	0.003%	94.705%
4294	Samsung Life In	0.003%	94.708%
4295	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.711%
4296	DAH SING BANKIN	0.003%	94.713%
4297	CIELO SA	0.003%	94.716%
4298	LINTEC CORP	0.003%	94.719%
4299	MITIE GROUP	0.003%	94.721%
4300	SAUL CENTERS INC REIT USD.01	0.003%	94.724%
4301	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	94.726%
4302	SINO LAND CO	0.003%	94.729%
4303	HYAKUGO BANK(10	0.003%	94.732%
4304	NUFARM	0.003%	94.734%
4305	SINOPEC ENGINEE	0.003%	94.737%
4306	KENDA RUBBER IN	0.003%	94.739%
4307	SHANGHAI PHARMA	0.003%	94.742%
4308	ASHMORE GROUP	0.003%	94.745%
4309	SEVERSTAL GDR R	0.003%	94.747%
4310	NOBIA AB NEW	0.003%	94.750%
4311	NANKAI ELEC RAI	0.003%	94.752%
4312	TOYOTA BOSHOKU	0.003%	94.755%
4313	RPC INC COMMON STOCK USD.1	0.003%	94.758%
4314	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.760%
4315	CAPITAL & COUNT	0.003%	94.763%
4316	HANSTEEN HOLDIN	0.003%	94.765%
4317	ZHAOJIN MINING	0.003%	94.768%
4318	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	94.771%
4319	EVA AIRWAYS	0.003%	94.773%
4320	TOYO SUISAN KAI	0.003%	94.776%
4321	BIOVERATIV INC COMMON STOCK USD.001	0.003%	94.778%
4322	TOTVS SA	0.003%	94.781%
4323	ST GALLER KTBK	0.003%	94.784%
4324	BWP TRUST	0.003%	94.786%
4325	BLACKBAUD INC	0.003%	94.789%
4326	DOMINOS PIZZA E	0.003%	94.791%
4327	HOME PRODUCT CE	0.003%	94.794%
4328	BRITVIC	0.003%	94.797%
4329	KAP IND HLDG LT	0.003%	94.799%
4330	SCANIA AB	0.003%	94.802%
4331	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.003%	94.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	SEKISUI HOUSE R	0.003%	94.807%
4333	SERVICENOW INC COMMON STOCK USD.001	0.003%	94.810%
4334	OPHIR ENERGY PL	0.003%	94.812%
4335	LG PHILIPS LCD	0.003%	94.815%
4336	SINOTRANS LIMIT	0.003%	94.817%
4337	SONAE, S.G.P.S.	0.003%	94.820%
4338	HITACHI ZOSEN C	0.003%	94.822%
4339	DLF LIMITED	0.003%	94.825%
4340	ROHTO PHARM	0.003%	94.828%
4341	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.830%
4342	CFE	0.003%	94.833%
4343	FED SIGNAL CORP	0.003%	94.835%
4344	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.838%
4345	TREX COMPANY INC COMMON STOCK USD.01	0.003%	94.840%
4346	JOHNSON ELECTRI	0.003%	94.843%
4347	CHINA ZHONGWANG	0.003%	94.846%
4348	ITAU CORPBANCA	0.003%	94.848%
4349	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.851%
4350	SHIMAMURA CO	0.003%	94.853%
4351	PZ CUSSONS PLC	0.003%	94.856%
4352	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	94.858%
4353	STROER OUT-OF-H	0.003%	94.861%
4354	TAIWAN BUSINESS	0.003%	94.863%
4355	KYUSHU ELEC POW	0.003%	94.866%
4356	SENIOR PLC	0.003%	94.869%
4357	KELLY SERVICES	0.003%	94.871%
4358	KCC CORP	0.003%	94.874%
4359	OCI COMPANY LTD	0.003%	94.876%
4360	NORMA GROUP AG	0.003%	94.879%
4361	MERCER INTL INC	0.003%	94.881%
4362	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.884%
4363	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.886%
4364	AMOREPACIFIC GR	0.003%	94.889%
4365	AVON PRODUCTS I	0.003%	94.891%
4366	ROBINSONS LAND	0.003%	94.894%
4367	SA DES CIMENTS	0.003%	94.896%
4368	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.899%
4369	MYRIAD GENETICS	0.003%	94.902%
4370	ASHOK LEYLAND	0.003%	94.904%
4371	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.907%
4372	ALUMINA LTD-SPO	0.003%	94.909%
4373	BONAVA AB - B S	0.003%	94.912%
4374	OCLARO INC COMMON STOCK USD.01	0.003%	94.914%
4375	BUREAU VERITAS	0.003%	94.917%
4376	MATERION CORP COMMON STOCK	0.003%	94.919%
4377	GT CAPITAL HOLD	0.003%	94.922%
4378	HINDUSTAN PETRO	0.003%	94.924%
4379	PREMIER INC CLASS A COMMON STOCK USD.01	0.003%	94.927%
4380	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.929%
4381	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	ELECTA AB B SHS	0.003%	94.934%
4383	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	94.937%
4384	KING YUAN ELECT	0.003%	94.939%
4385	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.942%
4386	FORTUNE REIT	0.003%	94.944%
4387	EMEMORY TECHNOL	0.003%	94.947%
4388	CHURCHILL DOWNS INC COMMON STOCK	0.003%	94.949%
4389	MEGACABLE HOLDI	0.003%	94.952%
4390	ADVANCED INFO S	0.003%	94.954%
4391	SMILES SA	0.003%	94.957%
4392	OAO ROSNEFT OIL	0.003%	94.959%
4393	IDEMITSU KOSAN	0.003%	94.962%
4394	DOMINO'S PIZZA	0.003%	94.964%
4395	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.967%
4396	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.003%	94.969%
4397	CHINA CONCH VEN	0.003%	94.972%
4398	HAIER ELECTRONI	0.003%	94.974%
4399	UNIQA INSURANCE	0.003%	94.977%
4400	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.980%
4401	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.003%	94.982%
4402	SHIONOGI & CO	0.003%	94.985%
4403	GRAND PACIF PET	0.003%	94.987%
4404	LATAM AIRLINES GROUP SP ADR ADR	0.003%	94.990%
4405	SEOUL SEMICONDU	0.003%	94.992%
4406	EBRO FOODS SA	0.002%	94.995%
4407	BRIGGS & STRATT	0.002%	94.997%
4408	KAJIMA CORP	0.002%	95.000%
4409	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.002%
4410	BANK DANAMON PT	0.002%	95.005%
4411	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	95.007%
4412	GRUPO FINANCIER	0.002%	95.010%
4413	SHIP HEALTHCARE	0.002%	95.012%
4414	DYNEGY INC COMMON STOCK USD.01	0.002%	95.014%
4415	SHIP FINANCE IN	0.002%	95.017%
4416	GANNETT CO INC COMMON STOCK	0.002%	95.019%
4417	BCO SANTANDER-C	0.002%	95.022%
4418	REUNERT	0.002%	95.024%
4419	PAZ OIL CO LTD	0.002%	95.027%
4420	EL PASO ELECTRIC CO COMMON STOCK	0.002%	95.029%
4421	TONG YANG INDUS	0.002%	95.032%
4422	ST JOE CO/THE COMMON STOCK	0.002%	95.034%
4423	MARFRIG GLOBAL	0.002%	95.037%
4424	COSMO ENERGY HO	0.002%	95.039%
4425	AVICHINA INDUST	0.002%	95.042%
4426	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.002%	95.044%
4427	ANALOGIC CORP	0.002%	95.047%
4428	KYUDENKO CORP	0.002%	95.049%
4429	ALKERMES PLC	0.002%	95.052%
4430	TODA CORP	0.002%	95.054%
4431	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	95.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	LOTTE SHOPPING	0.002%	95.059%
4433	NOS SGPS	0.002%	95.062%
4434	SUMITOMO BAKELI	0.002%	95.064%
4435	CHINA MOTOR CO	0.002%	95.066%
4436	TOWER SEMICONDU	0.002%	95.069%
4437	WT MICROELECTRO	0.002%	95.071%
4438	NIHON PARKERIZI	0.002%	95.074%
4439	TECAN AG	0.002%	95.076%
4440	CBIZ INC COMMON STOCK USD.01	0.002%	95.079%
4441	HEIDELBERGER DR	0.002%	95.081%
4442	UTD ENGINEERS	0.002%	95.084%
4443	ALAMO GROUP INC	0.002%	95.086%
4444	GLAXOSMITHKLINE	0.002%	95.089%
4445	JG SUMMIT HLDGS	0.002%	95.091%
4446	FRANK'S INTERNA	0.002%	95.094%
4447	VERITIV CORP COMMON STOCK USD.01	0.002%	95.096%
4448	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.002%	95.098%
4449	CRH MEDICAL COR	0.002%	95.101%
4450	EDION CORP	0.002%	95.103%
4451	BHARTI INFRATEL	0.002%	95.106%
4452	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.108%
4453	FABEGE AB	0.002%	95.111%
4454	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.113%
4455	TOD'S SPA	0.002%	95.116%
4456	NAGACORP LTD	0.002%	95.118%
4457	VOCUS COMMUN LT	0.002%	95.120%
4458	NEWALTA INC	0.002%	95.123%
4459	SACYR SA	0.002%	95.125%
4460	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.128%
4461	ORGANIZACI SORI	0.002%	95.130%
4462	RITEK INC	0.002%	95.133%
4463	SSAB SVENSKT ST	0.002%	95.135%
4464	LIGHT S.A.	0.002%	95.138%
4465	G & K SERVICES	0.002%	95.140%
4466	AIR CHINA LTD	0.002%	95.142%
4467	PREMIER INVESTM	0.002%	95.145%
4468	FOCALTECH SYSTE	0.002%	95.147%
4469	CHINA EVERBRIGH	0.002%	95.150%
4470	PETRA DIAMONDS	0.002%	95.152%
4471	OTSUKA HLDGS CO	0.002%	95.155%
4472	BRF SA	0.002%	95.157%
4473	QIAGEN NV	0.002%	95.159%
4474	ERG SPA	0.002%	95.162%
4475	TELECOM ITALIA	0.002%	95.164%
4476	T IS BANKASI	0.002%	95.167%
4477	H.I.S.CO	0.002%	95.169%
4478	XINYI SOLAR HOL	0.002%	95.171%
4479	UNILEVER NV	0.002%	95.174%
4480	SIME DARBY BHD	0.002%	95.176%
4481	INTERCONTINENTA	0.002%	95.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MINMETALS RES	0.002%	95.181%
4483	DATATEC	0.002%	95.184%
4484	FNFV GROUP TRACKING STK USD.0001	0.002%	95.186%
4485	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.188%
4486	SABINA SILVER C	0.002%	95.191%
4487	LONG CHEN PAPER	0.002%	95.193%
4488	DAIRY CREST GRO	0.002%	95.196%
4489	INVESTMENT TECH	0.002%	95.198%
4490	DAIO PAPER CORP	0.002%	95.200%
4491	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.203%
4492	LEROY SEAFOOD G	0.002%	95.205%
4493	MAPLETREE LOGIS	0.002%	95.208%
4494	SHUI ON LAND LT	0.002%	95.210%
4495	GENUS PLC	0.002%	95.212%
4496	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.002%	95.215%
4497	KONINKLIJKE WES	0.002%	95.217%
4498	MANHATTAN ASSOC	0.002%	95.220%
4499	NIPPON GAS CO L	0.002%	95.222%
4500	AIRPORTS OF THA	0.002%	95.224%
4501	UNI-CHARM CORP	0.002%	95.227%
4502	HYAKUJUSHI BANK	0.002%	95.229%
4503	BORREGAARD ASA	0.002%	95.232%
4504	OGAKI KYORITSU	0.002%	95.234%
4505	ADTRAN INC	0.002%	95.236%
4506	AAON INC COMMON STOCK USD.004	0.002%	95.239%
4507	OUTOTEC OYJ	0.002%	95.241%
4508	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.244%
4509	FUKUOKA REIT CO	0.002%	95.246%
4510	SEMEN GRESIK	0.002%	95.248%
4511	EMAMI LTD	0.002%	95.251%
4512	MEGMILK SNOW BR	0.002%	95.253%
4513	ONTEX GROUP NV	0.002%	95.255%
4514	FIRST NATIONAL	0.002%	95.258%
4515	GPO CATALANA OC	0.002%	95.260%
4516	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.263%
4517	AMC NETWORKS INC A COMMON STOCK	0.002%	95.265%
4518	TOKYO ELEC POWE	0.002%	95.267%
4519	CARETRUST REIT INC REIT USD.01	0.002%	95.270%
4520	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.002%	95.272%
4521	PETROLEUM GEO-S	0.002%	95.275%
4522	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.277%
4523	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.279%
4524	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.282%
4525	TIVITY HEALTH INC COMMON STOCK USD.001	0.002%	95.284%
4526	PACIFIC BASIN S	0.002%	95.286%
4527	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.002%	95.289%
4528	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.291%
4529	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.002%	95.294%
4530	DIGI.COM BHD	0.002%	95.296%
4531	CLOETTA AB B SH	0.002%	95.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	CHINA GALAXY SE	0.002%	95.301%
4533	TOHO GAS CO	0.002%	95.303%
4534	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01	0.002%	95.305%
4535	APOLLO TYRES	0.002%	95.308%
4536	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.310%
4537	PIRAMAL ENTERPR	0.002%	95.312%
4538	TRINET GROUP INC COMMON STOCK USD.000025	0.002%	95.315%
4539	CHINA STHN AIRL	0.002%	95.317%
4540	HUNTING PLC	0.002%	95.320%
4541	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.322%
4542	TOBU RAILWAY CO	0.002%	95.324%
4543	PC CONNECTION	0.002%	95.327%
4544	ARCADYAN TECHNO	0.002%	95.329%
4545	MYER HOLDINGS L	0.002%	95.331%
4546	MERRY ELECTRONI	0.002%	95.334%
4547	CHINA VANKE CO	0.002%	95.336%
4548	TOKYO TY FINANC	0.002%	95.338%
4549	SYDNEY AIRPORT	0.002%	95.341%
4550	SPEEDWAY MOTORS	0.002%	95.343%
4551	JAPAN DISPLAY I	0.002%	95.345%
4552	AUSNET SERVICES	0.002%	95.348%
4553	INTERPUMP GROUP	0.002%	95.350%
4554	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	95.352%
4555	TOKYO SEIMITSU	0.002%	95.355%
4556	CITY DEVELOPMEN	0.002%	95.357%
4557	CIPUTRA DEVELOP	0.002%	95.359%
4558	BRINKER INTL IN	0.002%	95.362%
4559	CANON MARKETING	0.002%	95.364%
4560	MALAYSIA AIRPOR	0.002%	95.367%
4561	CENTRAL GLASS C	0.002%	95.369%
4562	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	95.371%
4563	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.374%
4564	KWG PROPERTY HL	0.002%	95.376%
4565	GREGGS PLC	0.002%	95.378%
4566	SERCOMM CORP	0.002%	95.381%
4567	EULER & HERMES	0.002%	95.383%
4568	MACQUARIE MEXIC	0.002%	95.385%
4569	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.388%
4570	THAI UNION GROU	0.002%	95.390%
4571	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.392%
4572	SIBANYE GOLD SPON ADR ADR	0.002%	95.395%
4573	RINGKJOEBING LA	0.002%	95.397%
4574	REGIS RESOURCES	0.002%	95.399%
4575	TEC CORPORATION	0.002%	95.402%
4576	CALLAWAY GOLF C	0.002%	95.404%
4577	KINGBOARD LAMIN	0.002%	95.406%
4578	SYSMEX CORP	0.002%	95.409%
4579	PANALPINA WELT	0.002%	95.411%
4580	DAETWYLER HOLDI	0.002%	95.413%
4581	SIXT SE PFD	0.002%	95.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	WIENER STAEDTIS	0.002%	95.418%
4583	PRIMARY HEALTH	0.002%	95.420%
4584	DCM JAPAN HOLDI	0.002%	95.422%
4585	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.425%
4586	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.427%
4587	HAP SENG CONSOL	0.002%	95.429%
4588	KIMBERLY CLARK	0.002%	95.432%
4589	INVENSENSE INC COMMON STOCK USD.001	0.002%	95.434%
4590	K12 INC COMMON STOCK USD.0001	0.002%	95.436%
4591	WEST CORP COMMON STOCK USD.001	0.002%	95.439%
4592	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.441%
4593	FIELMANN AG	0.002%	95.443%
4594	L&T FINANCE HOL	0.002%	95.446%
4595	AICA KOGYO CO	0.002%	95.448%
4596	BANREGIO GRUPO	0.002%	95.450%
4597	RATIONAL	0.002%	95.453%
4598	TATA GLOBAL	0.002%	95.455%
4599	CHINA LESSO GRO	0.002%	95.457%
4600	DEBENHAMS	0.002%	95.460%
4601	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.462%
4602	ANIMA HOLDING S	0.002%	95.464%
4603	FELCOR LODGING	0.002%	95.467%
4604	CIA SANEAMENTO	0.002%	95.469%
4605	KIWI PROPERTY G	0.002%	95.471%
4606	CUMMINS INDIA	0.002%	95.473%
4607	UTD STATES CELL	0.002%	95.476%
4608	BEFIMMO SCA	0.002%	95.478%
4609	ABAXIS INC COMMON STOCK	0.002%	95.480%
4610	SANOMA OYJ	0.002%	95.483%
4611	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.485%
4612	BEACH PETROLEUM	0.002%	95.487%
4613	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.490%
4614	Rocky Mountain	0.002%	95.492%
4615	DAOU TECHNOLOGY	0.002%	95.494%
4616	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.496%
4617	ITOHAM YONEKYU	0.002%	95.499%
4618	SIMPLO TECHNOLO	0.002%	95.501%
4619	OM ASSET MANAGE	0.002%	95.503%
4620	WOORI INVESTMEN	0.002%	95.506%
4621	MERCIALYS	0.002%	95.508%
4622	NOVANTA INC COMMON STOCK	0.002%	95.510%
4623	KORIAN	0.002%	95.512%
4624	VOLTAS LTD	0.002%	95.515%
4625	RELIANCE ENERGY	0.002%	95.517%
4626	TAKKT AG	0.002%	95.519%
4627	ENQUEST PLC	0.002%	95.522%
4628	ANSALDO STS SPA	0.002%	95.524%
4629	LINDT & SPRUENG	0.002%	95.526%
4630	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.529%
4631	FUKUYAMA TRANSP	0.002%	95.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	ALIOR BANK SA	0.002%	95.533%
4633	TOYO SEIKAN KAI	0.002%	95.535%
4634	AUTOMOTIVE HOLD	0.002%	95.538%
4635	JAPFA COMFEED I	0.002%	95.540%
4636	ORION CORP	0.002%	95.542%
4637	KING'S TOWN BAN	0.002%	95.544%
4638	HILL & SMITH HL	0.002%	95.547%
4639	SYNTEL INC COMMON STOCK	0.002%	95.549%
4640	KYOWA EXEO CORP	0.002%	95.551%
4641	DUSKIN CO LTD	0.002%	95.554%
4642	HOTA INDUSTRIAL	0.002%	95.556%
4643	FUYO GENERAL LE	0.002%	95.558%
4644	NTHN STAR RES L	0.002%	95.560%
4645	INTERRENT REAL	0.002%	95.563%
4646	POSTNL	0.002%	95.565%
4647	ZCL COMPOSITES	0.002%	95.567%
4648	TESLA INC COMMON STOCK USD.001	0.002%	95.570%
4649	ABERCROMBIE & F	0.002%	95.572%
4650	PLDT INC	0.002%	95.574%
4651	MARCUS CORP	0.002%	95.576%
4652	BLUCORA INC COMMON STOCK USD.0001	0.002%	95.579%
4653	TEAM INC	0.002%	95.581%
4654	BTG PLC	0.002%	95.583%
4655	KOREA ELEC POWE	0.002%	95.585%
4656	GPE EUROTUNNEL	0.002%	95.588%
4657	J TRUST CO. LTD	0.002%	95.590%
4658	BAJAJ FINANCE L	0.002%	95.592%
4659	DEUTSCHE EUROSH	0.002%	95.594%
4660	HAITONG INTL SE	0.002%	95.597%
4661	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.002%	95.599%
4662	PAN OCEAN CO	0.002%	95.601%
4663	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.604%
4664	HALFORDS GROUP	0.002%	95.606%
4665	NANTO BANK	0.002%	95.608%
4666	KEIO CORP	0.002%	95.610%
4667	FENG TAY ENTRPR	0.002%	95.613%
4668	ATEA ASA	0.002%	95.615%
4669	NICHIAS CORP	0.002%	95.617%
4670	A2A SPA	0.002%	95.619%
4671	GUARDIAN CAP GR	0.002%	95.622%
4672	INDO TAMBANGRAY	0.002%	95.624%
4673	KUMHO TIRE CO	0.002%	95.626%
4674	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.628%
4675	BAJAJ AUTO LTD	0.002%	95.631%
4676	EXEDY CORP	0.002%	95.633%
4677	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.635%
4678	ESTACIO PARTICI	0.002%	95.637%
4679	HARGREAVES LANS	0.002%	95.640%
4680	DENBURY RESOURC	0.002%	95.642%
4681	AMBEV SA ADR ADR	0.002%	95.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	PFEIFFER VAC TE	0.002%	95.646%
4683	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.649%
4684	MONMOUTH REAL E	0.002%	95.651%
4685	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.653%
4686	CROMWELL PROPER	0.002%	95.655%
4687	GENTING MALAYSI	0.002%	95.658%
4688	GPO IND BIMBO	0.002%	95.660%
4689	SAFESTORE HOLDI	0.002%	95.662%
4690	FIVE BELOW COMMON STOCK USD.01	0.002%	95.664%
4691	KISSEI PHARM CO	0.002%	95.667%
4692	HOMESTREET INC COMMON STOCK	0.002%	95.669%
4693	KOREAN AIR LINE	0.002%	95.671%
4694	CHINA PACIFIC I	0.002%	95.673%
4695	KOLON INDUSTRIE	0.002%	95.676%
4696	TESARO INC	0.002%	95.678%
4697	ALLREAL HOLDING	0.002%	95.680%
4698	ZTE CORP	0.002%	95.682%
4699	CELLTRION INC K	0.002%	95.684%
4700	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	95.687%
4701	AEROPORTS DE PA	0.002%	95.689%
4702	NAVISTAR INTL C	0.002%	95.691%
4703	MELEXIS	0.002%	95.693%
4704	JARDINE CYCLE	0.002%	95.696%
4705	SP PLUS CORP COMMON STOCK USD.001	0.002%	95.698%
4706	NOLATO AB	0.002%	95.700%
4707	SANFILIPPO(JOHN	0.002%	95.702%
4708	SCHNITZER STEEL	0.002%	95.704%
4709	AEON REIT INVES	0.002%	95.707%
4710	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.709%
4711	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.002%	95.711%
4712	MAKINO MILLING	0.002%	95.713%
4713	RAKUTEN INC	0.002%	95.715%
4714	TOAGOSEI CO LTD	0.002%	95.718%
4715	KOMORI CORPORAT	0.002%	95.720%
4716	PHARMERICA CORP COMMON STOCK USD.01	0.002%	95.722%
4717	KRONES AG	0.002%	95.724%
4718	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	95.727%
4719	MAKALOT INDUSTR	0.002%	95.729%
4720	AIR NEW ZEALAND	0.002%	95.731%
4721	AEGION CORP COMMON STOCK USD.01	0.002%	95.733%
4722	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.735%
4723	TOPCO SCIENTIFI	0.002%	95.738%
4724	MICROSEMI	0.002%	95.740%
4725	OPEN HOUSE CO L	0.002%	95.742%
4726	SA CORP REAL ES	0.002%	95.744%
4727	IMERYS SA	0.002%	95.746%
4728	FORMFACTOR INC COMMON STOCK USD.001	0.002%	95.748%
4729	TURK SISE VE CA	0.002%	95.751%
4730	TOKAI CARBON CO	0.002%	95.753%
4731	Ayala Land Inc	0.002%	95.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	ST MODWEN PROPS	0.002%	95.757%
4733	PIGEON CORP	0.002%	95.759%
4734	TELECOM ITALIA	0.002%	95.762%
4735	PHH CORP COMMON STOCK USD.01	0.002%	95.764%
4736	ABIOMED INC COMMON STOCK USD.01	0.002%	95.766%
4737	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.768%
4738	AZIMUT HOLDOING	0.002%	95.770%
4739	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.773%
4740	SCORPIO TANKERS	0.002%	95.775%
4741	FIRST BANCORP/NC COMMON STOCK	0.002%	95.777%
4742	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.779%
4743	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.002%	95.781%
4744	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.784%
4745	ILUKA RESOURCES	0.002%	95.786%
4746	COCA-COLA EUROP	0.002%	95.788%
4747	DAVIDE CAMPARI-	0.002%	95.790%
4748	TATNEFT PAO SPONSORED ADR ADR	0.002%	95.792%
4749	GREENTOWN CHINA	0.002%	95.794%
4750	BROOKFIELD OFFI	0.002%	95.797%
4751	ULTRATECH INC COMMON STOCK USD.001	0.002%	95.799%
4752	SINO-AMERICAN S	0.002%	95.801%
4753	CHINA GEN PLAST	0.002%	95.803%
4754	CORBY SPIRIT AN	0.002%	95.805%
4755	FULLSHARE HOLDI	0.002%	95.807%
4756	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.810%
4757	ALM. BRAND	0.002%	95.812%
4758	CHINA DONGXIANG	0.002%	95.814%
4759	HELLA KGAA HUEC	0.002%	95.816%
4760	FCC CO LTD	0.002%	95.818%
4761	CITIC RESOURCES	0.002%	95.820%
4762	TUNG HO STEEL E	0.002%	95.823%
4763	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.825%
4764	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.827%
4765	METROPOLITAN BA	0.002%	95.829%
4766	CSR CORP	0.002%	95.831%
4767	STARTS CORP INC	0.002%	95.833%
4768	SLIGRO FOOD GRO	0.002%	95.836%
4769	CHOW SANG SANG	0.002%	95.838%
4770	CORETRONICS COR	0.002%	95.840%
4771	SINGAPORE TECH	0.002%	95.842%
4772	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.844%
4773	JERONIMO MARTIN	0.002%	95.846%
4774	TSRC CORP	0.002%	95.848%
4775	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.851%
4776	VEDANTA RESOURC	0.002%	95.853%
4777	SCIENTIFIC GAME	0.002%	95.855%
4778	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.002%	95.857%
4779	TOOTSIE ROLL IN	0.002%	95.859%
4780	TOWER INTL INC	0.002%	95.861%
4781	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	GLOVIS	0.002%	95.866%
4783	FINISH LINE INC	0.002%	95.868%
4784	PARADE TECHNOLO	0.002%	95.870%
4785	SANFIRE RESOURC	0.002%	95.872%
4786	TRITON INTERNAT	0.002%	95.874%
4787	AMOREPACIFIC-NE	0.002%	95.876%
4788	MYCRONIC AB	0.002%	95.878%
4789	IRPC PUBLIC CO	0.002%	95.880%
4790	MULTIPLAN EMPRE	0.002%	95.883%
4791	SENKO CO	0.002%	95.885%
4792	RYOHIN KEIKAKU	0.002%	95.887%
4793	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.889%
4794	RELIANCE POWER	0.002%	95.891%
4795	MAGELLAN FINANC	0.002%	95.893%
4796	BANK MILLENIUM	0.002%	95.895%
4797	NCC LTD/INDIA	0.002%	95.897%
4798	LUXOTTICA GROUP	0.002%	95.900%
4799	BYD ELECTRONIC	0.002%	95.902%
4800	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.904%
4801	WEBMD HEALTH CORP COMMON STOCK USD.01	0.002%	95.906%
4802	HUFVUDSTADEN AB	0.002%	95.908%
4803	UNIMICRON TECHN	0.002%	95.910%
4804	DURATEX SA	0.002%	95.912%
4805	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.914%
4806	ATLANTICA YIELD	0.002%	95.917%
4807	NONG SHIM CO	0.002%	95.919%
4808	BAJAJ AUTO	0.002%	95.921%
4809	SHANGHAI ELECTR	0.002%	95.923%
4810	CALIFORNIA WATE	0.002%	95.925%
4811	HERC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.927%
4812	NATL HOUSE INDL	0.002%	95.929%
4813	ALLIED GROUP LT	0.002%	95.931%
4814	PARKWAY INC REIT USD.001	0.002%	95.933%
4815	LIPPO KARAWACI	0.002%	95.935%
4816	SINGAPORE EXCHA	0.002%	95.938%
4817	SIXT AG	0.002%	95.940%
4818	USS CO. LTD.	0.002%	95.942%
4819	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.944%
4820	HAMBORNER AG	0.002%	95.946%
4821	MITSUBISHI TANA	0.002%	95.948%
4822	MAHINDRA & MAHI	0.002%	95.950%
4823	TARKETT SA	0.002%	95.952%
4824	DREAM INDUSTRIA	0.002%	95.954%
4825	HAVAS SA	0.002%	95.957%
4826	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.959%
4827	TAKEUCHI MANUFA	0.002%	95.961%
4828	GPO FIN INBURSA	0.002%	95.963%
4829	MILLENNIUM&COPT	0.002%	95.965%
4830	MEDIPAL HOLDING	0.002%	95.967%
4831	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	PARK STERLING CORP COMMON STOCK USD.01	0.002%	95.971%
4833	GUOTAI JUNAN IN	0.002%	95.973%
4834	EXIDE INDUSTRIE	0.002%	95.975%
4835	HUBER & SUHNER	0.002%	95.977%
4836	ARCADIS NV	0.002%	95.980%
4837	FAR EAST INTL B	0.002%	95.982%
4838	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.984%
4839	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	95.986%
4840	ACORDA THERAPEU	0.002%	95.988%
4841	KOMERI CO	0.002%	95.990%
4842	GLENMARK PHARM	0.002%	95.992%
4843	ACADIAN TIMBER	0.002%	95.994%
4844	CHINA TRAVEL IN	0.002%	95.996%
4845	NISHIMATSU CONS	0.002%	95.998%
4846	BAVARIAN NORDIC	0.002%	96.000%
4847	TIANNENG POWER	0.002%	96.002%
4848	TRAVELPORT WORL	0.002%	96.004%
4849	AVANGRID INC COMMON STOCK USD.01	0.002%	96.007%
4850	DRILLISCH AG	0.002%	96.009%
4851	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.011%
4852	TXC CORPN	0.002%	96.013%
4853	JENOPTIK AG	0.002%	96.015%
4854	ASATSU INC	0.002%	96.017%
4855	C.P. ALL PCL-FG	0.002%	96.019%
4856	BOBST GROUP AG	0.002%	96.021%
4857	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	96.023%
4858	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.002%	96.025%
4859	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.027%
4860	JC DECAUX SA	0.002%	96.029%
4861	BEZEQ ISRAEL TE	0.002%	96.031%
4862	UTD INTEGRATION	0.002%	96.033%
4863	AMERICAN RAILCA	0.002%	96.036%
4864	TAIWAN STYRENE	0.002%	96.038%
4865	ETERNAL CHEMICA	0.002%	96.040%
4866	SKY PLC SPN ADR ADR	0.002%	96.042%
4867	KRUK SA	0.002%	96.044%
4868	ZAKLADY METALI	0.002%	96.046%
4869	TONG REN TANG T	0.002%	96.048%
4870	TOKYO DOME CORP	0.002%	96.050%
4871	MORGUARD CORP	0.002%	96.052%
4872	OMNIA HOLDINGS	0.002%	96.054%
4873	ELITE MATERIAL	0.002%	96.056%
4874	CPFL ENERGIA SA	0.002%	96.058%
4875	MITSUBA CORP	0.002%	96.060%
4876	FUJI MACHINE MF	0.002%	96.062%
4877	KEIHIN ELEC EXP	0.002%	96.064%
4878	KANGWON LAND IN	0.002%	96.066%
4879	NHN ENTERTAINME	0.002%	96.069%
4880	POLSKIE GORNICT	0.002%	96.071%
4881	HEALTHEQUITY INC COMMON STOCK USD.0001	0.002%	96.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	PRESIDENT CHAIN	0.002%	96.075%
4883	CIMPRESS NV	0.002%	96.077%
4884	SUNTORY BEVERAG	0.002%	96.079%
4885	SEABRIDGE GOLD	0.002%	96.081%
4886	HANSSEM CO	0.002%	96.083%
4887	KYORITSU MAINTE	0.002%	96.085%
4888	COLGATE-PALM (I	0.002%	96.087%
4889	MITAC HOLDINGS	0.002%	96.089%
4890	ACCELL GROUP	0.002%	96.091%
4891	SKC CO	0.002%	96.093%
4892	NIHON KOHDEN CO	0.002%	96.095%
4893	INVERSIONES AGU	0.002%	96.097%
4894	SAMSUNG ELECTRO	0.002%	96.099%
4895	KOREA ZINC	0.002%	96.101%
4896	DEWAN HOUSING F	0.002%	96.103%
4897	TOMY CO LTD	0.002%	96.105%
4898	SIGMA PHARMACEU	0.002%	96.107%
4899	TELEFONICA BRASIL ADR ADR	0.002%	96.110%
4900	CALAVO GROWERS INC COMMON STOCK USD.001	0.002%	96.112%
4901	PERPETUAL TST A	0.002%	96.114%
4902	ADITYA BIRLA NU	0.002%	96.116%
4903	HCI GROUP INC COMMON STOCK	0.002%	96.118%
4904	CARSALES.COM LT	0.002%	96.120%
4905	BIZLINK HOLDING	0.002%	96.122%
4906	Mobistar SA	0.002%	96.124%
4907	LADBROKES PLC	0.002%	96.126%
4908	PZU GR	0.002%	96.128%
4909	GEMTEK TECHNOLO	0.002%	96.130%
4910	GMP CAPITAL COR	0.002%	96.132%
4911	GIMV NV	0.002%	96.134%
4912	MAINFREIGHT LTD	0.002%	96.136%
4913	DIASORIN SPA EU	0.002%	96.138%
4914	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.140%
4915	BHARAT PETROL C	0.002%	96.142%
4916	SERIA CO LTD	0.002%	96.144%
4917	TAIWAN UNION TE	0.002%	96.146%
4918	HSN INC COMMON STOCK USD.01	0.002%	96.148%
4919	NIPPON STEEL	0.002%	96.150%
4920	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.152%
4921	MRF LTD	0.002%	96.154%
4922	GETAC TECHNOLOG	0.002%	96.156%
4923	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	96.158%
4924	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.160%
4925	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.162%
4926	ENGINEERS INDIA	0.002%	96.164%
4927	SIEGFRIED HOLDI	0.002%	96.166%
4928	HANNSTAR DISPLA	0.002%	96.168%
4929	CAHYA MATA SARA	0.002%	96.170%
4930	SINGAPORE POST	0.002%	96.172%
4931	MODINE MFG CO	0.002%	96.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	96.176%
4933	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	96.178%
4934	HINDUSTAN LEVER	0.002%	96.180%
4935	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.182%
4936	TIM PARTICIPA	0.002%	96.184%
4937	DIGITAL CHINA H	0.002%	96.186%
4938	NOBLE CORP PLC	0.002%	96.188%
4939	MINDTREE LTD	0.002%	96.190%
4940	WD 40 CO COMMON STOCK USD.001	0.002%	96.192%
4941	SUPERGROUP PLC	0.002%	96.194%
4942	MONCLER SPA	0.002%	96.196%
4943	YUEN FOONG YU M	0.002%	96.198%
4944	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.200%
4945	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.202%
4946	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	96.204%
4947	COLOPLAST AS	0.002%	96.206%
4948	VAKRANGEE LTD	0.002%	96.208%
4949	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.210%
4950	SKY NETWORK TEL	0.002%	96.212%
4951	INDUSIND BANK	0.002%	96.214%
4952	EURONAV SA	0.002%	96.216%
4953	KEIHIN CORP	0.002%	96.218%
4954	CU BANCORP COMMON STOCK	0.002%	96.220%
4955	SUMITOMO MITSUI	0.002%	96.222%
4956	JIANGSU EXPRESS	0.002%	96.224%
4957	IMMOFINANZ IMMO	0.002%	96.226%
4958	ITO EN	0.002%	96.228%
4959	CAPITAL SECURIT	0.002%	96.230%
4960	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.232%
4961	MARSHALLS PLC	0.002%	96.234%
4962	BANGKOK LAND PC	0.002%	96.236%
4963	YAHOO JAPAN COR	0.002%	96.238%
4964	EVERLIGHT ELECT	0.002%	96.240%
4965	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.242%
4966	OBARA CORP	0.002%	96.244%
4967	PARMALAT S.P.A	0.002%	96.246%
4968	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.248%
4969	CIECH SA	0.002%	96.250%
4970	KELLER GROUP	0.002%	96.252%
4971	CORONATION FUND	0.002%	96.254%
4972	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	96.256%
4973	SAF-HOLLAND SA	0.002%	96.258%
4974	RESOLUTE MINING	0.002%	96.260%
4975	SINGAPORE PRESS	0.002%	96.262%
4976	CHENG LOONG	0.002%	96.264%
4977	AUSTEVOLL SEAFO	0.002%	96.265%
4978	WONIK IPS CO LT	0.002%	96.267%
4979	SHIMADZU CORP	0.002%	96.269%
4980	PRIMAX ELECTRON	0.002%	96.271%
4981	WACKER CONSTRUC	0.002%	96.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	ALMIRALL SA	0.002%	96.275%
4983	AIRBOSS OF AMER	0.002%	96.277%
4984	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.279%
4985	ASSORE	0.002%	96.281%
4986	CHINA SHIPPING	0.002%	96.283%
4987	AUCKLAND INTERN	0.002%	96.285%
4988	GUDANG GARAM(PE	0.002%	96.287%
4989	FRUTAROM	0.002%	96.289%
4990	ASSURA PLC	0.002%	96.291%
4991	MARICO LTD	0.002%	96.293%
4992	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.295%
4993	JAPAN AVIATN EL	0.002%	96.297%
4994	FRED'S INC	0.002%	96.299%
4995	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.301%
4996	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.303%
4997	MATSUMOTOKIYOSH	0.002%	96.305%
4998	FLIGHT CENTRE L	0.002%	96.306%
4999	INPHI CORP COMMON STOCK	0.002%	96.308%
5000	SUMITOMO WAREHO	0.002%	96.310%
5001	EMS-CHEMIE HLDG	0.002%	96.312%
5002	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.002%	96.314%
5003	OPUS BANK	0.002%	96.316%
5004	CHORUS LIMITED	0.002%	96.318%
5005	KADANT INC COMMON STOCK USD.01	0.002%	96.320%
5006	SPAR NORD BANK	0.002%	96.322%
5007	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.324%
5008	ACTUA CORP COMMON STOCK USD.001	0.002%	96.326%
5009	SUMMERSET GROUP	0.002%	96.328%
5010	FUJITEC CO	0.002%	96.330%
5011	RESORTTRUST INC	0.002%	96.332%
5012	POWER GRID CORP	0.002%	96.334%
5013	TRUSCO NAKAYAMA	0.002%	96.335%
5014	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.337%
5015	ITEQ CORP	0.002%	96.339%
5016	PGT INC	0.002%	96.341%
5017	VTECH HLDGS	0.002%	96.343%
5018	AEON MALL CO LT	0.002%	96.345%
5019	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.347%
5020	BANK OF BARODA	0.002%	96.349%
5021	ANRITSU CORP	0.002%	96.351%
5022	DIGNITY PLC	0.002%	96.353%
5023	CARGOJET INC.	0.002%	96.355%
5024	KOMAX HOLDING A	0.002%	96.357%
5025	ITAU UNIBANCO H	0.002%	96.359%
5026	ROCHE HOLDING A	0.002%	96.361%
5027	ANGANG NEW STEE	0.002%	96.362%
5028	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.002%	96.364%
5029	DULUXGROUP LTD	0.002%	96.366%
5030	MID REIT INC	0.002%	96.368%
5031	MOBIMO HLDG AG	0.002%	96.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	TURK HAVA YOLLA	0.002%	96.372%
5033	MGP INGREDIENTS INC COMMON STOCK	0.002%	96.374%
5034	BALKRISHNA INDS	0.002%	96.376%
5035	NIPPON SODA CO	0.002%	96.378%
5036	NN INC COMMON STOCK USD.01	0.002%	96.380%
5037	VASTNED RETAIL	0.002%	96.382%
5038	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.383%
5039	SAGAMI RAILWAY	0.002%	96.385%
5040	GS ENGINEERING	0.002%	96.387%
5041	AIA ENGINEERING	0.002%	96.389%
5042	GORMAN-RUPP CO	0.002%	96.391%
5043	AMERICA MOVIL SPN ADR CL L ADR	0.002%	96.393%
5044	CHUNGHWA TELECO	0.002%	96.395%
5045	BLACK DIAMOND G	0.002%	96.397%
5046	ZEE ENTERTAIN E	0.002%	96.399%
5047	BERNER KTBK	0.002%	96.401%
5048	YAMANASHI CHUO	0.002%	96.403%
5049	ALUMINIUM CORP	0.002%	96.404%
5050	PTC INC COMMON STOCK USD.01	0.002%	96.406%
5051	TVS MOTOR CO	0.002%	96.408%
5052	SWIRE PACIFIC	0.002%	96.410%
5053	BIC CAMERA INC.	0.002%	96.412%
5054	NICHI-IKO PHARM	0.002%	96.414%
5055	GF SECURITIES C	0.002%	96.416%
5056	MELCO INTERNATI	0.002%	96.418%
5057	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.420%
5058	TOKYO STEEL MFG	0.002%	96.421%
5059	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	96.423%
5060	YODOGAWA STEEL	0.002%	96.425%
5061	PEREGRINE HLDGS	0.002%	96.427%
5062	MISUMI CORPORAT	0.002%	96.429%
5063	UPC TECHNOLOGY	0.002%	96.431%
5064	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.433%
5065	TIER REIT INC REIT USD.0001	0.002%	96.435%
5066	BARNES & NOBLE	0.002%	96.437%
5067	UNDER ARMOUR IN	0.002%	96.438%
5068	KENEDIX RESIDEN	0.002%	96.440%
5069	TISCO FINANCIAL	0.002%	96.442%
5070	PERLIS PLANTATI	0.002%	96.444%
5071	FASTIGHETS AB B	0.002%	96.446%
5072	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	96.448%
5073	NIHON UNISYS	0.002%	96.450%
5074	SSP GROUP PLC	0.002%	96.452%
5075	SUPER RETAIL GR	0.002%	96.454%
5076	UNITIKA	0.002%	96.455%
5077	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	96.457%
5078	VIDRALA S.A.	0.002%	96.459%
5079	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.461%
5080	INFICON HOLDING	0.002%	96.463%
5081	HUATAI SECURITI	0.002%	96.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	TAICHUNG	0.002%	96.467%
5083	STONERIDGE INC COMMON STOCK	0.002%	96.469%
5084	IRESS MARKET TE	0.002%	96.470%
5085	FUTURE LAND DEV	0.002%	96.472%
5086	CHATHAM LODGING	0.002%	96.474%
5087	JUMBO SA	0.002%	96.476%
5088	RYMAN HEALTHCAR	0.002%	96.478%
5089	GETTY PETROLEUM	0.002%	96.480%
5090	CALGON CARBON C	0.002%	96.482%
5091	CHINA POWER INT	0.002%	96.484%
5092	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.485%
5093	WESTERN ENERGY	0.002%	96.487%
5094	BRIGHTOIL PETRO	0.002%	96.489%
5095	DON QUIJOTE	0.002%	96.491%
5096	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.493%
5097	YINGDE GASES GR	0.002%	96.495%
5098	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	96.497%
5099	ENERGIAS DO BRA	0.002%	96.499%
5100	SONY FINANCIAL	0.002%	96.500%
5101	CONTACT ENERGY	0.002%	96.502%
5102	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.002%	96.504%
5103	INTERROLL HOLDI	0.002%	96.506%
5104	TOHO BANK	0.002%	96.508%
5105	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	96.510%
5106	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.512%
5107	IINO KAIUN KAIS	0.002%	96.513%
5108	WILMAR INTERL L	0.002%	96.515%
5109	FORTUNE R/EST I	0.002%	96.517%
5110	FOXCONN INTERNA	0.002%	96.519%
5111	KADOKAWA DWANGO	0.002%	96.521%
5112	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.523%
5113	GPO DE INVERSIO	0.002%	96.525%
5114	BLUE LABEL TELE	0.002%	96.526%
5115	SEIBU HOLDINGS	0.002%	96.528%
5116	ASCOM HOLDING A	0.002%	96.530%
5117	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.532%
5118	UNI-PRESIDENT C	0.002%	96.534%
5119	KUNG LONG BATTE	0.002%	96.536%
5120	ALK-ABELLO A/S	0.002%	96.538%
5121	CRAY INC COMMON STOCK USD.01	0.002%	96.539%
5122	IWATE(BANK OF)	0.002%	96.541%
5123	ALL NIPPON AIRW	0.002%	96.543%
5124	LG HAUSYS LTD	0.002%	96.545%
5125	F E CONSORTM IN	0.002%	96.547%
5126	LONKING HOLDING	0.002%	96.549%
5127	RALLYE	0.002%	96.550%
5128	KABU.COM SECURI	0.002%	96.552%
5129	JACCS CO	0.002%	96.554%
5130	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.556%
5131	OVS SPA	0.002%	96.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	SECURITY BANK C	0.002%	96.560%
5133	CJ E&M CORPORAT	0.002%	96.561%
5134	SEMBCORP MARINE	0.002%	96.563%
5135	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.565%
5136	KIWOOM SECURITI	0.002%	96.567%
5137	TOMTOM NV	0.002%	96.569%
5138	RHONE-KLINIKUM	0.002%	96.571%
5139	CyberAgent, Inc	0.002%	96.573%
5140	ADVANTECH CO LT	0.002%	96.574%
5141	REGIS CORP COMMON STOCK USD.05	0.002%	96.576%
5142	MAANSHAN IRON &	0.002%	96.578%
5143	INTERCONEXION E	0.002%	96.580%
5144	PUBLICIS GROUPE	0.002%	96.582%
5145	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.584%
5146	SKY PERFECT JSA	0.002%	96.585%
5147	SHIMA SEIKI MFG	0.002%	96.587%
5148	GRAMMER AG	0.002%	96.589%
5149	IMP DEL DES Y E	0.002%	96.591%
5150	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	96.593%
5151	DE'LONGHI SPA	0.002%	96.595%
5152	SANYO SPEC STEE	0.002%	96.596%
5153	TELEFONICA DE E	0.002%	96.598%
5154	CHAROEN PKPD-FG	0.002%	96.600%
5155	CAPCOM CO	0.002%	96.602%
5156	TV18 BROADCAST	0.002%	96.604%
5157	PARK 24 CO	0.002%	96.605%
5158	HOKURIKU ELEC P	0.002%	96.607%
5159	MIZRAHI TEFAHOT	0.002%	96.609%
5160	K-BRO LINEN INC	0.002%	96.611%
5161	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.002%	96.613%
5162	LINDAB INTL AB	0.002%	96.615%
5163	HEMFOSA FASTIGH	0.002%	96.616%
5164	JAPAN SECS FINA	0.002%	96.618%
5165	BANGCHAK PETROL	0.002%	96.620%
5166	SOUTH INDIA BAN	0.002%	96.622%
5167	UNITED ARROWS L	0.002%	96.624%
5168	NIHON M&A CENTE	0.002%	96.625%
5169	MATAHARI DEPART	0.002%	96.627%
5170	PETRONAS CHEMIC	0.002%	96.629%
5171	SQUARE ENIX HOL	0.002%	96.631%
5172	ZENSHO CO LTD	0.002%	96.633%
5173	STORA ENSO OYJ	0.002%	96.635%
5174	PIONEER CORP JP	0.002%	96.636%
5175	GLOBE TELECOM I	0.002%	96.638%
5176	JGC CORP	0.002%	96.640%
5177	K WAH INTL HLDG	0.002%	96.642%
5178	GINKO INTERNATI	0.002%	96.644%
5179	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.645%
5180	KCE ELECTRONICS	0.002%	96.647%
5181	BANK OF INDIA C	0.002%	96.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	KINDEN CORPORAT	0.002%	96.651%
5183	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.653%
5184	MOTECH INDUSTRI	0.002%	96.654%
5185	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.656%
5186	KYORIN CO LTD.	0.002%	96.658%
5187	ITOCHU TECHNO S	0.002%	96.660%
5188	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.662%
5189	COPPER MTN MNG	0.002%	96.663%
5190	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.665%
5191	MORGUARD NORTH	0.002%	96.667%
5192	FRESENIUS MEDIC	0.002%	96.669%
5193	TRUE CORP PCL	0.002%	96.671%
5194	MARUI CO	0.002%	96.672%
5195	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.674%
5196	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.676%
5197	CJ O SHOPPING C	0.002%	96.678%
5198	TRULY INTL HLDG	0.002%	96.680%
5199	VANGUARD INTL S	0.002%	96.681%
5200	ANDREW PELLER-A	0.002%	96.683%
5201	CHICONY ELECTRO	0.002%	96.685%
5202	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.687%
5203	INMOBILIARIA CO	0.002%	96.688%
5204	USIMINAS USI SD	0.002%	96.690%
5205	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.692%
5206	SHINKO ELEC IND	0.002%	96.694%
5207	PT ANEKA TAMBAN	0.002%	96.696%
5208	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.697%
5209	TEXWINCA HLDGS	0.002%	96.699%
5210	TOMRA SYSTEMS A	0.002%	96.701%
5211	SK CHEMICALS	0.002%	96.703%
5212	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.705%
5213	THANACHART CAPI	0.002%	96.706%
5214	FENG HSIN IRON&	0.002%	96.708%
5215	HYUNDAI MIPO DO	0.002%	96.710%
5216	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.712%
5217	EI TOWERS SPA	0.002%	96.713%
5218	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.715%
5219	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	96.717%
5220	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	96.719%
5221	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.721%
5222	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.722%
5223	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.724%
5224	MEIDENSHA CORP	0.002%	96.726%
5225	NORWEGIAN AIR S	0.002%	96.728%
5226	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.729%
5227	MERITOR INC COMMON STOCK USD1.0	0.002%	96.731%
5228	METROPOLE TV-(M	0.002%	96.733%
5229	MARUICHI STL TU	0.002%	96.735%
5230	SEKISUI HOUSE	0.002%	96.736%
5231	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	FTD COS INC COMMON STOCK USD.0001	0.002%	96.740%
5233	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.742%
5234	DEUTZ AG	0.002%	96.743%
5235	CIE AUTOMOTIVE	0.002%	96.745%
5236	UACJ CORP	0.002%	96.747%
5237	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	96.749%
5238	COMSYS HOLDINGS	0.002%	96.751%
5239	DELTA ELECTRONI	0.002%	96.752%
5240	SEIKO CORPORATI	0.002%	96.754%
5241	EZAKI GLICO CO	0.002%	96.756%
5242	KANDENKO CO	0.002%	96.758%
5243	NIB HOLDINGS LT	0.002%	96.759%
5244	METALL ZUG AG	0.002%	96.761%
5245	ZHEN DING TECHN	0.002%	96.763%
5246	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.765%
5247	ULTIMATE	0.002%	96.766%
5248	CP POKPHAND CO	0.002%	96.768%
5249	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.770%
5250	TRAVELSKY TECHN	0.002%	96.772%
5251	RATHBONE BROTHE	0.002%	96.773%
5252	IPSEN	0.002%	96.775%
5253	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.777%
5254	LIVANOVA PLC	0.002%	96.779%
5255	CHIPBOND TECHNO	0.002%	96.780%
5256	KANEMATSU CORP	0.002%	96.782%
5257	G8 EDUCATION LT	0.002%	96.784%
5258	EZ TEC EMPREEND	0.002%	96.786%
5259	HERO HONDA	0.002%	96.787%
5260	KANAMOTO CO LTD	0.002%	96.789%
5261	KEMET CORP	0.002%	96.791%
5262	NISSIN KOGYO	0.002%	96.793%
5263	ORANGE SPON ADR ADR	0.002%	96.794%
5264	BCO BILBAO VIZC	0.002%	96.796%
5265	YAGEO CORP	0.002%	96.798%
5266	IBJ LEASING CO	0.002%	96.799%
5267	JSW ENERGY LTD	0.002%	96.801%
5268	EMP NAC ELECTRI	0.002%	96.803%
5269	GOLDEN EAGLE RE	0.002%	96.805%
5270	PARKWAY LIFE RE	0.002%	96.806%
5271	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.808%
5272	JINRO LTD	0.002%	96.810%
5273	ARCS CO LTD	0.002%	96.812%
5274	MANAPPURAM FINA	0.002%	96.813%
5275	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.815%
5276	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	96.817%
5277	WPT INDUSTRIAL	0.002%	96.819%
5278	NISSHA PRINTING	0.002%	96.820%
5279	GIORDANO INTL L	0.002%	96.822%
5280	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.824%
5281	HOPSON DEVELOPM	0.002%	96.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	AOZORA BANK	0.002%	96.827%
5283	YADKIN FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.829%
5284	SIAS SPA	0.002%	96.831%
5285	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	96.832%
5286	XENCOR INC COMMON STOCK USD.01	0.002%	96.834%
5287	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.836%
5288	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.837%
5289	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.839%
5290	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.841%
5291	SAWAI PHARM CO	0.002%	96.843%
5292	NAMPAK LTD.	0.002%	96.844%
5293	FAMOUS BRANDS L	0.002%	96.846%
5294	ASAHI INTECC CO	0.002%	96.848%
5295	EVRAZ PLC	0.002%	96.850%
5296	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.851%
5297	TAIWAN MOBILE	0.002%	96.853%
5298	GOODMAN PROPERT	0.002%	96.855%
5299	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.856%
5300	URSTADT BIDDLE	0.002%	96.858%
5301	HEIWADO CO LTD	0.002%	96.860%
5302	KENEDIX RETAIL	0.002%	96.862%
5303	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.863%
5304	ADASTRIA HOLDI	0.002%	96.865%
5305	KOREA PETROCHEM	0.002%	96.867%
5306	PROSEGUR CIA DE	0.002%	96.868%
5307	POONGSAN CORP(N	0.002%	96.870%
5308	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.872%
5309	SEVEN WEST MEDI	0.002%	96.874%
5310	YAMAZAKI BAKING	0.002%	96.875%
5311	RIETER HLDGS AG	0.002%	96.877%
5312	WINBOND ELECTRO	0.002%	96.879%
5313	BANG & OLUFSEN	0.002%	96.880%
5314	CHINA SCE PROPE	0.002%	96.882%
5315	VERBUND AG	0.002%	96.884%
5316	MUTHOOT FINANCE	0.002%	96.885%
5317	OKUMURA CORP	0.002%	96.887%
5318	INDRA SISTEMAS	0.002%	96.889%
5319	ARCELIK AS	0.002%	96.891%
5320	TAKARA STANDARD	0.002%	96.892%
5321	CTS CORP COMMON STOCK	0.002%	96.894%
5322	COHU INC COMMON STOCK USD1.0	0.002%	96.896%
5323	GOLDEN RESORTS	0.002%	96.897%
5324	GREAT WALL ENTE	0.002%	96.899%
5325	APPLUS SERVICES	0.002%	96.901%
5326	JB FINANCIAL GR	0.002%	96.902%
5327	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.904%
5328	TOKAI TOKYO SEC	0.002%	96.906%
5329	SONDA S.A.	0.002%	96.908%
5330	ELETROBRAS PREF	0.002%	96.909%
5331	SEIREN CO	0.002%	96.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	NATIONAL THERMA	0.002%	96.913%
5333	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.914%
5334	NISHI NIPPON RR	0.002%	96.916%
5335	LISI	0.002%	96.918%
5336	KAKEN PHARM	0.002%	96.919%
5337	CHANGSHA ZOOMLI	0.002%	96.921%
5338	ELETROBRAS COMM	0.002%	96.923%
5339	ABACUS PROPERTY	0.002%	96.924%
5340	BECHTLE AG	0.002%	96.926%
5341	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	96.928%
5342	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.930%
5343	SHOWA SANGYO CO	0.002%	96.931%
5344	BANGKOK AIRWAYS	0.002%	96.933%
5345	HEALTHCARE SERV	0.002%	96.935%
5346	HITACHI MAXELL	0.002%	96.936%
5347	MITCHELLS & BUT	0.002%	96.938%
5348	SPAREBANK 1 SR	0.002%	96.940%
5349	AMTRAN TECHNOLO	0.002%	96.941%
5350	POLYPIPE GROUP	0.002%	96.943%
5351	THE NISSHIN OIL	0.002%	96.945%
5352	CHAMPION REAL E	0.002%	96.946%
5353	D/S NORDEN	0.002%	96.948%
5354	SITRONIX TECHNO	0.002%	96.950%
5355	CAPITARETAIL CH	0.002%	96.951%
5356	SALVATORE FERRA	0.002%	96.953%
5357	MPHASIS LTD	0.002%	96.955%
5358	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.956%
5359	SHANDONG WEIGAO	0.002%	96.958%
5360	SHIKOKU ELEC PO	0.002%	96.960%
5361	BIOSTIME INTERN	0.002%	96.961%
5362	MANDALAY RESOUR	0.002%	96.963%
5363	GRUPO SIMEC S.A	0.002%	96.965%
5364	AIRASIA BHD	0.002%	96.966%
5365	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.968%
5366	HERA	0.002%	96.970%
5367	DONGKUK STEEL M	0.002%	96.971%
5368	BAYWA AG (BAYER	0.002%	96.973%
5369	ORTHOFIX INTL N	0.002%	96.975%
5370	U-BLOX AG	0.002%	96.976%
5371	FUTABA CORP	0.002%	96.978%
5372	SARAS SPA	0.002%	96.980%
5373	CONSORT MEDICAL	0.002%	96.982%
5374	DUZONBIZON CO L	0.002%	96.983%
5375	NIPPON REIT INV	0.002%	96.985%
5376	MISC BERHAD	0.002%	96.987%
5377	SOHGO SECURITY	0.002%	96.988%
5378	VECTURA GROUP	0.002%	96.990%
5379	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	96.991%
5380	IOI CORPORATION	0.002%	96.993%
5381	SAMSUNG HEAVY	0.002%	96.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	RYOBI	0.002%	96.996%
5383	AVEVA GROUP PLC	0.002%	96.998%
5384	PREMIER INVESTM	0.002%	97.000%
5385	HEALTHSTREAM INC COMMON STOCK	0.002%	97.001%
5386	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	97.003%
5387	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.005%
5388	GENTING INTERNA	0.002%	97.006%
5389	NS SOLUTIONS CO	0.002%	97.008%
5390	RADIAN GROUP	0.002%	97.010%
5391	NANYA TECHNOLOG	0.002%	97.011%
5392	TOYO INK MFG CO	0.002%	97.013%
5393	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	97.015%
5394	SEVEN GROUP HLD	0.002%	97.016%
5395	ACC LIMITED	0.002%	97.018%
5396	KITZ CORPORATIO	0.002%	97.020%
5397	RESTAURANT GROU	0.002%	97.021%
5398	NIC INC COMMON STOCK	0.002%	97.023%
5399	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	97.025%
5400	CRAMO OYJ B SHS	0.002%	97.026%
5401	PERUSAHAAN GAS	0.002%	97.028%
5402	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.030%
5403	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	97.031%
5404	FISHER (JAMES)	0.002%	97.033%
5405	TAKATA CORP	0.002%	97.035%
5406	NANOMETRICS	0.002%	97.036%
5407	ADVANCED WIRELE	0.002%	97.038%
5408	CANEXUS CORP	0.002%	97.039%
5409	AUTOBACS SEVEN	0.002%	97.041%
5410	CKD CORP	0.002%	97.043%
5411	SARACEN MINERAL	0.002%	97.044%
5412	GLOBAL BRANDS G	0.002%	97.046%
5413	INTERNET INITIA	0.002%	97.048%
5414	AMBUJA CEMENTS	0.002%	97.049%
5415	SONIC CORP	0.002%	97.051%
5416	NEW WAVE GROUP	0.002%	97.053%
5417	INDIAN OIL CORP	0.002%	97.054%
5418	ABSOLUTE SOFTWA	0.002%	97.056%
5419	HANKYU REIT INC	0.002%	97.058%
5420	ALPINE ELECTRON	0.002%	97.059%
5421	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.002%	97.061%
5422	COCOKARA FINE H	0.002%	97.062%
5423	CITIC 1616 HLDG	0.002%	97.064%
5424	ZARDOYA-OTIS	0.002%	97.066%
5425	EZCORP INC CL A COMMON STOCK USD.01	0.002%	97.067%
5426	AFG ARBONIA-FOR	0.002%	97.069%
5427	WEG SA	0.002%	97.071%
5428	SOUTHERN CROSS	0.002%	97.072%
5429	PRIMERO MINING CORP COMMON STOCK	0.002%	97.074%
5430	PLAZA RETAIL RE	0.002%	97.075%
5431	KIATNAKIN FIN&S	0.002%	97.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	KEPPEL DC REIT	0.002%	97.079%
5433	SRI TRANG AGRO	0.002%	97.080%
5434	WING TAI HOLDIN	0.002%	97.082%
5435	ZHEJIANG EXPRES	0.002%	97.083%
5436	CHINA TRADITION	0.002%	97.085%
5437	AIN PHARMACIEZ	0.002%	97.087%
5438	NISSAN SHATAI C	0.002%	97.088%
5439	ABOITIZ EQUITY	0.002%	97.090%
5440	NOKIA CORP ADR	0.002%	97.092%
5441	H. LUNDBECK A/S	0.002%	97.093%
5442	NAN YA PRINTED	0.002%	97.095%
5443	HAREL INSURANCE	0.002%	97.096%
5444	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.098%
5445	SUPALAI PUBLIC	0.002%	97.100%
5446	PP LONDON SUMAT	0.002%	97.101%
5447	WISTRON NEWEB C	0.002%	97.103%
5448	RPX CORP COMMON STOCK USD.0001	0.002%	97.104%
5449	NICE SYSTEMS	0.002%	97.106%
5450	SIAM CITY CEMEN	0.002%	97.108%
5451	UNIFI INC	0.002%	97.109%
5452	HALLA HOLDINGS	0.002%	97.111%
5453	VITASOY INTL	0.002%	97.112%
5454	ORIFLAME HOLDIN	0.002%	97.114%
5455	CHARGEURS SA	0.002%	97.116%
5456	GRENDENE SA	0.002%	97.117%
5457	BILIA AB	0.002%	97.119%
5458	GLOBAL INDEMNIT	0.002%	97.121%
5459	BCO CREDITO INV	0.002%	97.122%
5460	INDUTRADE AB	0.002%	97.124%
5461	TRANSM ALIANCA	0.002%	97.125%
5462	KEISEI ELEC RY	0.002%	97.127%
5463	RHB Capital	0.002%	97.128%
5464	AOKI INTL	0.002%	97.130%
5465	YAMAGATA BANK	0.002%	97.132%
5466	KERRY LOGISTICS	0.002%	97.133%
5467	NORDEX AG	0.002%	97.135%
5468	SCHINDLER-HDLG	0.002%	97.136%
5469	CHINA SYNTH RUB	0.002%	97.138%
5470	AICHI BANK	0.002%	97.140%
5471	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.141%
5472	LASSILA & TIKAN	0.002%	97.143%
5473	EZION HOLDINGS	0.002%	97.144%
5474	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	97.146%
5475	ZUMIEZ INC COMMON STOCK	0.002%	97.148%
5476	MAN WAH HOLDING	0.002%	97.149%
5477	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	97.151%
5478	HONG KONG LAND	0.002%	97.152%
5479	BBMG CORPORATIO	0.002%	97.154%
5480	CHINA EASTERN A	0.002%	97.156%
5481	DRAEGERWERK AG	0.002%	97.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	HUAKU DEVELOPME	0.002%	97.159%
5483	NITTO BOSEKI CO	0.002%	97.160%
5484	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	97.162%
5485	ESSO (THAILAND)	0.002%	97.163%
5486	ENTERCOM COMMUN	0.002%	97.165%
5487	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.167%
5488	SWIRE PROPERTIE	0.002%	97.168%
5489	AEROVIRONMENT I	0.002%	97.170%
5490	KEWPIE CORP	0.002%	97.171%
5491	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	97.173%
5492	STARHILL GLOBAL	0.002%	97.175%
5493	HARMONIC INC	0.002%	97.176%
5494	LINDSAY CORP COMMON STOCK USD1.0	0.002%	97.178%
5495	EVENT HOSPITALI	0.002%	97.179%
5496	IBASE TECHNOLOG	0.002%	97.181%
5497	CHINA SOUTH CIT	0.002%	97.182%
5498	ESSENDANT INC COMMON STOCK USD.1	0.002%	97.184%
5499	BONDUELLE SCA	0.002%	97.186%
5500	SHANGHAI PETROC	0.002%	97.187%
5501	ADVANCED	0.002%	97.189%
5502	PUREGOLD PRICE	0.002%	97.190%
5503	OKINAWA BANK	0.002%	97.192%
5504	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	97.193%
5505	TOPPAN FORMS	0.002%	97.195%
5506	INWIDO AB	0.002%	97.197%
5507	FARMER BROS CO COMMON STOCK USD1.0	0.002%	97.198%
5508	CHOW TAI FOOK J	0.002%	97.200%
5509	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	97.201%
5510	STELLA INTERNAT	0.002%	97.203%
5511	BIM BIRLESIK MA	0.002%	97.204%
5512	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	97.206%
5513	TELECOM PLUS	0.002%	97.208%
5514	SEMICONDUCTOR M	0.002%	97.209%
5515	NATURA COSMETIC	0.002%	97.211%
5516	LIBERTY GLOBAL	0.002%	97.212%
5517	ALIBABA PICTURE	0.002%	97.214%
5518	HISAMITSU PHARM	0.002%	97.215%
5519	SHUN TAK HLDGS	0.002%	97.217%
5520	LUKOIL PJSC- SP	0.002%	97.219%
5521	HENKEL KGAA-BEA	0.002%	97.220%
5522	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	97.222%
5523	SOMFY SA	0.002%	97.223%
5524	TAIWAN TEA CORP	0.002%	97.225%
5525	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	97.226%
5526	ITE GROUP	0.002%	97.228%
5527	ROUND ONE CORP	0.002%	97.229%
5528	KATO SANGYO CO	0.002%	97.231%
5529	QUALYS INC COMMON STOCK USD.001	0.002%	97.233%
5530	WOWPRIME CORP	0.002%	97.234%
5531	MACRONIX INTERN	0.002%	97.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CHENG UEI PRECI	0.002%	97.237%
5533	PRECINT PRO	0.002%	97.239%
5534	CHUGOKU ELEC PO	0.002%	97.240%
5535	CIA HERING	0.002%	97.242%
5536	GENOMMA LAB INT	0.002%	97.243%
5537	CHINA HARMONY N	0.002%	97.245%
5538	PARAMOUNT BED H	0.002%	97.247%
5539	SUMMARECON AGUN	0.002%	97.248%
5540	TEMBEC INC	0.002%	97.250%
5541	SUPREME ELECTRO	0.002%	97.251%
5542	NISSIN ELECTRIC	0.002%	97.253%
5543	TOKYU CONST	0.002%	97.254%
5544	FRASERS CENTREP	0.002%	97.256%
5545	VTB BANK(JSC)	0.002%	97.257%
5546	TALK TALK TELEC	0.002%	97.259%
5547	ENNIS INC COMMON STOCK USD2.5	0.002%	97.260%
5548	GUNGHO ONLINE E	0.002%	97.262%
5549	TEXTAINER GROUP	0.002%	97.264%
5550	KT CORPORATION	0.002%	97.265%
5551	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	97.267%
5552	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	97.268%
5553	BANCA GENERALI	0.002%	97.270%
5554	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	97.271%
5555	IOOF HOLDINGS L	0.002%	97.273%
5556	INDORAMA VENTUR	0.002%	97.274%
5557	CAR INC	0.002%	97.276%
5558	GRINDROD LIMITE	0.002%	97.277%
5559	ACEA SPA	0.002%	97.279%
5560	SYNCMOLD ENTERP	0.002%	97.280%
5561	SINBON ELECTRON	0.002%	97.282%
5562	SYNNEX TECH INT	0.002%	97.284%
5563	REALESTATE.COM.	0.002%	97.285%
5564	TRANSPORT INTL	0.002%	97.287%
5565	START TODAY CO	0.002%	97.288%
5566	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	97.290%
5567	PETKIM	0.002%	97.291%
5568	ANADOLU EFES BI	0.002%	97.293%
5569	KYOWA HAKKO KIR	0.002%	97.294%
5570	KUDELSKI S.A.	0.002%	97.296%
5571	CITYCON OYJ	0.002%	97.297%
5572	DUCOMMUN INC COMMON STOCK USD.01	0.002%	97.299%
5573	IREN SPA	0.002%	97.300%
5574	JUBLIANT FOODWO	0.002%	97.302%
5575	TRIGANO	0.002%	97.303%
5576	MUSASHI SEIMITS	0.002%	97.305%
5577	WALLENSTAM AB	0.002%	97.306%
5578	ITALIAN-THAI DE	0.002%	97.308%
5579	JOY CITY PROPER	0.002%	97.309%
5580	NICHICON CORP	0.002%	97.311%
5581	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	EDELWEISS FIN S	0.002%	97.314%
5583	SLATE RETAIL RE	0.002%	97.316%
5584	HAYNES INTL INC	0.002%	97.317%
5585	XCERRA CORP COMMON STOCK USD.05	0.002%	97.319%
5586	INDS BACHOCO SA	0.002%	97.320%
5587	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	97.322%
5588	JOLLIBEE FOODS	0.002%	97.323%
5589	KINGSTON COMM(H	0.002%	97.325%
5590	DERICHEBOURG	0.002%	97.326%
5591	RELO HOLDINGS I	0.002%	97.328%
5592	IS DONGSEO CO L	0.002%	97.329%
5593	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.331%
5594	1ST PHILIPPINE	0.002%	97.332%
5595	RENHE COMMERCIA	0.002%	97.334%
5596	REED ELSEVIER P	0.002%	97.335%
5597	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	97.337%
5598	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.338%
5599	USI CORPORATION	0.002%	97.340%
5600	HOSHIZAKI ELECT	0.002%	97.341%
5601	VUKILE PROPERTY	0.002%	97.343%
5602	MIGDAL INSURAN	0.002%	97.344%
5603	NEXON CO LTD	0.002%	97.346%
5604	TAIWAN SEMICOND	0.002%	97.347%
5605	CEBU AIR INC	0.002%	97.349%
5606	BK ZACHODNI WBK	0.002%	97.350%
5607	KOA CORPORATION	0.002%	97.352%
5608	REDEFINE INTERN	0.002%	97.353%
5609	DXP ENTERPRISES	0.002%	97.355%
5610	FIRST INTER BK	0.002%	97.356%
5611	SIIX CORPORATIO	0.002%	97.358%
5612	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.359%
5613	ECHO GLOBAL LOG	0.002%	97.361%
5614	DAIKYO INC	0.002%	97.363%
5615	ZUGER KANTONALB	0.002%	97.364%
5616	EPSILON ENERGY	0.002%	97.366%
5617	KOENIG & BAUER	0.002%	97.367%
5618	MITSUBISHI LOGI	0.002%	97.369%
5619	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	97.370%
5620	FIRST RESOURCES	0.002%	97.372%
5621	CEWE COLOR HLDG	0.002%	97.373%
5622	CHEIL WORLDWIDE	0.002%	97.375%
5623	YUNG TAY ENGINE	0.002%	97.376%
5624	MEDIA NUSANTARA	0.002%	97.378%
5625	KANSAI PAINT CO	0.002%	97.379%
5626	RICOH LEASING	0.001%	97.381%
5627	BRITISH AMERICA	0.001%	97.382%
5628	NIPPON SHEET GL	0.001%	97.384%
5629	SUNDRUG CO LTD	0.001%	97.385%
5630	AIRTAC INTERNAT	0.001%	97.387%
5631	FUSHAN INTL ENE	0.001%	97.388%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	HAKUHODO DY HLD	0.001%	97.390%
5633	TEIKOKU PISTON	0.001%	97.391%
5634	GOLD FIELDS LTD	0.001%	97.393%
5635	P/F BAKKAFROST	0.001%	97.394%
5636	COCA-COLA FEMSA	0.001%	97.396%
5637	HUTCHISON TEL-H	0.001%	97.397%
5638	CROMPTON GREAVE	0.001%	97.398%
5639	CROWN LTD.	0.001%	97.400%
5640	GROUPE FNAC	0.001%	97.401%
5641	CHIYODA CORP	0.001%	97.403%
5642	AVEO GROUP	0.001%	97.404%
5643	COMMERCIAL INTE	0.001%	97.406%
5644	DOOSAN CORP	0.001%	97.407%
5645	GREE INC	0.001%	97.409%
5646	TOKYO OHKA KOGY	0.001%	97.410%
5647	TOSHIBA PLANT K	0.001%	97.412%
5648	ENTERTAINMENT O	0.001%	97.413%
5649	MELCOR DEVS LTD	0.001%	97.415%
5650	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	97.416%
5651	CHINA FOOD LTD	0.001%	97.418%
5652	OLAM INTERNATIO	0.001%	97.419%
5653	OKINAWA ELEC PO	0.001%	97.421%
5654	BURCKHARDT COMP	0.001%	97.422%
5655	EBOS GROUP LTD	0.001%	97.424%
5656	TEMP HOLDINGS C	0.001%	97.425%
5657	TLG IMMOBILIEN	0.001%	97.427%
5658	YANZHOU COAL MI	0.001%	97.428%
5659	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.430%
5660	IOI PROPERTIES	0.001%	97.431%
5661	INDIA INFOLINE	0.001%	97.433%
5662	NIPPON SIGNAL C	0.001%	97.434%
5663	SAMSUNG SDS CO	0.001%	97.436%
5664	TCC HONG KONG C	0.001%	97.437%
5665	GAFISA SA	0.001%	97.439%
5666	VOSSLOH AG	0.001%	97.440%
5667	TTY BIPHARM CO	0.001%	97.441%
5668	GRUPO AEROMEXIC	0.001%	97.443%
5669	B&B TOOLS AB	0.001%	97.444%
5670	SHINKONG SYNTHE	0.001%	97.446%
5671	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.447%
5672	LG HOME SHOPPIN	0.001%	97.449%
5673	YULON MOTOR	0.001%	97.450%
5674	AXFOOD AB	0.001%	97.452%
5675	CONSTRUCCIONES	0.001%	97.453%
5676	SAMSUNG TECHWIN	0.001%	97.455%
5677	GUERBET	0.001%	97.456%
5678	EPISTAR CORP	0.001%	97.458%
5679	HEALTHSCOPE LTD	0.001%	97.459%
5680	TOSHIBA MACHINE	0.001%	97.461%
5681	CAREER EDUCATION CORP COMMON STOCK USD.01	0.001%	97.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.464%
5683	TAIWAN GLASS	0.001%	97.465%
5684	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.001%	97.466%
5685	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.468%
5686	GUNZE	0.001%	97.469%
5687	SMARTONE TELECO	0.001%	97.471%
5688	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	97.472%
5689	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.474%
5690	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.475%
5691	COAL INDIA LTD	0.001%	97.477%
5692	EMBOTELLA ANDIN	0.001%	97.478%
5693	COOLPAD GROUP L	0.001%	97.480%
5694	AUTOGRILL SPA	0.001%	97.481%
5695	ADVANSIX INC COMMON STOCK USD.01	0.001%	97.482%
5696	GASLOG LTD	0.001%	97.484%
5697	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.485%
5698	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.487%
5699	CHINA BILLS FIN	0.001%	97.488%
5700	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	97.490%
5701	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	97.491%
5702	VSE CORP COMMON STOCK USD.05	0.001%	97.493%
5703	FUCHS PETRO AG	0.001%	97.494%
5704	ASCOTT RESIDENC	0.001%	97.496%
5705	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.001%	97.497%
5706	BRICKWORKS	0.001%	97.498%
5707	CHEUNG KONG INF	0.001%	97.500%
5708	ORBCOMM INC COMMON STOCK USD.001	0.001%	97.501%
5709	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.503%
5710	PALTAC CORP	0.001%	97.504%
5711	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.506%
5712	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.507%
5713	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.509%
5714	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.001%	97.510%
5715	CORVEL CORP COMMON STOCK USD.0001	0.001%	97.511%
5716	O/SEAS UNION EN	0.001%	97.513%
5717	ELITE ADVANCED	0.001%	97.514%
5718	CDL HOSPITALITY	0.001%	97.516%
5719	E INK HOLDINGS	0.001%	97.517%
5720	RAMCO CEMENTS	0.001%	97.519%
5721	IDFC BANK LTD	0.001%	97.520%
5722	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.001%	97.522%
5723	OBRASCON HUAR L	0.001%	97.523%
5724	VEIDEKKE ASA	0.001%	97.524%
5725	TOHO CO	0.001%	97.526%
5726	RECHI PRECISION	0.001%	97.527%
5727	TATA CHEMICALS	0.001%	97.529%
5728	MIRAIT HLDG COR	0.001%	97.530%
5729	BETSSON AB	0.001%	97.532%
5730	KINSUS INTERCON	0.001%	97.533%
5731	TENARIS S.A.	0.001%	97.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	COMPUTACENTER P	0.001%	97.536%
5733	ZZZPRIMA MEAT P	0.001%	97.537%
5734	JOEL-JERUSALEM	0.001%	97.539%
5735	PAX GLOBAL TECH	0.001%	97.540%
5736	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.001%	97.542%
5737	NAUTILUS GROUP	0.001%	97.543%
5738	TACHI-S CO	0.001%	97.544%
5739	NATIONAL ALUMIN	0.001%	97.546%
5740	SHIKUN & BINUI	0.001%	97.547%
5741	JUST EAT PLC	0.001%	97.549%
5742	CULP INC COMMON STOCK USD.05	0.001%	97.550%
5743	FLEURY SA	0.001%	97.552%
5744	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.553%
5745	CARNIVAL PLC	0.001%	97.554%
5746	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.556%
5747	DENNY S CORP COMMON STOCK USD.01	0.001%	97.557%
5748	PACIFIC INDUSTR	0.001%	97.559%
5749	Meritz Fire & M	0.001%	97.560%
5750	FINECOBANK BANC	0.001%	97.562%
5751	WAN HAI LINES	0.001%	97.563%
5752	BARR(A.G.)	0.001%	97.564%
5753	METRO PACIFIC I	0.001%	97.566%
5754	ETSY INC COMMON STOCK USD.001	0.001%	97.567%
5755	AIR FRANCE-KLM	0.001%	97.569%
5756	YIT OYJ	0.001%	97.570%
5757	TOMONY HOLDINGS	0.001%	97.571%
5758	PT BUMI SERPONG	0.001%	97.573%
5759	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.001%	97.574%
5760	NEO SOLAR POWER	0.001%	97.576%
5761	TREDEGAR CORP COMMON STOCK	0.001%	97.577%
5762	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	97.578%
5763	KOREA KUMHO PET	0.001%	97.580%
5764	UNITED SUPER MA	0.001%	97.581%
5765	BANCO COMERCIAL	0.001%	97.583%
5766	PT TIMAH TBK	0.001%	97.584%
5767	AOMORI BANK	0.001%	97.586%
5768	SPAREBANK 1 SMN	0.001%	97.587%
5769	NIKKISO CO	0.001%	97.588%
5770	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.001%	97.590%
5771	HIKARI TSUSHIN	0.001%	97.591%
5772	HAITIAN INTL HL	0.001%	97.593%
5773	FRONTLINE LTD/B	0.001%	97.594%
5774	SEMAPA SOC INVE	0.001%	97.595%
5775	SK NETWORKS CO	0.001%	97.597%
5776	HAEMONETICS COR	0.001%	97.598%
5777	FELDA GLOBAL VE	0.001%	97.600%
5778	FINGERPRINT CAR	0.001%	97.601%
5779	DE LA RUE	0.001%	97.602%
5780	ASIAN PAINTS LT	0.001%	97.604%
5781	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SIERRA BANCORP COMMON STOCK	0.001%	97.607%
5783	PROMOTORA Y OPE	0.001%	97.608%
5784	FUYAO GLASS IND	0.001%	97.609%
5785	ELRINGKLINGER	0.001%	97.611%
5786	ATHENAHEALTH IN	0.001%	97.612%
5787	GLOBAL ONE REAL	0.001%	97.614%
5788	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.615%
5789	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.001%	97.616%
5790	CANCOM SE	0.001%	97.618%
5791	KUNGSLEDEN AB N	0.001%	97.619%
5792	RICARDO	0.001%	97.621%
5793	AKER SOLUTIONS	0.001%	97.622%
5794	VEDANTA LTD ADR ADR	0.001%	97.623%
5795	MIZUNO CORP	0.001%	97.625%
5796	KINTETSU WORLD	0.001%	97.626%
5797	RELIANCE INDS-S	0.001%	97.628%
5798	AURICO METALS INC COMMON STOCK	0.001%	97.629%
5799	AICHI STEEL WOR	0.001%	97.630%
5800	SAO MARTINHO SA	0.001%	97.632%
5801	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.633%
5802	GRANGES AB	0.001%	97.634%
5803	GLOBAL LOGISTIC	0.001%	97.636%
5804	INDIA CEMENTS	0.001%	97.637%
5805	TAINAN SPINNING	0.001%	97.639%
5806	ICHIGO REAL EST	0.001%	97.640%
5807	CHUDENKO CORP	0.001%	97.641%
5808	CASCADE BANCORP COMMON STOCK	0.001%	97.643%
5809	TPI POLENE PCL	0.001%	97.644%
5810	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.646%
5811	SUGI HOLDINGS C	0.001%	97.647%
5812	MYTILINEOS	0.001%	97.648%
5813	NYRSTAR NV	0.001%	97.650%
5814	ORIENT CORP	0.001%	97.651%
5815	CACHE LOGISTICS	0.001%	97.652%
5816	S.A.C.I. FALABE	0.001%	97.654%
5817	TRANSCEND INFOR	0.001%	97.655%
5818	BARITO PAC TBK	0.001%	97.657%
5819	RUENTEX DEVELOP	0.001%	97.658%
5820	IZUMI CO	0.001%	97.659%
5821	SM PRIME HLDGS	0.001%	97.661%
5822	ORIENTAL UNION	0.001%	97.662%
5823	METRO HOLDINGS	0.001%	97.663%
5824	OCADO GROUP PLC	0.001%	97.665%
5825	DELTIC TIMBER	0.001%	97.666%
5826	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.668%
5827	FUFENG GROUP LT	0.001%	97.669%
5828	HONG LEONG CRED	0.001%	97.670%
5829	ARC LAND SAKAMO	0.001%	97.672%
5830	DONGFANG ELECT	0.001%	97.673%
5831	ZZZMITSUI SUGAR	0.001%	97.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	JOWA HLDGS CO L	0.001%	97.676%
5833	BANCA IFIS	0.001%	97.677%
5834	CONZZETA AG	0.001%	97.678%
5835	OCI MATERIALS C	0.001%	97.680%
5836	OIL & NATURAL G	0.001%	97.681%
5837	KUALA LUMPUR KE	0.001%	97.683%
5838	KUREHA CHEM IND	0.001%	97.684%
5839	DIAGEO PLC	0.001%	97.685%
5840	YUZHOU PROPERTI	0.001%	97.687%
5841	SANKEN ELECTRIC	0.001%	97.688%
5842	CONCENTRIC AB	0.001%	97.689%
5843	MENZIES(JOHN)	0.001%	97.691%
5844	SKYLARK CO LTD	0.001%	97.692%
5845	DYDO DRINCO INC	0.001%	97.693%
5846	MACNICA FUJI EL	0.001%	97.695%
5847	ARAKAWA CHEMICA	0.001%	97.696%
5848	GFK SE	0.001%	97.698%
5849	SJW GROUP COMMON STOCK USD1.042	0.001%	97.699%
5850	CONTAINER CORP	0.001%	97.700%
5851	RTL GROUP SA	0.001%	97.702%
5852	TV ASAHI CORP	0.001%	97.703%
5853	BERTRANDT AG	0.001%	97.704%
5854	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.706%
5855	IRB INFRASTRUCT	0.001%	97.707%
5856	BEIJING CAP LAN	0.001%	97.708%
5857	MERIDA INDUSTRY	0.001%	97.710%
5858	HANJIN KAL CORP	0.001%	97.711%
5859	HANSON INTL TBK	0.001%	97.712%
5860	PERFICIENT INC COMMON STOCK USD.001	0.001%	97.714%
5861	HK ELECTRIC INV	0.001%	97.715%
5862	CENTRAL CHINA S	0.001%	97.716%
5863	CLEANAWAY CO LT	0.001%	97.718%
5864	VODACOM GP-PRPT	0.001%	97.719%
5865	MONOTARO CO.LTD	0.001%	97.721%
5866	RENT A CENTER INC COMMON STOCK USD.01	0.001%	97.722%
5867	KOSE	0.001%	97.723%
5868	IMA(IND MACC AU	0.001%	97.725%
5869	OPTO TECH CORPN	0.001%	97.726%
5870	HOKKAIDO ELEC P	0.001%	97.727%
5871	MIGHTY RIVER PO	0.001%	97.729%
5872	SAPPI LTD ADR	0.001%	97.730%
5873	TESCO CORP	0.001%	97.731%
5874	HEADLAM GROUP	0.001%	97.733%
5875	ICICI BANK LTD	0.001%	97.734%
5876	TENARIS S.A.	0.001%	97.735%
5877	ADVA AG	0.001%	97.737%
5878	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.738%
5879	VISUAL PHOTONIC	0.001%	97.739%
5880	FORESTAR GROUP INC COMMON STOCK USD1.0	0.001%	97.741%
5881	LIBERBANK SA	0.001%	97.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	DOSHISHA CO	0.001%	97.743%
5883	HOUSE FOODS COR	0.001%	97.745%
5884	SAMSUNG FINE CH	0.001%	97.746%
5885	NEW CHINA LIFE	0.001%	97.747%
5886	CJ CGV	0.001%	97.749%
5887	RELIANCE COMMUN	0.001%	97.750%
5888	LOOKERS PLC	0.001%	97.751%
5889	HEIWA REAL ESTA	0.001%	97.753%
5890	FORMOSA TAFFETA	0.001%	97.754%
5891	AVEX GROUP HOLD	0.001%	97.755%
5892	ERCROS SA	0.001%	97.757%
5893	AJANTA PHARMA	0.001%	97.758%
5894	CADILA HEALTHCA	0.001%	97.759%
5895	CT ENVIRONMENTA	0.001%	97.761%
5896	SEAH STEEL	0.001%	97.762%
5897	RIB SOFTWARE AG	0.001%	97.763%
5898	JUKI CORP	0.001%	97.765%
5899	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.766%
5900	CRYOLIFE INC	0.001%	97.767%
5901	COCA-COLA FEMSA	0.001%	97.769%
5902	AK HOLDINGS INC	0.001%	97.770%
5903	CONTROLADORA VU	0.001%	97.771%
5904	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.773%
5905	KANTO DENKA KOG	0.001%	97.774%
5906	BELLUNA CO.LTD	0.001%	97.775%
5907	PACIFIC TEXTILE	0.001%	97.777%
5908	YIEH PHUI ENTS	0.001%	97.778%
5909	INVOCARE LTD	0.001%	97.779%
5910	CIR-COMPAGNIE I	0.001%	97.781%
5911	FIRST POTOMAC REALTY TRUST REIT USD.001	0.001%	97.782%
5912	FAES FARMA SA	0.001%	97.783%
5913	SK GAS	0.001%	97.785%
5914	RAMAYANA LESTAR	0.001%	97.786%
5915	HU LANE ASSOCIA	0.001%	97.787%
5916	MBANK	0.001%	97.789%
5917	TON YI CORP	0.001%	97.790%
5918	PREMIER OIL	0.001%	97.791%
5919	INDUSTRL FIN(IF	0.001%	97.793%
5920	YAOKO CO	0.001%	97.794%
5921	SPLUNK INC COMMON STOCK USD.001	0.001%	97.795%
5922	TECO ELEC&MACHI	0.001%	97.797%
5923	DONGBU HITEK CO	0.001%	97.798%
5924	GROWTHPOINT PRO	0.001%	97.799%
5925	COM HEM HLDG AB	0.001%	97.801%
5926	ACANDO AB	0.001%	97.802%
5927	CHINA COAL ENER	0.001%	97.803%
5928	NEO-CHINA GROUP	0.001%	97.805%
5929	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.806%
5930	BANK TABUNGAN N	0.001%	97.807%
5931	TRINITY MIRROR	0.001%	97.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	ELEC POWER DEV	0.001%	97.810%
5933	HOSIDEN CORP	0.001%	97.811%
5934	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	97.812%
5935	CASTROL INDIA L	0.001%	97.814%
5936	TORSTAR CORP CL	0.001%	97.815%
5937	GUJARAT STATE P	0.001%	97.816%
5938	TAL EDUCATION GROUP ADR ADR	0.001%	97.818%
5939	UTD COMMUNITY F	0.001%	97.819%
5940	MEITEC CORPORAT	0.001%	97.820%
5941	SOL MELIA SA	0.001%	97.822%
5942	TECHNICOLOR	0.001%	97.823%
5943	POWERLONG REAL	0.001%	97.824%
5944	INDIAN HOTELS	0.001%	97.826%
5945	GAZTRANSPORT ET	0.001%	97.827%
5946	WISDOM MARINE L	0.001%	97.828%
5947	ATEN INTERNATIO	0.001%	97.830%
5948	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.831%
5949	RAMIRENT OYJ	0.001%	97.832%
5950	COLOPL INC	0.001%	97.833%
5951	JM FINANCIAL	0.001%	97.835%
5952	CHAUN-CHOUNG TE	0.001%	97.836%
5953	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	97.837%
5954	CIMIC GROUP LTD	0.001%	97.839%
5955	CAPITA GROUP PL	0.001%	97.840%
5956	FUJI SOFT ABC	0.001%	97.841%
5957	HUISHANG BANK C	0.001%	97.843%
5958	TOPY INDUSTRIES	0.001%	97.844%
5959	EXAR CORP COMMON STOCK USD.0001	0.001%	97.845%
5960	ORION CORP	0.001%	97.846%
5961	FORMOSA PETROCH	0.001%	97.848%
5962	DAKTRONICS INC COMMON STOCK	0.001%	97.849%
5963	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	97.850%
5964	RPS GROUP PLC	0.001%	97.852%
5965	ZENKOKU HOSHO C	0.001%	97.853%
5966	INTILAND DEVPT	0.001%	97.854%
5967	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.856%
5968	GRUMA SA DE CV	0.001%	97.857%
5969	SANTAM	0.001%	97.858%
5970	KMG CHEMICALS INC COMMON STOCK USD.01	0.001%	97.859%
5971	NEXEN TIRE CORP	0.001%	97.861%
5972	OTSUKA CORP	0.001%	97.862%
5973	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.001%	97.863%
5974	CVR ENERGY INC	0.001%	97.865%
5975	NATIONAL GRID	0.001%	97.866%
5976	WILSON BAYLY HO	0.001%	97.867%
5977	AEON DELIGHT	0.001%	97.869%
5978	GJENSIDIGE FORS	0.001%	97.870%
5979	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.871%
5980	AXCELIS TECHNOL	0.001%	97.872%
5981	BEML LTD	0.001%	97.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	WATERLAND FIN H	0.001%	97.875%
5983	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.876%
5984	CLAL INSURANCE	0.001%	97.878%
5985	ASTRAL FOODS	0.001%	97.879%
5986	DAIHEN CORP	0.001%	97.880%
5987	TASER INTERNATIONAL INC COMMON STOCK USD.00001	0.001%	97.881%
5988	GIGABYTE TECHNO	0.001%	97.883%
5989	DIGI INTL INC	0.001%	97.884%
5990	ITALMOBILIARE	0.001%	97.885%
5991	KOKUYO CO	0.001%	97.887%
5992	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	97.888%
5993	CHINA MACHINERY	0.001%	97.889%
5994	ONEREIT	0.001%	97.890%
5995	IMAGINATION TEC	0.001%	97.892%
5996	BK OF RYUKYUS	0.001%	97.893%
5997	UNISEM (M) BHD	0.001%	97.894%
5998	HAKDEX AB	0.001%	97.896%
5999	OESTERREICHISCH	0.001%	97.897%
6000	CLARION CO	0.001%	97.898%
6001	LEYOU TECHNOLOG	0.001%	97.899%
6002	CHINA OVERASEA	0.001%	97.901%
6003	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.902%
6004	ISEKI & CO	0.001%	97.903%
6005	G-RESOURCES GP	0.001%	97.905%
6006	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.906%
6007	CIA SANEAMENTO	0.001%	97.907%
6008	LG INDL SYSTEMS	0.001%	97.908%
6009	EMIRA PROPERTY	0.001%	97.910%
6010	NIPPON CHEMI-CO	0.001%	97.911%
6011	ACETO CORP COMMON STOCK USD.01	0.001%	97.912%
6012	GOLDEN STAR RES	0.001%	97.914%
6013	SALINI IMPREGIL	0.001%	97.915%
6014	MEDIFAST INC COMMON STOCK USD.001	0.001%	97.916%
6015	INTL NICKEL IND	0.001%	97.917%
6016	CHINA MODERN DA	0.001%	97.919%
6017	SUPREME INDUSTR	0.001%	97.920%
6018	PRESS KOGYO CO	0.001%	97.921%
6019	TASSAL GROUP	0.001%	97.923%
6020	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.924%
6021	MONADELPHOUS GR	0.001%	97.925%
6022	CGN POWER CO LT	0.001%	97.926%
6023	FUJI MEDIA HOLD	0.001%	97.928%
6024	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.929%
6025	SPIRENT COMMUNI	0.001%	97.930%
6026	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.931%
6027	LAIRD PLC	0.001%	97.933%
6028	Goldcrest Co.,	0.001%	97.934%
6029	TECNICAS REUNID	0.001%	97.935%
6030	BML INC	0.001%	97.936%
6031	RANDON SA IMPLE	0.001%	97.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	NET ONE SYSTEMS	0.001%	97.939%
6033	CITIZENS INC COMMON STOCK	0.001%	97.940%
6034	KENEDIX INC	0.001%	97.942%
6035	MARUDAI FOOD CO	0.001%	97.943%
6036	GP STRATEGIES C	0.001%	97.944%
6037	HELICAL BAR PLC	0.001%	97.945%
6038	BK OF NAGOYA	0.001%	97.947%
6039	SODICK CO	0.001%	97.948%
6040	YOOX NET-A-PORT	0.001%	97.949%
6041	BOLSA MEXICANA	0.001%	97.950%
6042	FISKARS OYJ	0.001%	97.952%
6043	GRUPO HERDEZ SA	0.001%	97.953%
6044	TEJON RANCH CO	0.001%	97.954%
6045	MEDICINES COMPANY COMMON STOCK USD.001	0.001%	97.955%
6046	BCO ABC BRASIL	0.001%	97.957%
6047	CENTRAL GARDEN&	0.001%	97.958%
6048	HI-LEX CORP	0.001%	97.959%
6049	SINOPEC SHANGHA	0.001%	97.960%
6050	TAIKISHA	0.001%	97.962%
6051	CHINA SHENGMU O	0.001%	97.963%
6052	HAWKINS INC COMMON STOCK USD.05	0.001%	97.964%
6053	TOKAI HOLDINGS	0.001%	97.965%
6054	STUART OLSON IN	0.001%	97.967%
6055	RETAILMENOT INC COMMON STOCK USD.001	0.001%	97.968%
6056	TIKKURILA OY	0.001%	97.969%
6057	MAYNE PHARMA GR	0.001%	97.970%
6058	INTL METAL SERV	0.001%	97.972%
6059	ZOJIRUSHI CORP	0.001%	97.973%
6060	AKITA BANK	0.001%	97.974%
6061	NICHIHA CORP	0.001%	97.975%
6062	WOCKHARDT LIMIT	0.001%	97.977%
6063	NEXTDC LTD	0.001%	97.978%
6064	OHL MEXICO SAB	0.001%	97.979%
6065	SWISS PRIME SIT	0.001%	97.980%
6066	DHT HOLDINGS IN	0.001%	97.982%
6067	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.983%
6068	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.984%
6069	KOREA EXPRESS C	0.001%	97.985%
6070	SEMIRARA MINING	0.001%	97.987%
6071	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	97.988%
6072	CYNOSURE INC A COMMON STOCK USD.001	0.001%	97.989%
6073	STRABAG SE	0.001%	97.990%
6074	KOREA LINE CORP	0.001%	97.992%
6075	C C LAND HOLDIN	0.001%	97.993%
6076	SRF LTD	0.001%	97.994%
6077	INVACARE CORP	0.001%	97.995%
6078	OSAKI ELECTRIC	0.001%	97.997%
6079	TONG YANG INV B	0.001%	97.998%
6080	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.999%
6081	UNIPETROL	0.001%	98.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	TOHO ZINC CO LT	0.001%	98.002%
6083	INFRATIL LTD	0.001%	98.003%
6084	HIWIN TECH CORP	0.001%	98.004%
6085	ARISAWA MFG CO	0.001%	98.005%
6086	UNITED PHOTOVOL	0.001%	98.007%
6087	SCHRODERS(NEW)	0.001%	98.008%
6088	SLATE OFFICE RE	0.001%	98.009%
6089	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.010%
6090	EFG INTERNATION	0.001%	98.012%
6091	TKC CORPORATION	0.001%	98.013%
6092	CIA TRANSM ENER	0.001%	98.014%
6093	DAI-ICHI KOGYO	0.001%	98.015%
6094	ARGOSY PROPERTY	0.001%	98.016%
6095	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	98.018%
6096	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.019%
6097	UMW HLDGS BERHA	0.001%	98.020%
6098	AGELLAN COMMERC	0.001%	98.021%
6099	SAVANNA ENERGY	0.001%	98.023%
6100	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	98.024%
6101	SAIZERIYA COMPA	0.001%	98.025%
6102	VALID SOLUCOES	0.001%	98.026%
6103	PI INDUSTRIES L	0.001%	98.028%
6104	TOKYO BROADCAST	0.001%	98.029%
6105	INFRASTRUCTURE	0.001%	98.030%
6106	TORRENT PHARM	0.001%	98.031%
6107	TORII PHARM CO	0.001%	98.032%
6108	HEIWA REAL ESTA	0.001%	98.034%
6109	TSINGTAO BREWER	0.001%	98.035%
6110	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.036%
6111	KYOKUTO KAIHATS	0.001%	98.037%
6112	DMCI HLDGS INC	0.001%	98.039%
6113	JIANGNAN GROUP	0.001%	98.040%
6114	MITSUBISHI STEE	0.001%	98.041%
6115	MLP AG	0.001%	98.042%
6116	QUIDEL CORP COMMON STOCK USD.001	0.001%	98.043%
6117	PARADISE CO	0.001%	98.045%
6118	TAV HAVALIMANLA	0.001%	98.046%
6119	FUJI SEAL INC	0.001%	98.047%
6120	XO GROUP INC COMMON STOCK USD.01	0.001%	98.048%
6121	NOVELION THERAP	0.001%	98.050%
6122	GIGA SOLAR MAT	0.001%	98.051%
6123	GLOW ENERGY	0.001%	98.052%
6124	WELSPUN INDIA L	0.001%	98.053%
6125	SINOPEC KANTONS	0.001%	98.054%
6126	SANYO CHEMICAL	0.001%	98.056%
6127	DIALOG GROUP BH	0.001%	98.057%
6128	HEXAWARE TECHNO	0.001%	98.058%
6129	WEST CHINA CEME	0.001%	98.059%
6130	LIEN HWA INDL	0.001%	98.061%
6131	CANON INC SPONS ADR ADR	0.001%	98.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	TELENAV INC COMMON STOCK USD.001	0.001%	98.063%
6133	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.064%
6134	THERATECHNOLOGI	0.001%	98.065%
6135	MOTOR OIL SA	0.001%	98.067%
6136	VITAL HEALTHCAR	0.001%	98.068%
6137	SITC INTERNATIO	0.001%	98.069%
6138	EVERGREEN MARIN	0.001%	98.070%
6139	SAN-A CO LTD	0.001%	98.072%
6140	IRISH RESIDENTI	0.001%	98.073%
6141	DIPLOMAT PHARMACY INC COMMON STOCK	0.001%	98.074%
6142	AVANZA BANK HOL	0.001%	98.075%
6143	STELLA CHEMIFA	0.001%	98.076%
6144	THORESEN THAI A	0.001%	98.078%
6145	CHINA METAL PRO	0.001%	98.079%
6146	GLADSTONE COMME	0.001%	98.080%
6147	US Wire Order	0.001%	98.081%
6148	SANRIO CO	0.001%	98.082%
6149	TITAN INDUSTRIE	0.001%	98.084%
6150	STAGECOACH GROU	0.001%	98.085%
6151	TIANJIN PORT DE	0.001%	98.086%
6152	SPARKASSEN IMMO	0.001%	98.087%
6153	GENWORTH MORTGA	0.001%	98.088%
6154	VERBIO VEREINIG	0.001%	98.090%
6155	DAISHIN SECURIT	0.001%	98.091%
6156	NOVOLIPET STEEL	0.001%	98.092%
6157	M3 INC	0.001%	98.093%
6158	CLAS OHLSON AB	0.001%	98.094%
6159	AGFA GEVAERT NV	0.001%	98.096%
6160	TITAN CEMENT CO	0.001%	98.097%
6161	FAR EAST DEPT	0.001%	98.098%
6162	HOGY MEDICAL CO	0.001%	98.099%
6163	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.100%
6164	HENGDELI HOLDIN	0.001%	98.102%
6165	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.103%
6166	TSURUHA HOLDING	0.001%	98.104%
6167	TAIYO INK MFG C	0.001%	98.105%
6168	MARR SPA	0.001%	98.106%
6169	KARDEX	0.001%	98.108%
6170	NH HOTELES	0.001%	98.109%
6171	DORIAN LPG LTD	0.001%	98.110%
6172	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	98.111%
6173	NAVITAS LTD	0.001%	98.112%
6174	CHINA HUARONG A	0.001%	98.114%
6175	LONMIN PLC	0.001%	98.115%
6176	YOUNGWON CORP	0.001%	98.116%
6177	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	98.117%
6178	INTERNATIONAL P	0.001%	98.118%
6179	OKAMOTO INDUSTR	0.001%	98.120%
6180	ELBIT SYSTEMS L	0.001%	98.121%
6181	SUPERVALU INC	0.001%	98.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SINOTRUK HONG K	0.001%	98.123%
6183	VIVOTEK INC	0.001%	98.124%
6184	NATIXIS	0.001%	98.126%
6185	EIGHTEENTH BANK	0.001%	98.127%
6186	CHUGOKU MAR PAI	0.001%	98.128%
6187	SPORTS DIRECT I	0.001%	98.129%
6188	SUNLIGHT REAL E	0.001%	98.130%
6189	TSI HOLDINGS CO	0.001%	98.131%
6190	CASHBUILD LTD	0.001%	98.133%
6191	UPONOR OYJ	0.001%	98.134%
6192	SAMYANG HOLDING	0.001%	98.135%
6193	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.136%
6194	NITTO ELECTRIC	0.001%	98.137%
6195	CWT LTD	0.001%	98.139%
6196	BT INVESTMENT M	0.001%	98.140%
6197	MEKONOMEN AB	0.001%	98.141%
6198	EXACTECH INC COMMON STOCK USD.01	0.001%	98.142%
6199	RAITO KOGYO CO	0.001%	98.143%
6200	HAMAMATSU PHOTO	0.001%	98.145%
6201	AMADA HOLDINGS	0.001%	98.146%
6202	ALTAREA SCA	0.001%	98.147%
6203	DAINICHISEIKA C	0.001%	98.148%
6204	INDOCEMENT TUNG	0.001%	98.149%
6205	888 HOLDINGS	0.001%	98.150%
6206	FUKUI BANK	0.001%	98.152%
6207	CAFE DE CORAL H	0.001%	98.153%
6208	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.154%
6209	ADLER REAL ESTA	0.001%	98.155%
6210	BANK OF CHONGQI	0.001%	98.156%
6211	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.158%
6212	DEXCOM INC COMMON STOCK USD.001	0.001%	98.159%
6213	GREENLAND HONG	0.001%	98.160%
6214	MONEX GROUP INC	0.001%	98.161%
6215	ORIOLA-KD CORP	0.001%	98.162%
6216	MASTERLINK SECS	0.001%	98.163%
6217	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.165%
6218	NSI NC	0.001%	98.166%
6219	SOILBUILD BUSIN	0.001%	98.167%
6220	SAINT MARC HLDG	0.001%	98.168%
6221	GMO INTERNET IN	0.001%	98.169%
6222	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.170%
6223	NORITZ CORP	0.001%	98.172%
6224	SHIN ZU SHING C	0.001%	98.173%
6225	AMCOR LTD-SP AD	0.001%	98.174%
6226	LANDAUER INC COMMON STOCK USD.1	0.001%	98.175%
6227	EIZO NANAO CORP	0.001%	98.176%
6228	DEXERIALS CORP	0.001%	98.178%
6229	MAJOR CINEPLEX	0.001%	98.179%
6230	GURUNAVI INC	0.001%	98.180%
6231	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	PER AARSLEFF A/	0.001%	98.182%
6233	HERITAGE OAKS BANCORP COMMON STOCK	0.001%	98.183%
6234	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.185%
6235	GPO DE INVERSIO	0.001%	98.186%
6236	LANDEC CORP	0.001%	98.187%
6237	DENA CO LTD	0.001%	98.188%
6238	LG INTL CORP	0.001%	98.189%
6239	QUALITY HOUSES	0.001%	98.190%
6240	J-OIL MILLS INC	0.001%	98.191%
6241	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.001%	98.193%
6242	SHIKOKU BANK	0.001%	98.194%
6243	ICL-ISRAEL CHEM	0.001%	98.195%
6244	PUMA AG	0.001%	98.196%
6245	KINDOM CONSTRUC	0.001%	98.197%
6246	EMPEROR INTL HL	0.001%	98.198%
6247	YANG MING MARIN	0.001%	98.200%
6248	NIPPON FLOUR MI	0.001%	98.201%
6249	ADITYA BIRLA FA	0.001%	98.202%
6250	TAKARA SHUZO CO	0.001%	98.203%
6251	ALPHA & OMEGA S	0.001%	98.204%
6252	MIYAZAKI BANK	0.001%	98.205%
6253	AMERICAN PUBLIC	0.001%	98.207%
6254	FU SHOU YUAN IN	0.001%	98.208%
6255	DAESANG CORP	0.001%	98.209%
6256	GO-AHEAD GROUP	0.001%	98.210%
6257	HARASHIN CO LTD	0.001%	98.211%
6258	OKAMURA CORP	0.001%	98.212%
6259	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	98.214%
6260	ASAHI DIAMOND I	0.001%	98.215%
6261	GRUPO ELEKTRA(N	0.001%	98.216%
6262	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.217%
6263	INTL CONTAINER	0.001%	98.218%
6264	ODONTOPREV SA	0.001%	98.219%
6265	FORTINET INC	0.001%	98.220%
6266	SAO PAU ALPARGA	0.001%	98.222%
6267	CHINASOFT INTER	0.001%	98.223%
6268	CAWACHI LTD	0.001%	98.224%
6269	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.225%
6270	DAIBIRU CORP	0.001%	98.226%
6271	BANCOLOMBIA SA	0.001%	98.227%
6272	SKS MICROFINANC	0.001%	98.228%
6273	ASAHI HOLDINGS	0.001%	98.230%
6274	BW OFFSHORE LTD	0.001%	98.231%
6275	CALIFORNIA AMPL	0.001%	98.232%
6276	PRESS METAL	0.001%	98.233%
6277	S&T MOTIV CO LT	0.001%	98.234%
6278	PILOT CORP (NEW	0.001%	98.235%
6279	ONEBEACON INSUR	0.001%	98.236%
6280	BANGKOK EXPRESS	0.001%	98.238%
6281	CD PROJEKT SA	0.001%	98.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	KOREA GAS CORP	0.001%	98.240%
6283	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.241%
6284	JAIPRAKASH ASSO	0.001%	98.242%
6285	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.243%
6286	MATAS AS	0.001%	98.244%
6287	FRASERS COMMERC	0.001%	98.246%
6288	YUEXIU REAL ES	0.001%	98.247%
6289	COMPUGROUP HOLD	0.001%	98.248%
6290	GEO CO LTD	0.001%	98.249%
6291	VZ HOLDING AG	0.001%	98.250%
6292	STARHUB LIMITED	0.001%	98.251%
6293	VT HOLDINGS CO	0.001%	98.252%
6294	LIFESTYLE INTER	0.001%	98.254%
6295	MAH SING GROUP	0.001%	98.255%
6296	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.256%
6297	SANDEN CORP	0.001%	98.257%
6298	HANSOL PAPER CO	0.001%	98.258%
6299	COGOBUY GROUP	0.001%	98.259%
6300	AUSDRILL LIMITE	0.001%	98.260%
6301	KOREA AEROSPACE	0.001%	98.262%
6302	BQE NATL BELGIQ	0.001%	98.263%
6303	MELCO CROWN ENTERTAINME ADR ADR USD.01	0.001%	98.264%
6304	TONGYANG LIFE I	0.001%	98.265%
6305	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.266%
6306	PARTNER COMMUNI	0.001%	98.267%
6307	NOVAE GROUP PLC	0.001%	98.268%
6308	SODA SANAYII	0.001%	98.269%
6309	CHOFU SEISAKUSH	0.001%	98.271%
6310	PETRON CORP	0.001%	98.272%
6311	OIL REFINERIES	0.001%	98.273%
6312	ALGOMA CENTRAL	0.001%	98.274%
6313	NAKANISHI INC	0.001%	98.275%
6314	JU TENG INTERNA	0.001%	98.276%
6315	CHROMA ATE INC	0.001%	98.277%
6316	JCU CORP	0.001%	98.278%
6317	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.280%
6318	NEMETSCHEK AG	0.001%	98.281%
6319	DAIWABO CO LTD	0.001%	98.282%
6320	XEBIO CO	0.001%	98.283%
6321	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.284%
6322	SSY GROUP LTD	0.001%	98.285%
6323	HUNG SHENG CONS	0.001%	98.286%
6324	VISTA LAND & LI	0.001%	98.287%
6325	HOSHINO RESORTS	0.001%	98.288%
6326	AI HOLDINGS COR	0.001%	98.290%
6327	VAREX IMAGING CORP COMMON STOCK	0.001%	98.291%
6328	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.292%
6329	PETRONAS DAGANG	0.001%	98.293%
6330	BW LPG LTD	0.001%	98.294%
6331	ADANI POWER LTD	0.001%	98.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	PAO DE ACUCAR C	0.001%	98.296%
6333	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.297%
6334	LOTTE CONFECT	0.001%	98.299%
6335	BORUSSIA DORTMU	0.001%	98.300%
6336	INTERTAIN GROUP	0.001%	98.301%
6337	RICHTER GEDEON	0.001%	98.302%
6338	JAPAN WOOL TEXT	0.001%	98.303%
6339	AIMS AMP CAPITA	0.001%	98.304%
6340	RAFFLES MEDICAL	0.001%	98.305%
6341	TOWA PHARM CO L	0.001%	98.306%
6342	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.307%
6343	PCHOME ONLINE I	0.001%	98.309%
6344	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.310%
6345	LOTTE CHILSUNG	0.001%	98.311%
6346	GREEN REIT PLC	0.001%	98.312%
6347	JVC KENWOOD HLD	0.001%	98.313%
6348	ECLAT TEXTILE C	0.001%	98.314%
6349	PRUKSA HOLDING	0.001%	98.315%
6350	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.316%
6351	OSSTEM IMPLANT	0.001%	98.317%
6352	QUIMICA Y MINER	0.001%	98.319%
6353	Alliance Global	0.001%	98.320%
6354	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.321%
6355	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.322%
6356	CHAOWEI POWER H	0.001%	98.323%
6357	PRADA SPA	0.001%	98.324%
6358	V TECHNOLOGY	0.001%	98.325%
6359	CIMC ENRIC HOLD	0.001%	98.326%
6360	HANIL CEMENT MF	0.001%	98.327%
6361	CLEVO	0.001%	98.328%
6362	KAKAKU.COM INC	0.001%	98.329%
6363	SYSTEX CORPORAT	0.001%	98.331%
6364	KALBE FARMA	0.001%	98.332%
6365	SANKI ENGINEERI	0.001%	98.333%
6366	UKC HOLDINGS CO	0.001%	98.334%
6367	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.335%
6368	HAMBURGER HAFEN	0.001%	98.336%
6369	SANOFI INDIA LT	0.001%	98.337%
6370	XINGDA INTERNAT	0.001%	98.338%
6371	METLIFECARE LTD	0.001%	98.339%
6372	VST HLDGS	0.001%	98.340%
6373	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	98.342%
6374	GLOBANT SA	0.001%	98.343%
6375	DAIKYONISHIKAWA	0.001%	98.344%
6376	HULIC CO LTD	0.001%	98.345%
6377	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.346%
6378	HUADIAN POWER I	0.001%	98.347%
6379	DAIDO METAL CO	0.001%	98.348%
6380	WORLDPAY GRP PL	0.001%	98.349%
6381	LIFE CORPORATIO	0.001%	98.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	OTE(HELLENIC TL	0.001%	98.351%
6383	FLEXIGROUP LIMI	0.001%	98.352%
6384	TRAKYA CAM SANA	0.001%	98.353%
6385	TOKEN CORP	0.001%	98.355%
6386	CALIX INC COMMON STOCK	0.001%	98.356%
6387	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.357%
6388	AUSTRALIAN AGRI	0.001%	98.358%
6389	SIBANYE GOLD LT	0.001%	98.359%
6390	ASTRA AGRO LEST	0.001%	98.360%
6391	CALIAN GROUP LT	0.001%	98.361%
6392	THAI VEGETABLE	0.001%	98.362%
6393	UNITED LABORATO	0.001%	98.363%
6394	PLATINUM ASSET	0.001%	98.364%
6395	WHITEWAVE FOODS	0.001%	98.365%
6396	TAKASAGO INTL C	0.001%	98.366%
6397	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.367%
6398	FURUKAWA CO	0.001%	98.369%
6399	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.370%
6400	DEL FRISCOS RES	0.001%	98.371%
6401	MAYR-MELNHOF KA	0.001%	98.372%
6402	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.373%
6403	CALBEE INC	0.001%	98.374%
6404	DAISEKI CO LTD	0.001%	98.375%
6405	HONG LEONG BANK	0.001%	98.376%
6406	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.377%
6407	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.378%
6408	SHANGHAI JIN JI	0.001%	98.379%
6409	MAX INDIA	0.001%	98.380%
6410	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.381%
6411	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.383%
6412	GRO-BELS CO LTD	0.001%	98.384%
6413	ERAMET	0.001%	98.385%
6414	SINTOKOGIO	0.001%	98.386%
6415	IPCA LABORATORI	0.001%	98.387%
6416	MESA LABORATORIES INC COMMON STOCK	0.001%	98.388%
6417	VIRTUSA CORP COMMON STOCK USD.01	0.001%	98.389%
6418	B2W-CIA GLOBAL	0.001%	98.390%
6419	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.391%
6420	KYOEI STEEL LTD	0.001%	98.392%
6421	UNION BNK OF IN	0.001%	98.393%
6422	HINDUSTAN CONST	0.001%	98.394%
6423	SUN HUNG KAI CO	0.001%	98.395%
6424	SCSK CORPORATIO	0.001%	98.396%
6425	CARBONITE INC COMMON STOCK USD.01	0.001%	98.397%
6426	FREEMAN FINANCI	0.001%	98.398%
6427	HAVELLS INDIA L	0.001%	98.400%
6428	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.401%
6429	KAPPAHL HOLDING	0.001%	98.402%
6430	EPIZYME INC COMMON STOCK USD.0001	0.001%	98.403%
6431	ASTALDI	0.001%	98.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	BANK OF PHILIPP	0.001%	98.405%
6433	PRINCE HOUSING	0.001%	98.406%
6434	SWECO AB	0.001%	98.407%
6435	SAMSUNG C&T COR	0.001%	98.408%
6436	RMP ENERGY INC	0.001%	98.409%
6437	GLORIA MATERIAL	0.001%	98.410%
6438	AES TIETE ENERG	0.001%	98.411%
6439	LIBBEY INC COMMON STOCK USD.01	0.001%	98.412%
6440	BENI STABILI IT	0.001%	98.413%
6441	PEARSON STK	0.001%	98.414%
6442	CHINA WATER AFF	0.001%	98.415%
6443	FUKUSHIMA IND C	0.001%	98.416%
6444	YOKOHAMA REITO	0.001%	98.417%
6445	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.418%
6446	COLOWIDE CO LTD	0.001%	98.420%
6447	JASA MARGA	0.001%	98.421%
6448	KRUNGTHAI CARD	0.001%	98.422%
6449	PHISON ELECTRON	0.001%	98.423%
6450	CONEXIO CORP	0.001%	98.424%
6451	VTG AG	0.001%	98.425%
6452	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	98.426%
6453	ASIA OPTICAL CO	0.001%	98.427%
6454	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.428%
6455	SCHMOLZ+BICKENB	0.001%	98.429%
6456	FUKUDA DENSHI C	0.001%	98.430%
6457	HANA TOUR SERVI	0.001%	98.431%
6458	CHINA SHIPPING	0.001%	98.432%
6459	BANGKOK DUSIT M	0.001%	98.433%
6460	ASSOCD INTL HOT	0.001%	98.434%
6461	CENTRL PLAZA HO	0.001%	98.435%
6462	WEIQIAO TEXTILE	0.001%	98.436%
6463	SILTRONIC AG	0.001%	98.437%
6464	BOINGO WIRELESS INC COMMON STOCK	0.001%	98.438%
6465	ROCK FIELD CO	0.001%	98.439%
6466	IXYS CORPORATION COMMON STOCK USD.01	0.001%	98.440%
6467	YANLORD LAND GR	0.001%	98.441%
6468	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	98.442%
6469	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.443%
6470	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.444%
6471	TOKAI RUBBER IN	0.001%	98.446%
6472	HOUSING DEVELOP	0.001%	98.447%
6473	SOULBRAIN CO LT	0.001%	98.448%
6474	MCJ CO LTD	0.001%	98.449%
6475	FIRST REIT	0.001%	98.450%
6476	HANNSTOUCH SOLU	0.001%	98.451%
6477	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.452%
6478	HOOKER FURNITURE CORP COMMON STOCK	0.001%	98.453%
6479	PRESSANCE CORPO	0.001%	98.454%
6480	SP SETIA	0.001%	98.455%
6481	BEIERSDORF AG	0.001%	98.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	KOREA KOLMAR CO	0.001%	98.457%
6483	L'OCCITANE INTE	0.001%	98.458%
6484	AUSTRALIAN PHAR	0.001%	98.459%
6485	CRA INTERNATIONAL INC COMMON STOCK	0.001%	98.460%
6486	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.461%
6487	MACATAWA BANK CORP COMMON STOCK	0.001%	98.462%
6488	SKISTAR AB	0.001%	98.463%
6489	PHOTO-ME INTERN	0.001%	98.464%
6490	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.465%
6491	MITRA ADIPERKAS	0.001%	98.466%
6492	CHINA MANMADE F	0.001%	98.467%
6493	AUSTAL LTD	0.001%	98.468%
6494	KINIK CO	0.001%	98.469%
6495	PREMIER FOODS	0.001%	98.470%
6496	FAGRON	0.001%	98.471%
6497	BANK PEKAO	0.001%	98.472%
6498	SINARMAS LAND	0.001%	98.473%
6499	COVENANT TRANSP	0.001%	98.474%
6500	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.475%
6501	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.476%
6502	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.477%
6503	PIOLAX CO	0.001%	98.478%
6504	HKR INTL LTD	0.001%	98.479%
6505	MULTIPLUS SA	0.001%	98.480%
6506	SHOWA CORP	0.001%	98.481%
6507	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.482%
6508	ISHIHARA SANGYO	0.001%	98.484%
6509	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.485%
6510	XTEP INTERNATIO	0.001%	98.486%
6511	ITOCHU FUEL COR	0.001%	98.487%
6512	STRIDES ARCOLAB	0.001%	98.488%
6513	EASY BIO INC	0.001%	98.489%
6514	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.490%
6515	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.491%
6516	BOIRON	0.001%	98.492%
6517	SALMAR ASA	0.001%	98.493%
6518	FUJI CO(TOKYO)	0.001%	98.494%
6519	KINEPOLIS GROUP	0.001%	98.495%
6520	CLEARWATER SEAF	0.001%	98.496%
6521	WINCANTON	0.001%	98.497%
6522	TRONC INC COMMON STOCK USD.01	0.001%	98.498%
6523	CTCI CORP	0.001%	98.499%
6524	ESSENTIAL ENERG	0.001%	98.500%
6525	YANZHOU COAL MI	0.001%	98.501%
6526	FOSTER ELECTRIC	0.001%	98.502%
6527	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	98.503%
6528	REZIDOR HOTEL G	0.001%	98.504%
6529	IGUATEMI EMP SH	0.001%	98.505%
6530	ALPEK SAB	0.001%	98.506%
6531	NUTRACEUTICAL I	0.001%	98.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	FLYTECH TECHNOL	0.001%	98.508%
6533	NTT URBAN DEVEL	0.001%	98.509%
6534	DAIFUKU CO	0.001%	98.510%
6535	KARNATAKA BANK	0.001%	98.511%
6536	KATAKURA INDS	0.001%	98.512%
6537	UNILEVER INDONE	0.001%	98.513%
6538	NISHIO RENT ALL	0.001%	98.514%
6539	SELECT HARVESTS	0.001%	98.515%
6540	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.516%
6541	NEC NETWK & SYS	0.001%	98.517%
6542	OITA BANK	0.001%	98.518%
6543	YUASA TRADING C	0.001%	98.519%
6544	SINOTRANS SHIPP	0.001%	98.520%
6545	ALAM SUTERA REA	0.001%	98.521%
6546	HOKUTO CORP	0.001%	98.522%
6547	HUANENG POWER I	0.001%	98.523%
6548	MIDAS HLDGS	0.001%	98.524%
6549	ARN MONDADORI E	0.001%	98.525%
6550	CORFICOLOMBIANA	0.001%	98.526%
6551	SINTEX INDUSTRI	0.001%	98.527%
6552	DIRTT ENVIRONME	0.001%	98.528%
6553	LUYE PHARMA GRO	0.001%	98.529%
6554	FANTASIA HOLDIN	0.001%	98.530%
6555	HIRATA TECHNICA	0.001%	98.531%
6556	MOCHIDA PHARM C	0.001%	98.532%
6557	EPS CO LTD	0.001%	98.533%
6558	FORMULA SYST(19	0.001%	98.534%
6559	FENNER	0.001%	98.535%
6560	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.536%
6561	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.537%
6562	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.538%
6563	SAVENCIA SA	0.001%	98.539%
6564	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.540%
6565	ORIOR AG	0.001%	98.541%
6566	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.542%
6567	DAH CHONG HONG	0.001%	98.543%
6568	RESOLUTE FOREST	0.001%	98.544%
6569	LIECHTENSTEIN L	0.001%	98.545%
6570	MIZUHO FINL GP	0.001%	98.546%
6571	LAWSON	0.001%	98.547%
6572	BEIJER ALMA AB	0.001%	98.548%
6573	YAMABIKO CORP	0.001%	98.549%
6574	THAI AIRWAYS IN	0.001%	98.550%
6575	REDINGTON INDIA	0.001%	98.551%
6576	TAISHO PHARMACE	0.001%	98.552%
6577	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.553%
6578	CAPITAL&REG PRO	0.001%	98.554%
6579	HOCHDORF HOLDIN	0.001%	98.555%
6580	GINTECH ENERGY	0.001%	98.556%
6581	HOTAI MOTOR CO	0.001%	98.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	QINGDAO PORT IN	0.001%	98.558%
6583	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.559%
6584	BRODRENE HARTMA	0.001%	98.560%
6585	OTONOMY INC COMMON STOCK USD.001	0.001%	98.561%
6586	TOLI CORP	0.001%	98.562%
6587	TALGO SA	0.001%	98.563%
6588	AIDA ENGINEERIN	0.001%	98.564%
6589	BURSA MALAYSIA	0.001%	98.564%
6590	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.001%	98.565%
6591	COLBUN S.A.	0.001%	98.566%
6592	CIA DE DIST INT	0.001%	98.567%
6593	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.568%
6594	DANIELI & CO CO	0.001%	98.569%
6595	UNIVERSAL MEDIC	0.001%	98.570%
6596	NESTLE INDIA	0.001%	98.571%
6597	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.572%
6598	TAKARA LEBEN CO	0.001%	98.573%
6599	BIOGAIA AB	0.001%	98.574%
6600	VILLEROY & BOCH	0.001%	98.575%
6601	KESKO OYJ	0.001%	98.576%
6602	NIHON NOHYAKU	0.001%	98.577%
6603	TIGA PILAR SEJA	0.001%	98.578%
6604	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.579%
6605	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.580%
6606	SILVER LAKE RES	0.001%	98.581%
6607	DESCENTE LTD.	0.001%	98.582%
6608	A2 MILK CO LTD	0.001%	98.583%
6609	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.584%
6610	YAPI VE KREDI B	0.001%	98.585%
6611	SAIBU GAS CO	0.001%	98.586%
6612	MURRAY & ROBERT	0.001%	98.587%
6613	ZALANDO SE	0.001%	98.588%
6614	KOC HOLDING AS	0.001%	98.589%
6615	DIGITAL GARAGE	0.001%	98.590%
6616	MUHIBBAH ENGINE	0.001%	98.591%
6617	UNIBAIL-RODAMCO	0.001%	98.592%
6618	TONG YANG CEMEN	0.001%	98.593%
6619	KOSSAN RUBBER I	0.001%	98.594%
6620	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.595%
6621	IOCHPE-MAXION	0.001%	98.596%
6622	ADVTECH LTD	0.001%	98.597%
6623	GRAPE KING INC	0.001%	98.598%
6624	MANILA ELECTRIC	0.001%	98.599%
6625	LIPPO MALLS IN	0.001%	98.600%
6626	RAISIO YHTYMA O	0.001%	98.601%
6627	PETRONAS GAS	0.001%	98.602%
6628	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	98.603%
6629	CHOICE PROPERTI	0.001%	98.603%
6630	COLTENE HOLDI	0.001%	98.604%
6631	DONGJIANG ENVIR	0.001%	98.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	CANON ELECTRONI	0.001%	98.606%
6633	ELITE SEMICONDU	0.001%	98.607%
6634	ROLAND DG CORP	0.001%	98.608%
6635	TURKIYE SINAI K	0.001%	98.609%
6636	MERUS LABS INTE	0.001%	98.610%
6637	NVE CORP	0.001%	98.611%
6638	ANANDA DEVELOPM	0.001%	98.612%
6639	ST SHINE OPTICA	0.001%	98.613%
6640	RISO KAGAKU COR	0.001%	98.614%
6641	BANDO CHEMICAL	0.001%	98.615%
6642	SHANKS GROUP PL	0.001%	98.616%
6643	SPH REIT	0.001%	98.617%
6644	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	98.618%
6645	TAIWAN COGENERA	0.001%	98.619%
6646	VERA BRADLEY INC COMMON STOCK	0.001%	98.620%
6647	MAX CO	0.001%	98.621%
6648	JIN CO.LTD	0.001%	98.622%
6649	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.623%
6650	TV TOKYO HLDG C	0.001%	98.624%
6651	SATO CORP	0.001%	98.625%
6652	SAKAI HEAVY IND	0.001%	98.626%
6653	GROUP COMERCIAL	0.001%	98.627%
6654	H&R WASAG AG	0.001%	98.627%
6655	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.628%
6656	Sponda Oyj	0.001%	98.629%
6657	MAINSTREET EQUI	0.001%	98.630%
6658	TPG TELECOM	0.001%	98.631%
6659	SAMYANG CORP	0.001%	98.632%
6660	CREDITO VALTELL	0.001%	98.633%
6661	DUNI AB	0.001%	98.634%
6662	ABC-MART INC	0.001%	98.635%
6663	XL AXIATA TBK P	0.001%	98.636%
6664	TOYO ENG CORP	0.001%	98.637%
6665	OCEAN YIELD ASA	0.001%	98.638%
6666	NETENT AB	0.001%	98.639%
6667	EVA PRECISION I	0.001%	98.640%
6668	GPO AEROPORTUAR	0.001%	98.641%
6669	NAMURA SHIPBUIL	0.001%	98.642%
6670	QAD INC A COMMON STOCK	0.001%	98.643%
6671	NEWOCEAN ENERGY	0.001%	98.644%
6672	AMPLIFON SPA NE	0.001%	98.645%
6673	IRISO ELECTRONI	0.001%	98.646%
6674	GREIF INC CL B COMMON STOCK	0.001%	98.647%
6675	TOWA BANK	0.001%	98.648%
6676	ESURE GROUP PLC	0.001%	98.648%
6677	CHINA AEROSPACE	0.001%	98.649%
6678	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.650%
6679	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.651%
6680	LE NOBLE AGE	0.001%	98.652%
6681	GOLDSUN DEV/CON	0.001%	98.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	CHINA HUIYUAN J	0.001%	98.654%
6683	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.655%
6684	ROBINSONS RETAI	0.001%	98.656%
6685	VITAL KSK HOLDI	0.001%	98.657%
6686	HIBERNIA REIT P	0.001%	98.658%
6687	ALBIOMA	0.001%	98.659%
6688	PARTRON CO LTD	0.001%	98.660%
6689	INOGEN INC COMMON STOCK USD.001	0.001%	98.661%
6690	GENESIS ENERGY	0.001%	98.662%
6691	KINGDEE INTERNA	0.001%	98.663%
6692	LOTTE FOOD CO	0.001%	98.664%
6693	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.665%
6694	CLARKSON(HORACE	0.001%	98.665%
6695	SUMITOMO DENSET	0.001%	98.666%
6696	SRA HOLDINGS IN	0.001%	98.667%
6697	CERVECERIAS UNI	0.001%	98.668%
6698	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.669%
6699	GRAINGER TRUST	0.001%	98.670%
6700	ANGLO AMERICAN	0.001%	98.671%
6701	KWS SAAT AG	0.001%	98.672%
6702	GODREJ CONSUMER	0.001%	98.673%
6703	KOLON CORPORATI	0.001%	98.674%
6704	MITSUI SOKO CO	0.001%	98.675%
6705	ALTAMIR AMBOISE	0.001%	98.676%
6706	SIRTEX MEDICAL	0.001%	98.677%
6707	RUTH'S HOSPITAL	0.001%	98.678%
6708	VECTRUS INC COMMON STOCK USD.01	0.001%	98.679%
6709	DALMIA BHARAT L	0.001%	98.679%
6710	TUBE INV OF IND	0.001%	98.680%
6711	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.681%
6712	CHINA ZHEGTONG	0.001%	98.682%
6713	MAGYAR TELEKOM	0.001%	98.683%
6714	SUNWAY BHD	0.001%	98.684%
6715	SUNGWOO HITECH	0.001%	98.685%
6716	PARK ELECTROCHE	0.001%	98.686%
6717	CA IMMOBILIEN A	0.001%	98.687%
6718	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.688%
6719	LG FASHION CORP	0.001%	98.689%
6720	ATWOOD OCEANICS	0.001%	98.690%
6721	LEWIS GROUP LTD	0.001%	98.691%
6722	DR REDDYS LABS	0.001%	98.692%
6723	CHEMRING GROUP	0.001%	98.692%
6724	KOMERCNI BANKA	0.001%	98.693%
6725	TAIWAN ACCEPTAN	0.001%	98.694%
6726	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.695%
6727	ZERIA PHARMACEU	0.001%	98.696%
6728	ONE LIBERTY PRO	0.001%	98.697%
6729	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.698%
6730	DAEWOO ENGINEER	0.001%	98.699%
6731	SINOFERT HOLDIN	0.001%	98.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	BTB REAL ESTATE	0.001%	98.701%
6733	CHINA AOYUAN PR	0.001%	98.702%
6734	CHANGYOU.COM LTD ADR ADR	0.001%	98.703%
6735	GURIT HOLDING A	0.001%	98.704%
6736	POU SHENG INTL	0.001%	98.704%
6737	HEIDELBERGCEMEN	0.001%	98.705%
6738	TECHNOLOGY ONE	0.001%	98.706%
6739	KASAI KOGYO CO	0.001%	98.707%
6740	ALE PROPERTY TR	0.001%	98.708%
6741	TIME DOTCOM BHD	0.001%	98.709%
6742	QOL CO LTD	0.001%	98.710%
6743	HEADWATERS INC COMMON STOCK USD.001	0.001%	98.711%
6744	HANON SYSTEMS	0.001%	98.712%
6745	RECRUIT HOLDING	0.001%	98.713%
6746	ALTERRA POWER C	0.001%	98.714%
6747	I.T LIMITED	0.001%	98.715%
6748	AICHI CORPORATI	0.001%	98.715%
6749	PACIFIC METALS	0.001%	98.716%
6750	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.717%
6751	ICICI BANK	0.001%	98.718%
6752	BLACKMORES LTD	0.001%	98.719%
6753	NISSHIN SEIFUN	0.001%	98.720%
6754	SUPER-SOL	0.001%	98.721%
6755	KOWLOON DEVMT	0.001%	98.722%
6756	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.723%
6757	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	98.724%
6758	CHESNARA PLC	0.001%	98.725%
6759	MODEC INC	0.001%	98.726%
6760	SUN INTL LTD	0.001%	98.726%
6761	LENZING AG	0.001%	98.727%
6762	KVAERNER ASA	0.001%	98.728%
6763	TELEKOM AUSTRIA	0.001%	98.729%
6764	SHORETEL INC COMMON STOCK USD.001	0.001%	98.730%
6765	HANMI PHARM CO	0.001%	98.731%
6766	DEVOTEAM SA	0.001%	98.732%
6767	JOSHIN DENKI CO	0.001%	98.733%
6768	RUSHYDRO PJSC ADR ADR	0.001%	98.734%
6769	SUN FRONTIER FU	0.001%	98.735%
6770	MEC COMPANY LTD	0.001%	98.736%
6771	MGM CHINA HLDGS	0.001%	98.736%
6772	TOKYOTOKEIBA CO	0.001%	98.737%
6773	WEST BANCORPORATION COMMON STOCK	0.001%	98.738%
6774	XIAMEN INTL POR	0.001%	98.739%
6775	ONESAVINGS BANK	0.001%	98.740%
6776	FEDERAL CORP	0.001%	98.741%
6777	WEYCO GROUP INC	0.001%	98.742%
6778	ARDENTEC CORP	0.001%	98.743%
6779	PCM INC COMMON STOCK USD.001	0.001%	98.744%
6780	UMH PROP INC	0.001%	98.745%
6781	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	BRUNEL INTL	0.001%	98.746%
6783	CREDITO EMILIAN	0.001%	98.747%
6784	EAGLE INDUSTRY	0.001%	98.748%
6785	TOA CORP	0.001%	98.749%
6786	NAMCHOW CHEMICA	0.001%	98.750%
6787	SIAM COMMERCIAL	0.001%	98.751%
6788	EMLAK KONUT GYO	0.001%	98.752%
6789	GRIEG SEAFOOD A	0.001%	98.753%
6790	HOKUETSU BANK	0.001%	98.754%
6791	SUMITOMO SEIKA	0.001%	98.755%
6792	LENDINGTREE INC COMMON STOCK USD.01	0.001%	98.755%
6793	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.756%
6794	FUJI KYUKO CO L	0.001%	98.757%
6795	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.758%
6796	NINTENDO CO	0.001%	98.759%
6797	KIKUCHI CO LTD	0.001%	98.760%
6798	ASIA AVIATION P	0.001%	98.761%
6799	STOLT-NIELSEN L	0.001%	98.762%
6800	GREAT LAKES DRE	0.001%	98.763%
6801	DEUTSCHE BETEI	0.001%	98.764%
6802	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.764%
6803	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.765%
6804	SOLOR A/S	0.001%	98.766%
6805	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.767%
6806	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.768%
6807	TOWA CORP	0.001%	98.769%
6808	BACHEM HLD AG-B	0.001%	98.770%
6809	FARGLORY LAND D	0.001%	98.771%
6810	SHIBUYA KOGYO C	0.001%	98.772%
6811	MGI COUTIER	0.001%	98.773%
6812	CHINA SINGYES S	0.001%	98.773%
6813	TEXHONG TEXTILE	0.001%	98.774%
6814	CEMEX LATAM HLD	0.001%	98.775%
6815	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.776%
6816	PACT GROUP HOLD	0.001%	98.777%
6817	CITY OFFICE REI	0.001%	98.778%
6818	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.779%
6819	FOLKESTONE EDU	0.001%	98.780%
6820	ADHI KARYA PERS	0.001%	98.781%
6821	JAPAN PULP & PA	0.001%	98.781%
6822	SHIZUOKAGAS CO	0.001%	98.782%
6823	GREATVIEW ASEPT	0.001%	98.783%
6824	LATECOERE	0.001%	98.784%
6825	NATIONAL STORAG	0.001%	98.785%
6826	CERVUS EQUIPMEN	0.001%	98.786%
6827	HANDSOME CORP	0.001%	98.787%
6828	361 DEGREES INT	0.001%	98.788%
6829	JAHWA ELECTRONI	0.001%	98.789%
6830	ALTICE NV	0.001%	98.789%
6831	AKASTOR ASA	0.001%	98.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	MERCURIES LIFE	0.001%	98.791%
6833	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.792%
6834	KURABO INDUSTRI	0.001%	98.793%
6835	BEC WORLD PUBLI	0.001%	98.794%
6836	TATA COMMUNICAT	0.001%	98.795%
6837	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.796%
6838	MENICON CO LTD	0.001%	98.797%
6839	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.797%
6840	PLENUS CO	0.001%	98.798%
6841	NIPPON PAINT CO	0.001%	98.799%
6842	RVH INC	0.001%	98.800%
6843	PROGRAMMED MAIN	0.001%	98.801%
6844	OPAP SA	0.001%	98.802%
6845	MCMILLAN SHAKES	0.001%	98.803%
6846	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	98.804%
6847	HOCHSCHILD MINI	0.001%	98.804%
6848	MERIDIAN ENERGY	0.001%	98.805%
6849	LIONBRIDGE TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.806%
6850	LIU CHONG HING	0.001%	98.807%
6851	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.808%
6852	EL AL ISRAEL AI	0.001%	98.809%
6853	TELSTRA CORP-AD	0.001%	98.810%
6854	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	98.811%
6855	POLA ORBIS HLDG	0.001%	98.811%
6856	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.812%
6857	CMK CORP	0.001%	98.813%
6858	AGRANA BETEILIG	0.001%	98.814%
6859	GCL NEW ENERGY	0.001%	98.815%
6860	DAIHO CONSTRUCT	0.001%	98.816%
6861	ACHILLES CORP	0.001%	98.817%
6862	BES ENGINEERING	0.001%	98.818%
6863	CENT PATTANA PU	0.001%	98.818%
6864	NOVATEK OAO	0.001%	98.819%
6865	SHANDONG CHENMI	0.001%	98.820%
6866	NIDEC CORPORATI	0.001%	98.821%
6867	EMPEROR CAPITAL	0.001%	98.822%
6868	OBIC	0.001%	98.823%
6869	IGB REAL ESTATE	0.001%	98.824%
6870	RENEWABLE ENERG	0.001%	98.825%
6871	TOP GLOVE CORP	0.001%	98.825%
6872	PTT PUBLIC COMP	0.001%	98.826%
6873	SHIMIZU BANK	0.001%	98.827%
6874	KIKKOMAN CORP	0.001%	98.828%
6875	CORPORATE TRAVE	0.001%	98.829%
6876	ASSYSTEM	0.001%	98.830%
6877	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.831%
6878	TECHTARGET COMMON STOCK USD.001	0.001%	98.832%
6879	WEBJET LTD	0.001%	98.832%
6880	BURKHALTER HOLD	0.001%	98.833%
6881	TANSEISHA CO	0.001%	98.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	LPKF LASER & EL	0.001%	98.835%
6883	FUTABA INDUSTRI	0.001%	98.836%
6884	FERROTEC CORP	0.001%	98.837%
6885	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.838%
6886	ENPLAS CORP	0.001%	98.838%
6887	CHINESE ESTATES	0.001%	98.839%
6888	DISCO CORPORATI	0.001%	98.840%
6889	FBD HLDGS	0.001%	98.841%
6890	PAGE INDUSTRIES	0.001%	98.842%
6891	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	98.843%
6892	SINO THAI EN,FG	0.001%	98.844%
6893	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.844%
6894	MALAYSIAN RES C	0.001%	98.845%
6895	CAREER TECHNOLO	0.001%	98.846%
6896	FUJIBO HOLDINGS	0.001%	98.847%
6897	SIGURD MICROELE	0.001%	98.848%
6898	BANCO DAVIVIEND	0.001%	98.849%
6899	COMBA TELECOM S	0.001%	98.850%
6900	GREAT EASTERN H	0.001%	98.850%
6901	PPC LTD	0.001%	98.851%
6902	MALAYSIA BUILD	0.001%	98.852%
6903	CENTROTEC SUSTA	0.001%	98.853%
6904	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.854%
6905	MERSEN SA	0.001%	98.855%
6906	BOSCH LTD	0.001%	98.856%
6907	BORYSZEW SA	0.001%	98.856%
6908	ALSO HOLDING-RE	0.001%	98.857%
6909	TONG HSING ELEC	0.001%	98.858%
6910	NEUROCRINE BIOS	0.001%	98.859%
6911	UNID CO LTD	0.001%	98.860%
6912	YPSOMED HOLDING	0.001%	98.861%
6913	BELL AG - REG	0.001%	98.862%
6914	JOYFUL HONDA CO	0.001%	98.862%
6915	NORITSU KOKI CO	0.001%	98.863%
6916	GULLIVER INTERN	0.001%	98.864%
6917	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.865%
6918	BELC CO LTD	0.001%	98.866%
6919	NIEN HSING TEXT	0.001%	98.867%
6920	BYGGMAX GROUP A	0.001%	98.868%
6921	DATA COMMUNICAT	0.001%	98.868%
6922	BK OF SAGA	0.001%	98.869%
6923	PHOENIX MECANO	0.001%	98.870%
6924	D.A. CONSORTIUM	0.001%	98.871%
6925	WHITESTONE REIT REIT USD.001	0.001%	98.872%
6926	TFS CORP LIMITE	0.001%	98.873%
6927	ATRIUM LJUNGBER	0.001%	98.873%
6928	YAMAZEN CORPORA	0.001%	98.874%
6929	CONCENTRADORA	0.001%	98.875%
6930	SK TELECOM ADR	0.001%	98.876%
6931	POLYTEC HOLDING	0.001%	98.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.878%
6933	LASERTEC CORP	0.001%	98.879%
6934	NITTA CORP	0.001%	98.879%
6935	GEMDALE PROPERT	0.001%	98.880%
6936	AFFICHAGE HOLDI	0.001%	98.881%
6937	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.882%
6938	CAMBRIDGE INDUS	0.001%	98.883%
6939	MINOR INTERNATI	0.001%	98.884%
6940	FIRST GEN CORPO	0.001%	98.884%
6941	MOBILEONE LTD.	0.001%	98.885%
6942	UNIVERSAL ROBIN	0.001%	98.886%
6943	GRUPO AEROPORTU	0.001%	98.887%
6944	ALIANSCE SHOPPI	0.001%	98.888%
6945	GOLD CIRCUIT EL	0.001%	98.889%
6946	PETS AT HOME GR	0.001%	98.889%
6947	DAIICHI JITSUGY	0.001%	98.890%
6948	SCHOELLER BLECK	0.001%	98.891%
6949	HEXAGON AB	0.001%	98.892%
6950	YANGTZE OPT FIB	0.001%	98.893%
6951	SANKYO TATEYAMA	0.001%	98.894%
6952	CHINA YURUN FOO	0.001%	98.895%
6953	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.895%
6954	GUOCOLAND LTD	0.001%	98.896%
6955	KANSAI URBAN BA	0.001%	98.897%
6956	HORNBACH BAUMAR	0.001%	98.898%
6957	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.899%
6958	RIKEN CORP	0.001%	98.900%
6959	DAIKI ALUMINIUM	0.001%	98.900%
6960	BANK JABAR BANT	0.001%	98.901%
6961	VILLAGE SUPERMA	0.001%	98.902%
6962	W-SCOPE CO	0.001%	98.903%
6963	CORP MOCTEZUMA	0.001%	98.904%
6964	ESPEC CORP	0.001%	98.905%
6965	PRESTIGE INTERN	0.001%	98.905%
6966	PICK'N PAY STOR	0.001%	98.906%
6967	INTERSERVE PLC	0.001%	98.907%
6968	INFIGEN ENERGY	0.001%	98.908%
6969	BGF RETAIL CO L	0.001%	98.909%
6970	MITSUBOSHI BELT	0.001%	98.910%
6971	STRIDE STAPLED	0.001%	98.910%
6972	MCBRIDE PLC	0.001%	98.911%
6973	JAPAN PETROLEUM	0.001%	98.912%
6974	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.913%
6975	YURTEC CORPORAT	0.001%	98.914%
6976	NAN KANG RUBB T	0.001%	98.914%
6977	TAMRON CO LTD	0.001%	98.915%
6978	BENETEAU	0.001%	98.916%
6979	GREEN CROSS HLD	0.001%	98.917%
6980	YOSHINOYA D&C C	0.001%	98.918%
6981	CHINA WATER IND	0.001%	98.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	OLYMPIC STEEL I	0.001%	98.919%
6983	WINMARK CORP COMMON STOCK	0.001%	98.920%
6984	NICE HOLDINGS C	0.001%	98.921%
6985	CERVED INFORMAT	0.001%	98.922%
6986	PHILIPPINE NATL	0.001%	98.923%
6987	YAMAICHI ELECTR	0.001%	98.924%
6988	AA PLC	0.001%	98.924%
6989	SANYANG INDUSTR	0.001%	98.925%
6990	SILICONWARE PRE	0.001%	98.926%
6991	HITACHI KOKI CO	0.001%	98.927%
6992	S.M. ENTERTAINM	0.001%	98.928%
6993	NINE ENTERTAINM	0.001%	98.929%
6994	ALLIED PROPERTI	0.001%	98.929%
6995	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.930%
6996	TAMURA CORP	0.001%	98.931%
6997	BUNKA SHUTTER C	0.001%	98.932%
6998	US dollar - Lon	0.001%	98.933%
6999	UNITIL CORP COMMON STOCK	0.001%	98.933%
7000	ELIS SA	0.001%	98.934%
7001	HYUNDAI ROTEM C	0.001%	98.935%
7002	TUBOS REUNIDOS	0.001%	98.936%
7003	XXENTRIA TECHNO	0.001%	98.937%
7004	UTD INDUSTRIAL	0.001%	98.938%
7005	LIMELIGHT NETW	0.001%	98.938%
7006	D-LINK	0.001%	98.939%
7007	LUXOFT HOLDING	0.001%	98.940%
7008	HO BEE INVESTME	0.001%	98.941%
7009	BERJAYA CORPORA	0.001%	98.942%
7010	TUNG THIH ELECT	0.001%	98.942%
7011	KENDRION NV	0.001%	98.943%
7012	NIPPON CARBON C	0.001%	98.944%
7013	BROWN (N) GROUP	0.001%	98.945%
7014	FUNAI ELECTRIC	0.001%	98.946%
7015	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.947%
7016	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.947%
7017	CHAROEN POKPHAN	0.001%	98.948%
7018	ONE HOSPITALITY	0.001%	98.949%
7019	HARBIN POWER EQ	0.001%	98.950%
7020	ATUL LTD	0.001%	98.951%
7021	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.951%
7022	AKEBONO BRAKE I	0.001%	98.952%
7023	DAUM COMMUNICAT	0.001%	98.953%
7024	PEGASUS SEWING	0.001%	98.954%
7025	RIKEN VITAMIN C	0.001%	98.955%
7026	MOTHERSON SUMI	0.001%	98.956%
7027	SINGAPORE FINAN	0.001%	98.956%
7028	VETROPACK HOLDI	0.001%	98.957%
7029	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.958%
7030	OKABE CO	0.001%	98.959%
7031	MARCOPOLO SA	0.001%	98.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	GIGASTORAGE COR	0.001%	98.960%
7033	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.961%
7034	TOCHIGI BANK	0.001%	98.962%
7035	SHIKOKU CHEMICA	0.001%	98.963%
7036	SUMITOMO REAL E	0.001%	98.964%
7037	EISAI CO	0.001%	98.964%
7038	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.965%
7039	FIDEA HOLDINGS	0.001%	98.966%
7040	HNZ GROUP INC	0.001%	98.967%
7041	DEVRO	0.001%	98.968%
7042	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.968%
7043	AISAN INDUSTRY	0.001%	98.969%
7044	ORACLE FIN SERV	0.001%	98.970%
7045	HAMAKYOREX CO L	0.001%	98.971%
7046	KOHNAN SHOJI	0.001%	98.972%
7047	NIPPON BEET SUG	0.001%	98.972%
7048	FINANCIAL PRODU	0.001%	98.973%
7049	BREVILLE GROUP	0.001%	98.974%
7050	POS MALAYSIA	0.001%	98.975%
7051	COSMOS PHARMACE	0.001%	98.976%
7052	LINK ADMINISTRA	0.001%	98.976%
7053	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.977%
7054	NORTHERN BLIZZA	0.001%	98.978%
7055	MIURA CO	0.001%	98.979%
7056	SUPER GROUP LTD	0.001%	98.980%
7057	GUANGDONG NAN Y	0.001%	98.980%
7058	TOWNGAS CHINA C	0.001%	98.981%
7059	NITTETSU MINING	0.001%	98.982%
7060	EHIME BANK	0.001%	98.983%
7061	ZEHNDER GROUP A	0.001%	98.984%
7062	ALPIQ HOLDING A	0.001%	98.984%
7063	TAKUMA CO	0.001%	98.985%
7064	CK LIFE SCIENCE	0.001%	98.986%
7065	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.987%
7066	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.988%
7067	COMDIRECT BANK	0.001%	98.988%
7068	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.989%
7069	BLOOMAGE BIOTEC	0.001%	98.990%
7070	MITANI CORP	0.001%	98.991%
7071	TOYO CONSTRUCTI	0.001%	98.992%
7072	MAGNITOGORS-SPO	0.001%	98.992%
7073	DELEK GROUP	0.001%	98.993%
7074	WAKITA & CO	0.001%	98.994%
7075	CHAROEN POK PHA	0.001%	98.995%
7076	VILMORIN CLAUSE	0.001%	98.996%
7077	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.996%
7078	NIPPON PISTON R	0.001%	98.997%
7079	CHINA NATIONAL	0.001%	98.998%
7080	PIERRE & VACANC	0.001%	98.999%
7081	HEINEKEN MALAYS	0.001%	98.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	CHONG HONG CONS	0.001%	99.000%
7083	T.HASEGAWA CO	0.001%	99.001%
7084	TOKAI CORP/GIFU	0.001%	99.002%
7085	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.003%
7086	INGENIA COMMUNI	0.001%	99.003%
7087	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.004%
7088	PHOENIX HLDGS L	0.001%	99.005%
7089	KAJARIA CERAMIC	0.001%	99.006%
7090	MIQUEL Y COSTAS	0.001%	99.007%
7091	CHUNG HUNG STEE	0.001%	99.007%
7092	BASSO INDUSTRY	0.001%	99.008%
7093	INABA DENKISANG	0.001%	99.009%
7094	DOUTOR NICHIRES	0.001%	99.010%
7095	SHENYIN WANGUO(	0.001%	99.011%
7096	HOSOKAWA MICRON	0.001%	99.011%
7097	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.012%
7098	YAKULT HONSHA C	0.001%	99.013%
7099	BRIGHT SMART SE	0.001%	99.014%
7100	MACAU LEGEND DE	0.001%	99.014%
7101	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	99.015%
7102	SURTECO SE	0.001%	99.016%
7103	Minerva SA	0.001%	99.017%
7104	ASCENDAS HOSPIT	0.001%	99.018%
7105	EXMAR	0.001%	99.018%
7106	TOYO KANETSU KK	0.001%	99.019%
7107	BULTEN AB	0.001%	99.020%
7108	EVOTEC OAI AG	0.001%	99.021%
7109	ARROWHEAD PROR	0.001%	99.021%
7110	HYUNDAI DS,OLD	0.001%	99.022%
7111	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.023%
7112	PIAGGIO	0.001%	99.024%
7113	UNITED INTL ENT	0.001%	99.025%
7114	SANSHIN ELECTRO	0.001%	99.025%
7115	CT REAL ESTATE	0.001%	99.026%
7116	TRENCOR	0.001%	99.027%
7117	OUTSOURCING INC	0.001%	99.028%
7118	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.028%
7119	LOJAS AMERICANA	0.001%	99.029%
7120	UOA DEVELOPMENT	0.001%	99.030%
7121	QSC AG	0.001%	99.031%
7122	HONGKONG&SHANG	0.001%	99.032%
7123	ARB CORP LTD	0.001%	99.032%
7124	YAT SING HOLDIN	0.001%	99.033%
7125	BANK COOP AG	0.001%	99.034%
7126	NORDIC SEMICOND	0.001%	99.035%
7127	PAZ CORP SA	0.001%	99.035%
7128	TED BAKER PLC	0.001%	99.036%
7129	HARMONIC DRIVE	0.001%	99.037%
7130	ASSET MANAGERS	0.001%	99.038%
7131	CIA SANEAMENTO	0.001%	99.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	FUDO CONSTRUCTI	0.001%	99.039%
7133	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.040%
7134	SSANGYONG MOTOR	0.001%	99.041%
7135	MEDIVIR	0.001%	99.042%
7136	LING SEN PRECIS	0.001%	99.042%
7137	SCHNEIDER ELECT	0.001%	99.043%
7138	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	99.044%
7139	MELISRON LTD	0.001%	99.045%
7140	SIAM GLOBAL HOU	0.001%	99.045%
7141	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.046%
7142	GENTING PLANTA	0.001%	99.047%
7143	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.048%
7144	GAMEHOST INC	0.001%	99.049%
7145	GEA GROUP AG	0.001%	99.049%
7146	GWA GROUP LTD	0.001%	99.050%
7147	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	99.051%
7148	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	99.052%
7149	Z ENERGY LTD	0.001%	99.052%
7150	VITTORIA ASSICU	0.001%	99.053%
7151	ORANGE POLSKA	0.001%	99.054%
7152	SBS HOLDINGS IN	0.001%	99.055%
7153	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.055%
7154	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	99.056%
7155	MITSUBISHI PENC	0.001%	99.057%
7156	EVS BROADCAST E	0.001%	99.058%
7157	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	99.058%
7158	SMI HOLDINGS GR	0.001%	99.059%
7159	RANK GROUP PLC	0.001%	99.060%
7160	SREI INFRASTRUC	0.001%	99.061%
7161	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.062%
7162	CATHAY CONST	0.001%	99.062%
7163	MEIKO ELECTRONI	0.001%	99.063%
7164	JIH SUN FINANCI	0.001%	99.064%
7165	GUANGSHEN RAILW	0.001%	99.065%
7166	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.065%
7167	GREATEK ELECTRO	0.001%	99.066%
7168	CAVERION CORP	0.001%	99.067%
7169	KAWADA TECHNOLO	0.001%	99.068%
7170	ORACLE CORP JAP	0.001%	99.068%
7171	LIVZON PHARMACE	0.001%	99.069%
7172	KONOIKE TRANSPO	0.001%	99.070%
7173	GREAT EASTERN S	0.001%	99.071%
7174	VANACHAI GROUP	0.001%	99.071%
7175	SURMODICS INC COMMON STOCK USD.05	0.001%	99.072%
7176	PENDRAGON PLC	0.001%	99.073%
7177	HIQ INTERNATION	0.001%	99.074%
7178	CHINA LILANG LT	0.001%	99.074%
7179	CARD FACTORY PL	0.001%	99.075%
7180	CRAFT BREWERS A	0.001%	99.076%
7181	KT SKYLIFE CO L	0.001%	99.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	99.077%
7183	PKC GROUP OYJ	0.001%	99.078%
7184	FUJIMORI KOGYO	0.001%	99.079%
7185	NIPPON ROAD CO	0.001%	99.080%
7186	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.080%
7187	RIGNET INC COMMON STOCK USD.001	0.001%	99.081%
7188	PC DEPOT CORP	0.001%	99.082%
7189	SHINSHO CORP	0.001%	99.083%
7190	CHINA SHINEWAY	0.001%	99.083%
7191	WASHTEC AG	0.001%	99.084%
7192	KEPCO PLANT SER	0.001%	99.085%
7193	SEAH BESTEEL CO	0.001%	99.086%
7194	TOBISHIMA CORP	0.001%	99.086%
7195	DR.CI:LABO CO L	0.001%	99.087%
7196	MY EG SERVICES	0.001%	99.088%
7197	GLOBERIDE INC	0.001%	99.089%
7198	LT GROUP INC	0.001%	99.089%
7199	CELSIA SA ESP	0.001%	99.090%
7200	SAGA PLC	0.001%	99.091%
7201	NEXITY	0.001%	99.092%
7202	TOKUSHU TOKAI H	0.001%	99.092%
7203	ANTENA 3 DE TEL	0.001%	99.093%
7204	BIOTEST AG	0.001%	99.094%
7205	WELCIA HOLDINGS	0.001%	99.095%
7206	SHINKO PLANTECH	0.001%	99.095%
7207	ANGLOGOLD LTD	0.001%	99.096%
7208	T-GAIA CORP	0.001%	99.097%
7209	CHINA RESOURCES	0.001%	99.097%
7210	ALTRI SGPS S.A.	0.001%	99.098%
7211	LOPEZ HOLDINGS	0.001%	99.099%
7212	TOSEI CORP	0.001%	99.100%
7213	WEST MARINE INC COMMON STOCK USD.001	0.001%	99.100%
7214	NEW YORK REIT INC REIT USD.01	0.001%	99.101%
7215	ATRIUM EUROPEAN	0.001%	99.102%
7216	BOUSTEAD HLDGS	0.001%	99.103%
7217	HUNTER DOUGLAS	0.001%	99.103%
7218	TRC COS INC COMMON STOCK USD.1	0.001%	99.104%
7219	OPERA SOFTWARE	0.001%	99.105%
7220	PATRIZIA IMMO A	0.001%	99.106%
7221	TAIWAN SECOM	0.001%	99.106%
7222	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	99.107%
7223	INTERVEST OFFIC	0.001%	99.108%
7224	TIPP24 SE	0.001%	99.109%
7225	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.109%
7226	KEPPEL INFRASTR	0.001%	99.110%
7227	OBAYASHI ROAD C	0.001%	99.111%
7228	JAPAN DRILLING	0.001%	99.111%
7229	CELLCOM ISRAEL	0.001%	99.112%
7230	CEMENTIR S.p.A.	0.001%	99.113%
7231	DAINIPPON PHARM	0.001%	99.114%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	NICE INFORMATIO	0.001%	99.114%
7233	MENORA MIVTACHI	0.001%	99.115%
7234	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	99.116%
7235	JEOL	0.001%	99.117%
7236	EVERLIGHT CHEMI	0.001%	99.117%
7237	CHESSWOOD GROUP	0.001%	99.118%
7238	AUSTRIA TECHNOL	0.001%	99.119%
7239	SRE GROUP LTD	0.001%	99.119%
7240	SHANGHAI FOSUN	0.001%	99.120%
7241	RECTICEL	0.001%	99.121%
7242	WAFER WORKS COR	0.001%	99.122%
7243	FAR EAST HOSPIT	0.001%	99.122%
7244	TSUKUI CORP	0.001%	99.123%
7245	TAI CHEUNG HLDG	0.001%	99.124%
7246	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.124%
7247	AOI ELECTRONICS	0.001%	99.125%
7248	REGAL REIT	0.001%	99.126%
7249	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.127%
7250	CHINA AVIATION	0.001%	99.127%
7251	ULTRA TECH CEMC	0.001%	99.128%
7252	KOTOBUKI SPIRIT	0.001%	99.129%
7253	MAGNUM BERHAD	0.001%	99.130%
7254	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.130%
7255	ACE HARDWARE IN	0.001%	99.131%
7256	WYNN MACAU LTD	0.001%	99.132%
7257	VIRTUS HEALTH L	0.001%	99.132%
7258	PARCO CO	0.001%	99.133%
7259	TAG TEGERNSEE I	0.001%	99.134%
7260	EASTERN & ORIEN	0.001%	99.135%
7261	COSCO CAPITAL I	0.001%	99.135%
7262	OTOKAR OTOMOTIV	0.001%	99.136%
7263	MERCURIES & ASS	0.001%	99.137%
7264	ELECOM CO LTD	0.001%	99.137%
7265	13 HOLDINGS LTD	0.001%	99.138%
7266	AKR CORPORINDO	0.001%	99.139%
7267	COSCO INTERNATI	0.001%	99.140%
7268	LAI SUN DEVELOP	0.001%	99.140%
7269	TIM PARTICIPACOES SA ADR ADR	0.001%	99.141%
7270	KONGSBERG AUTOM	0.001%	99.142%
7271	IRISH CONTINENT	0.001%	99.142%
7272	FUSO CHEMICAL C	0.001%	99.143%
7273	KRBL LTD	0.001%	99.144%
7274	SUFFOLK BANCORP COMMON STOCK USD2.5	0.001%	99.145%
7275	MACQUARIE LEISU	0.001%	99.145%
7276	HURCO COMPANIES INC COMMON STOCK	0.001%	99.146%
7277	METAWATER CO LT	0.001%	99.147%
7278	KONGSBERG GRUPP	0.001%	99.147%
7279	DYNAPACK INTL T	0.001%	99.148%
7280	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.149%
7281	CHOLAMANDALAM I	0.001%	99.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	IMMOBILIARE GRA	0.001%	99.150%
7283	TIMMINS GOLD CO	0.001%	99.151%
7284	AMER SOFTWARE I	0.001%	99.152%
7285	REDES ENERGETIC	0.001%	99.152%
7286	LINEAR TECHNOLO	0.001%	99.153%
7287	UNITED ENERGY G	0.001%	99.154%
7288	OPPENHEIMER HLD	0.001%	99.154%
7289	SONG WON IND	0.001%	99.155%
7290	TENMA CORPORATI	0.001%	99.156%
7291	PHX ENERGY SERV	0.001%	99.157%
7292	SEMPERIT AG HOL	0.001%	99.157%
7293	ROYAL CO	0.001%	99.158%
7294	DONG-A SOCIO	0.001%	99.159%
7295	XING AG	0.001%	99.159%
7296	AHRESTY CORP	0.001%	99.160%
7297	ORDINA NV	0.001%	99.161%
7298	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	99.161%
7299	ITALGAS SPA	0.001%	99.162%
7300	DIP CORPORATION	0.001%	99.163%
7301	DSP GROUP INC	0.001%	99.164%
7302	BOYAA INTERACTI	0.001%	99.164%
7303	SHINNIHON CORP	0.001%	99.165%
7304	CONSORCIO ARA S	0.001%	99.166%
7305	STARZEN CO LTD	0.001%	99.166%
7306	SAKAI CHEMICAL	0.001%	99.167%
7307	RETAIL ESTATES	0.001%	99.168%
7308	TYC BROTHER IND	0.001%	99.169%
7309	LIANHUA SUPERMA	0.001%	99.169%
7310	BLOOMBERRY RESO	0.001%	99.170%
7311	USEN CORP	0.001%	99.171%
7312	AKKA TECHNOLOGI	0.001%	99.171%
7313	NORTH MINING SH	0.001%	99.172%
7314	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.173%
7315	MALAYSIA MINING	0.001%	99.173%
7316	EUROMONEY INST	0.001%	99.174%
7317	DAIRY FARM INTL	0.001%	99.175%
7318	CESC	0.001%	99.176%
7319	HAPPINET CORP	0.001%	99.176%
7320	DASSAULT SYSTEM	0.001%	99.177%
7321	TOHO TITANIUM C	0.001%	99.178%
7322	FINCANTIERI SPA	0.001%	99.178%
7323	FORD OTOSAN	0.001%	99.179%
7324	PROCTOR&GAMBLE	0.001%	99.180%
7325	FURUKAWA BATTER	0.001%	99.180%
7326	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.181%
7327	MINATO BANK	0.001%	99.182%
7328	SUNWAY REAL EST	0.001%	99.182%
7329	TAYCA CORP	0.001%	99.183%
7330	GLOBAL MEDIACOM	0.001%	99.184%
7331	PROBI AB	0.001%	99.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.185%
7333	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.186%
7334	TIBET WATER RES	0.001%	99.187%
7335	TA CHEN STAINLE	0.001%	99.187%
7336	SDL PLC	0.001%	99.188%
7337	INTAGE INC	0.001%	99.189%
7338	STAR MICRONICS	0.001%	99.189%
7339	CPMC HLDGS LTD	0.001%	99.190%
7340	TATSUTA ELEC WI	0.001%	99.191%
7341	HOTEL SHILLA	0.001%	99.191%
7342	DAIICHI KIGENSO	0.001%	99.192%
7343	FIBRIA CELULOSE	0.001%	99.193%
7344	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.194%
7345	INTERSHOP HOLDI	0.001%	99.194%
7346	DEPO AUTO PARTS	0.001%	99.195%
7347	TOYO WHARF & W	0.001%	99.196%
7348	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	99.196%
7349	CUTERA INC COMMON STOCK USD.001	0.001%	99.197%
7350	HYUNDAI ELEVATO	0.001%	99.198%
7351	KAMEI CORP	0.001%	99.198%
7352	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.199%
7353	S FOODS INC	0.001%	99.200%
7354	TAIWAN SURFACE	0.001%	99.200%
7355	CSI PROPERTIES	0.001%	99.201%
7356	AKITA DRILLING	0.001%	99.202%
7357	XTREME DRILLING	0.001%	99.202%
7358	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.203%
7359	UMS HLDGS LTD	0.001%	99.204%
7360	MINISTOP CO	0.001%	99.205%
7361	BEIJING NORTH S	0.001%	99.205%
7362	SOLIUM CAPITAL	0.001%	99.206%
7363	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.207%
7364	LUXOTTICA GROUP	0.001%	99.207%
7365	SMK CORP	0.001%	99.208%
7366	DAISO CO	0.001%	99.209%
7367	CHINA OIL & GAS	0.001%	99.209%
7368	HUADIAN FUXIN E	0.001%	99.210%
7369	HIMART CO LTD	0.001%	99.211%
7370	APT SATELLITE	0.001%	99.211%
7371	SCHAEFFLER AG P	0.001%	99.212%
7372	NORITAKE CO	0.001%	99.213%
7373	TAIFLEX SCIENTI	0.001%	99.213%
7374	NOJIMA CORP	0.001%	99.214%
7375	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.215%
7376	GREENCROSS LTD	0.001%	99.215%
7377	ANGLO PACIFIC G	0.001%	99.216%
7378	COFACE SA	0.001%	99.217%
7379	IMAX CHINA HOLD	0.001%	99.217%
7380	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.218%
7381	CMC MAGNETICS C	0.001%	99.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	MEETME INC COMMON STOCK USD.001	0.001%	99.220%
7383	ZIX CORP COMMON STOCK USD.01	0.001%	99.220%
7384	DNO INTERNATION	0.001%	99.221%
7385	WILLDAN GROUP I	0.001%	99.222%
7386	KITA-NIPPON BAN	0.001%	99.222%
7387	SYMPHONY HLDGS	0.001%	99.223%
7388	PALFINGER AG	0.001%	99.224%
7389	CONCORD NEW ENE	0.001%	99.224%
7390	S1 CORP	0.001%	99.225%
7391	DAWNRAYS PHARMS	0.001%	99.226%
7392	HOEGH LNG HOLDI	0.001%	99.226%
7393	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.227%
7394	YOUNGONE CORP	0.001%	99.228%
7395	CORP INMOBILIAR	0.001%	99.228%
7396	AYGAZ	0.001%	99.229%
7397	OBERBANK AG	0.001%	99.230%
7398	TRANCOM CO, LTD	0.001%	99.230%
7399	CONSUN PHARMACE	0.001%	99.231%
7400	AP THAILAND PCL	0.001%	99.232%
7401	TELEKOM MALAYSI	0.001%	99.232%
7402	SFA ENGINEERING	0.001%	99.233%
7403	NICHII GAKKAN C	0.001%	99.234%
7404	NETIA SA	0.001%	99.234%
7405	GENESIS ENERGY	0.001%	99.235%
7406	WASION METERS G	0.001%	99.236%
7407	SWORD GROUP	0.001%	99.236%
7408	ORIENT SEMICOND	0.001%	99.237%
7409	BPOST SA	0.001%	99.238%
7410	DASSAULT AVIATI	0.001%	99.238%
7411	CHUBU SHIRYO CO	0.001%	99.239%
7412	RENAISSANCE INC	0.001%	99.240%
7413	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.240%
7414	AEON FANTASY CO	0.001%	99.241%
7415	KOBAYASHI PHARM	0.001%	99.242%
7416	SUNDARAM FINANC	0.001%	99.242%
7417	SYNERGIE	0.001%	99.243%
7418	E2V TECHNOLOGIE	0.001%	99.244%
7419	JAMCO COPORATIN	0.001%	99.244%
7420	KARUR VYSYA BAN	0.001%	99.245%
7421	AXT INC COMMON STOCK USD.001	0.001%	99.246%
7422	STOCKMANN OYJ A	0.001%	99.246%
7423	QINGLING MOTORS	0.001%	99.247%
7424	ACTRON TECHNOLO	0.001%	99.248%
7425	MEDY-TOX INC	0.001%	99.248%
7426	SOLARTECH INTL	0.001%	99.249%
7427	RIPLEY CORP SA	0.001%	99.250%
7428	VINA CONCHA Y T	0.001%	99.250%
7429	KLAB INC	0.001%	99.251%
7430	K.C. TECH	0.001%	99.252%
7431	CHINA STEEL CHE	0.001%	99.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.253%
7433	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.254%
7434	ASIA VITAL COMP	0.001%	99.254%
7435	BRUNELLO CUCINE	0.001%	99.255%
7436	RAYSEARCH LABOR	0.001%	99.256%
7437	OKURA INDUSTRIA	0.001%	99.256%
7438	SUMMIT INDUSTRI	0.001%	99.257%
7439	BKW ENERGIE AG	0.001%	99.258%
7440	SIA REIT INC	0.001%	99.258%
7441	CROCS INC COMMON STOCK USD.001	0.001%	99.259%
7442	STRAUSS GROUP L	0.001%	99.260%
7443	KURODA ELECTRIC	0.001%	99.260%
7444	FILINVEST LAND	0.001%	99.261%
7445	NICE-SYSTEMS LT	0.001%	99.261%
7446	INFINERA CORP	0.001%	99.262%
7447	FUKUDA CORP	0.001%	99.263%
7448	PULSE SEISMIC	0.001%	99.263%
7449	BOMBARDIER INC	0.001%	99.264%
7450	GFT TECHNOLOGY	0.001%	99.265%
7451	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.265%
7452	MEARS GROUP PLC	0.001%	99.266%
7453	XINJIANG GOLDWI	0.001%	99.267%
7454	SPCG	0.001%	99.267%
7455	COPEL PARANA EN	0.001%	99.268%
7456	SAFILO GROUP SP	0.001%	99.269%
7457	GOODBABY INTERN	0.001%	99.269%
7458	SIPEF(PLANT FIN	0.001%	99.270%
7459	NIPPON DENKO CO	0.001%	99.271%
7460	JASMINE INTERNA	0.001%	99.271%
7461	CIA ENERGETICA	0.001%	99.272%
7462	ETALON GROUP-GD	0.001%	99.273%
7463	KENTUCKY FRIED	0.001%	99.273%
7464	ENCE ENERGIA	0.001%	99.274%
7465	ACCORDIA GOLF T	0.001%	99.275%
7466	TRUECAR INC COMMON STOCK USD.0001	0.001%	99.275%
7467	INOVALIS REAL E	0.001%	99.276%
7468	JSP CORP	0.001%	99.277%
7469	KURA CORPORATIO	0.001%	99.277%
7470	MANITOU	0.001%	99.278%
7471	LOCK&LOCK CO LT	0.001%	99.278%
7472	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	99.279%
7473	MUNSUN CAPITAL	0.001%	99.280%
7474	NETUREN CO	0.001%	99.280%
7475	VALSPAR CORP	0.001%	99.281%
7476	CORP COMERCI SA	0.001%	99.282%
7477	CHINA OCEANWIDE	0.001%	99.282%
7478	GPO FIN INTERAC	0.001%	99.283%
7479	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.284%
7480	HI SUN TECH CHI	0.001%	99.284%
7481	THULE GROUP AB/	0.001%	99.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	SUPERMAX CORPOR	0.001%	99.286%
7483	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.286%
7484	NICHIDEN CORP	0.001%	99.287%
7485	PSG GROUP LTD	0.001%	99.288%
7486	NORTHWEST PIPE	0.001%	99.288%
7487	BUKIT SEMBAWNG	0.001%	99.289%
7488	BATA INDIA LTD	0.001%	99.289%
7489	ENVESTNET INC COMMON STOCK	0.001%	99.290%
7490	PROPERTY FOR IN	0.001%	99.291%
7491	FREIGHTCAR AMER	0.001%	99.291%
7492	AFFIN HLDGS BHD	0.001%	99.292%
7493	ROBERT WALTERS	0.001%	99.293%
7494	MATSUYA FOODS C	0.001%	99.293%
7495	DUNELM GROUP PL	0.001%	99.294%
7496	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.295%
7497	ARATA CORP	0.001%	99.295%
7498	BANK NEGARA IND	0.001%	99.296%
7499	EREGLI DEMIR CE	0.001%	99.296%
7500	KUMIAI CHEM IND	0.001%	99.297%
7501	PRESIDENT SECS	0.001%	99.298%
7502	SMS CO LTD	0.001%	99.298%
7503	YEONG GUAN ENER	0.001%	99.299%
7504	NUFLARE TECHNOL	0.001%	99.300%
7505	WIZZ AIR HOLDIN	0.001%	99.300%
7506	ORIENTAL HLDGS	0.001%	99.301%
7507	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.302%
7508	UNIVERSAL ENTER	0.001%	99.302%
7509	WESTGOLD RESOUR	0.001%	99.303%
7510	FOXTONS GROUP P	0.001%	99.303%
7511	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.304%
7512	CHINA REINSURAN	0.001%	99.305%
7513	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.305%
7514	CASETEK HOLDING	0.001%	99.306%
7515	NOVA MEASURING	0.001%	99.307%
7516	UNILEVER PLC	0.001%	99.307%
7517	MARCO POLO DEV	0.001%	99.308%
7518	SILVER GRANT IN	0.001%	99.309%
7519	ZINWELL CORP	0.001%	99.309%
7520	FIAT CHRYSLER A	0.001%	99.310%
7521	TATUNG	0.001%	99.310%
7522	WOWOW INC	0.001%	99.311%
7523	ZIJIN MINING GR	0.001%	99.312%
7524	DAITO PHARM	0.001%	99.312%
7525	ATSUGI NYLON IN	0.001%	99.313%
7526	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.314%
7527	GMO PAYMENT GAT	0.001%	99.314%
7528	AIRPORT CITY LT	0.001%	99.315%
7529	SKF AB	0.001%	99.315%
7530	PHIBRO ANIMAL H	0.001%	99.316%
7531	HYUNDAI HOME SH	0.001%	99.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	ALTISOURCE PORT	0.001%	99.317%
7533	GEOX S.P.A.	0.001%	99.318%
7534	AKSA AKRILIK KI	0.001%	99.319%
7535	MPACT LIMITED	0.001%	99.319%
7536	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.320%
7537	DAISAN BANK	0.001%	99.320%
7538	EUROPAC PAPELES	0.001%	99.321%
7539	BEIJING URBAN C	0.001%	99.322%
7540	SAGAX AB	0.001%	99.322%
7541	MEGA WORLD PROP	0.001%	99.323%
7542	LEASINVEST REAL	0.001%	99.324%
7543	GUJARAT STATE F	0.001%	99.324%
7544	NETMIND FINANCI	0.001%	99.325%
7545	YOROZU CORP	0.001%	99.325%
7546	SHIN-ETSU POLYM	0.001%	99.326%
7547	SHN EXPRESSWAY	0.001%	99.327%
7548	CHINA MAPLE LEA	0.001%	99.327%
7549	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.001%	99.328%
7550	KONTRON AG	0.001%	99.329%
7551	VIRGIN MONEY HL	0.001%	99.329%
7552	STEF-TFE NEW	0.001%	99.330%
7553	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.330%
7554	KONISHI CO LTD	0.001%	99.331%
7555	FONTERRA SHAREH	0.001%	99.332%
7556	PT PAKUWON JATI	0.001%	99.332%
7557	CHUNG HSIN ELEC	0.001%	99.333%
7558	XINJIANG XINXIN	0.001%	99.333%
7559	ZENG HSING INDL	0.001%	99.334%
7560	NATUREX	0.001%	99.335%
7561	DRAEGERWERK KGA	0.001%	99.335%
7562	MOSHIMOSHI HOTL	0.001%	99.336%
7563	IMF (AUSTRALIA)	0.001%	99.337%
7564	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.337%
7565	MIE BANK LTD/TH	0.001%	99.338%
7566	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.338%
7567	STOBART GROUP L	0.001%	99.339%
7568	FINOLEX CABLES	0.001%	99.340%
7569	COSCO CORPORATI	0.001%	99.340%
7570	DAEDUCK GDS	0.001%	99.341%
7571	SEA HOLDINGS LT	0.001%	99.341%
7572	ZHENGZHOU COAL	0.001%	99.342%
7573	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.343%
7574	KPIT TECHNOLOGI	0.001%	99.343%
7575	TCL MULTIMEDIA	0.001%	99.344%
7576	RYOYO ELECTRO C	0.001%	99.345%
7577	SPEEDY HIRE PLC	0.001%	99.345%
7578	PLATINUM GROUP	0.001%	99.346%
7579	WARABEYA NICHIY	0.001%	99.346%
7580	GUANGSHEN RAILW	0.001%	99.347%
7581	TAMEDIA AG	0.001%	99.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	KARDEMIR KARABU	0.001%	99.348%
7583	SPIRE HEALTHCAR	0.001%	99.349%
7584	FACC AG	0.001%	99.349%
7585	WCT HOLDINGS BH	0.001%	99.350%
7586	INTERNATIONAL M	0.001%	99.351%
7587	SINCERE NAVIGAT	0.001%	99.351%
7588	IDI INSURANCE C	0.001%	99.352%
7589	PROSPERITY REIT	0.001%	99.352%
7590	TOCALO CO LTD	0.001%	99.353%
7591	UEM SUNRISE BHD	0.001%	99.354%
7592	ASAHI KOGYOSHA	0.001%	99.354%
7593	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.355%
7594	BEST PACIFIC IN	0.001%	99.355%
7595	CRH PLC	0.001%	99.356%
7596	DIVERS RES BHD	0.001%	99.357%
7597	NIPPON DENSETSU	0.001%	99.357%
7598	JAPAN AIRPORT T	0.001%	99.358%
7599	OPUS GROUP AB	0.001%	99.358%
7600	REGIS HEALTHCAR	0.001%	99.359%
7601	AIPHONE CO	0.001%	99.360%
7602	GRASIM INDUSTRI	0.001%	99.360%
7603	HELLENIC EXCH H	0.001%	99.361%
7604	BEIJING ENT MED	0.001%	99.362%
7605	CROMPTON GREAVE	0.001%	99.362%
7606	KAGA ELECTRONIC	0.001%	99.363%
7607	CHINA GREENLAND	0.001%	99.363%
7608	SK TELECOM	0.001%	99.364%
7609	CGN MEIYA POWER	0.001%	99.364%
7610	ZENRIN CO LTD	0.001%	99.365%
7611	KONAI CO LTD	0.001%	99.366%
7612	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.366%
7613	LAYNE CHRISTENS	0.001%	99.367%
7614	SCHIBSTED ASA	0.001%	99.367%
7615	G&L BEIJER AB B	0.001%	99.368%
7616	CHIBA KOGYO BAN	0.001%	99.369%
7617	RYOSHOKU LTD	0.001%	99.369%
7618	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.370%
7619	ESPRINET SPA	0.001%	99.370%
7620	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.371%
7621	SHREE CEMENT LT	0.001%	99.372%
7622	RAJESH EXPORTS	0.001%	99.372%
7623	AJISEN CHINA HO	0.001%	99.373%
7624	F-TECH INC	0.001%	99.373%
7625	SHOEI CO LTD	0.001%	99.374%
7626	OBEROI REALTY L	0.001%	99.375%
7627	UNIVERSAL CEMEN	0.001%	99.375%
7628	PICO FAR EAST H	0.001%	99.376%
7629	PELION SA	0.001%	99.376%
7630	REPLY SPA	0.001%	99.377%
7631	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	MONTEA SCA	0.001%	99.378%
7633	SAS AB	0.001%	99.379%
7634	MASISA SA	0.001%	99.379%
7635	PARKSON RETAIL	0.001%	99.380%
7636	GUOLIAN SECURIT	0.001%	99.380%
7637	GUJARAT GAS LTD	0.001%	99.381%
7638	CHINA SANJIANG	0.001%	99.382%
7639	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.382%
7640	SAMTY CO.LTD.	0.001%	99.383%
7641	YINSON HOLDINGS	0.001%	99.383%
7642	SHRIRAM CITY UN	0.001%	99.384%
7643	KYOKUTO SECURIT	0.001%	99.385%
7644	COSTAIN GROUP P	0.001%	99.385%
7645	GLAXOSMITHKLINE	0.001%	99.386%
7646	YEUN CHYANG IND	0.001%	99.386%
7647	CORONA CORP	0.001%	99.387%
7648	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.387%
7649	KUSURI NO AOKI	0.001%	99.388%
7650	PERSISTENT SYST	0.001%	99.389%
7651	HEARTLAND NEW Z	0.001%	99.389%
7652	CENTRAL SPORTS	0.001%	99.390%
7653	EVEN CONSTRUCTO	0.001%	99.390%
7654	DATANG INTL POW	0.001%	99.391%
7655	SSANGYONG CEMEN	0.001%	99.392%
7656	AXACTOR AB	0.001%	99.392%
7657	BOSIDENG INTL H	0.001%	99.393%
7658	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.393%
7659	ARCTIC CAT INC COMMON STOCK USD.01	0.001%	99.394%
7660	TUPY SA	0.001%	99.394%
7661	MIYAJI ENGINEER	0.001%	99.395%
7662	LPN DEVELOPMENT	0.001%	99.396%
7663	TEKKEN CORP	0.001%	99.396%
7664	HANSOL CHEMICAL	0.001%	99.397%
7665	CAPE	0.001%	99.397%
7666	CHUETSU PULP&PA	0.001%	99.398%
7667	PERSEUS MINING	0.001%	99.398%
7668	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.399%
7669	TSURUMI MFG CO	0.001%	99.400%
7670	SHW AG	0.001%	99.400%
7671	SOGEFI	0.001%	99.401%
7672	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.401%
7673	DELEK AUTOMOTIV	0.001%	99.402%
7674	STEIN MART INC COMMON STOCK USD.01	0.001%	99.402%
7675	VARDHMAN TEXTIL	0.001%	99.403%
7676	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.404%
7677	GLOBAL NET LEASE INC REIT USD.01	0.001%	99.404%
7678	BERJAYA SPORTS	0.001%	99.405%
7679	ACOM CO	0.001%	99.405%
7680	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.406%
7681	INDIABULL REAL	0.001%	99.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	CHINA INTL MARI	0.001%	99.407%
7683	TAIHO KOGYO	0.001%	99.408%
7684	NIPPON THOMPSON	0.001%	99.408%
7685	TOWER SEMICONDU	0.001%	99.409%
7686	LAND & HOUSE PU	0.001%	99.409%
7687	SEIKITOKYU KOGY	0.001%	99.410%
7688	YAHAGI CONST CO	0.001%	99.410%
7689	BELLE CORPORATI	0.001%	99.411%
7690	COSLIGHT TECH I	0.001%	99.412%
7691	STHREE	0.001%	99.412%
7692	MIRAMAR HTEL &	0.001%	99.413%
7693	MEDIGENE AG	0.001%	99.413%
7694	BLACK BOX CORP	0.001%	99.414%
7695	CIVEO CORP	0.001%	99.414%
7696	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.415%
7697	CYBEROPTICS CORP COMMON STOCK	0.001%	99.416%
7698	MITSUBISHI PAPE	0.001%	99.416%
7699	SPOTLESS GROUP	0.001%	99.417%
7700	TT ELECTRONICS	0.001%	99.417%
7701	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.418%
7702	DAIKOKU DENKI C	0.001%	99.418%
7703	TAKAMATSU CONS	0.001%	99.419%
7704	PARIS ORLEANS S	0.001%	99.420%
7705	REBOSIS PROPERT	0.001%	99.420%
7706	ZOOPLA PROPERTY	0.001%	99.421%
7707	ISELECT LTD	0.001%	99.421%
7708	MORITA HOLDINGS	0.001%	99.422%
7709	SCANDI STANDARD	0.001%	99.422%
7710	UOB-KAY HIAN HO	0.001%	99.423%
7711	ST BARBARA MINE	0.001%	99.423%
7712	HONG KONG AIRCR	0.001%	99.424%
7713	TOKYO ROPE MFG	0.001%	99.425%
7714	CDI CORP COMMON STOCK USD.1	0.001%	99.425%
7715	OKINAWA CELLULA	0.001%	99.426%
7716	B/E AEROSPACE INC COMMON STOCK USD.01	0.001%	99.426%
7717	GOLDEN MEDITECH	0.001%	99.427%
7718	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.427%
7719	AGRITRADE RESOU	0.001%	99.428%
7720	RICH DEVELOPMEN	0.001%	99.428%
7721	CHAIN STORE OKU	0.001%	99.429%
7722	GERDAU SA	0.001%	99.430%
7723	LECTRA SYSTEMES	0.001%	99.430%
7724	TAMBURI INVESTM	0.001%	99.431%
7725	SHINOKEN GROUP	0.001%	99.431%
7726	PACK CORP	0.001%	99.432%
7727	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.432%
7728	YUEXIU TRANSPOR	0.001%	99.433%
7729	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	99.433%
7730	SVENSKA CELLULO	0.001%	99.434%
7731	DISH TV INDIA L	0.001%	99.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	PKP CARGO SA	0.001%	99.435%
7733	DAI NIPPON TORY	0.001%	99.436%
7734	TORIDOLL CORPOR	0.001%	99.436%
7735	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.437%
7736	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.437%
7737	GLOBE TRADE CEN	0.001%	99.438%
7738	ELECTRA	0.001%	99.438%
7739	KANTO TSUKUBA B	0.001%	99.439%
7740	BIJOU BRIGITTE	0.001%	99.440%
7741	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.440%
7742	SILICONWARE PRE	0.001%	99.441%
7743	SANSIRI PUBLIC	0.001%	99.441%
7744	CEMENTOS ARGOS	0.001%	99.442%
7745	FIRST TRACTOR C	0.001%	99.442%
7746	TAIWAN PCB TECH	0.001%	99.443%
7747	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.443%
7748	GREAT PANTHER S	0.001%	99.444%
7749	VIRBAC	0.001%	99.444%
7750	MATRIX	0.001%	99.445%
7751	SUESS MICRO TEC	0.001%	99.446%
7752	MALAYAN CEMENT	0.001%	99.446%
7753	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.447%
7754	SHENG SIONG GRO	0.001%	99.447%
7755	DABUR INDIA LTD	0.001%	99.448%
7756	MANILA WATER CO	0.001%	99.448%
7757	ICHIYOSHI SECS	0.001%	99.449%
7758	WILH. WILHELMSE	0.001%	99.449%
7759	IWAICOSMO HLDGS	0.001%	99.450%
7760	FORHOUSE CORP	0.001%	99.451%
7761	BURE INVESTMENT	0.001%	99.451%
7762	CHINA HUISHAN D	0.001%	99.452%
7763	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.452%
7764	KIRKLAND S INC COMMON STOCK	0.001%	99.453%
7765	TSUKISHIMA KIKA	0.001%	99.453%
7766	TRUE NORTH COMM	0.001%	99.454%
7767	IMASEN ELEC IND	0.001%	99.454%
7768	AMARA RAJA BATT	0.001%	99.455%
7769	OMAXE LTD	0.001%	99.455%
7770	VESTEL ELECTRON	0.001%	99.456%
7771	ACTIA GROUP	0.001%	99.457%
7772	TENWOW INTL HLD	0.001%	99.457%
7773	PTC INDIA LTD	0.001%	99.458%
7774	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.458%
7775	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.459%
7776	METKA SA	0.001%	99.459%
7777	TIANJIN DEVMT H	0.001%	99.460%
7778	PEMBANGUNAN P	0.001%	99.460%
7779	SUMIDA ELECTRIC	0.001%	99.461%
7780	SA SA INTL HLDG	0.001%	99.461%
7781	NIHON CHOUZAI C	0.001%	99.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	HAN JIN TRANSPO	0.001%	99.462%
7783	HANA MICROELECT	0.001%	99.463%
7784	CHINA SILVER GR	0.001%	99.464%
7785	TIAN AN CHINA I	0.001%	99.464%
7786	PAYPOINT	0.001%	99.465%
7787	FENIX OUTDOOR I	0.001%	99.465%
7788	TAIWAN SOGO SHI	0.001%	99.466%
7789	FUJITSU KIDEN	0.001%	99.466%
7790	O LUXE HOLDINGS	0.001%	99.467%
7791	DAI-ICHI SEIKO	0.001%	99.467%
7792	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.468%
7793	RAYMOND LTD	0.001%	99.468%
7794	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.469%
7795	NISSIN CORP	0.001%	99.470%
7796	STUDIO ALICE CO	0.001%	99.470%
7797	ZAGG INC COMMON STOCK USD.001	0.001%	99.471%
7798	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.471%
7799	HAGIHARA INDUST	0.001%	99.472%
7800	CRAWFORD & CO	0.001%	99.472%
7801	FORMOSAN RUBBER	0.001%	99.473%
7802	DEVELOPMENT SEC	0.001%	99.473%
7803	PANDOX AB	0.001%	99.474%
7804	SANYO ELEC RAIL	0.001%	99.474%
7805	ASANUMA CORP	0.001%	99.475%
7806	ESSO(FRANCAISE)	0.001%	99.475%
7807	TIANGONG INTERN	0.001%	99.476%
7808	REXLOT HOLDINGS	0.001%	99.476%
7809	HANSEN TECHNOLO	0.001%	99.477%
7810	TAEKWANG IND CO	0.001%	99.478%
7811	ANHUI EXPRESSWA	0.001%	99.478%
7812	CONN S INC COMMON STOCK USD.01	0.001%	99.479%
7813	SHUNFENG INTL C	0.001%	99.479%
7814	VAUDOISE ASSURA	0.001%	99.480%
7815	BASLER KTBK	0.001%	99.480%
7816	ICHINEN CO LTD	0.001%	99.481%
7817	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.481%
7818	NAGATANIEN CO L	0.001%	99.482%
7819	WILH WILHELMSEN	0.001%	99.482%
7820	MASTER GLORY GR	0.001%	99.483%
7821	RADIUM LIFE TEC	0.001%	99.483%
7822	KURIMOTO	0.001%	99.484%
7823	HYFLUX LTD	0.001%	99.484%
7824	SHANGHAI DASHEN	0.001%	99.485%
7825	MATSUDA SANGYO	0.001%	99.485%
7826	FINNAIR	0.001%	99.486%
7827	ALEXANDER FORBE	0.001%	99.487%
7828	MARVELOUS AQL I	0.001%	99.487%
7829	HOCHIKI CORPORA	0.001%	99.488%
7830	SERCO GROUP	0.001%	99.488%
7831	STABILUS SA	0.001%	99.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	FINOLEX INDUSTR	0.001%	99.489%
7833	GMR INFRASTRUCT	0.001%	99.490%
7834	TAUNG GOLD INTE	0.001%	99.490%
7835	EDREAMS ODIGEO	0.001%	99.491%
7836	NSD CO LTD	0.001%	99.491%
7837	SINFONIA TECHNO	0.001%	99.492%
7838	OHSHO FOOD SERV	0.001%	99.492%
7839	SVENSKA HANDELS	0.001%	99.493%
7840	OSAKA STEEL CO	0.001%	99.493%
7841	MOBILEPHONE TEL	0.001%	99.494%
7842	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.494%
7843	DELTA-GALIL IND	0.001%	99.495%
7844	KOPIN CORP COMMON STOCK USD.01	0.001%	99.495%
7845	UNITECH PRINTED	0.001%	99.496%
7846	DOGAN HOLDINGS	0.001%	99.496%
7847	FURUSATO INDUST	0.001%	99.497%
7848	PARQUE ARAUCO S	0.001%	99.498%
7849	GATEWAY DISTRIP	0.001%	99.498%
7850	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.499%
7851	ADDTECH AB B SH	0.001%	99.499%
7852	RTX TELECOM	0.001%	99.500%
7853	ARDMORE SHIPPIN	0.001%	99.500%
7854	DIVI'S LABORATO	0.001%	99.501%
7855	VALUETRONICS HL	0.001%	99.501%
7856	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.502%
7857	TREVI FINANZIAR	0.001%	99.502%
7858	TOYO SECURITIES	0.001%	99.503%
7859	BROADLEAF CO LT	0.001%	99.503%
7860	IP GROUP	0.001%	99.504%
7861	CHUKYO BANK	0.001%	99.504%
7862	SHANGHAI FUDAN-	0.001%	99.505%
7863	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.505%
7864	SCHIBSTED ASA	0.001%	99.506%
7865	CHINA STRATEGIC	0.001%	99.506%
7866	RADNET INC COMMON STOCK USD.0001	0.001%	99.507%
7867	NEXT CO LTD	0.001%	99.507%
7868	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.508%
7869	M DIAS BRANCO S	0.001%	99.508%
7870	MAXIS BHD	0.001%	99.509%
7871	SYSTEMAX INC COMMON STOCK USD.01	0.001%	99.510%
7872	TOA CORP	0.001%	99.510%
7873	PROTO LABS INC COMMON STOCK USD.001	0.001%	99.511%
7874	POYA CO LTD	0.001%	99.511%
7875	STARTS PROCEED	0.001%	99.512%
7876	CHINA SUNTIEN G	0.001%	99.512%
7877	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.513%
7878	MINOR INTL	0.001%	99.513%
7879	MATSUI CONST CO	0.001%	99.514%
7880	SUNDRAM FASTNER	0.001%	99.514%
7881	MICRONICS JAPAN	0.001%	99.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	SPIE SA	0.001%	99.515%
7883	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.516%
7884	HONGHUA GROUP L	0.001%	99.516%
7885	BOLSA DE VALOR	0.001%	99.517%
7886	EUROCASH SA	0.001%	99.517%
7887	TOX FREE SOLUTI	0.001%	99.518%
7888	VP BANK AG	0.001%	99.518%
7889	ASTRO JAPAN PR	0.001%	99.519%
7890	EIS ECZACIBASI	0.001%	99.519%
7891	ECO WORLD DEVL	0.001%	99.520%
7892	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.520%
7893	HNA HLDGS GP CO	0.001%	99.521%
7894	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.521%
7895	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.522%
7896	KINGSWAY FINANC	0.001%	99.522%
7897	HIDAY HIDAKA CO	0.001%	99.523%
7898	MAIRE TECNIMONT	0.001%	99.523%
7899	SWISSQUOTE GP H	0.001%	99.524%
7900	SC ASSET CORPOR	0.001%	99.524%
7901	DAIKEN CORP	0.001%	99.525%
7902	ABOITIZ POWER C	0.001%	99.525%
7903	GET NICE HOLDIN	0.001%	99.526%
7904	INVESTEC PROP F	0.001%	99.526%
7905	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	99.527%
7906	ALLAHABAD BANK	0.001%	99.527%
7907	NAPHTHA ISRAEL	0.001%	99.528%
7908	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.528%
7909	SANOH INDUSTRIA	0.001%	99.529%
7910	FRASERS HOSPITA	0.001%	99.529%
7911	WPP AUNZ LTD	0.001%	99.530%
7912	PURE TECHNOLOGI	0.001%	99.531%
7913	TEKFEN HOLDING	0.001%	99.531%
7914	ASAHI ORGANIC C	0.001%	99.532%
7915	SCHAFFNER HOLDI	0.001%	99.532%
7916	CMIC HOLDINGS C	0.001%	99.533%
7917	BENEFIT ONE INC	0.001%	99.533%
7918	XAAR	0.001%	99.534%
7919	EN-JAPAN INC.	0.001%	99.534%
7920	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.535%
7921	T & K TOKA CO L	0.001%	99.535%
7922	WAKACHIKU CONST	0.001%	99.536%
7923	GS RETAIL CO LT	0.001%	99.536%
7924	SIGDO KOPPERS S	0.001%	99.537%
7925	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.537%
7926	PW MEDTECH GROU	0.001%	99.538%
7927	KENKO MAYONNAIS	0.001%	99.538%
7928	INFOCOM CORP	0.000%	99.539%
7929	SOGO MEDICAL CO	0.000%	99.539%
7930	PRIMO WATER CORP COMMON STOCK	0.000%	99.540%
7931	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	JAPFA LTD	0.000%	99.541%
7933	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.541%
7934	CSE GLOBAL LIMI	0.000%	99.542%
7935	RINNAI CORP	0.000%	99.542%
7936	AIXTRON SE	0.000%	99.543%
7937	QAF LTD	0.000%	99.543%
7938	CIA ENERGETICA	0.000%	99.544%
7939	LIFETECH SCIENT	0.000%	99.544%
7940	CONNECT GROUP	0.000%	99.545%
7941	NHPC LTD	0.000%	99.545%
7942	GLOBAL YATIRIM	0.000%	99.545%
7943	EMCORE CORP COMMON STOCK	0.000%	99.546%
7944	CTT-CORREIOS DE	0.000%	99.546%
7945	ALBIS CO LTD	0.000%	99.547%
7946	HOTEL PROPERTY	0.000%	99.547%
7947	NAUTILUS MINERA	0.000%	99.548%
7948	TAKASAGO THML E	0.000%	99.548%
7949	SIIC ENVIRONMEN	0.000%	99.549%
7950	FUJI PHARM CO L	0.000%	99.549%
7951	HUSQVARNA AB	0.000%	99.550%
7952	NIPPON YUSOKI C	0.000%	99.550%
7953	JUST RETIREMENT	0.000%	99.551%
7954	GRUPO AVAL ACCI	0.000%	99.551%
7955	ZUMTOBEL AG	0.000%	99.552%
7956	MULTI PACKAGING	0.000%	99.552%
7957	AMSTERDAM COMMO	0.000%	99.553%
7958	ALPEN CO LTD	0.000%	99.553%
7959	SERVCORP	0.000%	99.554%
7960	MICHINOKU BANK	0.000%	99.554%
7961	NATORI CO LTD	0.000%	99.555%
7962	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.555%
7963	CREATE SD HOLDI	0.000%	99.556%
7964	QUESTERRE ENERG	0.000%	99.556%
7965	CREATE RESTAURA	0.000%	99.557%
7966	DYNAGREEN ENVIR	0.000%	99.557%
7967	MORGAN SINDALL	0.000%	99.558%
7968	DEA CAPITAL SPA	0.000%	99.558%
7969	SINOLINK WORLDW	0.000%	99.559%
7970	MOTA ENGIL SGPS	0.000%	99.559%
7971	SIEMENS INDIA L	0.000%	99.560%
7972	ITC PROPERTIES	0.000%	99.560%
7973	ORBITE TECHNOLO	0.000%	99.561%
7974	NISHIMATSUYA CH	0.000%	99.561%
7975	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.562%
7976	IHARA CHEMICAL	0.000%	99.562%
7977	SINGAMAS CONTAI	0.000%	99.563%
7978	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.563%
7979	HARIMA CHEMICAL	0.000%	99.564%
7980	FREIGHTWAYS LTD	0.000%	99.564%
7981	DEVELOPMENT CRE	0.000%	99.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	BLUEBIRD BIO IN	0.000%	99.565%
7983	FEINTOOL INTERN	0.000%	99.565%
7984	GLORIOUS PROPER	0.000%	99.566%
7985	CHIYODA INTEGRE	0.000%	99.566%
7986	MUHAK CO LTD	0.000%	99.567%
7987	WATAMI FOOD SER	0.000%	99.567%
7988	CHIP ENG SENG C	0.000%	99.568%
7989	GL EVENTS	0.000%	99.568%
7990	ASAHI CO LTD	0.000%	99.569%
7991	MANTRA GROUP LT	0.000%	99.569%
7992	BATU KAWAN BHD	0.000%	99.570%
7993	KPJ HEALTHCARE	0.000%	99.570%
7994	YASUDA WAREHOUS	0.000%	99.571%
7995	DAI-DAN CO	0.000%	99.571%
7996	MILBON CO	0.000%	99.572%
7997	5N PLUS INC.	0.000%	99.572%
7998	SCHALTBAU HOLDI	0.000%	99.573%
7999	HOLTEK SEMICOND	0.000%	99.573%
8000	DEOLEO SA	0.000%	99.574%
8001	MATSUI SECURITI	0.000%	99.574%
8002	CHINA EVERBRIGH	0.000%	99.575%
8003	TURKIYE VAKIFLA	0.000%	99.575%
8004	ATLAS FINANCIAL	0.000%	99.576%
8005	BING-GRAE	0.000%	99.576%
8006	SUPALAI PCL-NVD	0.000%	99.576%
8007	GROUPE CRIT	0.000%	99.577%
8008	CITY LODGE HOTE	0.000%	99.577%
8009	SEKERBANK	0.000%	99.578%
8010	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.578%
8011	VS INDUSTRY BHD	0.000%	99.579%
8012	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.579%
8013	DONGWON INDUSTR	0.000%	99.580%
8014	AGUAS ANDINAS S	0.000%	99.580%
8015	MEISEI INDUSTRI	0.000%	99.581%
8016	HIGASHI NIHON H	0.000%	99.581%
8017	DAE DUCK ELECTR	0.000%	99.582%
8018	CONTROL4 CORP COMMON STOCK USD.0001	0.000%	99.582%
8019	VALUE PARTNERS	0.000%	99.583%
8020	HAICHANG HOLDIN	0.000%	99.583%
8021	TOYO TANSO CO L	0.000%	99.584%
8022	CHU KONG SHIPPI	0.000%	99.584%
8023	HISAKA WORKS LT	0.000%	99.584%
8024	REDCO PROPERTIE	0.000%	99.585%
8025	UNION BANK OF P	0.000%	99.585%
8026	KOMATSU SEIREN	0.000%	99.586%
8027	WONIK IPS CO LT	0.000%	99.586%
8028	TAKAOKA TOKO HL	0.000%	99.587%
8029	YOUYUAN INTERNA	0.000%	99.587%
8030	ARTNATURE INC	0.000%	99.588%
8031	AUSTBROKERS HLD	0.000%	99.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	COMMUNISIS PLC	0.000%	99.589%
8033	SWCC SHOWA HOLD	0.000%	99.589%
8034	UCHIDA YOKO CO	0.000%	99.590%
8035	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.590%
8036	HANSOL LCD INC	0.000%	99.591%
8037	NOHMI BOSAI	0.000%	99.591%
8038	GENESIS LAND DE	0.000%	99.591%
8039	INTERPARK CORP	0.000%	99.592%
8040	CHIYODA CO	0.000%	99.592%
8041	CHAMPION TECHNO	0.000%	99.593%
8042	RYODEN TRADING	0.000%	99.593%
8043	SARTORIUS STEDI	0.000%	99.594%
8044	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.594%
8045	BELLEVUE GROUP	0.000%	99.595%
8046	PT PAN INDONESI	0.000%	99.595%
8047	SHINKO SHOJI CO	0.000%	99.596%
8048	CHINA MERCHANTS	0.000%	99.596%
8049	TOKYO ELECTRON	0.000%	99.597%
8050	RCR TOMLINSON L	0.000%	99.597%
8051	HODOGAYA CHEMIC	0.000%	99.597%
8052	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.598%
8053	CENTURIA INDUST	0.000%	99.598%
8054	MARUWA CO LTD	0.000%	99.599%
8055	NISSEI BUILD KO	0.000%	99.599%
8056	KISWIRE LTD	0.000%	99.600%
8057	ACBEL POLYTECH	0.000%	99.600%
8058	TECHNOPRO HLDGS	0.000%	99.601%
8059	EHEALTH INC COMMON STOCK USD.001	0.000%	99.601%
8060	FLEURY MICHON	0.000%	99.602%
8061	STARTEK INC	0.000%	99.602%
8062	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	99.602%
8063	RIKEN KEIKI CO	0.000%	99.603%
8064	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.603%
8065	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.604%
8066	JANOME SEWING M	0.000%	99.604%
8067	KANAGAWA CHUO K	0.000%	99.605%
8068	SOL SPA	0.000%	99.605%
8069	LAMPRELL PLC	0.000%	99.606%
8070	MIMASU SEMICOND	0.000%	99.606%
8071	PANIN FINANCIAL	0.000%	99.606%
8072	FURUNO ELECTRIC	0.000%	99.607%
8073	BRAAS MONIER BU	0.000%	99.607%
8074	ZUIKO CORP	0.000%	99.608%
8075	MERITZ FINANCIA	0.000%	99.608%
8076	SUNPLUS TECHNOL	0.000%	99.609%
8077	EAST CAPITAL EX	0.000%	99.609%
8078	KAMEDA SEIKA CO	0.000%	99.610%
8079	INFO SVS INTL	0.000%	99.610%
8080	V1 GROUP LTD	0.000%	99.611%
8081	TABUCHI ELECTRI	0.000%	99.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	PVR LTD	0.000%	99.611%
8083	TRAVELZOO INC COMMON STOCK USD.01	0.000%	99.612%
8084	COSMO LADY CHIN	0.000%	99.612%
8085	IGG INC	0.000%	99.613%
8086	SLC AGRICOLA SA	0.000%	99.613%
8087	QL RESOURCES BH	0.000%	99.614%
8088	U-SHIN	0.000%	99.614%
8089	GERRY WEBER INT	0.000%	99.615%
8090	MOUNT GIBSON IR	0.000%	99.615%
8091	ECORODOVIAS INF	0.000%	99.615%
8092	MONASH IVF GRP	0.000%	99.616%
8093	MEIKO NETWORK J	0.000%	99.616%
8094	MARUZEN SHOWA U	0.000%	99.617%
8095	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.617%
8096	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.618%
8097	SANEI ARCHITECT	0.000%	99.618%
8098	PRICER AB	0.000%	99.619%
8099	HUONS CO LTD	0.000%	99.619%
8100	HEY SONG	0.000%	99.619%
8101	CHINA LNG GROUP	0.000%	99.620%
8102	HEIJMANS	0.000%	99.620%
8103	GESCO AG	0.000%	99.621%
8104	VICTORY CITY IN	0.000%	99.621%
8105	SABANA SHARIAH	0.000%	99.622%
8106	METAIR INVESTME	0.000%	99.622%
8107	AOC HOLDINGS IN	0.000%	99.623%
8108	AMOT INVESTMENT	0.000%	99.623%
8109	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.623%
8110	SAMSUNG ENGINEE	0.000%	99.624%
8111	DORO AB	0.000%	99.624%
8112	ADCOCK INGRAM H	0.000%	99.625%
8113	BIMB HLDGS BERH	0.000%	99.625%
8114	AMVIG HOLDINGS	0.000%	99.626%
8115	NATIONAL AGRICU	0.000%	99.626%
8116	CNQC INTERNATIO	0.000%	99.627%
8117	SL CORP	0.000%	99.627%
8118	CENIT AG SYSTEM	0.000%	99.627%
8119	HOPEWELL HIGHWA	0.000%	99.628%
8120	KT CORP SP ADR ADR	0.000%	99.628%
8121	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.629%
8122	JAPAN PILE CORP	0.000%	99.629%
8123	KEE TAI PROPERT	0.000%	99.630%
8124	VITROLIFE AB	0.000%	99.630%
8125	NIPPON FINE CHE	0.000%	99.630%
8126	TOMOKU CO	0.000%	99.631%
8127	JIMOTO HLDGS IN	0.000%	99.631%
8128	NEC CAPITAL SOL	0.000%	99.632%
8129	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.632%
8130	CITYCHAMP WATCH	0.000%	99.633%
8131	SALA CORPORATIO	0.000%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	SCATEC SOLAR AS	0.000%	99.633%
8133	PAN INTL INDL	0.000%	99.634%
8134	CONVOY FINANCIA	0.000%	99.634%
8135	GUANGZHOU AUTOM	0.000%	99.635%
8136	BIESSE	0.000%	99.635%
8137	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.636%
8138	MEDCO ENERGI IN	0.000%	99.636%
8139	ASCOPIAVE SPA	0.000%	99.637%
8140	MATSUYA CO (TOK	0.000%	99.637%
8141	METALS X LTD	0.000%	99.637%
8142	FOSTER (LB) CO A COMMON STOCK USD.01	0.000%	99.638%
8143	FRASERS CENTREP	0.000%	99.638%
8144	POSCO ICT CO LT	0.000%	99.639%
8145	TOYO CORPORATIO	0.000%	99.639%
8146	PLASTIVALOIRE	0.000%	99.640%
8147	YORK WATER CO COMMON STOCK	0.000%	99.640%
8148	OSJB HOLDINGS C	0.000%	99.640%
8149	QUABIT INMOBILI	0.000%	99.641%
8150	STP & I PCL-FOR	0.000%	99.641%
8151	ANICOM HOLDINGS	0.000%	99.642%
8152	HUCHEMS FINE CH	0.000%	99.642%
8153	PASONA GROUP IN	0.000%	99.643%
8154	MAHLE METAL LEV	0.000%	99.643%
8155	ICOM INCORPORAT	0.000%	99.643%
8156	ISRA VISION AG	0.000%	99.644%
8157	ABG SUNDAL COLL	0.000%	99.644%
8158	BIRLA CORP LTD	0.000%	99.645%
8159	BAUER AG	0.000%	99.645%
8160	ITOCHU SHOKUHIN	0.000%	99.646%
8161	SICHUAN EXPRESS	0.000%	99.646%
8162	GOCOMPARE.COM G	0.000%	99.646%
8163	BASTIDE LE CONF	0.000%	99.647%
8164	GRAND KOREA LEI	0.000%	99.647%
8165	TUBACEX SA	0.000%	99.648%
8166	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.648%
8167	SAKAI MOVING SE	0.000%	99.649%
8168	ALICO INC COMMON STOCK USD1.0	0.000%	99.649%
8169	KAWAI MUSICAL I	0.000%	99.649%
8170	PFIZER LTD	0.000%	99.650%
8171	AVANCE GAS HOLD	0.000%	99.650%
8172	TOKYO KEIKI INC	0.000%	99.651%
8173	SEADRILL LTD	0.000%	99.651%
8174	NZX LTD	0.000%	99.651%
8175	AUBAY	0.000%	99.652%
8176	WALLISER KANTON	0.000%	99.652%
8177	BANCO SANTANDER CHILE ADR ADR	0.000%	99.653%
8178	SEIKA CORP	0.000%	99.653%
8179	LI PENG ENTERPR	0.000%	99.654%
8180	COPEL PARANA EN	0.000%	99.654%
8181	AMUSE INC	0.000%	99.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	HARBOUR CENTRE	0.000%	99.655%
8183	ROAD KING INFRA	0.000%	99.655%
8184	ZZZSAN-AI OIL C	0.000%	99.656%
8185	WELLING HOLD LT	0.000%	99.656%
8186	YOMIURI LAND CO	0.000%	99.657%
8187	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.657%
8188	CMMB VISION HOL	0.000%	99.657%
8189	TA ENTERPRISE B	0.000%	99.658%
8190	ENERGA SA	0.000%	99.658%
8191	WESTERN AREAS N	0.000%	99.659%
8192	ROMANDE ENERGIE	0.000%	99.659%
8193	IWASAKI ELECTRI	0.000%	99.659%
8194	ISTYLE INC	0.000%	99.660%
8195	GUNNEBO AB	0.000%	99.660%
8196	NIPPON YAKIN KO	0.000%	99.661%
8197	NIPPON PILLAR P	0.000%	99.661%
8198	NAKAMURAYA CO L	0.000%	99.662%
8199	PLAYMATES TOYS	0.000%	99.662%
8200	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.662%
8201	REIS INC COMMON STOCK USD.01	0.000%	99.663%
8202	TEST RESEARCH I	0.000%	99.663%
8203	BOER POWER HOLD	0.000%	99.664%
8204	CREDITO REAL SA	0.000%	99.664%
8205	BITTIUM OYJ	0.000%	99.664%
8206	WESTAR ENERGY I	0.000%	99.665%
8207	LH FINANCIAL GR	0.000%	99.665%
8208	YOULCHON CHEMIC	0.000%	99.666%
8209	FLOW TRADERS	0.000%	99.666%
8210	SCIENTEX BERHAD	0.000%	99.666%
8211	DIOS FASTIGHETE	0.000%	99.667%
8212	CIMSA	0.000%	99.667%
8213	CANVEST ENVIRON	0.000%	99.668%
8214	KROSAKI CORP	0.000%	99.668%
8215	TONAMI HOLDINGS	0.000%	99.669%
8216	AKER AMERICAN S	0.000%	99.669%
8217	NIPPON SEISEN C	0.000%	99.669%
8218	SEKISUI PLASTIC	0.000%	99.670%
8219	CHORI CO LTD	0.000%	99.670%
8220	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.671%
8221	ASCENDAS INDIA	0.000%	99.671%
8222	TOKYO ENERGY&SY	0.000%	99.671%
8223	JUNGFRAUBAHN HL	0.000%	99.672%
8224	COROMANDEL INTL	0.000%	99.672%
8225	ACCURAY INC COMMON STOCK USD.001	0.000%	99.673%
8226	SINOSOFT TECHNO	0.000%	99.673%
8227	TAIWAN FU HSING	0.000%	99.673%
8228	NET INSIGHT	0.000%	99.674%
8229	ELIA SYS OPERAT	0.000%	99.674%
8230	ARIAKE JAPAN CO	0.000%	99.675%
8231	AUST WORLDWIDE	0.000%	99.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	KITAGAWA IRON W	0.000%	99.675%
8233	XERO LIMITED	0.000%	99.676%
8234	TOTAL ACCESS CO	0.000%	99.676%
8235	ASIA PACIFIC TE	0.000%	99.677%
8236	CARLSBERG BREWE	0.000%	99.677%
8237	SANYO SHOKAI	0.000%	99.677%
8238	BLUE DART EXPRE	0.000%	99.678%
8239	SHINWA KAIUN	0.000%	99.678%
8240	I-NET CORP	0.000%	99.679%
8241	MUCKLOW(A&J) GR	0.000%	99.679%
8242	YTL POWER INTL	0.000%	99.680%
8243	REJECT SHOP LTD	0.000%	99.680%
8244	MITSUI + CO LTD SPONS ADR ADR	0.000%	99.680%
8245	HILTON FOOD GRO	0.000%	99.681%
8246	JAPAN MEDICAL D	0.000%	99.681%
8247	KEIHANSHIN RL	0.000%	99.682%
8248	ING BANK SLASKI	0.000%	99.682%
8249	LOTUS BAKERIES	0.000%	99.682%
8250	HANWHA NON-LIFE	0.000%	99.683%
8251	SKYWAY SECURITI	0.000%	99.683%
8252	VILLAGE ROADSHO	0.000%	99.684%
8253	GODO STEEL	0.000%	99.684%
8254	F-SECURE OYJ	0.000%	99.684%
8255	TOKYO THEATRES	0.000%	99.685%
8256	NICHIREKI CO LT	0.000%	99.685%
8257	BANGKOK BANK	0.000%	99.686%
8258	OCTODEC	0.000%	99.686%
8259	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.686%
8260	STANDARD FOODS	0.000%	99.687%
8261	PANASONIC CORP SPON ADR ADR	0.000%	99.687%
8262	SMA SOLAR TECHN	0.000%	99.687%
8263	JALUX INC	0.000%	99.688%
8264	ARES ALLERGY HO	0.000%	99.688%
8265	NISSUI PHARM CO	0.000%	99.689%
8266	PHARMA MAR SA	0.000%	99.689%
8267	GUN EI CHEM IND	0.000%	99.689%
8268	ATTACQ LTD	0.000%	99.690%
8269	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.690%
8270	SUNNINGDALE TEC	0.000%	99.691%
8271	MACQUARIE ATLAS	0.000%	99.691%
8272	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.691%
8273	HMC INVESTMENT	0.000%	99.692%
8274	FRANCE BED HOLD	0.000%	99.692%
8275	JUSTSYSTEM	0.000%	99.693%
8276	KENON HLDGS LTD	0.000%	99.693%
8277	LUMAX INTERNATI	0.000%	99.693%
8278	COOKPAD INC	0.000%	99.694%
8279	OP FINANCIAL IN	0.000%	99.694%
8280	KYOKUYO CO LTD	0.000%	99.695%
8281	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	PYEONG HWA AUTO	0.000%	99.695%
8283	SENSHUKAI CO	0.000%	99.696%
8284	TOA OIL CO LTD	0.000%	99.696%
8285	ELNUSA TBK	0.000%	99.697%
8286	HOUSTON WIRE &	0.000%	99.697%
8287	CROWN CONFECTIO	0.000%	99.697%
8288	MITSUI MATSUSHI	0.000%	99.698%
8289	NISSEI PLSTIC I	0.000%	99.698%
8290	MANZ AUTOMATION	0.000%	99.698%
8291	TOHO CO LTD	0.000%	99.699%
8292	LATTICE SEMICON	0.000%	99.699%
8293	CHINA ALL ACCES	0.000%	99.700%
8294	DONG AH TIRE&RU	0.000%	99.700%
8295	HO TUNG CHEMICA	0.000%	99.700%
8296	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.701%
8297	HUA HAN BIO-PHA	0.000%	99.701%
8298	ICHIKEN CO LTD	0.000%	99.702%
8299	GL LTD	0.000%	99.702%
8300	BAOYE GROUP CO	0.000%	99.702%
8301	TACHIBANA ELETE	0.000%	99.703%
8302	NIPPON CARBIDE	0.000%	99.703%
8303	ATRIA GROUP PLC	0.000%	99.703%
8304	LA DORIA SPA	0.000%	99.704%
8305	INDOSAT TBK PT	0.000%	99.704%
8306	WIHLBORGS FASTI	0.000%	99.705%
8307	CYFROWY POLSAT	0.000%	99.705%
8308	HUDACO INDUSTRI	0.000%	99.705%
8309	GUANGZHOU PHARM	0.000%	99.706%
8310	KOREA ELEC TERM	0.000%	99.706%
8311	SINKO INDUSTRIE	0.000%	99.706%
8312	KINGSOFT CORP L	0.000%	99.707%
8313	COSAN LOGISTICA	0.000%	99.707%
8314	GRAPHITE INDIA	0.000%	99.708%
8315	KITO CORP	0.000%	99.708%
8316	ENERGY FUELS INC COMMON STOCK	0.000%	99.708%
8317	K&O ENERGY GROU	0.000%	99.709%
8318	CLEAR MEDIA	0.000%	99.709%
8319	AHLSTROM OYJ	0.000%	99.710%
8320	SHINAGAWA FUEL	0.000%	99.710%
8321	PRONEXUS INC	0.000%	99.710%
8322	KAWASAN INDS JA	0.000%	99.711%
8323	NICHIBAN CO	0.000%	99.711%
8324	THAICOM PUBLIC	0.000%	99.711%
8325	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.712%
8326	CARE PROPERTY I	0.000%	99.712%
8327	FERRARI NV	0.000%	99.713%
8328	ARENA REIT	0.000%	99.713%
8329	SPRING REAL EST	0.000%	99.713%
8330	ASUNARO AOKI CO	0.000%	99.714%
8331	AMADEUS FIRE AG	0.000%	99.714%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.714%
8333	MOTHERCARE	0.000%	99.715%
8334	RIDLEY CORP LTD	0.000%	99.715%
8335	CLEAR CHANNEL O	0.000%	99.716%
8336	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.716%
8337	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.716%
8338	TORISHIMA PUMP	0.000%	99.717%
8339	MEDICLINIC INTE	0.000%	99.717%
8340	KEIYO CO	0.000%	99.717%
8341	ROSENBAUER INTE	0.000%	99.718%
8342	OYO CORPORATION	0.000%	99.718%
8343	ABC ARBITRAGE	0.000%	99.718%
8344	SOCO INTERNATIO	0.000%	99.719%
8345	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.719%
8346	YUGANG INTL	0.000%	99.720%
8347	TUAN SING HLDGS	0.000%	99.720%
8348	ALBANY MOLECULA	0.000%	99.720%
8349	EGUARANTEE INC.	0.000%	99.721%
8350	DALIAN PORT (PD	0.000%	99.721%
8351	SPEEDCAST INTL	0.000%	99.721%
8352	NIPPON VALQUA I	0.000%	99.722%
8353	HANMI PHARM CO	0.000%	99.722%
8354	MICROPORT SCIEN	0.000%	99.722%
8355	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.723%
8356	COLLINS FOOD LT	0.000%	99.723%
8357	SPROTT RESOURCE	0.000%	99.724%
8358	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.724%
8359	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.724%
8360	BEADELL RESOURC	0.000%	99.725%
8361	ANGIE S LIST INC COMMON STOCK USD.001	0.000%	99.725%
8362	BUMRUNGRAD HOPT	0.000%	99.725%
8363	MAN SE	0.000%	99.726%
8364	CAL-COMP ELECTR	0.000%	99.726%
8365	KWANG DONG PHAR	0.000%	99.726%
8366	BHAKTI INVESTAM	0.000%	99.727%
8367	MODERNLAND REAL	0.000%	99.727%
8368	HUA HONG SEMICO	0.000%	99.728%
8369	NEW ZEALAND OIL	0.000%	99.728%
8370	STAR CRUISES LT	0.000%	99.728%
8371	CENTRAL SEC PAT	0.000%	99.729%
8372	PUBLIC FINANCIA	0.000%	99.729%
8373	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.729%
8374	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.730%
8375	MAXIM POWER COR	0.000%	99.730%
8376	ALCONIX CORPORA	0.000%	99.730%
8377	ARROW GLOBAL GR	0.000%	99.731%
8378	PLAZZA AG REG A	0.000%	99.731%
8379	CYBERTAN TECHNO	0.000%	99.732%
8380	DAOU DATA CORP	0.000%	99.732%
8381	TEIKOKU SEN-I C	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	HELLENIC PETROL	0.000%	99.733%
8383	HIRAMATSU INC	0.000%	99.733%
8384	MAEZAWA KASEI I	0.000%	99.733%
8385	HAKUTO CO	0.000%	99.734%
8386	COSEL CO	0.000%	99.734%
8387	WAH LEE INDUSTR	0.000%	99.734%
8388	SAFEWAY INC	0.000%	99.735%
8389	TSUTSUMI JEWELR	0.000%	99.735%
8390	WERELDHAVE BELG	0.000%	99.735%
8391	NAMYANG DAIRY P	0.000%	99.736%
8392	KYODO PRINTING	0.000%	99.736%
8393	C UYEMURA & CO	0.000%	99.737%
8394	NIPPON CHEMIPHA	0.000%	99.737%
8395	STAMFORD LAND	0.000%	99.737%
8396	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.738%
8397	LEIFHEIT AG	0.000%	99.738%
8398	STO AG-PREFERRE	0.000%	99.738%
8399	TAKEEI CORPORAT	0.000%	99.739%
8400	MITANI SEKISAN	0.000%	99.739%
8401	YOMEISHU SEIZO	0.000%	99.739%
8402	VAN DE VELDE	0.000%	99.740%
8403	INARI AMERTRON	0.000%	99.740%
8404	TOYO RADIATOR C	0.000%	99.740%
8405	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.741%
8406	SK SECURITIES C	0.000%	99.741%
8407	LAI SUN GARMENT	0.000%	99.741%
8408	CENTRAL CHINA R	0.000%	99.742%
8409	MONOGATARI CORP	0.000%	99.742%
8410	PALIBURG HOLDIN	0.000%	99.743%
8411	SAC'S BAR HOLDI	0.000%	99.743%
8412	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.743%
8413	REPCO HOME FINA	0.000%	99.744%
8414	ASX LTD	0.000%	99.744%
8415	DAIKOKUTENBUSSA	0.000%	99.744%
8416	TELEFONICA CZEC	0.000%	99.745%
8417	CARL ZEISS MEDI	0.000%	99.745%
8418	CABCHARGE AUSTR	0.000%	99.745%
8419	BMTC GROUP INC	0.000%	99.746%
8420	HONEYS CO LTD	0.000%	99.746%
8421	MOBILEZONE HOLD	0.000%	99.746%
8422	MIKUNI CORP	0.000%	99.747%
8423	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.747%
8424	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.747%
8425	FUKUSHIMA BANK	0.000%	99.748%
8426	PHOENIX SATELLI	0.000%	99.748%
8427	PROACT IT GROUP	0.000%	99.748%
8428	BANCO BTG PACTU	0.000%	99.749%
8429	THORN GROUP LTD	0.000%	99.749%
8430	PNE WIND AG	0.000%	99.750%
8431	SAWADA HOLDINGS	0.000%	99.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	BANCO POPULAR E	0.000%	99.750%
8433	RINGER HUT CO L	0.000%	99.751%
8434	EVERGREEN INTL	0.000%	99.751%
8435	JAPAN TRANSCITY	0.000%	99.751%
8436	TIPTREE INC COMMON STOCK USD.001	0.000%	99.752%
8437	KANADEN CORP	0.000%	99.752%
8438	YASHILI INTL HL	0.000%	99.752%
8439	NIHON TOKUSHU T	0.000%	99.753%
8440	FORUS S.A.	0.000%	99.753%
8441	CALIDA HLDG	0.000%	99.753%
8442	DEUTSCHE BANK M	0.000%	99.754%
8443	OXFORD INSTRUME	0.000%	99.754%
8444	XP POWER LTD	0.000%	99.754%
8445	BEIJINGWEST IND	0.000%	99.755%
8446	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.755%
8447	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.755%
8448	BEST DENKI CO	0.000%	99.756%
8449	FUJIKURA KASEI	0.000%	99.756%
8450	MANDOM CORP	0.000%	99.756%
8451	AMATA CORP PUBL	0.000%	99.757%
8452	AIZAWA SECURITI	0.000%	99.757%
8453	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.757%
8454	INDOFOOD AGRI R	0.000%	99.758%
8455	EMPRESA NACIONA	0.000%	99.758%
8456	EXEL INDUSTRIES	0.000%	99.758%
8457	CHINA ANIMATION	0.000%	99.759%
8458	CHINA XLX FERTI	0.000%	99.759%
8459	ENTRA ASA	0.000%	99.759%
8460	LE BELIER	0.000%	99.760%
8461	TOYO KOHAN CO	0.000%	99.760%
8462	ECLERX SERVICES	0.000%	99.760%
8463	KITANO CONST CO	0.000%	99.761%
8464	ACNB CORP COMMON STOCK USD2.5	0.000%	99.761%
8465	GRUH FINANCE	0.000%	99.761%
8466	GENKY STORES IN	0.000%	99.762%
8467	SOSEI GROUP COR	0.000%	99.762%
8468	HONG FOK CORP	0.000%	99.762%
8469	GODREJ INDUSTRI	0.000%	99.763%
8470	RESTAURANT BRAN	0.000%	99.763%
8471	DO & CO AG	0.000%	99.763%
8472	BETER BED HOLD	0.000%	99.764%
8473	MYOB GROUP LTD	0.000%	99.764%
8474	IC COMPANYS	0.000%	99.764%
8475	YUSHIRO CHEMICA	0.000%	99.765%
8476	PINE CLIFF ENER	0.000%	99.765%
8477	EAGLE NICE INTE	0.000%	99.765%
8478	RIGHT-ON CO	0.000%	99.766%
8479	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.766%
8480	HONWORLD GROUP	0.000%	99.766%
8481	HILONG HOLDING	0.000%	99.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	NAGAWA CO LTD	0.000%	99.767%
8483	TOENEC CORP	0.000%	99.767%
8484	MANI INC	0.000%	99.768%
8485	51JOB INC ADR ADR USD.0001	0.000%	99.768%
8486	DAEWOO SHIPBUIL	0.000%	99.768%
8487	INUI GLOBAL LOG	0.000%	99.769%
8488	PLANET PAYMENT	0.000%	99.769%
8489	JAPAN MATERIAL	0.000%	99.769%
8490	BONHEUR ASA	0.000%	99.770%
8491	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.770%
8492	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.770%
8493	UNITED UTILITIE	0.000%	99.771%
8494	SHIBAURA ELECTR	0.000%	99.771%
8495	GUANGDONG LAND	0.000%	99.771%
8496	ELITEGROUP COMP	0.000%	99.772%
8497	KRS CORPORATION	0.000%	99.772%
8498	PROMOTORA DE IN	0.000%	99.772%
8499	RADEX-HERAKLITH	0.000%	99.773%
8500	HARDINGE INC	0.000%	99.773%
8501	SUGIMOTO & CO L	0.000%	99.773%
8502	DIRECT INSURANC	0.000%	99.774%
8503	SEPTENI CO LTD	0.000%	99.774%
8504	TOWER BERSAMA I	0.000%	99.774%
8505	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.775%
8506	F@N COMMUNICATI	0.000%	99.775%
8507	ENERNOC INC	0.000%	99.775%
8508	BEGA CHEESE LTD	0.000%	99.776%
8509	OIL INDIA LTD	0.000%	99.776%
8510	DATALOGIC SPA	0.000%	99.776%
8511	ITAB SHOP CONCE	0.000%	99.777%
8512	LAOX CO	0.000%	99.777%
8513	MAXVALU TOKAI C	0.000%	99.777%
8514	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.778%
8515	EMPRESA DE ENER	0.000%	99.778%
8516	HSIN CHONG CONS	0.000%	99.778%
8517	UNION TOOL CO	0.000%	99.779%
8518	E CL SA	0.000%	99.779%
8519	RM PLC	0.000%	99.779%
8520	AKCANSA CIMENTO	0.000%	99.780%
8521	INBODY CO LTD	0.000%	99.780%
8522	ALINCO INC	0.000%	99.780%
8523	SINCERE WATCH H	0.000%	99.780%
8524	ASCENDIS HEALTH	0.000%	99.781%
8525	BANGKOK LIFE AS	0.000%	99.781%
8526	SYNTHOS SA	0.000%	99.781%
8527	TAN CHONG MOTOR	0.000%	99.782%
8528	CHUN YUAN STEEL	0.000%	99.782%
8529	INABATA & CO	0.000%	99.782%
8530	DIC ASSET AG	0.000%	99.783%
8531	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	ODELIC CO LTD	0.000%	99.783%
8533	WOORI FINANCIAL	0.000%	99.784%
8534	CLS HOLDINGS PL	0.000%	99.784%
8535	FIELDS CORP	0.000%	99.784%
8536	MITSUI HIGH TEC	0.000%	99.785%
8537	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.785%
8538	MEDIA PRIMA BHD	0.000%	99.785%
8539	ENKA INSAAT VE	0.000%	99.786%
8540	TOA DORO KOGYO	0.000%	99.786%
8541	WONDERFUL SKY F	0.000%	99.786%
8542	HKBN LTD	0.000%	99.787%
8543	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.787%
8544	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.787%
8545	MAEZAWA KYUSO I	0.000%	99.788%
8546	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.788%
8547	FUJI KIKO CO LT	0.000%	99.788%
8548	EQT HOLDINGS LT	0.000%	99.788%
8549	KYOSAN ELECTRIC	0.000%	99.789%
8550	JAPAN BUSINESS	0.000%	99.789%
8551	WEST HOLDINGS C	0.000%	99.789%
8552	YUME INC COMMON STOCK USD.001	0.000%	99.790%
8553	BOUSTEAD SINGAP	0.000%	99.790%
8554	SENTUL CITY TBK	0.000%	99.790%
8555	COMPAGNIE DES A	0.000%	99.791%
8556	CEGEDIM	0.000%	99.791%
8557	CJ HELLOVISION	0.000%	99.791%
8558	FALCK RENEWABLE	0.000%	99.792%
8559	MORY INDUSTRIES	0.000%	99.792%
8560	CHINOOK ENERGY	0.000%	99.792%
8561	YIZHENG CHEM FI	0.000%	99.793%
8562	GIGPEAK INC COMMON STOCK USD.001	0.000%	99.793%
8563	ISU CHEMICAL	0.000%	99.793%
8564	AXWAY SOFTWARE	0.000%	99.793%
8565	QINHUANGDAO POR	0.000%	99.794%
8566	HAP SENG PLANTA	0.000%	99.794%
8567	BANPU PUBLIC CO	0.000%	99.794%
8568	SONGA OFFSHORE	0.000%	99.795%
8569	ATOM CORPORATIO	0.000%	99.795%
8570	GRUPO CEMENTOS	0.000%	99.795%
8571	INAGEYA CO LTD	0.000%	99.796%
8572	1ST SHANGHAI IN	0.000%	99.796%
8573	SAMART CORP PCL	0.000%	99.796%
8574	SAES GETTERS	0.000%	99.797%
8575	RAUBEX GROUP LT	0.000%	99.797%
8576	RASA INDUSTRIES	0.000%	99.797%
8577	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.798%
8578	AROTECH CORP COMMON STOCK USD.01	0.000%	99.798%
8579	PROLOGIS PROPER	0.000%	99.798%
8580	ORGANO	0.000%	99.798%
8581	CSBC CORPORATIO	0.000%	99.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	LUBY'S INC.	0.000%	99.799%
8583	FERREXPO PLC	0.000%	99.799%
8584	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.800%
8585	KORADIOR HOLDIN	0.000%	99.800%
8586	INDAH KIAT PULP	0.000%	99.800%
8587	GEM DIAMONDS	0.000%	99.801%
8588	MASON FINANCIAL	0.000%	99.801%
8589	INFORMATION SVC	0.000%	99.801%
8590	CHINA ENERGY DE	0.000%	99.802%
8591	BEIJING JINGNEN	0.000%	99.802%
8592	UNISYS CORP	0.000%	99.802%
8593	SECHE ENVIRONNE	0.000%	99.802%
8594	TAKIRON CO	0.000%	99.803%
8595	GROUP FIVE	0.000%	99.803%
8596	MARS ENGINEERIN	0.000%	99.803%
8597	MORITO CO	0.000%	99.804%
8598	CREDIT CORP GRO	0.000%	99.804%
8599	FUJI CORP LTD/O	0.000%	99.804%
8600	MITO SECURITIES	0.000%	99.805%
8601	HANNSTAR BOARD	0.000%	99.805%
8602	OSTASIATISKE KO	0.000%	99.805%
8603	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.805%
8604	THAI STANLEY EL	0.000%	99.806%
8605	TNPL	0.000%	99.806%
8606	YUSEN LOGISTICS	0.000%	99.806%
8607	ELDERS LTD	0.000%	99.807%
8608	EMPERIA HOLDING	0.000%	99.807%
8609	VARITRONIX INTL	0.000%	99.807%
8610	HANSOL PAPER CO	0.000%	99.808%
8611	CITY TELECOM (H	0.000%	99.808%
8612	CIRCASSIA PHARM	0.000%	99.808%
8613	ELAN MICROELECT	0.000%	99.808%
8614	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.809%
8615	VANTAGE INTERNA	0.000%	99.809%
8616	RIKEN TECHNOS C	0.000%	99.809%
8617	ASHIMORI INDUST	0.000%	99.810%
8618	VECTOR	0.000%	99.810%
8619	GODFREY PHILLIP	0.000%	99.810%
8620	IWATSUKA CONFEC	0.000%	99.811%
8621	DENA BANK	0.000%	99.811%
8622	COMMUNITY HEALT	0.000%	99.811%
8623	ORBIS	0.000%	99.811%
8624	KINGS TOWN CONS	0.000%	99.812%
8625	SHINAGAWA REFRA	0.000%	99.812%
8626	MIRATI THERAPEU	0.000%	99.812%
8627	GLOBAL&YUASA BA	0.000%	99.813%
8628	GUJARAT FLUOROC	0.000%	99.813%
8629	SYNDICATE BANK	0.000%	99.813%
8630	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.814%
8631	NL INDUSTRIES	0.000%	99.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	MESOBLAST LTD	0.000%	99.814%
8633	BINCK NV	0.000%	99.814%
8634	P S CORPORATION	0.000%	99.815%
8635	GILLETTE INDIA	0.000%	99.815%
8636	EKORNES ASA	0.000%	99.815%
8637	CHINA NEW TOWN	0.000%	99.816%
8638	UNION BANK OF I	0.000%	99.816%
8639	H+H INTERNATION	0.000%	99.816%
8640	COLOUR LIFE SER	0.000%	99.817%
8641	VOLT INFO SCIEN	0.000%	99.817%
8642	VIRGIN AUSTRALI	0.000%	99.817%
8643	FARADAY TECHNOL	0.000%	99.817%
8644	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.818%
8645	KOBE BUSSAN CO	0.000%	99.818%
8646	KNOW IT AB	0.000%	99.818%
8647	RELIGARE HEALTH	0.000%	99.819%
8648	KAS BANK	0.000%	99.819%
8649	SANKYO SEIKO CO	0.000%	99.819%
8650	ENERGIEDIENST H	0.000%	99.819%
8651	YOKOWO CO LTD	0.000%	99.820%
8652	MITSUUROKO CO L	0.000%	99.820%
8653	NISSIN SUGAR HO	0.000%	99.820%
8654	YAMAMURA GLASS	0.000%	99.821%
8655	QLIRO GROUP AB	0.000%	99.821%
8656	PACIFIC CENTURY	0.000%	99.821%
8657	MITSUI HOME CO	0.000%	99.821%
8658	MIDLAND REALTY	0.000%	99.822%
8659	SAMSUNG CARD	0.000%	99.822%
8660	NIPPON DENWA SH	0.000%	99.822%
8661	ONOKEN CO LTD	0.000%	99.823%
8662	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.823%
8663	ABTERRA LTD	0.000%	99.823%
8664	POCKET CARD CO	0.000%	99.824%
8665	GLACIER MEDIA I	0.000%	99.824%
8666	CHUGAI RO CO LT	0.000%	99.824%
8667	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.824%
8668	TOKYO RAKUTENCH	0.000%	99.825%
8669	SHANGHAI PRIME	0.000%	99.825%
8670	EL.EN. SPA	0.000%	99.825%
8671	TAMURA TAIKO HL	0.000%	99.826%
8672	HIRAKAWA HEWTEC	0.000%	99.826%
8673	SIOEN INDUSTRIE	0.000%	99.826%
8674	CHINA SHANSHUI	0.000%	99.826%
8675	BESALCO SA	0.000%	99.827%
8676	WMIH CORP COMMON STOCK USD.00001	0.000%	99.827%
8677	NICOX	0.000%	99.827%
8678	NITTOC CONST CO	0.000%	99.828%
8679	LAGERCRANTZ GRO	0.000%	99.828%
8680	BOURBON SA	0.000%	99.828%
8681	NICHIRIN CO LTD	0.000%	99.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	HARUM ENERGY TB	0.000%	99.829%
8683	NITTOKU ENG CO	0.000%	99.829%
8684	CYIENT LIMITED	0.000%	99.829%
8685	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.830%
8686	LIPPO CHINA RES	0.000%	99.830%
8687	FAITH INC	0.000%	99.830%
8688	PRESTIGE ESTATE	0.000%	99.830%
8689	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.831%
8690	CHINA POWER NEW	0.000%	99.831%
8691	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.831%
8692	BIOTEST AG	0.000%	99.832%
8693	MABUCHI MOTOR C	0.000%	99.832%
8694	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.832%
8695	RESILUX	0.000%	99.832%
8696	SHIBUSAWA W'HOU	0.000%	99.833%
8697	MAX INDIA LTD/N	0.000%	99.833%
8698	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	99.833%
8699	TOURISM HOLDING	0.000%	99.833%
8700	TRANSCOM WORLDW	0.000%	99.834%
8701	CAC CORPORATION	0.000%	99.834%
8702	ROSTELECOM OJSC	0.000%	99.834%
8703	FIBRA SHOP PORT	0.000%	99.835%
8704	CHUO SPRING CO	0.000%	99.835%
8705	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.835%
8706	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.835%
8707	NIPPON CONCRETE	0.000%	99.836%
8708	GAKKEN CO	0.000%	99.836%
8709	KOMATSU WALL IN	0.000%	99.836%
8710	NIHON DEMPA KOG	0.000%	99.837%
8711	SPRINGLAND INTE	0.000%	99.837%
8712	RHYTHM WATCH CO	0.000%	99.837%
8713	OSAKA ORGANIC C	0.000%	99.837%
8714	HIROSE ELECTRIC	0.000%	99.838%
8715	FINDEL	0.000%	99.838%
8716	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.838%
8717	KOZA ANADOLU ME	0.000%	99.839%
8718	XXL ASA	0.000%	99.839%
8719	INVICTA HOLDING	0.000%	99.839%
8720	G.U.D. HOLDINGS	0.000%	99.839%
8721	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.840%
8722	INDS BACHOCO SA	0.000%	99.840%
8723	CROPENERGIES AG	0.000%	99.840%
8724	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.840%
8725	EARTH CHEMICAL	0.000%	99.841%
8726	SHANGHAI FUDAN	0.000%	99.841%
8727	KONAKA CO LTD	0.000%	99.841%
8728	WOORI BANK SPON ADR ADR	0.000%	99.842%
8729	DAEKYO	0.000%	99.842%
8730	EMPEROR WATCH A	0.000%	99.842%
8731	SCHRODER REAL E	0.000%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	OLVI	0.000%	99.843%
8733	NCC GROUP LTD.	0.000%	99.843%
8734	INFRAESTRUCTURA	0.000%	99.843%
8735	SINYI REALTY IN	0.000%	99.843%
8736	CELLCOM ISRAEL	0.000%	99.844%
8737	TOP FRONTIER IN	0.000%	99.844%
8738	ANTON OILFIELD	0.000%	99.844%
8739	LUNG YEN LIFE S	0.000%	99.845%
8740	ASIA POLYMER	0.000%	99.845%
8741	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.845%
8742	WIRECARD AG	0.000%	99.845%
8743	NITTO SEIKO CO	0.000%	99.846%
8744	MARUBUN CORP	0.000%	99.846%
8745	HOLY STONE ENTE	0.000%	99.846%
8746	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.846%
8747	MINMETALS LAND	0.000%	99.847%
8748	MANGALORE REF &	0.000%	99.847%
8749	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.847%
8750	ELANDERS AB	0.000%	99.847%
8751	DEL MONTE PACIF	0.000%	99.848%
8752	AMBASSADOR HOTE	0.000%	99.848%
8753	CSS INDUSTRIES	0.000%	99.848%
8754	MAOYE INTL HOLD	0.000%	99.849%
8755	RH COMMON STOCK USD.0001	0.000%	99.849%
8756	MERAFE RESOURCE	0.000%	99.849%
8757	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.849%
8758	FOLLI FOLLIE GP	0.000%	99.850%
8759	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.850%
8760	INABA SEISAKUSH	0.000%	99.850%
8761	MIE KOTSU GP HL	0.000%	99.850%
8762	SUMMIT R/EST HL	0.000%	99.851%
8763	RUENTEX INDUSTR	0.000%	99.851%
8764	JAPAN RADIO CO	0.000%	99.851%
8765	BAY ENERGY LTD	0.000%	99.851%
8766	YUANSHENGTAI DA	0.000%	99.852%
8767	NIHON ESLEAD CO	0.000%	99.852%
8768	ELBIT SYSTEMS L	0.000%	99.852%
8769	MITSUI MINING C	0.000%	99.853%
8770	ROCKY BRANDS INC COMMON STOCK	0.000%	99.853%
8771	REALIA BUSINESS	0.000%	99.853%
8772	ELEC DE STRASBO	0.000%	99.853%
8773	ALPHA NETWORKS	0.000%	99.854%
8774	RECRM RESEARCH	0.000%	99.854%
8775	TAKACHIHO ELECT	0.000%	99.854%
8776	HIGHLIGHT COMMU	0.000%	99.854%
8777	D'AMICO INTERNA	0.000%	99.855%
8778	NOMURA CO LTD	0.000%	99.855%
8779	TTW PUBLIC COMP	0.000%	99.855%
8780	SANYO DENKI CO	0.000%	99.855%
8781	HONGKONG CHINES	0.000%	99.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	TAKISAWA MACHIN	0.000%	99.856%
8783	FUSO PHARM	0.000%	99.856%
8784	TAO HEUNG HOLDI	0.000%	99.856%
8785	ION BEAM APPLIC	0.000%	99.857%
8786	TAIKO BANK	0.000%	99.857%
8787	ISENTIA GROUP L	0.000%	99.857%
8788	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.857%
8789	TYMAN PLC	0.000%	99.858%
8790	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.858%
8791	ICHIKOH INDUSTR	0.000%	99.858%
8792	PROTECTOR FORSI	0.000%	99.859%
8793	EASTERN WATER R	0.000%	99.859%
8794	NZ REFINING CO	0.000%	99.859%
8795	TAKIHYO CO LTD	0.000%	99.859%
8796	SINDO RICOH	0.000%	99.860%
8797	TOEI CO	0.000%	99.860%
8798	HANKUK CARBON C	0.000%	99.860%
8799	ENDO LIGHTING C	0.000%	99.860%
8800	SAMSON HOLDING	0.000%	99.861%
8801	TAIHEI DENGYO	0.000%	99.861%
8802	MONGOLIAN MININ	0.000%	99.861%
8803	SEMCON AB	0.000%	99.861%
8804	STILLWATER MINI	0.000%	99.862%
8805	PLAYMATES TOY H	0.000%	99.862%
8806	ESCALADE INC COMMON STOCK	0.000%	99.862%
8807	COVER-MORE GROU	0.000%	99.862%
8808	GENMAB A/S	0.000%	99.863%
8809	NORDJYSKE BANK	0.000%	99.863%
8810	STRATASYS LTD	0.000%	99.863%
8811	SEKISUI JUSHI C	0.000%	99.863%
8812	LIAN BENG GROUP	0.000%	99.864%
8813	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.864%
8814	ENERGY RESOURCE	0.000%	99.864%
8815	FJ NEXT CO LTD	0.000%	99.864%
8816	LEXTAR ELECTRON	0.000%	99.865%
8817	SHINKAWA	0.000%	99.865%
8818	TARSUS GROUP PL	0.000%	99.865%
8819	VECIMA NETWORKS	0.000%	99.865%
8820	BANK HANDLOWY W	0.000%	99.866%
8821	BELLAMY'S AUSTR	0.000%	99.866%
8822	AVON RUBBER	0.000%	99.866%
8823	OHASHI TECHNICA	0.000%	99.866%
8824	IHH HEALTHCARE	0.000%	99.867%
8825	RAMI LEVI CHAIN	0.000%	99.867%
8826	PIK GROUP-GDR R	0.000%	99.867%
8827	YUKEN KOGYO	0.000%	99.867%
8828	TAIWAN LAND DEV	0.000%	99.868%
8829	CIA ENERGET CEA	0.000%	99.868%
8830	WAREHOUSE GROUP	0.000%	99.868%
8831	TOEI ANIMATION	0.000%	99.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	ANADOLU SIGORTA	0.000%	99.869%
8833	KSB AG	0.000%	99.869%
8834	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.869%
8835	BK OF GREECE	0.000%	99.869%
8836	CHEUK NANG HLDG	0.000%	99.870%
8837	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.870%
8838	CHINA RARE EART	0.000%	99.870%
8839	THERMADOR GROUP	0.000%	99.870%
8840	KOBE ELECTRIC R	0.000%	99.871%
8841	SAM JIN PHARM	0.000%	99.871%
8842	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.871%
8843	TECHNOVATOR INT	0.000%	99.871%
8844	3M INDIA LTD	0.000%	99.872%
8845	FLYBE GROUP PLC	0.000%	99.872%
8846	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.872%
8847	PLDT INC SPON ADR ADR	0.000%	99.872%
8848	NISSIN FOOD HOL	0.000%	99.873%
8849	PETRA FOODS LTD	0.000%	99.873%
8850	SARKUYSAN ELEKT	0.000%	99.873%
8851	BIG SHOPPING CE	0.000%	99.873%
8852	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.873%
8853	HONG LEONG ASIA	0.000%	99.874%
8854	KINKI NIPPON TO	0.000%	99.874%
8855	KYOBO SECURITIE	0.000%	99.874%
8856	ANDHRA BANK	0.000%	99.874%
8857	UNITED SPIRITS	0.000%	99.875%
8858	TOKYO TEKKO CO	0.000%	99.875%
8859	YAMATANE CORP N	0.000%	99.875%
8860	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.875%
8861	LOW & BONAR PLC	0.000%	99.876%
8862	ZEALAND PHARMA	0.000%	99.876%
8863	NICHIEI CO	0.000%	99.876%
8864	PROTO CORP	0.000%	99.876%
8865	TECK RESOURCES	0.000%	99.877%
8866	RADISYS CORP COMMON STOCK	0.000%	99.877%
8867	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.877%
8868	ELECTRA CONSUME	0.000%	99.877%
8869	VAN LANSCHOT NV	0.000%	99.878%
8870	ALMA MEDIA CORP	0.000%	99.878%
8871	DAISYO CORP	0.000%	99.878%
8872	FUJI CORP/MIYAG	0.000%	99.878%
8873	COSCO HOLDINGS	0.000%	99.878%
8874	TRANS COSMOS	0.000%	99.879%
8875	SOC BAINS DE ME	0.000%	99.879%
8876	EASTERN PLATINU	0.000%	99.879%
8877	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.879%
8878	SOFT-WORLD INTL	0.000%	99.880%
8879	THROMBOGENICS N	0.000%	99.880%
8880	VAISALA	0.000%	99.880%
8881	NOEVIR HOLDINGS	0.000%	99.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	LAURENT-PERRIER	0.000%	99.881%
8883	TELESITES SAB D	0.000%	99.881%
8884	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.881%
8885	ANGLO-EASTN PLA	0.000%	99.881%
8886	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.882%
8887	OROCOBRE LTD	0.000%	99.882%
8888	CGN MINING CO L	0.000%	99.882%
8889	KINGMAKER FOOTW	0.000%	99.882%
8890	NEO-NEON HOLDIN	0.000%	99.882%
8891	SPARX ASSET MAN	0.000%	99.883%
8892	PARIS MIKI INC	0.000%	99.883%
8893	ICHIBANYA CO LT	0.000%	99.883%
8894	CARLIT HOLDINGS	0.000%	99.883%
8895	RION CO LTD	0.000%	99.884%
8896	ADANI ENTERPRIS	0.000%	99.884%
8897	POLYMET MINING	0.000%	99.884%
8898	HANKUK PAPER MF	0.000%	99.884%
8899	ARGO GRAPHICS I	0.000%	99.885%
8900	MAEDA KOSEN CO.	0.000%	99.885%
8901	CHINA DYNAMICS	0.000%	99.885%
8902	EL PUERTO DE LI	0.000%	99.885%
8903	LIPPO CIKARANG	0.000%	99.885%
8904	HIRANO TECSEED	0.000%	99.886%
8905	WEATHERNEWS INC	0.000%	99.886%
8906	VP PLC	0.000%	99.886%
8907	LANDS END INC COMMON STOCK USD.01	0.000%	99.886%
8908	DAIDO KOGYO CO	0.000%	99.887%
8909	TAT HONG HOLDIN	0.000%	99.887%
8910	YOKOGAWA BRIDGE	0.000%	99.887%
8911	PFSWEB INC COMMON STOCK USD.001	0.000%	99.887%
8912	NISHIKAWA RUBBE	0.000%	99.888%
8913	CEQUENCE ENERGY	0.000%	99.888%
8914	NCI INC A COMMON STOCK USD.019	0.000%	99.888%
8915	EVN AG	0.000%	99.888%
8916	BROOKFIELD REAL	0.000%	99.888%
8917	STRATTEC SECURI	0.000%	99.889%
8918	ADCORP HLDGS	0.000%	99.889%
8919	KAROON GAS AUST	0.000%	99.889%
8920	GEK GROUP OF CO	0.000%	99.889%
8921	PRG-SCHULTZ INT	0.000%	99.890%
8922	LONG BON INTERN	0.000%	99.890%
8923	UNITY OPTO TECH	0.000%	99.890%
8924	OKK CORP	0.000%	99.890%
8925	TREASURE ASA	0.000%	99.890%
8926	HALCYON AGRI CO	0.000%	99.891%
8927	MR MAX CORP	0.000%	99.891%
8928	LINEDATA SERVIC	0.000%	99.891%
8929	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.891%
8930	MICROBIO CO LTD	0.000%	99.892%
8931	CTI ENGINEERING	0.000%	99.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	STANDARD LIFE I	0.000%	99.892%
8933	SMS MANAGEMENT	0.000%	99.892%
8934	REAL INDUSTRY I	0.000%	99.893%
8935	NRW HOLDINGS LT	0.000%	99.893%
8936	WILMINGTON GROU	0.000%	99.893%
8937	ATENOR	0.000%	99.893%
8938	ALPHA SYSTEMS I	0.000%	99.893%
8939	BGP HOLDINGS (P	0.000%	99.894%
8940	SABATE DIOSOS	0.000%	99.894%
8941	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.894%
8942	BANQUE CANTONAL	0.000%	99.894%
8943	TOTTORI BANK	0.000%	99.895%
8944	AWARE INC	0.000%	99.895%
8945	WING ON CO INT	0.000%	99.895%
8946	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.895%
8947	LIFESTYLE CHINA	0.000%	99.895%
8948	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.896%
8949	KEY TRONIC CORP COMMON STOCK	0.000%	99.896%
8950	YUSHIN PRECISIO	0.000%	99.896%
8951	QUALITAS CONTOL	0.000%	99.896%
8952	ROYAL BAFOKENG	0.000%	99.897%
8953	SHENGJING BANK	0.000%	99.897%
8954	CIA ENERGETICA	0.000%	99.897%
8955	AP EAGERS LTD	0.000%	99.897%
8956	S&T AG	0.000%	99.897%
8957	GCA SAVVIAN COR	0.000%	99.898%
8958	L&K ENGINEERING	0.000%	99.898%
8959	SHOEI FOODS COR	0.000%	99.898%
8960	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.898%
8961	UCO BANK	0.000%	99.898%
8962	NIPPON CHEM IND	0.000%	99.899%
8963	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.899%
8964	GOOD RESOURCES	0.000%	99.899%
8965	KJB FINANCIAL G	0.000%	99.899%
8966	PARTNERS REAL E	0.000%	99.900%
8967	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.900%
8968	SEACHANGE INTL	0.000%	99.900%
8969	BAYSIDE LAND CO	0.000%	99.900%
8970	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.900%
8971	ZENITAKA CORP	0.000%	99.901%
8972	GREEN CROSS COR	0.000%	99.901%
8973	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.901%
8974	MUNKSJO OYJ	0.000%	99.901%
8975	ES-CON JAPAN LT	0.000%	99.902%
8976	SAMCHULLY	0.000%	99.902%
8977	SERVICE STREAM	0.000%	99.902%
8978	HUONS CO LTD	0.000%	99.902%
8979	BUND CENTER INV	0.000%	99.902%
8980	ALARKO HOLDINGS	0.000%	99.903%
8981	AEON CO. (M) BH	0.000%	99.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	YC CO LTD	0.000%	99.903%
8983	COMTECH TELE CO	0.000%	99.903%
8984	VIEL ET COMPAGN	0.000%	99.903%
8985	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.904%
8986	RATCHABURI ELEC	0.000%	99.904%
8987	FURSYS	0.000%	99.904%
8988	COLLECTION HOUS	0.000%	99.904%
8989	MEYER BURGER TE	0.000%	99.904%
8990	QGEP PARTICIPAC	0.000%	99.905%
8991	FOURLIS S.A.	0.000%	99.905%
8992	MQ HOLDING AB	0.000%	99.905%
8993	MORTGAGE CHOICE	0.000%	99.905%
8994	CHUNGHWA PICTUR	0.000%	99.906%
8995	TAMA HOME CO LT	0.000%	99.906%
8996	LUBELSKI WEGIEL	0.000%	99.906%
8997	SUMINOE TEXTILE	0.000%	99.906%
8998	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.906%
8999	ABLYNX NV	0.000%	99.907%
9000	BUDIMEX	0.000%	99.907%
9001	CROOZ INC	0.000%	99.907%
9002	EMPEROR ENTERTA	0.000%	99.907%
9003	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.907%
9004	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.908%
9005	AMIYAKI TEI CO	0.000%	99.908%
9006	TAINAN ENTERPRI	0.000%	99.908%
9007	COMP ENG & CONS	0.000%	99.908%
9008	INDIAN BANK	0.000%	99.908%
9009	KANGDA INTERNAT	0.000%	99.909%
9010	KYERYONG CONST	0.000%	99.909%
9011	VICTORIA PARK A	0.000%	99.909%
9012	CAN DO CO LTD	0.000%	99.909%
9013	BANGKOK AVIAT F	0.000%	99.910%
9014	TMK PAO GDR REG S GDR	0.000%	99.910%
9015	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.910%
9016	AFRICA ISRAEL P	0.000%	99.910%
9017	FAR LTD	0.000%	99.910%
9018	TRANSACTION CAP	0.000%	99.911%
9019	DAIDOH	0.000%	99.911%
9020	SUMITOMO PRECIS	0.000%	99.911%
9021	CLARK INC COMMO	0.000%	99.911%
9022	DONGWON DEVELOP	0.000%	99.911%
9023	AES GENER SA	0.000%	99.912%
9024	SOLAR APPLIED M	0.000%	99.912%
9025	FANCL CORP	0.000%	99.912%
9026	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.912%
9027	TOM TAILOR HOLD	0.000%	99.912%
9028	KOZA ALTIN ISLE	0.000%	99.913%
9029	ENERGY EQUITY C	0.000%	99.913%
9030	NAGANO BANK	0.000%	99.913%
9031	MARUSAN SECUR	0.000%	99.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	VITEC GROUP	0.000%	99.913%
9033	TOWER LTD	0.000%	99.914%
9034	ROBINSON DEPT S	0.000%	99.914%
9035	EIDAI CO.LTD.	0.000%	99.914%
9036	KAWASUMI LABS I	0.000%	99.914%
9037	RED STAR MACALL	0.000%	99.914%
9038	EXCEL CO LTD	0.000%	99.915%
9039	ZUKEN INC	0.000%	99.915%
9040	PACIFIC ONLINE	0.000%	99.915%
9041	TV AZTECA	0.000%	99.915%
9042	FORTIS HLTH (IN	0.000%	99.915%
9043	TRADELINK ELECT	0.000%	99.916%
9044	OVERSEAS CHINES	0.000%	99.916%
9045	SHIMOJIMA CO LT	0.000%	99.916%
9046	CELLNEX TELECOM	0.000%	99.916%
9047	CIE FINANCIER T	0.000%	99.916%
9048	MITSUBISHI RESE	0.000%	99.917%
9049	KECK SENG(MAL)B	0.000%	99.917%
9050	SOUTH INDIAN BA	0.000%	99.917%
9051	PMP COMMUNICATI	0.000%	99.917%
9052	HOOSIERS HOLDIN	0.000%	99.917%
9053	HY LOK	0.000%	99.918%
9054	ASIA FINANCIAL	0.000%	99.918%
9055	DECMIL GROUP LT	0.000%	99.918%
9056	PIPAVAV DEFENCE	0.000%	99.918%
9057	JAMMU & KASHMIR	0.000%	99.918%
9058	GLADSTONE LAND CORP REIT USD.001	0.000%	99.919%
9059	WHA CORP PCL	0.000%	99.919%
9060	MK RESTAURANT G	0.000%	99.919%
9061	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.919%
9062	NIIT TECHNOLOGI	0.000%	99.919%
9063	CLERE AG	0.000%	99.920%
9064	WORLDLINE	0.000%	99.920%
9065	FUTURE SYSTEMS	0.000%	99.920%
9066	TOMOE ENGINEERI	0.000%	99.920%
9067	TOTETSU KOGYO C	0.000%	99.920%
9068	POLETOWIN PITCR	0.000%	99.921%
9069	COMPANHIA DE GA	0.000%	99.921%
9070	EIKEN CHEMICAL	0.000%	99.921%
9071	F&A AQUA HOLDIN	0.000%	99.921%
9072	DENKI KOGYO CO	0.000%	99.921%
9073	NAKAYAMA STEEL	0.000%	99.922%
9074	MOROZOFF LIMITE	0.000%	99.922%
9075	TOMATO BANK LTD	0.000%	99.922%
9076	WANG ON GROUP	0.000%	99.922%
9077	ITFOR INC	0.000%	99.922%
9078	SAKAI OVEX CO L	0.000%	99.923%
9079	CERAGON NETWORK	0.000%	99.923%
9080	KINKI SHARYO CO	0.000%	99.923%
9081	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	TOBU STORE CO L	0.000%	99.923%
9083	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.923%
9084	GILAT SATELLITE	0.000%	99.924%
9085	BASWARE OYJ	0.000%	99.924%
9086	SHINDENGEN ELEC	0.000%	99.924%
9087	KEY COFFEE INC	0.000%	99.924%
9088	STREET CAPITAL	0.000%	99.924%
9089	AVIC INTL HOLD	0.000%	99.925%
9090	HAGIWARA ELECTR	0.000%	99.925%
9091	CHONGQING MACHI	0.000%	99.925%
9092	ALKANE RESOURCE	0.000%	99.925%
9093	GRUPPO MUTUIONL	0.000%	99.925%
9094	FUJISHOJI CO.LT	0.000%	99.926%
9095	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.926%
9096	OPTEX COMPANY	0.000%	99.926%
9097	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.926%
9098	ASESOR DE ACTIV	0.000%	99.926%
9099	INDUSTRIAL BLDG	0.000%	99.927%
9100	IMPERIAL HOTEL	0.000%	99.927%
9101	YANCHANG PETROL	0.000%	99.927%
9102	BLUE SQUARE REA	0.000%	99.927%
9103	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.927%
9104	SUNLAND GROUP L	0.000%	99.927%
9105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.928%
9106	EUGENE INVS&SEC	0.000%	99.928%
9107	DAIICHI KENSETS	0.000%	99.928%
9108	HANEDA ZENITH H	0.000%	99.928%
9109	TOSHO CO LTD	0.000%	99.928%
9110	DY CORP	0.000%	99.929%
9111	ASIA STD INTL G	0.000%	99.929%
9112	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.929%
9113	TIVOLI A/S	0.000%	99.929%
9114	SCOPE METALS GR	0.000%	99.929%
9115	AEON CREDIT SER	0.000%	99.930%
9116	NEWRIVER REIT P	0.000%	99.930%
9117	AIRPORT FACILIT	0.000%	99.930%
9118	BALRAMPUR CHINI	0.000%	99.930%
9119	CHINA FINANCIAL	0.000%	99.930%
9120	TSC GROUP HOLDI	0.000%	99.930%
9121	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.931%
9122	CAIRO COMMUNICA	0.000%	99.931%
9123	INTL PAPER	0.000%	99.931%
9124	NISSEI ASB MACH	0.000%	99.931%
9125	ALROV PROPERTIE	0.000%	99.931%
9126	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.932%
9127	BURWILL HOLDING	0.000%	99.932%
9128	ABILITY ENTERPR	0.000%	99.932%
9129	INTER PARFUMS	0.000%	99.932%
9130	SFP DINING	0.000%	99.932%
9131	AKSIGORTA AS	0.000%	99.933%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	GR ED L'ESPRESS	0.000%	99.933%
9133	OENON HOLDINGS	0.000%	99.933%
9134	REAL NUTRICEUTI	0.000%	99.933%
9135	SUDAMERICANA VA	0.000%	99.933%
9136	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.000%	99.933%
9137	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.934%
9138	CHEVALIER INTL	0.000%	99.934%
9139	NIKKO CO	0.000%	99.934%
9140	DUSTIN GROUP AB	0.000%	99.934%
9141	SAKATA INX CORP	0.000%	99.934%
9142	WOONGJIN THINKB	0.000%	99.935%
9143	CRAWFORD & CO	0.000%	99.935%
9144	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.935%
9145	VINDA INTERNATI	0.000%	99.935%
9146	BANCO DE BOGOTA	0.000%	99.935%
9147	ECHELON FINANCI	0.000%	99.935%
9148	SEVERFIELD-ROWE	0.000%	99.936%
9149	DAPHNE INTERNA	0.000%	99.936%
9150	BasicNet S.p.A.	0.000%	99.936%
9151	WIJAYA KARYA	0.000%	99.936%
9152	PT SEMEN CIBINO	0.000%	99.936%
9153	ZHUHAI HLDGS IN	0.000%	99.937%
9154	ADDLIFE AB	0.000%	99.937%
9155	NIHON PLAST CO	0.000%	99.937%
9156	ANF IMMOBILIER	0.000%	99.937%
9157	BILLABONG INTER	0.000%	99.937%
9158	DEPOMED INC COMMON STOCK	0.000%	99.937%
9159	KURIYAMA HOLDIN	0.000%	99.938%
9160	HALOWS CO LTD	0.000%	99.938%
9161	PERENNIAL REAL	0.000%	99.938%
9162	AVIC INTERNATIO	0.000%	99.938%
9163	AREZZO INDUSTRI	0.000%	99.938%
9164	ASPO OYJ	0.000%	99.938%
9165	CW GROUP HLDGS	0.000%	99.939%
9166	SHIHLIN ELEC &	0.000%	99.939%
9167	CHINA FIBER OPT	0.000%	99.939%
9168	SUZLON ENERGY L	0.000%	99.939%
9169	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.939%
9170	SURYA CITRA MED	0.000%	99.939%
9171	ZIGNAGO VETRO S	0.000%	99.940%
9172	ASIA CEMENT CHI	0.000%	99.940%
9173	REGIONAL CONT L	0.000%	99.940%
9174	FOX WIZEL LTD	0.000%	99.940%
9175	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.940%
9176	MIVTACH SHAMIR	0.000%	99.941%
9177	OTSUKA KAGU	0.000%	99.941%
9178	YUNNAN WATER IN	0.000%	99.941%
9179	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.941%
9180	ELECNOR SA	0.000%	99.941%
9181	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	LEALEA ENTERPRI	0.000%	99.942%
9183	KASEN INTERNATI	0.000%	99.942%
9184	OILES CORPORATI	0.000%	99.942%
9185	ELECTRICITY GEN	0.000%	99.942%
9186	ECKERT & ZIEGLE	0.000%	99.942%
9187	BCO DESIO E BRI	0.000%	99.942%
9188	POLYTEC ASSET H	0.000%	99.943%
9189	KAVERI SEED CO	0.000%	99.943%
9190	COCA-COLA ICECE	0.000%	99.943%
9191	SELVAAG BOLIG A	0.000%	99.943%
9192	ELMOS SEMICONDU	0.000%	99.943%
9193	MUGEN ESTATE CO	0.000%	99.943%
9194	YAC CO LTD	0.000%	99.944%
9195	KG CHEMICAL COR	0.000%	99.944%
9196	ID LOGISTICS GR	0.000%	99.944%
9197	KATO WORKS CO	0.000%	99.944%
9198	HILAN LTD	0.000%	99.944%
9199	KUANGCHI SCIENC	0.000%	99.944%
9200	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.945%
9201	HIBIYA ENGINEER	0.000%	99.945%
9202	DAIHATSU DIESEL	0.000%	99.945%
9203	KEPPEL TELECOM&	0.000%	99.945%
9204	IRC LIMITED	0.000%	99.945%
9205	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.945%
9206	GFOOT CO LTD	0.000%	99.946%
9207	MELBOURNE IT	0.000%	99.946%
9208	REGAL HOTELS IN	0.000%	99.946%
9209	SRV GROUP OYJ	0.000%	99.946%
9210	ACAL	0.000%	99.946%
9211	SANTOS BRASIL P	0.000%	99.946%
9212	PT MULTIPLOAR C	0.000%	99.947%
9213	INDUSTRIA REIT	0.000%	99.947%
9214	CLEANUP CORP	0.000%	99.947%
9215	MANDARIN ORIENT	0.000%	99.947%
9216	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.947%
9217	KONDOTEC INC	0.000%	99.947%
9218	KESORAM INDUSTR	0.000%	99.948%
9219	ADVAN CO LTD	0.000%	99.948%
9220	BRAEMAR SHIPPIN	0.000%	99.948%
9221	MUTOW CO LTD	0.000%	99.948%
9222	INVESTORE PROP	0.000%	99.948%
9223	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.000%	99.948%
9224	SHINYOUNG SECS	0.000%	99.949%
9225	CALEDONIA MININ	0.000%	99.949%
9226	TOMOE CORP	0.000%	99.949%
9227	ITOKI CORP	0.000%	99.949%
9228	SANY HEAVY EQUI	0.000%	99.949%
9229	AARTI INDS	0.000%	99.949%
9230	SEJONG INDUSTRI	0.000%	99.950%
9231	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	SAPIENS INTERNA	0.000%	99.950%
9233	SRI SPORTS LIMI	0.000%	99.950%
9234	AGV PRODUCTS	0.000%	99.950%
9235	KYUNGBANG LTD	0.000%	99.950%
9236	CASTINGS	0.000%	99.950%
9237	KOREA TECH BANK	0.000%	99.951%
9238	CHORUS LTD ADR ADR	0.000%	99.951%
9239	DAEHAN STEEL CO	0.000%	99.951%
9240	YANGARRA RESOUR	0.000%	99.951%
9241	HANWHA SECS	0.000%	99.951%
9242	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.951%
9243	JOHN LAING GROU	0.000%	99.952%
9244	IMPEXMETAL	0.000%	99.952%
9245	GRUPO SECURITY	0.000%	99.952%
9246	INFOMEDIA	0.000%	99.952%
9247	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.952%
9248	FIRST STEAMSHIP	0.000%	99.952%
9249	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.952%
9250	CCC SA	0.000%	99.953%
9251	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.953%
9252	COCO'S JAPAN CO	0.000%	99.953%
9253	UNITECH LIMITED	0.000%	99.953%
9254	ENEA AB	0.000%	99.953%
9255	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.953%
9256	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.954%
9257	HWA SHIN CO	0.000%	99.954%
9258	SOCAM DEVELOPME	0.000%	99.954%
9259	E.I.D.-PARRY(IN	0.000%	99.954%
9260	DISTELL GROUP L	0.000%	99.954%
9261	IMMOBEL	0.000%	99.954%
9262	APPROACH RESOUR	0.000%	99.954%
9263	CARE.COM INC COMMON STOCK USD.001	0.000%	99.955%
9264	AUDIOCODES	0.000%	99.955%
9265	DELTA PROPERTY	0.000%	99.955%
9266	NVC LIGHTING HO	0.000%	99.955%
9267	KOREAN AIR LINE	0.000%	99.955%
9268	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.955%
9269	SNAI SPA	0.000%	99.956%
9270	SITOY GROUP HLD	0.000%	99.956%
9271	PC TEL INC COMMON STOCK USD.001	0.000%	99.956%
9272	MISAWA HOMES HO	0.000%	99.956%
9273	POLY CULTURE GR	0.000%	99.956%
9274	CHINA OVERSEAS	0.000%	99.956%
9275	VINA CONCHA Y T	0.000%	99.956%
9276	ADANI TRANSMISS	0.000%	99.957%
9277	TOHOKU BANK	0.000%	99.957%
9278	WIN HANVERKY HO	0.000%	99.957%
9279	TOYO ELECTRIC	0.000%	99.957%
9280	FREQUENCY ELEC	0.000%	99.957%
9281	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	KERRY TJ LOGIST	0.000%	99.957%
9283	TODA KOGYO CORP	0.000%	99.958%
9284	FULLER SMITH &	0.000%	99.958%
9285	GDI PROPERTY GR	0.000%	99.958%
9286	YAIZU SUISANKAG	0.000%	99.958%
9287	HOME INVEST BEL	0.000%	99.958%
9288	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.958%
9289	VETOQUINOL SA	0.000%	99.958%
9290	SELCUK ECZA DEP	0.000%	99.959%
9291	NORWEGIAN PROPE	0.000%	99.959%
9292	DIALIGHT PLC	0.000%	99.959%
9293	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.959%
9294	MJ GLEESON PLC	0.000%	99.959%
9295	PFENEX INC COMMON STOCK USD.001	0.000%	99.959%
9296	FLUIDRA SA	0.000%	99.959%
9297	ELLAKTOR SA	0.000%	99.960%
9298	SUNCALL CORP	0.000%	99.960%
9299	GUARARAPES CONF	0.000%	99.960%
9300	NICHIA STEEL WO	0.000%	99.960%
9301	KAPSCH TRAFFICC	0.000%	99.960%
9302	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.960%
9303	YELP INC COMMON STOCK USD.000001	0.000%	99.960%
9304	FAR EAST HOLDIN	0.000%	99.961%
9305	CODAN LTD	0.000%	99.961%
9306	SHOFU INC	0.000%	99.961%
9307	HONG KONG FERRY	0.000%	99.961%
9308	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.961%
9309	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.961%
9310	LAKSHMI VILAS B	0.000%	99.961%
9311	ITC CORP	0.000%	99.962%
9312	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.962%
9313	KOMEHYO	0.000%	99.962%
9314	PANASONIC INDU	0.000%	99.962%
9315	BANK BUKOPIN PT	0.000%	99.962%
9316	SINO GRANDNESS	0.000%	99.962%
9317	PRECIOUS SHIPPI	0.000%	99.962%
9318	BSL CORPORATION	0.000%	99.962%
9319	BEST BRIDAL INC	0.000%	99.963%
9320	GENERATION HEAL	0.000%	99.963%
9321	TRINITY LTD	0.000%	99.963%
9322	K1 VENTURES LTD	0.000%	99.963%
9323	HKSCAN OYJ	0.000%	99.963%
9324	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.963%
9325	CGG SA	0.000%	99.963%
9326	KINTETSU DPT ST	0.000%	99.964%
9327	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.964%
9328	TBK Co., Ltd.	0.000%	99.964%
9329	RAFFLES EDUCATI	0.000%	99.964%
9330	LANDING INTL DE	0.000%	99.964%
9331	OXLEY HOLDINGS	0.000%	99.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	BARON DE LEY	0.000%	99.964%
9333	HOGG ROBINSON G	0.000%	99.964%
9334	HOKKAI CAN CO	0.000%	99.965%
9335	KPX CHEMICAL	0.000%	99.965%
9336	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.965%
9337	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.965%
9338	NEW HOPE CORP	0.000%	99.965%
9339	KOATSU GAS KOGY	0.000%	99.965%
9340	KAWASHO GECOSS	0.000%	99.965%
9341	GLAXO SMITHKLIN	0.000%	99.966%
9342	VIVA INDUSTRIAL	0.000%	99.966%
9343	CHUANGS CONS IN	0.000%	99.966%
9344	AGORA	0.000%	99.966%
9345	SALEM COMM CORP	0.000%	99.966%
9346	DAEJAN HOLDINGS	0.000%	99.966%
9347	COVISINT CORP COMMON STOCK	0.000%	99.966%
9348	IOI PROPERTIES	0.000%	99.966%
9349	HOKUETSU INDS C	0.000%	99.967%
9350	NSL LTD	0.000%	99.967%
9351	LAURA ASHLEY HO	0.000%	99.967%
9352	ASIA SATELLITE	0.000%	99.967%
9353	SOCOVESA SA	0.000%	99.967%
9354	SAFETY GODOWN C	0.000%	99.967%
9355	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.967%
9356	CORP BANK	0.000%	99.967%
9357	GATEWAY LIFESTY	0.000%	99.968%
9358	TILT RENEWABLES	0.000%	99.968%
9359	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.968%
9360	AINSWORTH GAME	0.000%	99.968%
9361	S&T DYNAMICS CO	0.000%	99.968%
9362	ASPIAL CORP	0.000%	99.968%
9363	RENOWN D'URBAN	0.000%	99.968%
9364	MEDUSA MINING L	0.000%	99.968%
9365	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.969%
9366	HUA ENG WIRE&CA	0.000%	99.969%
9367	ORIGIN ELECTRIC	0.000%	99.969%
9368	RECKON LTD	0.000%	99.969%
9369	TOPPS TILES	0.000%	99.969%
9370	SHIDAX CORP	0.000%	99.969%
9371	PADDY POWER BET	0.000%	99.969%
9372	BANYAN TREE HOL	0.000%	99.969%
9373	TECHNOTRANS AG	0.000%	99.970%
9374	NITTO KOHKI CO	0.000%	99.970%
9375	FAR EAST ORCH	0.000%	99.970%
9376	NATURES SUNSHIN	0.000%	99.970%
9377	BANRO CORPORATI	0.000%	99.970%
9378	PEET LIMITED	0.000%	99.970%
9379	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.970%
9380	EXETER RESOURCE	0.000%	99.970%
9381	TPV TECHNOLOGY	0.000%	99.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	CHINA LOTSYNERG	0.000%	99.971%
9383	SANYO TRADING C	0.000%	99.971%
9384	UNITED MICROELECTRON SP ADR ADR	0.000%	99.971%
9385	BANK INTERNASIO	0.000%	99.971%
9386	PILOT GOLD INC	0.000%	99.971%
9387	R.E.A. HOLDINGS	0.000%	99.971%
9388	YELLOW HAT LTD.	0.000%	99.971%
9389	LINK NET TBK PT	0.000%	99.971%
9390	RATTANINDIA	0.000%	99.972%
9391	CRISIL LTD	0.000%	99.972%
9392	GAJAH TUNGGAL	0.000%	99.972%
9393	ASKUL	0.000%	99.972%
9394	BORYUNG PHARM	0.000%	99.972%
9395	NATURAL ALTERNT	0.000%	99.972%
9396	HANJIN HEAVY IN	0.000%	99.972%
9397	SANYO HOUSING N	0.000%	99.972%
9398	CONTINENTAL HLD	0.000%	99.972%
9399	IMAGI INTERNATI	0.000%	99.973%
9400	TSUI WAH HOLDIN	0.000%	99.973%
9401	ZHONG AN REAL E	0.000%	99.973%
9402	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.973%
9403	DONGBU SECURITI	0.000%	99.973%
9404	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.973%
9405	ALTEK CORP	0.000%	99.973%
9406	TWIN DISC INC COMMON STOCK	0.000%	99.973%
9407	BIO PAPPEL SAB	0.000%	99.973%
9408	SHENGUAN HOLDIN	0.000%	99.974%
9409	CENTURIA METROP	0.000%	99.974%
9410	OHB SE	0.000%	99.974%
9411	EASTMAIN RES IN	0.000%	99.974%
9412	FUJISASH CO LTD	0.000%	99.974%
9413	UTD PLANTATION	0.000%	99.974%
9414	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.974%
9415	IPE GROUP LTD	0.000%	99.974%
9416	ALMADEN MINERAL	0.000%	99.974%
9417	ARGAN SA	0.000%	99.975%
9418	CARLO CAVAZZI H	0.000%	99.975%
9419	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.975%
9420	WARTECK INVEST	0.000%	99.975%
9421	ZUG ESTATES HLD	0.000%	99.975%
9422	FUJIJURA RUBBER	0.000%	99.975%
9423	EUROTECH SPA	0.000%	99.975%
9424	CROCODILE GARME	0.000%	99.975%
9425	KATHMANDU HOLDI	0.000%	99.975%
9426	MEITO SANGYO CO	0.000%	99.976%
9427	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.976%
9428	SADBHAV ENGINEE	0.000%	99.976%
9429	WATAHAN & CO LT	0.000%	99.976%
9430	TAKASHIMA & CO	0.000%	99.976%
9431	SAMSE SA	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	DAISHINKU CORP	0.000%	99.976%
9433	MYSTATE LTD	0.000%	99.976%
9434	NORCROS PLC	0.000%	99.976%
9435	LOW KENG HUAT(S	0.000%	99.977%
9436	KIMOTO CO LTD	0.000%	99.977%
9437	HEIDELBERGCEMEN	0.000%	99.977%
9438	PINGUELY-HAULOT	0.000%	99.977%
9439	CHINA GREAT STA	0.000%	99.977%
9440	TOW CO LTD	0.000%	99.977%
9441	CHINA PUBLIC PR	0.000%	99.977%
9442	HESKA CORP	0.000%	99.977%
9443	AKTIA BANK OYJ	0.000%	99.977%
9444	TRIFAST PLC	0.000%	99.977%
9445	TRIVENI TURBINE	0.000%	99.978%
9446	COXON PRECISE I	0.000%	99.978%
9447	IFG GROUP PLC	0.000%	99.978%
9448	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.978%
9449	WEE HUR HOLDING	0.000%	99.978%
9450	TROY RESOURCES	0.000%	99.978%
9451	ST. IVES PLC	0.000%	99.978%
9452	NISSHIN FUDOSAN	0.000%	99.978%
9453	THE BASIC HOUSE	0.000%	99.978%
9454	COOPER ENERGY L	0.000%	99.979%
9455	MULPHA INTL BHD	0.000%	99.979%
9456	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.979%
9457	EQUITY FIN HOLD	0.000%	99.979%
9458	KIAN JOO CAN FC	0.000%	99.979%
9459	EASTERN MEDIA	0.000%	99.979%
9460	ELRON ELECTRONI	0.000%	99.979%
9461	ENERCHINA HOLDI	0.000%	99.979%
9462	BSQUARE CORP COMMON STOCK	0.000%	99.979%
9463	THERMAX LTD	0.000%	99.979%
9464	FORTRESS PAPER	0.000%	99.980%
9465	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.980%
9466	MBK PCL	0.000%	99.980%
9467	MACMAHON HOLDIN	0.000%	99.980%
9468	CONSTANTIN MEDI	0.000%	99.980%
9469	CEDAR WOODS PRO	0.000%	99.980%
9470	VIOHALCO SA	0.000%	99.980%
9471	RENTIAN TECHNOL	0.000%	99.980%
9472	CANARA BANK RTS	0.000%	99.980%
9473	MARUYAMA MFG CO	0.000%	99.980%
9474	CARDNO LIMITED	0.000%	99.981%
9475	EQUITAL	0.000%	99.981%
9476	PALADIN ENERGY	0.000%	99.981%
9477	CHINA ELEC OPTI	0.000%	99.981%
9478	OZFOREX GROUP L	0.000%	99.981%
9479	KOSEI SECURITIE	0.000%	99.981%
9480	NEW YORK & CO I	0.000%	99.981%
9481	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TAKE AND GIVE	0.000%	99.981%
9483	AEROPORTO VENEZ	0.000%	99.981%
9484	AVIANCA HOLDING	0.000%	99.982%
9485	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.982%
9486	REPSOL SA	0.000%	99.982%
9487	INTEVAC INC	0.000%	99.982%
9488	GULF MARINE SER	0.000%	99.982%
9489	GUANGNAN(HLDGS)	0.000%	99.982%
9490	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.982%
9491	DONGYUE GROUP	0.000%	99.982%
9492	COLABOR GROUP I	0.000%	99.982%
9493	FUJICCO CO	0.000%	99.982%
9494	LEMMINKAINEN OY	0.000%	99.982%
9495	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.983%
9496	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.983%
9497	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.983%
9498	SILICON INTEG S	0.000%	99.983%
9499	IDEC CORPORATIO	0.000%	99.983%
9500	FALCON ENERGY G	0.000%	99.983%
9501	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.983%
9502	VILLA WORLD LTD	0.000%	99.983%
9503	PROSAFE ASA	0.000%	99.983%
9504	MIYOSHI OIL & F	0.000%	99.983%
9505	HOTELES CITY EX	0.000%	99.983%
9506	PARADISE ENTERT	0.000%	99.984%
9507	MINEROS S.A.	0.000%	99.984%
9508	SEED CO LTD/TOK	0.000%	99.984%
9509	Tessi S.A.	0.000%	99.984%
9510	CARPETRIGHT	0.000%	99.984%
9511	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.984%
9512	HANMI SEMICONDU	0.000%	99.984%
9513	NAM CHEONG LIMI	0.000%	99.984%
9514	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.984%
9515	GRANDVISION BV	0.000%	99.984%
9516	AXTEL SAB DE CV	0.000%	99.984%
9517	WHIRLPOOL OF IN	0.000%	99.985%
9518	CSG LIMITED	0.000%	99.985%
9519	GETIN HOLDING S	0.000%	99.985%
9520	GALLANT VENTURE	0.000%	99.985%
9521	SHELL REFINING(	0.000%	99.985%
9522	STARK TECHNOLOG	0.000%	99.985%
9523	DICKSON CONCEPT	0.000%	99.985%
9524	ATHENS WATER SU	0.000%	99.985%
9525	HFA HOLDINGS LI	0.000%	99.985%
9526	ASCENCIO	0.000%	99.985%
9527	TOMEN DEVICES C	0.000%	99.985%
9528	AICHI TOKEI DEN	0.000%	99.985%
9529	INTRALOT SA - I	0.000%	99.986%
9530	SAMSUNG SEC CO	0.000%	99.986%
9531	KOHSOKU CORP	0.000%	99.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	INVESTORS TITLE CO COMMON STOCK	0.000%	99.986%
9533	TOP SPRING INTL	0.000%	99.986%
9534	SURYA SEMESTA I	0.000%	99.986%
9535	TOSHO PRINTING	0.000%	99.986%
9536	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.986%
9537	HIROSHIMA ELEC	0.000%	99.986%
9538	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.986%
9539	KLOVERN AB B SH	0.000%	99.986%
9540	DYNAMIC ELECTRO	0.000%	99.987%
9541	GLORIOUS SUN EN	0.000%	99.987%
9542	SKYLINE CORP	0.000%	99.987%
9543	RIZAL COMML BAN	0.000%	99.987%
9544	TOFAS TURK OTOM	0.000%	99.987%
9545	BOLU CIMENTO SA	0.000%	99.987%
9546	INNODATA INC COMMON STOCK USD.01	0.000%	99.987%
9547	TK DEVELOPMENT	0.000%	99.987%
9548	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.987%
9549	JMS CO	0.000%	99.987%
9550	BCB BANCORP INC COMMON STOCK	0.000%	99.987%
9551	LUMENS CO LTD	0.000%	99.987%
9552	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.987%
9553	HAGOROMO FOODS	0.000%	99.988%
9554	FRAGRANCE GROUP	0.000%	99.988%
9555	TOTAL GABON	0.000%	99.988%
9556	JUKEN SANGYO CO	0.000%	99.988%
9557	PETRUS RESOURCE	0.000%	99.988%
9558	DREAM UNLIMIITE	0.000%	99.988%
9559	MIE HOLDINGS CO	0.000%	99.988%
9560	LOGISTEC CORP C	0.000%	99.988%
9561	MIMAKI ENGINEER	0.000%	99.988%
9562	TAIKO PHARMACEU	0.000%	99.988%
9563	REFRESCO GROUP	0.000%	99.988%
9564	AMERICAS SILVER	0.000%	99.988%
9565	YONDENKO CORP	0.000%	99.988%
9566	YONGNAM HOLDING	0.000%	99.989%
9567	LSL PROPERTY SE	0.000%	99.989%
9568	US AUTO PARTS N	0.000%	99.989%
9569	AFFINE	0.000%	99.989%
9570	TOWN CENTRE SEC	0.000%	99.989%
9571	KAM HING INTERN	0.000%	99.989%
9572	CONSTRUCTORA CO	0.000%	99.989%
9573	CHINA PROPERTIE	0.000%	99.989%
9574	DYNA-MAC HOLDIN	0.000%	99.989%
9575	DYNASTY FINE WI	0.000%	99.989%
9576	APN OUTDOOR GRO	0.000%	99.989%
9577	SUGIH ENERGY TB	0.000%	99.989%
9578	WESTPORT INNOVA	0.000%	99.989%
9579	QAD INC B COMMON STOCK USD.001	0.000%	99.990%
9580	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.990%
9581	FUTURE BRIGHT H	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	TEN NETWORK HLD	0.000%	99.990%
9583	DECEUNINCK	0.000%	99.990%
9584	DARFON ELECTRON	0.000%	99.990%
9585	NAPEC INC	0.000%	99.990%
9586	ASHTROM PROPERT	0.000%	99.990%
9587	EXCELSIOR MEDIC	0.000%	99.990%
9588	FDM GROUP PLC	0.000%	99.990%
9589	SOUNDWILL HOLDI	0.000%	99.990%
9590	NIPPON FILCON C	0.000%	99.990%
9591	ZEDGE INC CL B COMMON STOCK	0.000%	99.990%
9592	PRIME MEDIA GRO	0.000%	99.990%
9593	TSH RESOURCES B	0.000%	99.991%
9594	TORIGOE CO LTD	0.000%	99.991%
9595	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.991%
9596	HOKKAIDO GAS CO	0.000%	99.991%
9597	PETROPAVLOVSK	0.000%	99.991%
9598	GRUPO ARGOS SA	0.000%	99.991%
9599	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.991%
9600	HANISON CONSTRU	0.000%	99.991%
9601	ASPEN GROUP	0.000%	99.991%
9602	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.991%
9603	ABAN OFFSHORE	0.000%	99.991%
9604	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.991%
9605	TOMORROW FOCUS	0.000%	99.991%
9606	MINERA FRISCO S	0.000%	99.991%
9607	KAI YUAN HOLDIN	0.000%	99.992%
9608	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.992%
9609	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.992%
9610	S.T.CHEMICAL CO	0.000%	99.992%
9611	ERICSSON LM-A S	0.000%	99.992%
9612	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.000%	99.992%
9613	ASANTE INC	0.000%	99.992%
9614	ORIENTAL WATCH	0.000%	99.992%
9615	DELTICOM AG	0.000%	99.992%
9616	STRAD ENERGY SE	0.000%	99.992%
9617	FOUNTAIN SET HL	0.000%	99.992%
9618	EUROZ LTD	0.000%	99.992%
9619	MEDICAL SYSTEM	0.000%	99.992%
9620	CB INDUSTRIAL P	0.000%	99.992%
9621	ARALEZ PHARMACE	0.000%	99.992%
9622	MEGASTUDY CO LT	0.000%	99.992%
9623	SUNG KWANG BEND	0.000%	99.993%
9624	NIPPON HUME PIP	0.000%	99.993%
9625	ROULARTA MEDIA	0.000%	99.993%
9626	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.993%
9627	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	99.993%
9628	HITE HOLDINGS C	0.000%	99.993%
9629	SHIKIBO LTD	0.000%	99.993%
9630	MINGFA GROUP	0.000%	99.993%
9631	VOLUTION GROUP	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KAISA GROUP HLD	0.000%	99.993%
9633	FIVE STAR QUALITY CARE COMMON STOCK USD.01	0.000%	99.993%
9634	ANXIN-CHINA HOL	0.000%	99.993%
9635	XERIUM TECHNOLO	0.000%	99.993%
9636	WAH SEONG	0.000%	99.993%
9637	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.993%
9638	MAGNESITA REFRA	0.000%	99.993%
9639	MODUSLINK GLOBA	0.000%	99.994%
9640	PYI CORPORATION	0.000%	99.994%
9641	ALTIUM LTD	0.000%	99.994%
9642	VGI GLOBAL MEDI	0.000%	99.994%
9643	HENNESSY ADVISORS INC COMMON STOCK	0.000%	99.994%
9644	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.994%
9645	BOOT(HENRY) & S	0.000%	99.994%
9646	ISE CHEMICAL CO	0.000%	99.994%
9647	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.994%
9648	VINY THAI	0.000%	99.994%
9649	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.994%
9650	BANCO ABC BRASI	0.000%	99.994%
9651	BR PROPERTIES S	0.000%	99.994%
9652	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.994%
9653	SEQUANA	0.000%	99.994%
9654	YGM TRADING	0.000%	99.994%
9655	TOTAL ACCESS CO	0.000%	99.994%
9656	ASHFORD INC COMMON STOCK USD.01	0.000%	99.994%
9657	CHINA DAYE NON-	0.000%	99.995%
9658	SINON CORP	0.000%	99.995%
9659	KSL HLDGS BERHA	0.000%	99.995%
9660	CVC BRASIL OP A	0.000%	99.995%
9661	ADDNODE GROUP A	0.000%	99.995%
9662	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.995%
9663	IMMSI SPA	0.000%	99.995%
9664	WORLD HOLDINGS	0.000%	99.995%
9665	CATABASIS PHARM	0.000%	99.995%
9666	INES CORPORATIO	0.000%	99.995%
9667	GROUPE OPEN	0.000%	99.995%
9668	MEGASTUDY EDUCA	0.000%	99.995%
9669	BANK OF KOCHI L	0.000%	99.995%
9670	NIHON TRIM CO	0.000%	99.995%
9671	OLYMPIC CORP	0.000%	99.995%
9672	YUANDA CHINA HO	0.000%	99.995%
9673	SUNWAY CONSTRUC	0.000%	99.995%
9674	CATENA AB	0.000%	99.995%
9675	BROCKMAN MINING	0.000%	99.995%
9676	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.996%
9677	BOUSTEAD PROJEC	0.000%	99.996%
9678	PEARL ORIENTAL	0.000%	99.996%
9679	HEG LIMITED	0.000%	99.996%
9680	ONO SOKKI CO	0.000%	99.996%
9681	F J BENJAMIN HL	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	KAPPA CREATE CO	0.000%	99.996%
9683	SALMAT LTD	0.000%	99.996%
9684	EZRA HOLDINGS	0.000%	99.996%
9685	TRUBA ALAM MANU	0.000%	99.996%
9686	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.996%
9687	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
9688	IHLAS HOLDING	0.000%	99.996%
9689	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.996%
9690	BRILLIANT CIRCL	0.000%	99.996%
9691	HADERA PAPER LT	0.000%	99.996%
9692	LEES PHARMACEUT	0.000%	99.996%
9693	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
9694	BANK CIMB NIAGA	0.000%	99.996%
9695	JOBAN KOSAN CO	0.000%	99.996%
9696	PERPETUAL ENERG	0.000%	99.997%
9697	CGG SPON ADR ADR	0.000%	99.997%
9698	VOCENTO	0.000%	99.997%
9699	NISSEI INDUSTRI	0.000%	99.997%
9700	A&D CO LTD	0.000%	99.997%
9701	ORASCOM DEVELOP	0.000%	99.997%
9702	MCKAY SECURITIE	0.000%	99.997%
9703	AFRICA ISRAEL I	0.000%	99.997%
9704	INFOMART CORP	0.000%	99.997%
9705	HI-P INTERNATIO	0.000%	99.997%
9706	MIN XIN HLDGS	0.000%	99.997%
9707	AUSWIDE BANK LT	0.000%	99.997%
9708	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
9709	MEIWA ESTATE CO	0.000%	99.997%
9710	BOUSTEAD PLANTA	0.000%	99.997%
9711	DB REALTY LTD	0.000%	99.997%
9712	ESUN HOLDINGS L	0.000%	99.997%
9713	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.997%
9714	GET NICE FINANC	0.000%	99.997%
9715	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.997%
9716	VIDEOCON INDUST	0.000%	99.997%
9717	ECOSYNTHETIX IN	0.000%	99.997%
9718	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.997%
9719	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
9720	YEO HIAP SENG	0.000%	99.998%
9721	LUKS GROUP (VH)	0.000%	99.998%
9722	BAOXIN AUTO GRO	0.000%	99.998%
9723	GETIN NOBLE BA	0.000%	99.998%
9724	TERNA ENERGY SA	0.000%	99.998%
9725	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.998%
9726	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
9727	STEEL & TUBE HL	0.000%	99.998%
9728	MIDLAND IC&I LT	0.000%	99.998%
9729	QUNXING PAPER H	0.000%	99.998%
9730	ALANDSBANKEN	0.000%	99.998%
9731	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	TEEKAY TANKERS	0.000%	99.998%
9733	AFRICAN PHOENIX	0.000%	99.998%
9734	COMPUGEN LTD	0.000%	99.998%
9735	LPP SA	0.000%	99.998%
9736	NIHON KAGAKU SA	0.000%	99.998%
9737	ALBARAKA TURK K	0.000%	99.998%
9738	PACIFIC CURRENT	0.000%	99.998%
9739	BLOOMSBURY PUBL	0.000%	99.998%
9740	FERROLIGAS FERB	0.000%	99.998%
9741	BERJAYA LAND BH	0.000%	99.998%
9742	BGR ENERGY SYST	0.000%	99.998%
9743	HOTA INDUSTRIAL	0.000%	99.998%
9744	SLATER & GORDON	0.000%	99.998%
9745	SANGETSU CO	0.000%	99.998%
9746	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
9747	NRJ GROUP	0.000%	99.999%
9748	SILVER BASE GRO	0.000%	99.999%
9749	STRONG PETROCHE	0.000%	99.999%
9750	GRUPO FAMSA SA	0.000%	99.999%
9751	PVA TEPLA AG	0.000%	99.999%
9752	TECHNICOLOR	0.000%	99.999%
9753	JAKARTA INTL HT	0.000%	99.999%
9754	AEGON NV	0.000%	99.999%
9755	CENTAUR MEDIA	0.000%	99.999%
9756	MAX VENTURES &	0.000%	99.999%
9757	HIPAY GROUP SA	0.000%	99.999%
9758	NAGARJUNA FERTI	0.000%	99.999%
9759	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
9760	EMPRESAS ICA SA	0.000%	99.999%
9761	MACQUARIE ATLAS	0.000%	99.999%
9762	O'KEY GROUP SA	0.000%	99.999%
9763	JINDAL SAW LTD	0.000%	99.999%
9764	TELEGRAAF MEDIA	0.000%	99.999%
9765	TAKACHIHO KOHEK	0.000%	99.999%
9766	CHIA HSIN CEMEN	0.000%	99.999%
9767	DYAX CORPORATIO	0.000%	99.999%
9768	CARINDALE PROPE	0.000%	99.999%
9769	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
9770	KONG SUN HLDGS	0.000%	99.999%
9771	April Group	0.000%	99.999%
9772	IMDEX LTD	0.000%	99.999%
9773	ADVANCED SEMICO	0.000%	99.999%
9774	LYDIAN INTERNAT	0.000%	99.999%
9775	BONJOUR HOLDING	0.000%	99.999%
9776	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
9777	TUNAS RIDEAN	0.000%	99.999%
9778	UNICHEM LABS	0.000%	99.999%
9779	TEIXEIRA DUARTE	0.000%	99.999%
9780	SWIBER HOLDINGS	0.000%	99.999%
9781	QINQIN FOODSTUF	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ADVEO GROUP INT	0.000%	100.000%
9783	DRDGOLD LTD	0.000%	100.000%
9784	WATPAC LIMITED	0.000%	100.000%
9785	CUMULUS MEDIA INC CL A COMMON STOCK USD.01	0.000%	100.000%
9786	REDKNEE SOLUTIO	0.000%	100.000%
9787	PACIFIC ANDES I	0.000%	100.000%
9788	TONLY ELECTRONI	0.000%	100.000%
9789	ENERGY ABSOLUTE	0.000%	100.000%
9790	SAFEWAY INC	0.000%	100.000%
9791	CHINA ENVIRONME	0.000%	100.000%
9792	JINDAL POLY FIL	0.000%	100.000%
9793	ASALEO CARE LTD	0.000%	100.000%
9794	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
9795	DOGUS OTOMOTIV	0.000%	100.000%
9796	SINAR MAS MULTI	0.000%	100.000%
9797	CUDECO LIMITED	0.000%	100.000%
9798	TPI TRIUNFO PAR	0.000%	100.000%
9799	HILLS INDUSTRIE	0.000%	100.000%
9800	MACA LIMITED	0.000%	100.000%
9801	QUABIT INMOBILI	0.000%	100.000%
9802	GLOBAL PREMIUM	0.000%	100.000%
9803	ARRHYTHMIA RESEARCH TECH COMMON STOCK USD.01	0.000%	100.000%
9804	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
9805	SINO GRANDNESS	0.000%	100.000%
9806	SOCIEDAD MATRIZ	0.000%	100.000%
9807	BCO PINE SA	0.000%	100.000%
9808	ITE TECH INC	0.000%	100.000%
9809	SEPURA PLC	0.000%	100.000%
9810	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01	0.000%	100.000%
9811	SOCIETE MANUTAN	0.000%	100.000%
9812	CHINA BILLION R	0.000%	100.000%
9813	BE GROUP AB	0.000%	100.000%
9814	SPORTECH PLC	0.000%	100.000%
9815	POLARIS SOFTWAR	0.000%	100.000%
9816	EXFO INC	0.000%	100.000%
9817	KENMARE RESOURC	0.000%	100.000%
9818	TALVIVAARA MINI	0.000%	100.000%
9819	ZENITH CAPITAL	0.000%	100.000%
9820	CHENNAI SUPER K	0.000%	100.000%
9821	ENERCHINA HOLDI	0.000%	100.000%
9822	PARSVNATH DEVEL	0.000%	100.000%
9823	SING HOLDINGS L	0.000%	100.000%
9824	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
9825	JITF INFRALOGIS	0.000%	100.000%
9826	MULTI EMPREENDI	0.000%	100.000%
9827	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
9828	CIBER INC	0.000%	100.000%
9829	BANCA MONTE DEI	0.000%	100.000%
9830	ORMAT TECHNOLOG	0.000%	100.000%
9831	RB ENERGY INC	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	BANCO PAN SA	0.000%	100.000%
9833	DEVA HLDG	0.000%	100.000%
9834	ENERGIX-RENEWAB	0.000%	100.000%
9835	ARRIUM LTD	0.000%	100.000%
9836	WARRANTS CONTRA	-	100.000%
9837	QLT INC CLASS A	-	100.000%
9838	RHB CAPITAL BHD	-	100.000%
9839	QLT INC WTS EXP	-	100.000%
9840	PESCANOVA SA	-	100.000%
9841	BCO ESPIR SANTO	-	100.000%
9842	TOUCHSTONE EXPL	-	100.000%
9843	ANGLO IRISH BAN	-	100.000%
9844	SNS REAAL GROEP	-	100.000%
9845	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
9846	TPI POLENE PCL	-	100.000%
9847	BERLIAN LAJU TA	-	100.000%
9848	VIRGIN AUSTRALI	-	100.000%
9849	EGANAGOLDPFEIL	-	100.000%
9850	HANFENG EVERGRE	-	100.000%
9851	BCA POP ETRUR-L	-	100.000%
9852	INTERCELL AG RI	-	100.000%
9853	KARDEMIR KARABU	-	100.000%
9854	FERROGLOBE PLC	-	100.000%
9855	RREEF CHINA COM	-	100.000%
9856	MEDIA GEN INC CVR COMMON STOCK	-	100.000%
9857	MINCO BASE META	-	100.000%
9858	ALAPIS HOLDING	-	100.000%
9859	FRASER PAPERS I	-	100.000%
9860	QLT INC DOJ/SEC	-	100.000%
9861	CHINA METAL REC	-	100.000%
9862	PRIME RETIREMEN	-	100.000%
9863	LIGHTSTREAM RES	-	100.000%
9864	AFREN PLC COMMO	-	100.000%
9865	PEACE MARK HLDG	-	100.000%
9866	CRAFT OIL LTD	-	100.000%
9867	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
9868	PRIME AET & D H	-	100.000%
9869	CHINA LUMENA NE	-	100.000%
9870	C A DE MEDITERR	-	100.000%