

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

As of April 30, 2018 (Updated Monthly)

Source: RBC

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

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	REP AUSTRIA GOV	0.868%	0.868%
2	EUROPEAN STABIL	0.861%	1.730%
3	FINLAND GOVERNMENT	0.852%	2.581%
4	SWEDISH GOVT 3.	0.777%	3.358%
5	CAISSE D'AMORT	0.760%	4.118%
6	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.693%	4.811%
7	NETHERLANDS GOV	0.693%	5.504%
8	ORACLE CORP SR UNSECURED 09/21 1.9	0.684%	6.188%
9	FRENCH REPUBLIC	0.615%	6.803%
10	STATE OF NORTH	0.539%	7.342%
11	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.534%	7.876%
12	KREDIT FUER WIE	0.467%	8.343%
13	BANK OF MONTREAL COMMON STOCK	0.457%	8.800%
14	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.426%	9.227%
15	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.426%	9.653%
16	APPLE INC	0.421%	10.073%
17	SUNCOR ENERGY INC COMMON STOCK	0.407%	10.481%
18	KOMMUNINVEST I	0.381%	10.862%
19	EXXON MOBIL CORP COMMON STOCK	0.378%	11.240%
20	SWEDISH EXP CRE	0.375%	11.615%
21	BANK OF NOVA SCOTIA COMMON STOCK	0.372%	11.987%
22	WESTPAC BKG COR	0.370%	12.357%
23	AT+T INC COMMON STOCK USD1.0	0.365%	12.722%
24	UNEDIC ASSEO 0.	0.360%	13.082%
25	TORONTO DOMINION BANK COMMON STOCK	0.359%	13.441%
26	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.356%	13.798%
27	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.352%	14.149%
28	CAD - London	0.345%	14.494%
29	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.343%	14.837%
30	ROYAL BK OF CAN	0.341%	15.178%
31	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.325%	15.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	CHEVRON CORP 2.	0.309%	15.813%
33	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.309%	16.122%
34	IBM CORP SR UNSECURED 01/22 2.5	0.308%	16.430%
35	ROYAL BANK OF CANADA COMMON STOCK	0.306%	16.735%
36	KOMMUNINVEST I	0.305%	17.040%
37	BUNDESOBLIGATIO	0.295%	17.336%
38	WELLS FARGO + CO COMMON STOCK USD1.666	0.293%	17.629%
39	INTEL CORP COMMON STOCK USD.001	0.293%	17.922%
40	NRW BANK	0.292%	18.214%
41	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.285%	18.499%
42	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.280%	18.779%
43	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.273%	19.052%
44	NATL AUST BANK	0.270%	19.322%
45	CANADIAN NATURAL RESOURCES COMMON STOCK	0.265%	19.587%
46	EFSF ZC 17NOV22	0.264%	19.851%
47	CANADA HOUSING	0.254%	20.105%
48	MICROSOFT CORP COMMON STOCK USD.00000625	0.253%	20.358%
49	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.249%	20.607%
50	BANK OF AMERICA	0.245%	20.853%
51	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.241%	21.093%
52	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.240%	21.334%
53	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.236%	21.570%
54	AGENCE FRANCAIS	0.235%	21.805%
55	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.234%	22.038%
56	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.232%	22.270%
57	APPLE INC SR UNSECURED 02/22 2.5	0.231%	22.501%
58	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.229%	22.730%
59	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.229%	22.959%
60	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.228%	23.187%
61	PFIZER INC COMMON STOCK USD.05	0.227%	23.414%
62	UK(GOVT OF) 4.2	0.221%	23.635%
63	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.216%	23.851%
64	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.215%	24.066%
65	BANK NEDERLANDS	0.215%	24.282%
66	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.215%	24.497%
67	GENERAL ELECTRI	0.215%	24.711%
68	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.214%	24.926%
69	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.213%	25.139%
70	TECK RESOURCES LTD CLS B COMMON STOCK	0.213%	25.352%
71	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.209%	25.561%
72	KREDITANSTALT F	0.205%	25.766%
73	NRW BANK 0% 08O	0.205%	25.971%
74	SWEDEN GOVERNME	0.203%	26.174%
75	CHEVRON CORP COMMON STOCK USD.75	0.201%	26.375%
76	US TREASURY N/B 05/25 2.125	0.198%	26.573%
77	DEXIA CREDIT LO	0.196%	26.769%
78	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.194%	26.963%
79	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.192%	27.155%
80	AMAZON.COM INC	0.187%	27.342%
81	COMCAST CORP CLASS A COMMON STOCK USD.01	0.187%	27.529%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.187%	27.715%
83	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.186%	27.902%
84	CHEVRON CORP SR UNSECURED 03/22 2.411	0.185%	28.087%
85	CISCO SYSTEMS	0.184%	28.271%
86	UNEDIC ASSEO 0.	0.183%	28.454%
87	INTL BK RECON &	0.182%	28.636%
88	FRENCH REP GOVT	0.182%	28.818%
89	BK OF NOVA SCOT	0.178%	28.996%
90	MAGNA INTERNATIONAL INC COMMON STOCK	0.176%	29.172%
91	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.173%	29.345%
92	MANULIFE FINANCIAL CORP COMMON STOCK	0.172%	29.516%
93	KINGDOM BELGIUM	0.171%	29.687%
94	BK NED GEMEENTE	0.166%	29.853%
95	MERCK + CO INC SR UNSECURED 02/22 2.35	0.166%	30.019%
96	NEDERLANDSE WAT	0.163%	30.182%
97	SVENSKA HANDELS	0.162%	30.344%
98	SANOFI 0.5% 21M	0.159%	30.504%
99	PFIZER INC 0.25	0.158%	30.662%
100	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.158%	30.820%
101	WAL-MART STORES	0.158%	30.978%
102	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.158%	31.136%
103	SAMSUNG ELECTRO	0.157%	31.293%
104	DEXIA CREDIT LO	0.155%	31.448%
105	WESTPAC BKG COR	0.155%	31.602%
106	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.154%	31.757%
107	BARRICK GOLD CORP COMMON STOCK	0.152%	31.908%
108	SUN LIFE FINANCIAL INC COMMON STOCK	0.149%	32.057%
109	3M CO 0.375% 15	0.148%	32.205%
110	DENMARK GOVT BO	0.144%	32.349%
111	TOTAL SA	0.142%	32.491%
112	TOTAL CAPITAL I	0.142%	32.633%
113	EUROPEAN INVEST	0.141%	32.773%
114	BP PLC	0.139%	32.912%
115	SHELL INTERNATI	0.137%	33.050%
116	SINGAPORE GOVT	0.137%	33.187%
117	NESTLE FINANCE	0.135%	33.322%
118	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.135%	33.457%
119	NRW BANK 0% 11N	0.135%	33.592%
120	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.133%	33.725%
121	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.133%	33.858%
122	COOPERATIEVE RA	0.133%	33.991%
123	CITIGROUP INC COMMON STOCK USD.01	0.130%	34.121%
124	BK NEDERLANDSE	0.129%	34.249%
125	DEUTSCHE BAHN F	0.128%	34.377%
126	PFIZER INC	0.127%	34.504%
127	ASB FINANCE LTD	0.126%	34.630%
128	NUTRIEN LTD COMMON STOCK	0.124%	34.754%
129	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.124%	34.877%
130	NETWORK RAIL IN	0.123%	35.000%
131	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.123%	35.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	SVENSKA HANDELS	0.122%	35.245%
133	DOWDUPONT INC COMMON STOCK USD.01	0.122%	35.367%
134	DEXIA CREDIT LO	0.121%	35.489%
135	FACEBOOK INC A COMMON STOCK USD.000006	0.121%	35.609%
136	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.119%	35.729%
137	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.119%	35.848%
138	ORACLE CORP SR UNSECURED 05/22 2.5	0.119%	35.966%
139	AGENCE FRANCAIS	0.118%	36.085%
140	DEXIA CREDIT LO	0.118%	36.202%
141	EUROPEAN FIN ST	0.117%	36.319%
142	CHEVRON CORP SR UNSECURED 06/23 3.191	0.117%	36.436%
143	BANK OF MONTREA	0.116%	36.552%
144	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.116%	36.668%
145	UNITEDHEALTH GR	0.114%	36.782%
146	ALPHABET INC CL C COMMON STOCK USD.001	0.114%	36.896%
147	APPLE INC 1.55%	0.110%	37.006%
148	LANDWIRT RENTEN	0.110%	37.116%
149	CHINA CONST BK	0.108%	37.224%
150	WALMART INC SR UNSECURED 04/23 2.55	0.108%	37.332%
151	ALPHABET INC CL A COMMON STOCK USD.001	0.108%	37.439%
152	EUROPEAN INVEST	0.107%	37.546%
153	NESTLE SA	0.107%	37.653%
154	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.106%	37.759%
155	DAIMLER AG	0.106%	37.865%
156	SNCF RESEAU 3.1	0.104%	37.969%
157	NATIONAL AUSTRALIA	0.104%	38.074%
158	TOYOTA MOTOR CO	0.103%	38.176%
159	EUROPEAN INVEST	0.102%	38.278%
160	CANADIAN NATL RAILWAY CO COMMON STOCK	0.101%	38.379%
161	NOVARTIS CAP CO	0.100%	38.479%
162	ANZ (INT'L) LD	0.100%	38.579%
163	INTL BANK FOR R	0.099%	38.679%
164	KOMMUNINVEST I	0.098%	38.777%
165	GENERAL MOTORS CO COMMON STOCK USD.01	0.098%	38.875%
166	PFIZER INC SR UNSECURED 12/21 2.2	0.095%	38.970%
167	ENBRIDGE INC COMMON STOCK	0.094%	39.064%
168	EURO STABILITY	0.094%	39.158%
169	ENCANA CORP COMMON STOCK	0.094%	39.252%
170	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.093%	39.345%
171	PROVINCE OF QUE	0.093%	39.438%
172	BERKSHIRE HATHA	0.092%	39.530%
173	INTERNATIONAL F	0.092%	39.622%
174	FINLAND GOVERNMENT	0.092%	39.714%
175	IRELAND GOVT BO	0.092%	39.805%
176	HSBC HOLDINGS PLC SPONS ADR	0.091%	39.897%
177	KREDITANSTALT F	0.091%	39.988%
178	STATE OF NORTH	0.090%	40.078%
179	BHP BILLITON LT	0.090%	40.168%
180	TEMASEK FINANCIAL	0.089%	40.257%
181	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.088%	40.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	VODAFONE GROUP	0.087%	40.432%
183	SVENSKA HANDELS	0.086%	40.518%
184	WALT DISNEY(HLD	0.086%	40.604%
185	PROCTER + GAMBLE CO/THE COMMON STOCK	0.086%	40.690%
186	AUST & NZ BANKI	0.085%	40.775%
187	MICRON TECHNOLO	0.085%	40.860%
188	KINGDOM OF BELG	0.085%	40.945%
189	AMERICAN TOWER CORP REIT USD.01	0.085%	41.029%
190	EXXON MOBIL COR	0.083%	41.112%
191	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.083%	41.195%
192	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.082%	41.277%
193	L-BANK BW FOERD	0.082%	41.360%
194	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.082%	41.442%
195	NEDERLANDSE	0.082%	41.524%
196	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.082%	41.605%
197	APPLE INC SR UNSECURED 05/23 2.4	0.082%	41.687%
198	ASIAN DEVELOPME	0.081%	41.768%
199	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.081%	41.850%
200	ONTARIO(PROV OF	0.081%	41.930%
201	ORACLE CORP COMMON STOCK USD.01	0.079%	42.010%
202	NATIONAL BK CDA	0.079%	42.089%
203	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.078%	42.167%
204	MORGAN STANLEY COMMON STOCK USD.01	0.078%	42.245%
205	AIR LIQUIDE FIN	0.078%	42.323%
206	MICROSOFT CORP	0.077%	42.400%
207	UNION PACIFIC CORP COMMON STOCK USD2.5	0.077%	42.477%
208	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.077%	42.554%
209	INTL BUSINESS M	0.077%	42.631%
210	LANDESKREDITBAN	0.076%	42.707%
211	CHINA NATIONAL	0.075%	42.782%
212	KINROSS GOLD CORP COMMON STOCK	0.075%	42.856%
213	NATIONAL AUSTRALIA	0.074%	42.931%
214	PROV OF SASK CA	0.074%	43.005%
215	COUNCIL OF EURO	0.074%	43.079%
216	BCE INC COMMON STOCK	0.074%	43.153%
217	KOMMUNALBANKEN	0.074%	43.227%
218	TRANSCANADA CORP COMMON STOCK	0.074%	43.301%
219	PROVINCE OF QUE	0.074%	43.374%
220	LUNDIN MINING C	0.073%	43.448%
221	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.073%	43.521%
222	ITALY BUONI POL	0.073%	43.594%
223	ANTHEM INC SR UNSECURED 05/22 3.125	0.073%	43.667%
224	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.072%	43.738%
225	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.072%	43.810%
226	EUROPEAN INVEST	0.071%	43.881%
227	SWEDISH GOVERNMENT	0.071%	43.953%
228	CVS HEALTH CORP COMMON STOCK USD.01	0.071%	44.024%
229	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.071%	44.095%
230	MIZUHO FINANCIA	0.070%	44.165%
231	ABBVIE INC SR UNSECURED 11/22 2.9	0.070%	44.235%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	MEDTRONIC PLC	0.070%	44.305%
233	EUROPEAN FIN ST	0.070%	44.375%
234	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.070%	44.445%
235	FORD MOTOR CO COMMON STOCK USD.01	0.070%	44.514%
236	SIMON PROPERTY GROUP INC REIT USD.0001	0.070%	44.584%
237	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.069%	44.653%
238	PRICELINE GROUP	0.069%	44.722%
239	MERCK + CO. INC. COMMON STOCK USD.5	0.069%	44.792%
240	COCA-COLA CO/TH	0.069%	44.861%
241	ROYAL DUTCH SHE	0.069%	44.929%
242	BASF SE	0.067%	44.997%
243	HONDA MOTOR CO	0.067%	45.064%
244	SPAIN GOVERNMEN	0.067%	45.131%
245	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.066%	45.197%
246	E TRADE FINANCI	0.066%	45.263%
247	AMGEN INC COMMON STOCK USD.0001	0.066%	45.329%
248	BRITISH TELECOM	0.066%	45.395%
249	TENCENT HLDGS L	0.065%	45.460%
250	US BANCORP COMMON STOCK USD.01	0.064%	45.524%
251	TIME WARNER INC COMMON STOCK USD.01	0.064%	45.588%
252	VOLKSWAGEN AG	0.064%	45.652%
253	TOTAL CAPITAL I	0.064%	45.715%
254	PROVINCE OF ALB	0.063%	45.778%
255	JPMORGAN CHASE	0.063%	45.841%
256	ROYAL DUTCH SHELL SPON ADR A ADR	0.063%	45.903%
257	COCA-COLA CO	0.062%	45.966%
258	ELECTRICITE DE	0.062%	46.028%
259	INDUSTRIAL & CO	0.062%	46.089%
260	WEST FRASER TIM	0.062%	46.151%
261	EUROPEAN INVEST	0.062%	46.212%
262	TRAVELERS COS	0.061%	46.274%
263	BANCO SANTANDER SA SR UNSECURED 04/23 3.848	0.061%	46.335%
264	WESTPAC BANKING	0.061%	46.397%
265	BNP PARIBAS SA	0.061%	46.458%
266	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.061%	46.519%
267	PROCTER & GAMBL	0.061%	46.580%
268	HOME DEPOT INC COMMON STOCK USD.05	0.061%	46.642%
269	FIRST QUANTUM M	0.061%	46.702%
270	AGENCE FRANCAIS	0.061%	46.763%
271	CANADIAN (GOVT	0.060%	46.823%
272	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.060%	46.883%
273	QUALCOMM INC COMMON STOCK USD.0001	0.060%	46.943%
274	VALERO ENERGY C	0.060%	47.003%
275	NOVARTIS AG	0.060%	47.063%
276	CROWN CASTLE INTL CORP REIT USD.01	0.059%	47.122%
277	PNC BANK	0.058%	47.180%
278	GILEAD SCIENCES	0.058%	47.238%
279	ANHEUSER-BUSCH	0.058%	47.296%
280	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.058%	47.354%
281	FRENCH REPUBLIC	0.058%	47.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	ITALY BUONI POL	0.058%	47.470%
283	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.057%	47.527%
284	UNIBAIL-RODAMCO	0.057%	47.584%
285	COUNCIL OF EURO	0.057%	47.641%
286	TOTAL CAPITAL I	0.057%	47.698%
287	BOEING CO/THE COMMON STOCK USD5.0	0.057%	47.755%
288	TARGET CORP SR UNSECURED 01/22 2.9	0.056%	47.811%
289	CENOVUS ENERGY INC COMMON STOCK	0.056%	47.868%
290	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.056%	47.924%
291	US dollar - Lon	0.056%	47.980%
292	TARGET CORPORAT	0.056%	48.036%
293	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.056%	48.092%
294	DELTA AIRLINES	0.056%	48.148%
295	GOLDCORP INC COMMON STOCK	0.056%	48.203%
296	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.055%	48.259%
297	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.055%	48.314%
298	CRESCENT POINT ENERGY CORP COMMON STOCK	0.055%	48.369%
299	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.055%	48.424%
300	STATE OF NORTH	0.055%	48.479%
301	ROYAL DUTCH SH-	0.055%	48.533%
302	TOTAL CAPITAL C	0.055%	48.588%
303	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.055%	48.642%
304	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.055%	48.697%
305	ROYAL BANK OF C	0.054%	48.751%
306	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.054%	48.805%
307	AGENCE FRANCAIS	0.054%	48.858%
308	SANOFI 0.5% 13J	0.054%	48.912%
309	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.053%	48.965%
310	VALE SA	0.053%	49.019%
311	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.053%	49.072%
312	CANADIAN TIRE C	0.053%	49.125%
313	ANTHEM INC COMMON STOCK USD.01	0.053%	49.177%
314	GERMANY(FED REP	0.053%	49.230%
315	CATERPILLAR INC COMMON STOCK USD1.0	0.052%	49.283%
316	TOYOTA MOTOR CR	0.052%	49.335%
317	ORANGE SA	0.052%	49.387%
318	ANGLO AMERICAN	0.052%	49.439%
319	BAYERISCHE MOTO	0.052%	49.491%
320	BP CAPITAL MARK	0.052%	49.542%
321	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.052%	49.594%
322	INDUSTRIAL ALLI	0.051%	49.646%
323	CIGNA CORP SR UNSECURED 02/22 4	0.051%	49.697%
324	AMGEN INC 1.25%	0.051%	49.748%
325	FORTIS INC COMMON STOCK	0.051%	49.800%
326	ARC RESOURCES L	0.051%	49.851%
327	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.051%	49.902%
328	AIA GROUP LTD	0.051%	49.953%
329	ENERPLUS CORP COMMON STOCK	0.051%	50.004%
330	LINAMAR CORP	0.051%	50.054%
331	DAIWA SECS GROU	0.050%	50.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.050%	50.155%
333	INTESA SANPAOLO	0.050%	50.205%
334	FEDEX CORPORATI	0.050%	50.255%
335	BANCO SANTANDER	0.049%	50.305%
336	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.049%	50.354%
337	ACE LTD	0.049%	50.403%
338	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.049%	50.452%
339	OESTERREIC KONT	0.049%	50.502%
340	HITACHI	0.049%	50.551%
341	FINNING INTL LT	0.049%	50.600%
342	SHAW COMMUNICATIONS INC B COMMON STOCK	0.049%	50.648%
343	CONOCOPHILLIPS COMMON STOCK USD.01	0.049%	50.697%
344	PROLOGIS INC REIT USD.01	0.048%	50.745%
345	MASTERCARD INC A COMMON STOCK USD.0001	0.048%	50.793%
346	BLACKROCK INC COMMON STOCK USD.01	0.048%	50.841%
347	DEUTSCHE TELEKO	0.048%	50.889%
348	STARS GROUP INC/THE COMMON STOCK	0.048%	50.937%
349	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.048%	50.984%
350	CAPITAL ONE FIN	0.047%	51.032%
351	BANK TOKYO-MITS	0.047%	51.079%
352	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.047%	51.126%
353	KREDITANST FUR	0.047%	51.173%
354	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.047%	51.221%
355	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.047%	51.268%
356	APPLE INC SR UNSECURED 05/22 2.3	0.047%	51.315%
357	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.047%	51.362%
358	SCHLUMBERGER LTD COMMON STOCK USD.01	0.047%	51.409%
359	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.047%	51.456%
360	EQUINIX INC REIT USD.001	0.047%	51.502%
361	NORFOLK STHN CO	0.047%	51.549%
362	PROVINCE OF ONT	0.047%	51.596%
363	LOBLAW COS LTD	0.047%	51.642%
364	APPLE INC SR UNSECURED 09/22 2.1	0.047%	51.689%
365	CAMECO CORP COMMON STOCK	0.047%	51.735%
366	OP CORPORATE BA	0.046%	51.782%
367	RIO TINTO PLC SPON ADR ADR	0.046%	51.828%
368	GENERAL ELECTRI	0.046%	51.874%
369	SKANDINAVISKA E	0.045%	51.919%
370	GEORGE WESTON L	0.045%	51.964%
371	MARATHON PETROLEUM CORP COMMON STOCK	0.045%	52.010%
372	ABBVIE INC COMMON STOCK USD.01	0.045%	52.055%
373	BNP PARIBAS SA	0.045%	52.099%
374	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.045%	52.144%
375	NATL AUSTRALIA	0.045%	52.189%
376	WHITECAP RESOUR	0.044%	52.233%
377	CANADIAN WESTER	0.044%	52.277%
378	SPAIN GOVERNMEN	0.044%	52.321%
379	DANSKE BANK A/S	0.044%	52.365%
380	KREDITANSTALT F	0.044%	52.410%
381	BROADCOM INC COMMON STOCK	0.044%	52.453%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	PUBLIC STORAGE	0.044%	52.497%
383	ABBOTT LABORATORIES COMMON STOCK	0.043%	52.541%
384	ALTRIA GROUP INC COMMON STOCK USD.333	0.043%	52.584%
385	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.043%	52.627%
386	DEUTSCHE BANK A	0.043%	52.670%
387	ONEOK INC COMPANY GUAR 02/22 4.25	0.043%	52.713%
388	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.042%	52.755%
389	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.042%	52.798%
390	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.042%	52.840%
391	SEVEN GENERATIO	0.042%	52.882%
392	TFI INTERNATION	0.042%	52.924%
393	CONSTELLATION S	0.042%	52.965%
394	TELUS CORPORATI	0.042%	53.007%
395	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.042%	53.049%
396	BANK OF AMERICA	0.042%	53.090%
397	WESTPAC BANK CO	0.041%	53.132%
398	COCA-COLA CO	0.041%	53.173%
399	ZURICH FIN SVS	0.041%	53.214%
400	ANGLO AMERICAN	0.041%	53.256%
401	GOLDCORP INC SR UNSECURED 06/21 3.625	0.041%	53.297%
402	MCDONALD S CORP COMMON STOCK USD.01	0.041%	53.338%
403	CELGENE CORP SR UNSECURED 08/22 3.55	0.041%	53.379%
404	PEPSICO INC COMMON STOCK USD.017	0.041%	53.420%
405	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.041%	53.461%
406	UNILEVER NV 0.5	0.041%	53.502%
407	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.041%	53.542%
408	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.041%	53.583%
409	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.041%	53.624%
410	PING AN INSURAN	0.041%	53.664%
411	WASTE CONNECTIONS INC COMMON STOCK	0.040%	53.705%
412	TOURMALINE OIL	0.040%	53.745%
413	CIGNA CORP	0.040%	53.785%
414	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.040%	53.826%
415	NVIDIA CORP	0.040%	53.866%
416	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.040%	53.906%
417	JOHN DEERE CAP	0.040%	53.946%
418	AGNICO EAGLE MINES LTD COMMON STOCK	0.040%	53.986%
419	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	0.040%	54.026%
420	TELEFONICA EMIS	0.040%	54.066%
421	ROCKWELL COLLIN	0.040%	54.106%
422	ABB LTD	0.040%	54.146%
423	IAMGOLD CORP COMMON STOCK	0.040%	54.186%
424	AFLAC INC COMMON STOCK USD.1	0.040%	54.226%
425	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.040%	54.265%
426	ECOLAB INC 2.37	0.040%	54.305%
427	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.040%	54.345%
428	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.040%	54.384%
429	DANONE SA	0.039%	54.424%
430	AUST & NZ BK GP	0.039%	54.463%
431	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.039%	54.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	IBM CORP SR UNSECURED 02/21 2.25	0.039%	54.542%
433	BRIT AMER TOBAC	0.039%	54.581%
434	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.039%	54.620%
435	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.039%	54.659%
436	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.039%	54.698%
437	GLENCORE XSTRA	0.039%	54.737%
438	UNEDIC ASSEO 1.	0.039%	54.776%
439	ROCHE HOLDING A	0.039%	54.815%
440	METHANEX CORP COMMON STOCK	0.039%	54.854%
441	TESCO PLC	0.039%	54.892%
442	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.039%	54.931%
443	AIR CANADA	0.038%	54.969%
444	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.038%	55.008%
445	MICHELIN(CGDE)	0.038%	55.046%
446	BEST BUY CO INC	0.038%	55.084%
447	NORDEA BANK AB	0.038%	55.122%
448	BAYER AG	0.038%	55.160%
449	AETNA INC COMMON STOCK USD.01	0.038%	55.198%
450	ALLSTATE CORP COMMON STOCK USD.01	0.038%	55.236%
451	BMW US CAPITAL	0.038%	55.274%
452	TAIWAN SEMI-ADR	0.038%	55.312%
453	NISSAN MOTOR CO	0.038%	55.349%
454	IMPERIAL OIL LTD COMMON STOCK	0.038%	55.387%
455	CSX CORP	0.038%	55.425%
456	YAMANA GOLD INC COMMON STOCK	0.038%	55.462%
457	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.038%	55.500%
458	MOSAIC CO SR UNSECURED 11/21 3.75	0.038%	55.538%
459	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.037%	55.575%
460	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.037%	55.612%
461	TEXAS INSTRUMEN	0.037%	55.650%
462	ENGIE	0.037%	55.687%
463	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.037%	55.724%
464	STATOIL ASA COMPANY GUAR 01/24 2.65	0.037%	55.761%
465	NEWBELCO SA/NV	0.037%	55.798%
466	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.037%	55.835%
467	KREDITANST FUER	0.037%	55.872%
468	DOVER CORP	0.037%	55.909%
469	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.037%	55.946%
470	COMMONWEALTH BA	0.037%	55.983%
471	PAN AMERICAN SILVER CORP COMMON STOCK	0.037%	56.019%
472	LLOYDS BANKING	0.037%	56.056%
473	ANDEAVOR COMMON STOCK USD.167	0.037%	56.093%
474	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.037%	56.129%
475	ORANGE SA SR UNSECURED 09/21 4.125	0.036%	56.166%
476	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.036%	56.202%
477	LIBERTY MUTUAL	0.036%	56.239%
478	IBERDROLA SA	0.036%	56.275%
479	STRYKER CORP SR UNSECURED 03/21 2.625	0.036%	56.311%
480	SUNTRUST BANK A	0.036%	56.348%
481	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.036%	56.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	TOTAL CAPITAL I	0.036%	56.420%
483	ALLERGAN PLC	0.036%	56.455%
484	AUST & NZ BANK	0.036%	56.491%
485	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.036%	56.527%
486	SUMITOMO MITSUI	0.036%	56.563%
487	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.036%	56.598%
488	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.036%	56.634%
489	FIAT CHRYSLER A	0.036%	56.670%
490	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.035%	56.705%
491	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.035%	56.740%
492	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.035%	56.776%
493	BANK OF NY MELL	0.035%	56.811%
494	ING GROEP NV 0.	0.035%	56.846%
495	INTER PIPELINE	0.035%	56.881%
496	ERICSSON LM SR UNSECURED 05/22 4.125	0.035%	56.916%
497	FREEPORT-MCMORA	0.035%	56.950%
498	DANAHER CORP COMMON STOCK USD.01	0.035%	56.985%
499	GLAXOSMITHKLINE	0.035%	57.019%
500	ENI S.P.A.	0.035%	57.054%
501	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.034%	57.088%
502	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.034%	57.123%
503	CGI GROUP INC CLASS A COMMON STOCK	0.034%	57.157%
504	COSTCO WHOLESAL	0.034%	57.191%
505	EMPIRE CO LTD N	0.034%	57.225%
506	LVMH MOET HENNE	0.034%	57.259%
507	3M CO COMMON STOCK USD.01	0.034%	57.293%
508	HUMANA INC	0.034%	57.327%
509	KINDER MORGAN INC COMMON STOCK USD.01	0.034%	57.361%
510	DEXIA CREDIT LO	0.034%	57.394%
511	DIGITAL REALTY	0.034%	57.428%
512	ALIMENTATION CO	0.033%	57.461%
513	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.033%	57.495%
514	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.033%	57.528%
515	OPEN TEXT CORPO	0.033%	57.561%
516	B2GOLD CORP COM	0.033%	57.594%
517	SANOFI-AVENTIS	0.033%	57.628%
518	SOUTHWEST AIRLI	0.033%	57.661%
519	TOYOTA MOTOR CO	0.033%	57.694%
520	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.033%	57.727%
521	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.033%	57.760%
522	SNC-LAVALIN GRO	0.033%	57.793%
523	INTL BANK FOR R	0.033%	57.826%
524	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.033%	57.859%
525	CANADA HOUSING	0.033%	57.892%
526	NIKE INC CL B COMMON STOCK USD1.0	0.033%	57.925%
527	CHINA MOBILE LT	0.033%	57.958%
528	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.033%	57.990%
529	BPCE SA COMPANY GUAR 04/24 4	0.033%	58.023%
530	METRO INC	0.033%	58.056%
531	CAE INC COMMON STOCK	0.033%	58.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.033%	58.121%
533	EQUITY RESIDENT	0.033%	58.153%
534	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.033%	58.186%
535	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.032%	58.218%
536	BECTON DICKINSON	0.032%	58.251%
537	METLIFE INC COMMON STOCK USD.01	0.032%	58.283%
538	DOLLARAMA INC	0.032%	58.316%
539	KBC GROEP NV	0.032%	58.348%
540	AT&T INC 1.45%	0.032%	58.380%
541	JOHNSON CONTROL	0.032%	58.412%
542	AVALONBAY COMMUNITIES INC REIT USD.01	0.032%	58.445%
543	COTT CORP	0.032%	58.477%
544	SIEMENS AG	0.032%	58.509%
545	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.032%	58.541%
546	MCKESSON CORP.	0.032%	58.573%
547	DISCOVER FINL S	0.032%	58.605%
548	ENBRIDGE	0.032%	58.637%
549	EOG RESOURCES	0.032%	58.668%
550	PARKLAND FUEL C	0.032%	58.700%
551	NOVARTIS AG SPONSORED ADR ADR	0.032%	58.732%
552	WESTJET AIRLINE	0.032%	58.764%
553	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.032%	58.796%
554	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.032%	58.827%
555	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.032%	58.859%
556	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.032%	58.891%
557	WSP GLOBAL INC	0.032%	58.922%
558	UPM-KYMMENE OYJ	0.032%	58.954%
559	JX HOLDINGS INC	0.032%	58.985%
560	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.031%	59.017%
561	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.031%	59.048%
562	ASSIC GENERALI	0.031%	59.079%
563	UBS GROUP	0.031%	59.110%
564	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.031%	59.141%
565	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.031%	59.172%
566	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.031%	59.203%
567	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.031%	59.234%
568	AMERISOURCEBERG	0.031%	59.265%
569	EASTMAN CHEMICA	0.031%	59.296%
570	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.031%	59.327%
571	BB+T CORP COMMON STOCK USD5.0	0.031%	59.358%
572	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.031%	59.389%
573	SONY CORP	0.031%	59.420%
574	ABN AMRO BANK N	0.031%	59.450%
575	ANIXTER INC COMPANY GUAR 10/21 5.125	0.031%	59.481%
576	KIRKLAND LAKE G	0.031%	59.512%
577	TIME WARNER INC	0.031%	59.543%
578	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.031%	59.573%
579	ALLIANZ SE SPON ADR ADR	0.031%	59.604%
580	PEUGEOT SA	0.030%	59.634%
581	COCA-COLA CO	0.030%	59.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	NOKIA OYJ SR UNSECURED 06/22 3.375	0.030%	59.695%
583	WALGREEN CO COMPANY GUAR 09/22 3.1	0.030%	59.725%
584	BRITISH SKY BRO	0.030%	59.755%
585	REGIONS FINANCI	0.030%	59.786%
586	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.030%	59.816%
587	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.030%	59.846%
588	INTESA SANPAOLO	0.030%	59.876%
589	PNC BANK NA 2.6	0.030%	59.906%
590	KELLOGG CO 0.8%	0.030%	59.936%
591	EMC CORP(MASS)	0.030%	59.966%
592	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.030%	59.996%
593	COMCAST CORP COMPANY GUAR 08/25 3.375	0.030%	60.026%
594	EATON CORP COMPANY GUAR 11/22 2.75	0.030%	60.056%
595	SOC GENERALE	0.030%	60.086%
596	BK NED GEMEENTE	0.030%	60.116%
597	THOMSON REUTERS CORP COMMON STOCK	0.030%	60.146%
598	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.030%	60.176%
599	HUSKY ENERGY IN	0.030%	60.206%
600	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.030%	60.236%
601	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.030%	60.265%
602	STANDARD BANK G	0.030%	60.295%
603	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.030%	60.325%
604	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.030%	60.355%
605	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.030%	60.384%
606	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.030%	60.414%
607	TMX GROUP LTD	0.030%	60.444%
608	WOODSIDE PETROL	0.030%	60.473%
609	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.030%	60.503%
610	CME GROUP INC COMMON STOCK USD.01	0.030%	60.532%
611	CMNWLTH BK OF A	0.030%	60.562%
612	SEVEN & I HOLDI	0.029%	60.591%
613	HYNIX SEMICONDU	0.029%	60.621%
614	BAXTER INTL INC	0.029%	60.650%
615	FIFTH THIRD BAN	0.029%	60.679%
616	KOMMUNEKREDIT	0.029%	60.708%
617	LAURENTIAN BANK	0.029%	60.738%
618	DIAGEO PLC ADR	0.029%	60.767%
619	EATON CORP PLC	0.029%	60.796%
620	OMNICOM GROUP I	0.029%	60.824%
621	ING BANK	0.029%	60.853%
622	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.029%	60.882%
623	ANADARKO PETROL	0.029%	60.911%
624	STANTEC INC COMMON STOCK	0.029%	60.940%
625	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.029%	60.968%
626	BOMBARDIER INC	0.029%	60.997%
627	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.029%	61.025%
628	VOLKSWAGEN INTL	0.028%	61.054%
629	KROGER CO SR UNSECURED 04/22 3.4	0.028%	61.082%
630	BOSTON PROPERTIES INC REIT USD.01	0.028%	61.111%
631	KONINKLIJKE AHO	0.028%	61.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	PRICELINE GROUP	0.028%	61.168%
633	GE CAPITAL EURO	0.028%	61.196%
634	HEINEKEN NV	0.028%	61.224%
635	ITAU UNIBANCO S	0.028%	61.252%
636	HUBBAY MINERALS INC COMMON STOCK NPV	0.028%	61.281%
637	SOFTBANK CORP	0.028%	61.309%
638	GILDAN ACTIVEWEAR INC COMMON STOCK	0.028%	61.337%
639	COCA-COLA EUROP	0.028%	61.365%
640	MONDELEZ INTERN	0.028%	61.394%
641	STATOIL ASA	0.028%	61.422%
642	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.028%	61.450%
643	BEST BUY CO INC	0.028%	61.478%
644	SCHWAB(CHARLES)	0.028%	61.506%
645	MIZUHO FINANCIA	0.028%	61.534%
646	E.ON SE 1.625%	0.028%	61.562%
647	WELLTOWER INC REIT USD1.0	0.028%	61.590%
648	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.028%	61.618%
649	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.028%	61.646%
650	TE CONNECTIVITY	0.028%	61.674%
651	VERIZON COMMUNI	0.028%	61.701%
652	DENMARK GOVERNMENT	0.028%	61.729%
653	ORIX CORP	0.028%	61.757%
654	SBA COMMUNICATIONS CORP REIT USD.01	0.028%	61.784%
655	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.028%	61.812%
656	NORDSTROM INC SR UNSECURED 05/20 4.75	0.028%	61.839%
657	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.028%	61.867%
658	EURO FIN STABIL	0.027%	61.894%
659	LINK R/EST INVE	0.027%	61.922%
660	PACCAR INC	0.027%	61.949%
661	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.027%	61.977%
662	ING GROEP NV 1.	0.027%	62.004%
663	APPLE INC SR UNSECURED 02/27 3.35	0.027%	62.031%
664	DEVON ENERGY CORP COMMON STOCK USD.1	0.027%	62.059%
665	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.027%	62.086%
666	ASTRAZENECA PLC SPONS ADR ADR	0.027%	62.113%
667	DEXIA CREDIT LO	0.027%	62.140%
668	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.027%	62.166%
669	SWEDISH EXP CRE	0.027%	62.193%
670	MOLSONCOORS-B-U	0.027%	62.220%
671	AXA	0.027%	62.247%
672	RAYTHEON COMPANY COMMON STOCK USD.01	0.027%	62.273%
673	ACCENTURE PLC A	0.027%	62.300%
674	DEUTSCHE BANK A	0.027%	62.326%
675	THERMO FISHER S	0.027%	62.353%
676	ING GROEP NV	0.026%	62.379%
677	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.026%	62.406%
678	AON PLC 2.875%	0.026%	62.432%
679	VOLKSWAGEN LEAS	0.026%	62.459%
680	BLACKBERRY LTD COMMON STOCK	0.026%	62.485%
681	H&R REIT UNITS	0.026%	62.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BHP BILLITON PL	0.026%	62.538%
683	WESTERN DIGITAL	0.026%	62.564%
684	CANFOR CORPORAT	0.026%	62.590%
685	ARCONIC INC SR UNSECURED 02/22 5.87	0.026%	62.616%
686	CHINA EVERGRAND	0.026%	62.642%
687	VENTAS INC-REIT	0.026%	62.668%
688	PHILLIPS 66 COMMON STOCK	0.026%	62.693%
689	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.026%	62.719%
690	MACY S INC COMMON STOCK USD.01	0.026%	62.745%
691	RELIANCE INDS	0.026%	62.771%
692	BANK OF CHINA L	0.026%	62.797%
693	NUCOR CORP	0.026%	62.823%
694	MITSUBISHI UFJ	0.026%	62.848%
695	CK HUTCHINSON H	0.026%	62.874%
696	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.026%	62.900%
697	SCHNEIDER SA	0.026%	62.925%
698	ALLIANZ AG	0.026%	62.951%
699	APPLIED MATERIALS INC COMMON STOCK USD.01	0.026%	62.977%
700	SOUTHERN CO SR UNSECURED 06/20 2.75	0.026%	63.002%
701	CONTINENTAL AG	0.026%	63.028%
702	UTD TECHNOLOGIE	0.026%	63.053%
703	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.025%	63.079%
704	POLYONE CORP SR UNSECURED 03/23 5.25	0.025%	63.104%
705	RIO TINTO	0.025%	63.129%
706	CONCHO RESOURCE	0.025%	63.155%
707	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.025%	63.180%
708	VINCI SA	0.025%	63.205%
709	ENEL FINANCE IN	0.025%	63.231%
710	BHP BILLITON FI	0.025%	63.256%
711	SUNTRUST BANKS	0.025%	63.281%
712	SVENSKA HANDELS	0.025%	63.306%
713	ONEX CORP SUB V	0.025%	63.332%
714	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.025%	63.357%
715	CENTURYLINK INC COMMON STOCK USD1.0	0.025%	63.382%
716	E.ON SE	0.025%	63.407%
717	T MOBILE US INC COMMON STOCK USD.0001	0.025%	63.431%
718	CORNING INC COMMON STOCK USD.5	0.025%	63.456%
719	MITSUBISHI UFJ	0.025%	63.481%
720	ALIMENTATION CO	0.025%	63.506%
721	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.025%	63.531%
722	FMG RESOURCES A	0.025%	63.555%
723	EASTMAN CHEMICA	0.025%	63.580%
724	CENTENE CORP COMMON STOCK USD.001	0.025%	63.604%
725	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.025%	63.629%
726	AMEREN CORP SR UNSECURED 11/20 2.7	0.024%	63.653%
727	AKZO NOBEL NV	0.024%	63.678%
728	ENEL FINANCE IN	0.024%	63.702%
729	HON HAI PRECISI	0.024%	63.726%
730	ASAHI KASEI COR	0.024%	63.751%
731	LOCKHEED MARTIN	0.024%	63.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	XPO LOGISTICS INC COMMON STOCK USD.001	0.024%	63.799%
733	AIR LIQUIDE FIN	0.024%	63.823%
734	NOVO-NORDISK AS	0.024%	63.847%
735	DEUTSCHE TELEKO	0.024%	63.872%
736	LEAR CORP	0.024%	63.896%
737	BIOGEN IDEC INC	0.024%	63.920%
738	RIOCAN REAL EST	0.024%	63.944%
739	MGM MIRAGE INC	0.024%	63.968%
740	VOLKSWAGEN LEAS	0.024%	63.992%
741	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.024%	64.016%
742	GREAT WEST LIFE	0.024%	64.040%
743	LEGG MASON INC SR UNSECURED 03/26 4.75	0.024%	64.064%
744	US BANK NA/CINC	0.024%	64.087%
745	MYLAN INC/PA	0.024%	64.111%
746	TRANSCONTINENTA	0.024%	64.135%
747	VODAFONE GROUP	0.024%	64.159%
748	ENEL S.p.A.	0.024%	64.182%
749	CHEVRON CORP SR UNSECURED 05/21 2.1	0.024%	64.206%
750	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.024%	64.230%
751	RWE AG (NEU)	0.024%	64.254%
752	UNICREDIT SPA	0.024%	64.277%
753	L BRANDS INC COMPANY GUAR 02/22 5.625	0.024%	64.301%
754	GEN DYNAMICS CO	0.024%	64.324%
755	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.024%	64.348%
756	CHINA O/SEAS LA	0.024%	64.372%
757	ORANGE SA 0.875	0.024%	64.395%
758	AIR LIQUIDE(L')	0.023%	64.419%
759	ST NRTH RHINE-W	0.023%	64.442%
760	ROCKWELL COLLIN	0.023%	64.465%
761	KOHL'S CORPORATI	0.023%	64.489%
762	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.023%	64.512%
763	ESSEX PROP TRUS	0.023%	64.536%
764	US BANCORP SR UNSECURED 01/24 3.7	0.023%	64.559%
765	STANDARD CHARTE	0.023%	64.582%
766	CA INC SR UNSECURED 03/27 4.7	0.023%	64.606%
767	CREDIT SUISSE G	0.023%	64.629%
768	LENNAR CORP CL	0.023%	64.652%
769	OCEANAGOLD CORP	0.023%	64.676%
770	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.023%	64.699%
771	GENWORTH MI CAN	0.023%	64.722%
772	DAVITA INC COMMON STOCK USD.001	0.023%	64.745%
773	BRIDGESTONE COR	0.023%	64.769%
774	NATIONWIDE B/S	0.023%	64.792%
775	PETROBRAS PREFERE	0.023%	64.815%
776	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.023%	64.838%
777	KELLOGG CO 4% 1	0.023%	64.861%
778	ALAMOS GOLD INC CLASS A COMMON STOCK	0.023%	64.884%
779	BPCE	0.023%	64.908%
780	BARCLAYS PLC 1.	0.023%	64.931%
781	NEXTERA ENERGY INC COMMON STOCK USD.01	0.023%	64.954%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	TRANSALTA CORP COMMON STOCK	0.023%	64.977%
783	KROGER CO	0.023%	64.999%
784	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.023%	65.022%
785	MCDONALD'S CORP	0.023%	65.045%
786	ROLLS ROYCE	0.023%	65.068%
787	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.023%	65.091%
788	CHINA PETROLEUM	0.023%	65.114%
789	SUMITOMO MITSUI	0.023%	65.137%
790	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.023%	65.160%
791	ELECTRICITE DE	0.023%	65.183%
792	EBAY INC	0.023%	65.206%
793	TAIWAN SEMICOND	0.023%	65.229%
794	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.023%	65.251%
795	STATE STREET CORP COMMON STOCK USD1.0	0.023%	65.274%
796	STARBUCKS CORP	0.023%	65.297%
797	CA INC 3.6% 01A	0.023%	65.320%
798	RENAULT	0.023%	65.343%
799	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.023%	65.365%
800	COMPAGNIE DE SA	0.023%	65.388%
801	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.023%	65.411%
802	SCENTRE GROUP	0.023%	65.433%
803	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.023%	65.456%
804	CCL INDS INC CL	0.023%	65.479%
805	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.023%	65.501%
806	SOLVAY	0.023%	65.524%
807	INTERFOR CORP	0.023%	65.546%
808	ALTAGAS LTD	0.023%	65.569%
809	MITSUBISHI CHEM	0.023%	65.592%
810	MAPLE LEAF FOOD	0.023%	65.614%
811	HARTFORD FINANC	0.022%	65.637%
812	KEY BANK NA SR UNSECURED 06/25 3.3	0.022%	65.659%
813	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.022%	65.681%
814	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.022%	65.704%
815	ARCELORMITTAL	0.022%	65.726%
816	ELI LILLY + CO COMMON STOCK	0.022%	65.748%
817	ADOBE SYSTEMS I	0.022%	65.771%
818	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.022%	65.793%
819	PTT PCL	0.022%	65.815%
820	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.022%	65.838%
821	TYSON FOODS INC	0.022%	65.860%
822	CNOOC LTD	0.022%	65.882%
823	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.022%	65.904%
824	UTD PARCEL SERV	0.022%	65.926%
825	CANADIAN APARTM	0.022%	65.948%
826	RESTAURANT BRANDS INTERN COMMON STOCK	0.022%	65.971%
827	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.022%	65.993%
828	AT+T INC SR UNSECURED 05/25 3.4	0.022%	66.015%
829	NORTHROP GRUMMA	0.022%	66.037%
830	NESTE OIL OYJ	0.022%	66.059%
831	MEG ENERGY CORP	0.022%	66.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	WESTFIELD CORP	0.022%	66.103%
833	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.022%	66.125%
834	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.022%	66.147%
835	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.022%	66.169%
836	ANALOG DEVICES INC COMMON STOCK USD.167	0.022%	66.191%
837	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.022%	66.213%
838	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.022%	66.235%
839	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.022%	66.256%
840	TOROMONT INDS L	0.022%	66.278%
841	VF CORP SR UNSECURED 09/21 3.5	0.022%	66.300%
842	GAP INC/THE SR UNSECURED 04/21 5.95	0.022%	66.322%
843	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.022%	66.343%
844	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.022%	66.365%
845	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.022%	66.387%
846	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.022%	66.408%
847	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.022%	66.430%
848	T MOBILE USA INC COMPANY GUAR 04/22 4	0.021%	66.451%
849	BALL CORP COMPANY GUAR 03/22 5	0.021%	66.473%
850	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.021%	66.494%
851	MTN GROUP LTD	0.021%	66.515%
852	HSBC HOLDINGS P	0.021%	66.537%
853	ROLLS-ROYCE GRO	0.021%	66.558%
854	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.021%	66.580%
855	COUNTRY GARDEN	0.021%	66.601%
856	MACQUARIE GP LT	0.021%	66.622%
857	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.021%	66.644%
858	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.021%	66.665%
859	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.021%	66.686%
860	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.021%	66.708%
861	SHELL INTERNATI	0.021%	66.729%
862	CELESTICA INC COMMON STOCK NPV	0.021%	66.750%
863	DSV A/S	0.021%	66.771%
864	REALTY INCOME C	0.021%	66.793%
865	CIE FINANCIERE	0.021%	66.814%
866	SAPUTO GROUP IN	0.021%	66.835%
867	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.021%	66.856%
868	AVNET INC SR UNSECURED 12/22 4.875	0.021%	66.878%
869	STORA ENSO OYJ	0.021%	66.899%
870	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.021%	66.920%
871	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.021%	66.941%
872	PANASONIC CORP	0.021%	66.962%
873	KDDI CORP	0.021%	66.984%
874	INFOSYS TECHNOL	0.021%	67.005%
875	PAREX RESOURCES	0.021%	67.026%
876	CARDINAL HEALTH	0.021%	67.047%
877	NOKIA CORP	0.021%	67.068%
878	SCOTTISH AND SO	0.021%	67.089%
879	NEW GOLD INC COMMON STOCK	0.021%	67.110%
880	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.021%	67.131%
881	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.021%	67.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	DR HORTON INC COMMON STOCK USD.01	0.021%	67.173%
883	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.021%	67.194%
884	AETNA INC 4.125	0.021%	67.215%
885	RAGING RIVER EX	0.021%	67.236%
886	AMGEN INC SR UNSECURED 11/21 3.875	0.021%	67.257%
887	TEXTRON INC COMMON STOCK USD.125	0.021%	67.278%
888	NETAPP INC.	0.021%	67.299%
889	HOST HOTELS &	0.021%	67.320%
890	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.021%	67.341%
891	EBAY INC SR UNSECURED 03/22 3.8	0.021%	67.362%
892	VIACOM INC SR UNSECURED 12/21 3.875	0.021%	67.383%
893	WR BERKLEY CORP	0.021%	67.404%
894	CI FINANCIAL CO	0.021%	67.424%
895	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.021%	67.445%
896	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.021%	67.466%
897	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.021%	67.486%
898	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.021%	67.507%
899	TAHOE RESOURCES INC COMMON STOCK	0.021%	67.528%
900	GEN DYNAMICS CO	0.021%	67.548%
901	INTACT FINANCIA	0.021%	67.569%
902	CENTERRA GOLD INC COMMON STOCK	0.021%	67.590%
903	BAT INTERNATION	0.021%	67.610%
904	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.021%	67.631%
905	DISCOVERY COMMU	0.021%	67.651%
906	AUTODESK INC SR UNSECURED 06/20 3.125	0.021%	67.672%
907	TOYOTA MOTOR CR	0.021%	67.692%
908	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.021%	67.713%
909	NETAPP INC SR UNSECURED 06/21 3.375	0.020%	67.733%
910	ROPER TECHNOLOG	0.020%	67.754%
911	LEGG MASON INC SR UNSECURED 07/19 2.7	0.020%	67.774%
912	RADIAN GROUP INC SR UNSECURED 03/21 7	0.020%	67.795%
913	PREMIUM BRANDS	0.020%	67.815%
914	CIT GROUP INC SR UNSECURED 05/20 5.375	0.020%	67.836%
915	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.020%	67.856%
916	CBS CORP COMPANY GUAR 03/22 3.375	0.020%	67.877%
917	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.020%	67.897%
918	AVIVA PLC	0.020%	67.918%
919	NESTLE FINANCE	0.020%	67.938%
920	DOLLAR TREE INC	0.020%	67.958%
921	BAE SYSTEMS HLD	0.020%	67.979%
922	SANTANDER HLDG	0.020%	67.999%
923	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.020%	68.019%
924	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.020%	68.040%
925	REPSOL SA	0.020%	68.060%
926	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.020%	68.080%
927	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.020%	68.101%
928	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.020%	68.121%
929	MUNCHENER RUCKV	0.020%	68.141%
930	UNUM GROUP SR UNSECURED 05/21 3	0.020%	68.162%
931	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.020%	68.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.020%	68.202%
933	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.020%	68.223%
934	CITIGROUP INC SR UNSECURED 03/21 2.7	0.020%	68.243%
935	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.020%	68.263%
936	CARNIVAL CORP COMMON STOCK USD.01	0.020%	68.283%
937	ARCHER DANIELS	0.020%	68.304%
938	GRAN TIERRA ENE	0.020%	68.324%
939	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.020%	68.344%
940	US BANCORP SR UNSECURED 01/22 2.625	0.020%	68.364%
941	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.020%	68.384%
942	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.020%	68.405%
943	KEYERA CORP	0.020%	68.425%
944	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.020%	68.445%
945	HORMEL FOODS CORP COMMON STOCK USD.01465	0.020%	68.465%
946	WILLIAMS COS IN	0.020%	68.485%
947	TAPESTRY INC COMMON STOCK USD.01	0.020%	68.505%
948	QUALCOMM INC SR UNSECURED 05/22 3	0.020%	68.525%
949	ECOLAB INC COMMON STOCK USD1.0	0.020%	68.545%
950	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.020%	68.566%
951	VERIZON COMMUN	0.020%	68.586%
952	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	0.020%	68.606%
953	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.020%	68.626%
954	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.020%	68.646%
955	PLAINS ALL AMER	0.020%	68.666%
956	INGERSOLL-RAND	0.020%	68.686%
957	LIBERTY MUTUAL	0.020%	68.706%
958	GENERAL MOTORS	0.020%	68.726%
959	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.020%	68.746%
960	BP CAPITAL MARK	0.020%	68.765%
961	CONSTELLATION B	0.020%	68.785%
962	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.020%	68.805%
963	NVIDIA CORP	0.020%	68.825%
964	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.020%	68.845%
965	MULLEN GROUP LT	0.020%	68.865%
966	REGIONS FINANCIAL CORP SR UNSECURED 08/22 2.75	0.020%	68.885%
967	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.020%	68.905%
968	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.020%	68.925%
969	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.020%	68.944%
970	AETNA INC SR UNSECURED 11/22 2.75	0.020%	68.964%
971	VOLVO AB	0.020%	68.984%
972	STRYKER CORP SR UNSECURED 05/24 3.375	0.020%	69.004%
973	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.020%	69.024%
974	SUPERIOR PLUS C	0.020%	69.044%
975	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.020%	69.063%
976	ALLY FINANCIAL INC COMMON STOCK USD.1	0.020%	69.083%
977	CRH	0.020%	69.103%
978	REINSURANCE GRO	0.020%	69.123%
979	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.020%	69.142%
980	M + T BANK CORP COMMON STOCK USD.5	0.020%	69.162%
981	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.020%	69.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.020%	69.201%
983	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.020%	69.221%
984	THERMO FISHER S	0.020%	69.241%
985	OVERSEA-CHINESE	0.020%	69.260%
986	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/22 2.7	0.020%	69.280%
987	ENERFLEX LTD	0.019%	69.299%
988	CNOOC LTD	0.019%	69.319%
989	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.019%	69.338%
990	mitsui & co	0.019%	69.358%
991	INTL BUSINESS M	0.019%	69.377%
992	PETROCHINA CO	0.019%	69.397%
993	MYLAN NV 3.125%	0.019%	69.416%
994	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.019%	69.435%
995	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.019%	69.455%
996	WELLS FARGO & C	0.019%	69.474%
997	METLIFE INC SR UNSECURED 04/24 3.6	0.019%	69.493%
998	BNP PARIBAS	0.019%	69.513%
999	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.019%	69.532%
1000	VERMILION ENERGY INC COMMON STOCK	0.019%	69.551%
1001	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.019%	69.570%
1002	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.019%	69.590%
1003	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.019%	69.609%
1004	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/26 2.125	0.019%	69.628%
1005	WHIRLPOOL CORP	0.019%	69.647%
1006	COOPERATIEVE RA	0.019%	69.666%
1007	CARPENTER TECHN	0.019%	69.686%
1008	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.019%	69.705%
1009	JPMORGAN CHASE	0.019%	69.724%
1010	UNILEVER NV	0.019%	69.743%
1011	DEERE + CO COMMON STOCK USD1.0	0.019%	69.762%
1012	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.019%	69.781%
1013	LINDE AG	0.019%	69.800%
1014	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.019%	69.819%
1015	APACHE CORP COMMON STOCK USD.625	0.019%	69.838%
1016	CORNING INC SR UNSECURED 08/20 4.25	0.019%	69.857%
1017	SASOL	0.019%	69.876%
1018	ETRADE FINANCIA	0.019%	69.895%
1019	NATIONAL AUSTRAL	0.019%	69.914%
1020	UNILEVER NV	0.019%	69.933%
1021	PROCTER & GAMBL	0.019%	69.952%
1022	PETROBRAS COMMO	0.019%	69.970%
1023	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.019%	69.989%
1024	MATTEL INC SR UNSECURED 08/21 2.35	0.019%	70.008%
1025	CNH INDUSTRIAL	0.019%	70.027%
1026	VIACOM INC CLASS B COMMON STOCK USD.001	0.019%	70.046%
1027	LG Electronics	0.019%	70.065%
1028	NETFLIX INC COMMON STOCK USD.001	0.019%	70.084%
1029	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.019%	70.102%
1030	QUEST DIAGNOSTI	0.019%	70.121%
1031	OLD MUTUAL PLC	0.019%	70.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.019%	70.159%
1033	HEWLETT PACKARD	0.019%	70.178%
1034	WOLTERS KLUWERS	0.019%	70.196%
1035	HUNTINGTON BANC	0.019%	70.215%
1036	CELGENE CORP	0.019%	70.234%
1037	AIR PRODS & CHE	0.019%	70.253%
1038	BCO BILBAO VIZC	0.019%	70.271%
1039	STRYKER CORP	0.019%	70.290%
1040	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.019%	70.309%
1041	LLOYDS BANKING	0.019%	70.327%
1042	NUVISTA ENERGY	0.019%	70.346%
1043	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.019%	70.365%
1044	CUMMINS INC	0.019%	70.383%
1045	TELECOM ITALIA	0.019%	70.402%
1046	MARTINREA INTER	0.019%	70.420%
1047	LOWE'S COS INC	0.019%	70.439%
1048	AGEAS	0.018%	70.457%
1049	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.018%	70.476%
1050	INTL BK RECON &	0.018%	70.494%
1051	COMMONWEALTH BA	0.018%	70.512%
1052	GGP INC REIT USD.01	0.018%	70.531%
1053	COMMONWEALTH BA	0.018%	70.549%
1054	ASIAN DEVELOPME	0.018%	70.568%
1055	CHINA MOBILE	0.018%	70.586%
1056	NEWMONT MINING CORP COMMON STOCK USD1.6	0.018%	70.604%
1057	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.018%	70.623%
1058	BRITISH TELECOM	0.018%	70.641%
1059	WESTPAC BANKING	0.018%	70.659%
1060	CA INC COMMON STOCK USD.1	0.018%	70.678%
1061	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.018%	70.696%
1062	QURATE RETAIL GROUP INC A COMMON STOCK USD.01	0.018%	70.714%
1063	ALLERGAN FUNDIN	0.018%	70.732%
1064	NEW FLYER COMMO	0.018%	70.750%
1065	HYATT HOTELS CO	0.018%	70.769%
1066	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.018%	70.787%
1067	CBRE GROUP INC A COMMON STOCK USD.01	0.018%	70.805%
1068	IGM FINANCIAL I	0.018%	70.823%
1069	IBM CORP	0.018%	70.841%
1070	KOMATSU	0.018%	70.859%
1071	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.018%	70.878%
1072	GAP INC	0.018%	70.896%
1073	PERSIMMON PLC	0.018%	70.914%
1074	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.018%	70.932%
1075	SIKA FINANZ AG	0.018%	70.950%
1076	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.018%	70.968%
1077	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.018%	70.986%
1078	COLGATE-PALMOLI	0.018%	71.004%
1079	GEELY AUTOMOBIL	0.018%	71.022%
1080	ACTIVISION BLIZ	0.018%	71.040%
1081	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.018%	71.058%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	WESFARMERS LTD	0.018%	71.075%
1083	DOVER CORP	0.018%	71.093%
1084	DANONE S.A. COM	0.018%	71.111%
1085	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.018%	71.129%
1086	SWISS RE AG	0.018%	71.147%
1087	TELEFONICA SA	0.018%	71.165%
1088	EMERA INC.	0.018%	71.183%
1089	HOUSING DEVEL F	0.018%	71.201%
1090	VORNADO REALTY TRUST REIT USD.04	0.018%	71.218%
1091	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.018%	71.236%
1092	BARCLAYS AFRICA	0.018%	71.254%
1093	SHIN-ETSU CHEM	0.018%	71.272%
1094	NORDEA AB	0.018%	71.290%
1095	SECURE ENERGY S	0.018%	71.307%
1096	PARAMOUNT RESOU	0.018%	71.325%
1097	HARRIS CORP	0.018%	71.343%
1098	GLAXOSMITHKLINE PLC SPON ADR ADR	0.018%	71.360%
1099	TOKIO MARINE HL	0.018%	71.378%
1100	FIRSTSERVICE CORP COMMON STOCK	0.018%	71.396%
1101	DUKE ENERGY CORP COMMON STOCK USD.001	0.018%	71.413%
1102	ARKEMA	0.018%	71.431%
1103	NASDAQ INC SR UNSECURED 06/24 4.25	0.018%	71.448%
1104	MORGAN STANLEY	0.018%	71.466%
1105	KEYCORP	0.018%	71.483%
1106	BOUYGUES	0.017%	71.501%
1107	PRAXAIR STK	0.017%	71.518%
1108	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.017%	71.536%
1109	ALCOA CORP COMMON STOCK USD.01	0.017%	71.553%
1110	GOODMAN GROUP	0.017%	71.570%
1111	CHINA COMMUNICA	0.017%	71.588%
1112	STEEL DYNAMICS INC COMMON STOCK USD.005	0.017%	71.605%
1113	NORTHERN TRUST	0.017%	71.622%
1114	SWISSCOM AG	0.017%	71.640%
1115	MITSUBISHI ELEC	0.017%	71.657%
1116	UBISOFT ENTERTA	0.017%	71.674%
1117	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.017%	71.691%
1118	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.017%	71.708%
1119	AEON CO., LTD	0.017%	71.726%
1120	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.017%	71.743%
1121	HALLIBURTON CO	0.017%	71.760%
1122	BAYTEX ENERGY CORP COMMON STOCK	0.017%	71.777%
1123	MID AMERICA APARTMENT COMM REIT USD.01	0.017%	71.794%
1124	LEGAL & GENERAL	0.017%	71.811%
1125	DETOUR GOLD COR	0.017%	71.828%
1126	PRUDENTIAL ADR	0.017%	71.845%
1127	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.017%	71.862%
1128	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.017%	71.879%
1129	TOTAL SA SPON ADR ADR	0.017%	71.896%
1130	ALLIED PPTY,REI	0.017%	71.913%
1131	DEUTSCHE LUFTHA	0.017%	71.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.017%	71.947%
1133	EXTRA SPACE STO	0.017%	71.964%
1134	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.017%	71.980%
1135	BAT INTL FIN PL	0.017%	71.997%
1136	SSR MINING INC COMMON STOCK	0.017%	72.014%
1137	MINITUBISHI CORP	0.017%	72.031%
1138	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.017%	72.048%
1139	XEROX CORP 2.75	0.017%	72.064%
1140	REPUBLIC SERVIC	0.017%	72.081%
1141	PROVINCE OF QUEBEC UNSECURED 12/22 3.5	0.017%	72.098%
1142	LLOYDS BANKING	0.017%	72.114%
1143	MUNICIPALITY FI	0.017%	72.131%
1144	NORWEGIAN CRUIS	0.017%	72.148%
1145	HOLOGIC INC COMMON STOCK USD.01	0.017%	72.164%
1146	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.017%	72.181%
1147	BLUESCOPE STEEL	0.017%	72.198%
1148	HCP INC.	0.017%	72.214%
1149	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.017%	72.231%
1150	SMURFIT KAPPA P	0.017%	72.247%
1151	SEMAFO INC COMM	0.016%	72.264%
1152	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.016%	72.280%
1153	NORDEA BANK AB	0.016%	72.297%
1154	ASHTREAD GROUP	0.016%	72.313%
1155	CHINA RES BEIJI	0.016%	72.329%
1156	PRECISION DRILLING CORP COMMON STOCK	0.016%	72.346%
1157	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.016%	72.362%
1158	RUSSEL METALS I	0.016%	72.378%
1159	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.016%	72.395%
1160	CANADIAN REAL E	0.016%	72.411%
1161	COGECO COMMUNIC	0.016%	72.427%
1162	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.016%	72.443%
1163	SPARK INFRASTRU	0.016%	72.460%
1164	BPCE SA SR UNSECURED 02/21 2.65	0.016%	72.476%
1165	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	0.016%	72.492%
1166	AMETEK INC COMMON STOCK USD.01	0.016%	72.508%
1167	STMICROELECTRON	0.016%	72.524%
1168	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.016%	72.540%
1169	BOLIDEN AB	0.016%	72.557%
1170	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.016%	72.573%
1171	UNITED CONTINENTAL HLDGS COMPANY GUAR 10/22 4.25	0.016%	72.589%
1172	SVENSKA HANDELS	0.016%	72.605%
1173	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.016%	72.621%
1174	LYONDELLBASELL	0.016%	72.637%
1175	MICHAEL KORS HO	0.016%	72.653%
1176	DEUTSCHE BANK A	0.016%	72.669%
1177	JANUS CAPITAL G	0.016%	72.685%
1178	ASAHI GLASS CO	0.016%	72.701%
1179	UTD RENTALS INC	0.016%	72.717%
1180	MINITUBISHI HVY	0.016%	72.733%
1181	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.016%	72.749%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	BEMIS CO INC	0.016%	72.765%
1183	GIBSON ENERGY I	0.016%	72.781%
1184	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.016%	72.797%
1185	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.016%	72.813%
1186	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.016%	72.829%
1187	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.016%	72.844%
1188	ZIMMER HLDGS IN	0.016%	72.860%
1189	MARSH & MCLENNA	0.016%	72.876%
1190	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.016%	72.892%
1191	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.016%	72.908%
1192	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	72.924%
1193	MICROSEMI	0.016%	72.939%
1194	SEGRO PLC	0.016%	72.955%
1195	TELIASONERA AB	0.016%	72.971%
1196	A.P. MOLLER-MAE	0.016%	72.987%
1197	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.016%	73.002%
1198	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.016%	73.018%
1199	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.016%	73.034%
1200	Cineplex Inc.	0.016%	73.049%
1201	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	73.065%
1202	LAB CORP OF AME	0.016%	73.081%
1203	SANTANDER UK PLC SR UNSECURED 03/24 4	0.016%	73.096%
1204	PERRIGO FIN UNL	0.016%	73.112%
1205	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	73.127%
1206	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.016%	73.143%
1207	MTU AERO ENGINE	0.016%	73.159%
1208	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	73.174%
1209	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.016%	73.190%
1210	GKN PLC	0.015%	73.205%
1211	MOSAIC CO SR UNSECURED 11/23 4.25	0.015%	73.221%
1212	IBM CORP SR UNSECURED 02/24 3.625	0.015%	73.236%
1213	MASTERCARD INC SR UNSECURED 04/24 3.375	0.015%	73.252%
1214	AUTOLIV INC	0.015%	73.267%
1215	KELT EXPLORATIO	0.015%	73.282%
1216	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.015%	73.298%
1217	LOEWS CORP SR UNSECURED 04/26 3.75	0.015%	73.313%
1218	WESTERN FOREST	0.015%	73.329%
1219	ASSURANT INC	0.015%	73.344%
1220	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.015%	73.360%
1221	AMGEN INC SR UNSECURED 05/24 3.625	0.015%	73.375%
1222	CANON INC	0.015%	73.390%
1223	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	73.406%
1224	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.015%	73.421%
1225	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.015%	73.436%
1226	STATE STREET CORP SR UNSECURED 08/25 3.55	0.015%	73.452%
1227	MCKESSON CORP SR UNSECURED 03/24 3.796	0.015%	73.467%
1228	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.015%	73.482%
1229	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.015%	73.498%
1230	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.015%	73.513%
1231	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.015%	73.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	MEDTRONIC INC 3	0.015%	73.544%
1233	NOBLE ENERGY IN	0.015%	73.559%
1234	NORTHLAND POWER	0.015%	73.574%
1235	BORALEX INC CL	0.015%	73.590%
1236	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	73.605%
1237	AVNET INC SR UNSECURED 04/26 4.625	0.015%	73.620%
1238	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	73.635%
1239	MITSUBISHI UFJ FINL SPON ADR ADR	0.015%	73.651%
1240	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.015%	73.666%
1241	BAT INTL FINANC	0.015%	73.681%
1242	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.015%	73.696%
1243	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.015%	73.712%
1244	HESS CORPORATIO	0.015%	73.727%
1245	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.015%	73.742%
1246	MANITOBA PROVIN	0.015%	73.757%
1247	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.015%	73.772%
1248	HSBC USA INC SR UNSECURED 06/24 3.5	0.015%	73.788%
1249	TAPESTRY INC SR UNSECURED 04/25 4.25	0.015%	73.803%
1250	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	73.818%
1251	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.015%	73.833%
1252	SANOFI 1.125% 1	0.015%	73.848%
1253	STATE STREET CORP SR UNSECURED 12/24 3.3	0.015%	73.864%
1254	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.015%	73.879%
1255	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.015%	73.894%
1256	GECINA SA	0.015%	73.909%
1257	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.015%	73.924%
1258	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.015%	73.939%
1259	CELGENE CORP SR UNSECURED 05/24 3.625	0.015%	73.954%
1260	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.015%	73.969%
1261	AETNA INC SR UNSECURED 11/24 3.5	0.015%	73.985%
1262	ROYAL MAIL PLC-	0.015%	74.000%
1263	BANK TOKYO-MIT	0.015%	74.015%
1264	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.015%	74.030%
1265	VISA INC SR UNSECURED 12/25 3.15	0.015%	74.045%
1266	ELEMENT FINANCI	0.015%	74.060%
1267	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.015%	74.075%
1268	QUEBECOR INC 'B	0.015%	74.090%
1269	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.015%	74.105%
1270	LAM RESEARCH CORP COMMON STOCK USD.001	0.015%	74.120%
1271	UNITED OVERSEAS	0.015%	74.135%
1272	FUJITSU	0.015%	74.150%
1273	ANTHEM INC	0.015%	74.165%
1274	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	74.180%
1275	UNUM GROUP	0.015%	74.195%
1276	NESTLE FINANCE	0.015%	74.210%
1277	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.015%	74.225%
1278	SMART REAL ESTA	0.015%	74.240%
1279	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.015%	74.255%
1280	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.015%	74.270%
1281	STATE STREET CORP SR UNSECURED 05/21 1.95	0.015%	74.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.015%	74.300%
1283	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.015%	74.315%
1284	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.015%	74.330%
1285	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.015%	74.345%
1286	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.015%	74.360%
1287	COMERICA INC	0.015%	74.375%
1288	TJX COS INC	0.015%	74.390%
1289	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.015%	74.405%
1290	FORTUNA SILVER MINES INC COMMON STOCK	0.015%	74.420%
1291	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.015%	74.435%
1292	SL GREEN REALTY	0.015%	74.449%
1293	CME GROUP INC SR UNSECURED 03/25 3	0.015%	74.464%
1294	GOODYEAR TIRE &	0.015%	74.479%
1295	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.015%	74.494%
1296	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.015%	74.509%
1297	STATOIL ASA COMPANY GUAR 01/23 2.45	0.015%	74.524%
1298	NORDSTROM INC	0.015%	74.539%
1299	PEYTO EXPLORATI	0.015%	74.554%
1300	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.015%	74.568%
1301	POST HOLDINGS INC COMMON STOCK USD.01	0.015%	74.583%
1302	CITIGROUP INC SR UNSECURED 04/25 3.3	0.015%	74.598%
1303	PFIZER INC SR UNSECURED 12/26 3	0.015%	74.613%
1304	QUALCOMM INC SR UNSECURED 05/25 3.45	0.015%	74.628%
1305	MICROSOFT CORP	0.015%	74.642%
1306	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.015%	74.657%
1307	EXELON CORP SR UNSECURED 04/26 3.4	0.015%	74.672%
1308	HUNTSMAN CORP COMMON STOCK USD.01	0.015%	74.687%
1309	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	74.702%
1310	BRITISH LAND CO	0.015%	74.716%
1311	NOMURA HOLD INC	0.015%	74.731%
1312	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.015%	74.746%
1313	DEUTSCHE BK AG	0.015%	74.761%
1314	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.015%	74.775%
1315	SANDSTORM GOLD	0.015%	74.790%
1316	BORGWARNER INC COMMON STOCK USD.01	0.015%	74.805%
1317	ESSILOR INTERNA	0.015%	74.819%
1318	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.015%	74.834%
1319	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.015%	74.848%
1320	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	74.863%
1321	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.015%	74.877%
1322	TELEPERFORMANCE	0.014%	74.892%
1323	KONINKLIJKE DSM	0.014%	74.906%
1324	INVESCO LTD COMMON STOCK USD.2	0.014%	74.921%
1325	NASDAQ INC COMMON STOCK USD.01	0.014%	74.935%
1326	BOEING CO SR UNSECURED 03/25 2.5	0.014%	74.950%
1327	NUTRIEN LTD SR UNSECURED 04/25 3	0.014%	74.964%
1328	BP PLC SPONS ADR ADR	0.014%	74.979%
1329	VODAFONE GROUP PLC SP ADR ADR	0.014%	74.993%
1330	SHOPIFY INC CLASS A COMMON STOCK	0.014%	75.007%
1331	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.014%	75.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	DEUTSCHE POST A	0.014%	75.036%
1333	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.014%	75.050%
1334	CARMAX INC COMMON STOCK USD.5	0.014%	75.065%
1335	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.014%	75.079%
1336	DEN DANSKE BANK	0.014%	75.093%
1337	CSL LIMITED	0.014%	75.108%
1338	ECN CAPITAL COR	0.014%	75.122%
1339	INGREDION INC COMMON STOCK USD.01	0.014%	75.136%
1340	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.014%	75.150%
1341	TORC OIL & GAS	0.014%	75.164%
1342	PHILIPS ELECTRO	0.014%	75.179%
1343	LOEWS CORP COMMON STOCK USD.01	0.014%	75.193%
1344	CHINA MERCHANTS	0.014%	75.207%
1345	AKAMAI TECHNOLO	0.014%	75.221%
1346	LAND SECURITIES	0.014%	75.235%
1347	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.014%	75.250%
1348	XEROX CORP COMMON STOCK USD1.0	0.014%	75.264%
1349	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25	0.014%	75.278%
1350	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	75.292%
1351	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.014%	75.306%
1352	GENUINE PARTS C	0.014%	75.320%
1353	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.014%	75.334%
1354	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	75.348%
1355	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	75.362%
1356	MERITAGE HOMES	0.014%	75.377%
1357	WESTROCK CO COMMON STOCK	0.014%	75.391%
1358	UNIVERSAL HLTH	0.014%	75.405%
1359	PROGRESSIVE CORP COMMON STOCK USD1.0	0.014%	75.419%
1360	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.014%	75.433%
1361	SOUTHERN CO	0.014%	75.447%
1362	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.014%	75.461%
1363	NIPPON STEEL CO	0.014%	75.475%
1364	NEVSUN RESOURCES LTD COMMON STOCK	0.014%	75.489%
1365	ZIMMER HOLDINGS	0.014%	75.503%
1366	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.014%	75.517%
1367	TUI AG	0.014%	75.531%
1368	DUKE REALTY CORP REIT USD.01	0.014%	75.545%
1369	HYUNDAI MOTOR C	0.014%	75.559%
1370	UNILEVER PLC SPONSORED ADR ADR	0.014%	75.573%
1371	KLEPIERRE	0.014%	75.586%
1372	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.014%	75.600%
1373	FLIR SYSTEMS INC COMMON STOCK USD.01	0.014%	75.614%
1374	TAYLOR WIMPEY	0.014%	75.628%
1375	UDR INC REIT USD.01	0.014%	75.642%
1376	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.014%	75.656%
1377	IRON MOUNTAIN INC REIT USD.01	0.014%	75.670%
1378	AIRBUS GROUP NV	0.014%	75.684%
1379	SUN HUNG KAI PR	0.014%	75.698%
1380	SHAWCOR LTD	0.014%	75.712%
1381	CBS CORP COMPANY GUAR 01/27 2.9	0.014%	75.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	SUZUKI MOTOR CO	0.014%	75.739%
1383	NIELSEN HOLDING	0.014%	75.753%
1384	TWITTER INC COMMON STOCK USD.000005	0.014%	75.767%
1385	LANXESS	0.014%	75.781%
1386	RSP PERMIAN INC COMMON STOCK USD.01	0.014%	75.794%
1387	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.014%	75.808%
1388	BALL CORP	0.014%	75.822%
1389	CBS CORP COMPANY GUAR 01/25 3.5	0.014%	75.836%
1390	DOMINION RES(VI	0.014%	75.849%
1391	ELECTR DE FRANC	0.014%	75.863%
1392	EXCHANGE INCOME	0.014%	75.877%
1393	LAFARGEHOLCIM L	0.014%	75.890%
1394	ALIMENTATION CO	0.014%	75.904%
1395	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.014%	75.918%
1396	ARAMARK COMMON STOCK USD.01	0.014%	75.931%
1397	ROSS STORES INC	0.014%	75.945%
1398	BAE SYSTEMS	0.014%	75.958%
1399	BAXTER INTL INC	0.014%	75.972%
1400	BELLWAY	0.014%	75.986%
1401	SUMITOMO CHEMIC	0.014%	75.999%
1402	TIFFANY & CO	0.013%	76.013%
1403	LABRADOR IRON O	0.013%	76.026%
1404	TRICAN WELL SER	0.013%	76.040%
1405	GREAT CANADIAN	0.013%	76.053%
1406	VIVENDI SA	0.013%	76.066%
1407	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.013%	76.080%
1408	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.013%	76.093%
1409	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.013%	76.107%
1410	BANK OF IRELAND	0.013%	76.120%
1411	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.013%	76.133%
1412	APACHE CORP SR UNSECURED 04/22 3.25	0.013%	76.147%
1413	MITEL NETWORKS	0.013%	76.160%
1414	CHINA PHARMACEU	0.013%	76.174%
1415	S+P GLOBAL INC COMMON STOCK USD1.0	0.013%	76.187%
1416	MAZDA MOTOR COR	0.013%	76.200%
1417	HP INC COMMON STOCK USD.01	0.013%	76.214%
1418	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.013%	76.227%
1419	JM SMUCKER CO/THE COMMON STOCK	0.013%	76.240%
1420	WM MORRISON SUP	0.013%	76.253%
1421	GENTEX CORP COMMON STOCK USD.06	0.013%	76.267%
1422	CARREFOUR SA	0.013%	76.280%
1423	BRITISH AMERICAN TOB SP ADR ADR	0.013%	76.293%
1424	CREDIT AGRICOLE	0.013%	76.307%
1425	KOMMUNALBANKEN	0.013%	76.320%
1426	NETEASE INC ADR ADR USD.0001	0.013%	76.333%
1427	FIRST CAPITAL R	0.013%	76.346%
1428	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.013%	76.360%
1429	TDC A/S	0.013%	76.373%
1430	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.013%	76.386%
1431	VISTRA ENERGY CORP COMMON STOCK	0.013%	76.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	OP CORPORATE BA	0.013%	76.412%
1433	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.013%	76.425%
1434	ATOS ORIGIN SA	0.013%	76.439%
1435	REGENCY CENTERS CORP REIT USD.01	0.013%	76.452%
1436	EIFPAGE SA	0.013%	76.465%
1437	FAURECIA	0.013%	76.478%
1438	BOC HONG KONG H	0.013%	76.491%
1439	SUN COMMUNITIES INC REIT USD.01	0.013%	76.504%
1440	LINCOLN NATL CO	0.013%	76.517%
1441	SPARTAN ENERGY	0.013%	76.530%
1442	SHIRE PLC	0.013%	76.544%
1443	FRESENIUS MEDIC	0.013%	76.557%
1444	FIRSTRAND LIMIT	0.013%	76.570%
1445	POSCO	0.013%	76.583%
1446	MCCORMICK & CO	0.013%	76.596%
1447	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.013%	76.609%
1448	RADIANT OPTO EL	0.013%	76.622%
1449	WH GROUP LTD	0.013%	76.635%
1450	NTT DOCOMO INC	0.013%	76.648%
1451	SUMITOMO RLTY&D	0.013%	76.661%
1452	ORBITAL ATK INC COMMON STOCK USD.01	0.013%	76.674%
1453	JOHNSON MATTHEY	0.013%	76.687%
1454	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.013%	76.700%
1455	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.013%	76.713%
1456	TECHNIPFMC PLC	0.013%	76.725%
1457	DUKE ENERGY COR	0.013%	76.738%
1458	OWENS CORNING COMMON STOCK USD.001	0.013%	76.751%
1459	GRUPO MEXICO SA	0.013%	76.764%
1460	SMITHS GROUP	0.013%	76.777%
1461	WPX ENERGY INC COMMON STOCK	0.013%	76.790%
1462	UBS GROUP FUNDI	0.013%	76.803%
1463	SPIRIT AEROSYST	0.013%	76.815%
1464	INTERNATIONAL G	0.013%	76.828%
1465	SWEDBANK AB	0.013%	76.841%
1466	WP CAREY INC REIT USD.001	0.013%	76.854%
1467	UMICORE	0.013%	76.867%
1468	FIRST HORIZON N	0.013%	76.880%
1469	FNF GROUP TRACKING STK USD.0001	0.013%	76.892%
1470	PVH CORP COMMON STOCK USD1.0	0.013%	76.905%
1471	ENDEAVOUR MININ	0.013%	76.918%
1472	LAS VEGAS SANDS	0.013%	76.931%
1473	ENERCARE INC	0.013%	76.943%
1474	WEX INC COMMON STOCK USD.01	0.013%	76.956%
1475	TDK CORP	0.013%	76.969%
1476	SUMITOMO ELEC I	0.013%	76.982%
1477	ADIDAS AG	0.013%	76.994%
1478	XL GROUP LTD	0.013%	77.007%
1479	LKQ CORP COMMON STOCK USD.01	0.013%	77.020%
1480	CRED SUIS GP FU	0.013%	77.033%
1481	CARLISLE COS IN	0.013%	77.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	GIVAUDAN	0.013%	77.058%
1483	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.013%	77.071%
1484	HANA FINANCIAL	0.013%	77.083%
1485	FRESENIUS SE &	0.013%	77.096%
1486	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.013%	77.109%
1487	FORTESCUE METAL	0.013%	77.121%
1488	AECON GROUP INC	0.013%	77.134%
1489	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.013%	77.146%
1490	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.013%	77.159%
1491	BANK LEUMI LE-I	0.013%	77.171%
1492	BANCO BBPM SPA	0.013%	77.184%
1493	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	77.196%
1494	FRANCO NEVADA CORP COMMON STOCK	0.012%	77.209%
1495	LOGAN PROPERTY	0.012%	77.221%
1496	UTD MICRO ELECT	0.012%	77.234%
1497	CLARIANT AG	0.012%	77.246%
1498	COMMERCE BANCSH	0.012%	77.259%
1499	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	77.271%
1500	ATCO LTD CL I N	0.012%	77.284%
1501	UNIONE DI BAN.	0.012%	77.296%
1502	ADIENT PLC	0.012%	77.308%
1503	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.012%	77.321%
1504	NATIONAL OILWEL	0.012%	77.333%
1505	KINGSPAN GROUP	0.012%	77.346%
1506	BANK OF THE OZARKS COMMON STOCK USD.01	0.012%	77.358%
1507	MKS INSTRUMENTS INC COMMON STOCK	0.012%	77.370%
1508	LENNAR CORP COMPANY GUAR 01/22 4.125	0.012%	77.383%
1509	FISCHER(GEORG)A	0.012%	77.395%
1510	LEIDOS HOLDINGS	0.012%	77.407%
1511	VIFOR PHARMA AG	0.012%	77.420%
1512	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.012%	77.432%
1513	DAI-ICHI LIFE	0.012%	77.444%
1514	HUMANA INC SR UNSECURED 10/19 2.625	0.012%	77.457%
1515	KEYCORP	0.012%	77.469%
1516	IDEMITSU KOSAN	0.012%	77.481%
1517	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.012%	77.493%
1518	YAMAHA MOTOR CO	0.012%	77.506%
1519	INTUIT INC COMMON STOCK USD.01	0.012%	77.518%
1520	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.012%	77.530%
1521	CHARTWELL RETIR	0.012%	77.542%
1522	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.012%	77.555%
1523	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	77.567%
1524	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.012%	77.579%
1525	AUTONATION INC	0.012%	77.591%
1526	STOCKLAND TRUST	0.012%	77.603%
1527	FERRARI NV	0.012%	77.616%
1528	ING GROEP NV	0.012%	77.628%
1529	FEDERAL REALTY INVS TRUST REIT USD.01	0.012%	77.640%
1530	JABIL CIRCUIT I	0.012%	77.652%
1531	AMADEUS IT HLDG	0.012%	77.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	KILROY REALTY C	0.012%	77.676%
1533	AGRICULTURAL BK	0.012%	77.689%
1534	DOUGLAS EMMETT INC REIT USD.01	0.012%	77.701%
1535	L'OREAL	0.012%	77.713%
1536	RHEINMETALL AG	0.012%	77.725%
1537	CAMDEN PROPERTY	0.012%	77.737%
1538	MARKEL CORP COMMON STOCK	0.012%	77.749%
1539	COTY INC CL A COMMON STOCK USD.01	0.012%	77.761%
1540	NIPPON BUILDING	0.012%	77.773%
1541	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.012%	77.785%
1542	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.012%	77.797%
1543	ENBRIDGE ENERGY	0.012%	77.809%
1544	CAPITAL POWER C	0.012%	77.821%
1545	SONY CORP SPONSORED ADR ADR	0.012%	77.834%
1546	HOME CAP GRP IN	0.012%	77.846%
1547	ADECCO SA	0.012%	77.858%
1548	EDF	0.012%	77.870%
1549	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	0.012%	77.882%
1550	DR PEPPER SNAPP	0.012%	77.893%
1551	AGCO CORP	0.012%	77.905%
1552	US FOODS HOLDING CORP COMMON STOCK USD.01	0.012%	77.917%
1553	PENTAIR PLC	0.012%	77.929%
1554	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.012%	77.941%
1555	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.012%	77.953%
1556	K&S AG	0.012%	77.965%
1557	ZOETIS INC COMMON STOCK USD.01	0.012%	77.977%
1558	MARATHON OIL CO	0.012%	77.989%
1559	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.012%	78.001%
1560	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	78.013%
1561	BERKSHIRE HATHA	0.012%	78.024%
1562	LIBERTY PROPERTY TRUST REIT USD.001	0.012%	78.036%
1563	SOUTH32 LTD	0.012%	78.048%
1564	ERICSSON LM-B S	0.012%	78.060%
1565	UTD THERAPEUTIC	0.012%	78.072%
1566	WILLIS TOWERS W	0.012%	78.083%
1567	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.012%	78.095%
1568	OJI PAPER CO	0.012%	78.107%
1569	MITSUBISHI ESTA	0.012%	78.119%
1570	FLEXTRONICS INT	0.012%	78.130%
1571	JONES LANG LASA	0.012%	78.142%
1572	AIR LEASE CORP	0.012%	78.154%
1573	BAT INTL FINANC	0.012%	78.165%
1574	SALESFORCE.COM	0.012%	78.177%
1575	WESTERN POWER W	0.012%	78.189%
1576	HYDRO ONE LTD	0.012%	78.200%
1577	TOLL BROTHERS INC COMMON STOCK USD.01	0.012%	78.212%
1578	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.012%	78.224%
1579	GAMING AND LEISURE PROPRTIE REIT	0.012%	78.235%
1580	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	78.247%
1581	MACERICH CO	0.012%	78.258%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	AMP LIMITED	0.012%	78.270%
1583	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.012%	78.282%
1584	INPEX CORPORATI	0.012%	78.293%
1585	BERKELEY GROUP	0.012%	78.305%
1586	CHINA UNICOM LT	0.012%	78.316%
1587	ASML HOLDING NV	0.012%	78.328%
1588	CHINA PETROLEUM	0.012%	78.340%
1589	EXELON CORP COMMON STOCK	0.012%	78.351%
1590	HEXCEL CORP COMMON STOCK USD.01	0.012%	78.363%
1591	JFE HOLDINGS IN	0.012%	78.374%
1592	AEGON N.V.	0.012%	78.386%
1593	BANK RAKYAT IND	0.011%	78.397%
1594	KB FINANCIAL GR	0.011%	78.409%
1595	OSHKOSH CORP COMMON STOCK USD.01	0.011%	78.420%
1596	WELLS FARGO & C	0.011%	78.432%
1597	ASML HOLDING NV	0.011%	78.443%
1598	LENNAR CORP 8.3	0.011%	78.455%
1599	ABN AMRO GROUP	0.011%	78.466%
1600	NN GROUP NV	0.011%	78.477%
1601	KONINKLIJKE KPN	0.011%	78.489%
1602	EXPEDIA GROUP INC COMMON STOCK USD.001	0.011%	78.500%
1603	HAMMERSON	0.011%	78.512%
1604	ROYAL DUTCH SH-	0.011%	78.523%
1605	SAINSBURY (J) P	0.011%	78.535%
1606	INVITATION HOMES INC REIT USD.01	0.011%	78.546%
1607	HILL ROM HOLDINGS INC COMMON STOCK	0.011%	78.557%
1608	TRINITY INDS	0.011%	78.569%
1609	BCO BRADESCO,AD	0.011%	78.580%
1610	Banco Sabadell	0.011%	78.592%
1611	MARTIN MARIETTA	0.011%	78.603%
1612	STATOIL ASA	0.011%	78.615%
1613	SANLAM LIMITED	0.011%	78.626%
1614	XYLEM INC COMMON STOCK	0.011%	78.637%
1615	DENSO CORP	0.011%	78.649%
1616	STERLING BANCORP/DE COMMON STOCK USD.01	0.011%	78.660%
1617	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	78.671%
1618	UCB	0.011%	78.683%
1619	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	78.694%
1620	SK C&C CO LTD	0.011%	78.705%
1621	FORTUM OYJ	0.011%	78.717%
1622	INFINEON TECHNO	0.011%	78.728%
1623	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	78.739%
1624	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.011%	78.750%
1625	WESTERN GAS PARTNERS SR UNSECURED 06/21 5.375	0.011%	78.762%
1626	FUBON FINANCIAL	0.011%	78.773%
1627	ARROW ELECTRONI	0.011%	78.784%
1628	VOLKSWAGEN AG	0.011%	78.795%
1629	JSW STEEL LTD	0.011%	78.807%
1630	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.011%	78.818%
1631	SONOCO PRODUCTS	0.011%	78.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	NATIONAL RETAIL PROPERTIES REIT USD.01	0.011%	78.840%
1633	MARKS & SPENCER	0.011%	78.851%
1634	SINO BIOPHAMACE	0.011%	78.862%
1635	QUANTA SERVICES	0.011%	78.874%
1636	MURPHY OIL CORP	0.011%	78.885%
1637	USG CORP	0.011%	78.896%
1638	ELISA OYJ-A	0.011%	78.907%
1639	VALEO SA	0.011%	78.918%
1640	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	78.929%
1641	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	78.940%
1642	PTT EXP&PROD-FG	0.011%	78.952%
1643	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.011%	78.963%
1644	PULTEGROUP INC.	0.011%	78.974%
1645	BAT INTL FINANC	0.011%	78.985%
1646	APARTMENT INVT + MGMT CO A REIT USD.01	0.011%	78.996%
1647	CIMAREX ENERGY CO COMMON STOCK USD.01	0.011%	79.007%
1648	REXEL PROMESSES	0.011%	79.018%
1649	BIDVEST GROUP L	0.011%	79.029%
1650	DEXUS PROPERTY	0.011%	79.040%
1651	BRUNSWICK CORP	0.011%	79.051%
1652	SBERBANK OF RUS	0.011%	79.062%
1653	VULCAN MATERIAL	0.011%	79.073%
1654	AMERICAN HOMES 4 RENT A REIT USD.01	0.011%	79.084%
1655	NORBORD INC COMMON STOCK	0.011%	79.095%
1656	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.011%	79.106%
1657	WR BERKLEY CORP COMMON STOCK USD.2	0.011%	79.116%
1658	AON PLC	0.011%	79.127%
1659	ATS AUTOMATION	0.011%	79.138%
1660	SENSATA TECHNOL	0.011%	79.149%
1661	AUTOZONE INC SR UNSECURED 04/22 3.7	0.011%	79.160%
1662	APTARGROUP INC COMMON STOCK USD.01	0.011%	79.171%
1663	LG CHEM LTD	0.011%	79.182%
1664	GAS NATURAL SDG	0.011%	79.193%
1665	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.011%	79.204%
1666	SK ENERGY CO LT	0.011%	79.215%
1667	PERRIGO CO PLC	0.011%	79.225%
1668	RYDER SYSTEM IN	0.011%	79.236%
1669	GROWTHPOINT PRO	0.011%	79.247%
1670	IMPERIAL TOBACC	0.011%	79.258%
1671	SHINHAN FINANCI	0.011%	79.269%
1672	MCKESSON CORP SR UNSECURED 02/29 3.125	0.011%	79.279%
1673	BALOISE- HOLDIN	0.011%	79.290%
1674	DUFREY AG-REG	0.011%	79.301%
1675	MIRVAC GROUP RE	0.011%	79.312%
1676	PEABODY ENERGY CORP COMMON STOCK	0.011%	79.323%
1677	TCF FINL CORP	0.011%	79.333%
1678	CUBESMART REIT USD.01	0.011%	79.344%
1679	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.011%	79.355%
1680	NEC CORP	0.011%	79.366%
1681	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.011%	79.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	AMER ELEC POWER	0.011%	79.387%
1683	HEIDELBERGCEMEN	0.011%	79.398%
1684	SESA STERLITE	0.011%	79.409%
1685	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.011%	79.419%
1686	COMMERZBANK AG	0.011%	79.430%
1687	PORSCHE AUTOMOB	0.011%	79.441%
1688	AFFILIATED MNGR	0.011%	79.452%
1689	GALP ENERGIA	0.011%	79.462%
1690	GARMIN LTD.	0.011%	79.473%
1691	PANDORA A/S	0.011%	79.484%
1692	PURE INDUSTRIAL	0.011%	79.494%
1693	ONEOK INC	0.011%	79.505%
1694	EQUIFAX INC	0.011%	79.516%
1695	HALMA	0.011%	79.526%
1696	AECOM COMMON STOCK USD.01	0.011%	79.537%
1697	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.011%	79.548%
1698	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.011%	79.558%
1699	INNERGEX RENEWA	0.011%	79.569%
1700	MINEBEA CO	0.011%	79.579%
1701	SNAP-ON INC	0.011%	79.590%
1702	FIRST SOLAR INC	0.011%	79.601%
1703	BARCLAYS 3.25%	0.011%	79.611%
1704	BHP BILLITON PL	0.011%	79.622%
1705	GENERAL MILLS I	0.011%	79.632%
1706	EXELON GENERATI	0.011%	79.643%
1707	CREDIT ACCEPTAN	0.011%	79.653%
1708	VOLKSWAGEN LEAS	0.011%	79.664%
1709	SWATCH GROUP	0.011%	79.674%
1710	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.011%	79.685%
1711	PADDY POWER PLC	0.011%	79.696%
1712	AISIN SEIKI CO	0.011%	79.706%
1713	UNUM GROUP	0.010%	79.717%
1714	TAKEDA PHARMACE	0.010%	79.727%
1715	THOR INDUSTRIES INC COMMON STOCK USD.1	0.010%	79.738%
1716	INTERTEK TESTIN	0.010%	79.748%
1717	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.010%	79.759%
1718	NEWELL BRANDS INC COMMON STOCK USD1.0	0.010%	79.769%
1719	AALBERTS INDUST	0.010%	79.779%
1720	DELL TECHNOLOGIES INC CL V TRACKING STK	0.010%	79.790%
1721	TORAY INDS INC	0.010%	79.800%
1722	KNIGHT THERAPEU	0.010%	79.811%
1723	FREEHOLD ROYALT	0.010%	79.821%
1724	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.010%	79.832%
1725	HDFC BANK LTD	0.010%	79.842%
1726	NORDSTROM INC	0.010%	79.853%
1727	JUNIPER NETWORK	0.010%	79.863%
1728	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	79.874%
1729	PRAIRIESKY ROYA	0.010%	79.884%
1730	WW GRAINGER INC	0.010%	79.894%
1731	GCI LIBERTY INC CLASS A COMMON STOCK	0.010%	79.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	PARK HOTELS + RESORTS INC REIT USD.01	0.010%	79.915%
1733	LAZARD LTD CL A COMMON STOCK USD.01	0.010%	79.926%
1734	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.010%	79.936%
1735	YASKAWA ELEC CO	0.010%	79.946%
1736	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.010%	79.957%
1737	TRACTOR SUPPLY	0.010%	79.967%
1738	VALIDUS HOLDING	0.010%	79.977%
1739	LG DISPLAY CO	0.010%	79.988%
1740	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.010%	79.998%
1741	MERLIN PROPRTI	0.010%	80.008%
1742	JAPAN REAL ESTA	0.010%	80.019%
1743	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.010%	80.029%
1744	HOWARD HUGHES CORP/THE COMMON STOCK	0.010%	80.039%
1745	WOLSELEY PLC	0.010%	80.049%
1746	COOPER COS INC	0.010%	80.060%
1747	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.010%	80.070%
1748	OMV AG	0.010%	80.080%
1749	CERNER CORP	0.010%	80.090%
1750	CINTAS CORP	0.010%	80.101%
1751	EXPRESS SCRIPTS	0.010%	80.111%
1752	ELECTRONIC ARTS	0.010%	80.121%
1753	HARLEY DAVIDSON	0.010%	80.131%
1754	BECTON DICKINSON	0.010%	80.142%
1755	MEDIOBANCA SPA	0.010%	80.152%
1756	FUJI HEAVY INDS	0.010%	80.162%
1757	CATALENT INC COMMON STOCK USD.01	0.010%	80.172%
1758	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.010%	80.183%
1759	STELLA JONES IN	0.010%	80.193%
1760	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.010%	80.203%
1761	VF CORP	0.010%	80.213%
1762	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.010%	80.223%
1763	COMINAR REAL ES	0.010%	80.234%
1764	AT+T INC SR UNSECURED 02/21 2.8	0.010%	80.244%
1765	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.010%	80.254%
1766	ENSIGN ENERGY S	0.010%	80.264%
1767	FAMILYMART CO	0.010%	80.274%
1768	GALAXY ENTERTAI	0.010%	80.284%
1769	GRANITE REAL ES	0.010%	80.295%
1770	PHOENIX GROUP H	0.010%	80.305%
1771	AJINOMOTO CO IN	0.010%	80.315%
1772	EVERSOURCE ENER	0.010%	80.325%
1773	TATA CONSULTANC	0.010%	80.335%
1774	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.010%	80.345%
1775	JAZZ PHARMACEUT	0.010%	80.355%
1776	ITALY BUONI POL	0.010%	80.365%
1777	ARRIS INTERNATI	0.010%	80.375%
1778	FUJIFILM HLDGS	0.010%	80.385%
1779	SLM CORP COMMON STOCK USD.2	0.010%	80.396%
1780	KEYBANK NA/CLEV	0.010%	80.406%
1781	TOYOTA TSUSHO C	0.010%	80.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	KIMBERLY-CLARK	0.010%	80.426%
1783	CASCADES INC	0.010%	80.436%
1784	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.010%	80.446%
1785	DREAM GLOBAL RE	0.010%	80.456%
1786	EAST WEST BANCORP INC COMMON STOCK USD.001	0.010%	80.466%
1787	PRIMERICA INC COMMON STOCK	0.010%	80.476%
1788	CDN UTILS LTD N	0.010%	80.486%
1789	RANDSTAD HOLDIN	0.010%	80.496%
1790	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	0.010%	80.506%
1791	DOREL INDS INC	0.010%	80.516%
1792	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.010%	80.526%
1793	SHOWA DENKO KK	0.010%	80.536%
1794	OLIN CORP	0.010%	80.546%
1795	SUMITOMO MITSUI	0.010%	80.556%
1796	DELPHI AUTOMOTI	0.010%	80.566%
1797	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.010%	80.576%
1798	TORCHMARK CORP COMMON STOCK USD1.0	0.010%	80.586%
1799	NORDEA BANK AB	0.010%	80.596%
1800	EBAY INC SR UNSECURED 07/22 2.6	0.010%	80.605%
1801	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	80.615%
1802	CHINA RESOURCES	0.010%	80.625%
1803	RECKITT BENCKIS	0.010%	80.635%
1804	KIMCO REALTY	0.010%	80.645%
1805	CANACCORD FINAN	0.010%	80.655%
1806	UNIPER SE	0.010%	80.665%
1807	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.010%	80.675%
1808	BROTHERIndustr	0.010%	80.685%
1809	MURATA MFG CO	0.010%	80.694%
1810	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.010%	80.704%
1811	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.010%	80.714%
1812	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.010%	80.724%
1813	MASTEC INC	0.010%	80.734%
1814	APACHE CORP SR UNSECURED 01/23 2.625	0.010%	80.743%
1815	AGILE PROPERTY	0.010%	80.753%
1816	MEGGITT	0.010%	80.763%
1817	GPT GROUP	0.010%	80.773%
1818	PACWEST BANCORP COMMON STOCK	0.010%	80.783%
1819	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	80.792%
1820	DARDEN RESTAURA	0.010%	80.802%
1821	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.010%	80.812%
1822	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.010%	80.822%
1823	SVENSKA HANDELS	0.010%	80.831%
1824	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	80.841%
1825	BROWN + BROWN INC COMMON STOCK USD.1	0.010%	80.851%
1826	ORIGIN ENERGY L	0.010%	80.861%
1827	AMDOCS LTD COMMON STOCK GBP.0001	0.010%	80.870%
1828	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.010%	80.880%
1829	SWISS LIFE HLDG	0.010%	80.890%
1830	FILA KOREA LTD	0.010%	80.899%
1831	WHITBREAD PLC	0.010%	80.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.010%	80.919%
1833	LIBERTY BROADBAND C COMMON STOCK USD.01	0.010%	80.928%
1834	FLUOR CORP COMMON STOCK USD.01	0.010%	80.938%
1835	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	80.948%
1836	REDEFINE PROPER	0.010%	80.957%
1837	MORNEAU SHEPELL	0.010%	80.967%
1838	SINOPHARM GROUP	0.010%	80.976%
1839	TOREX GOLD RESO	0.010%	80.986%
1840	ENAGAS	0.010%	80.996%
1841	MORGAN STANLEY	0.010%	81.005%
1842	SUMITOMO CORP	0.010%	81.015%
1843	ZIONS BANCORP	0.010%	81.024%
1844	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.010%	81.034%
1845	SKF AB - B SHAR	0.010%	81.044%
1846	ILG INC COMMON STOCK USD.01	0.010%	81.053%
1847	MORGAN STANLEY	0.010%	81.063%
1848	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.010%	81.072%
1849	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.010%	81.082%
1850	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	81.092%
1851	GN STORE NORD	0.010%	81.101%
1852	VEREIT INC REIT USD.01	0.010%	81.111%
1853	LONGFOR PROPERT	0.010%	81.120%
1854	DREAM OFFICE RE	0.010%	81.130%
1855	CARLSBERG	0.010%	81.139%
1856	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.010%	81.149%
1857	KIRBY CORP	0.010%	81.159%
1858	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.010%	81.168%
1859	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.010%	81.178%
1860	DAIWA HOUSE IND	0.010%	81.187%
1861	FIBRA UNO ADMIN	0.010%	81.197%
1862	RYDER SYSTEM IN	0.010%	81.206%
1863	MOSAIC CO	0.010%	81.216%
1864	TRANSOCEAN LTD	0.010%	81.225%
1865	AMPHENOL CORP	0.010%	81.235%
1866	SPIRAX-SARCO EN	0.009%	81.244%
1867	MARUBENI CORP	0.009%	81.254%
1868	KIRIN HOLDINGS	0.009%	81.263%
1869	LOCALIZA RENT A	0.009%	81.273%
1870	KRAFT HEINZ FOO	0.009%	81.282%
1871	KERING	0.009%	81.291%
1872	ALARIS ROYALTY	0.009%	81.301%
1873	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	81.310%
1874	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	81.320%
1875	TREVALI MINING	0.009%	81.329%
1876	PROCTER & GAMBL	0.009%	81.339%
1877	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.009%	81.348%
1878	CREE INC COMMON STOCK USD.00125	0.009%	81.358%
1879	EQUITABLE GROUP	0.009%	81.367%
1880	RENAISSANCE RE	0.009%	81.376%
1881	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.009%	81.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	81.395%
1883	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.009%	81.405%
1884	HANG SENG BANK	0.009%	81.414%
1885	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.009%	81.423%
1886	DEUTSCHE BOERSE	0.009%	81.433%
1887	EVEREST RE GROU	0.009%	81.442%
1888	GOLDMAN SACHS G	0.009%	81.451%
1889	CHRISTIAN HANSE	0.009%	81.461%
1890	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.009%	81.470%
1891	CYRUSONE INC REIT USD.01	0.009%	81.479%
1892	MEDNAX INC	0.009%	81.489%
1893	ROYAL GOLD INC	0.009%	81.498%
1894	NIPPON TEL&TEL	0.009%	81.507%
1895	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.009%	81.516%
1896	JANUS HENDERSON	0.009%	81.526%
1897	CALFRAC WELL SE	0.009%	81.535%
1898	EMCOR GROUP INC COMMON STOCK USD.01	0.009%	81.544%
1899	WHIRLPOOL CORP	0.009%	81.554%
1900	AGILENT TECHNOL	0.009%	81.563%
1901	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.009%	81.572%
1902	ASSURANT INC COMMON STOCK USD.01	0.009%	81.581%
1903	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.009%	81.590%
1904	MONDI PLC	0.009%	81.600%
1905	SAFRAN SA	0.009%	81.609%
1906	SVENSKA CELLULO	0.009%	81.618%
1907	HCA HEALTHCARE INC COMMON STOCK USD.01	0.009%	81.627%
1908	VESTAS WIND SYS	0.009%	81.637%
1909	BUNGE LTD COMMON STOCK USD.01	0.009%	81.646%
1910	ANHUI CONCH CEM	0.009%	81.655%
1911	TOKYO ELECTRON	0.009%	81.664%
1912	ASTELLAS PHARMA	0.009%	81.673%
1913	KION GROUP AG	0.009%	81.682%
1914	WILLIAMS-SONOMA	0.009%	81.692%
1915	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.009%	81.701%
1916	CITIGROUP INC 1	0.009%	81.710%
1917	MOL HUNGARIAN O	0.009%	81.719%
1918	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	81.728%
1919	ISUZU MOTORS	0.009%	81.737%
1920	DERWENT LONDON	0.009%	81.747%
1921	BURBERRY GROUP	0.009%	81.756%
1922	LOGMEIN INC COMMON STOCK USD.01	0.009%	81.765%
1923	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	81.774%
1924	LAMAR ADVERTISING CO A REIT USD.001	0.009%	81.783%
1925	FOOT LOCKER INC COMMON STOCK USD.01	0.009%	81.792%
1926	VICINITY CENTER	0.009%	81.801%
1927	INCITEC PIVOT	0.009%	81.810%
1928	YES BANK LTD	0.009%	81.820%
1929	KAPSTONE PAPER	0.009%	81.829%
1930	OBAYASHI CORP	0.009%	81.838%
1931	JAPAN TOBACCO I	0.009%	81.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.009%	81.856%
1933	NORTH WEST CO I	0.009%	81.865%
1934	DIRECT LINE INS	0.009%	81.874%
1935	SEKISUI CHEMICA	0.009%	81.883%
1936	TELEFLEX INC COMMON STOCK USD1.0	0.009%	81.892%
1937	GRUBHUB INC COMMON STOCK USD.0001	0.009%	81.901%
1938	HYUNDAI ENG & C	0.009%	81.910%
1939	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.009%	81.919%
1940	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.009%	81.928%
1941	GENPACT LIMITED	0.009%	81.937%
1942	HYUNDAI MOBIS	0.009%	81.946%
1943	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.009%	81.955%
1944	JEAN COUTU GRP	0.009%	81.964%
1945	THERMO FISHER S	0.009%	81.973%
1946	MS&AD INSURANCE	0.009%	81.982%
1947	MICROCHIP TECHN	0.009%	81.991%
1948	BIRCHCLIFF ENER	0.009%	82.000%
1949	TOSOH CORP	0.009%	82.009%
1950	HELVETIA HOLDIN	0.009%	82.018%
1951	CENTENNIAL RESO	0.009%	82.027%
1952	SYSCO CORP COMMON STOCK USD1.0	0.009%	82.036%
1953	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	82.045%
1954	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.009%	82.054%
1955	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	82.063%
1956	KLX INC COMMON STOCK USD.01	0.009%	82.072%
1957	CATCHER TECHNOL	0.009%	82.081%
1958	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.009%	82.089%
1959	SOMPO JAPAN NIP	0.009%	82.098%
1960	HELMERICH & PAY	0.009%	82.107%
1961	MOODY S CORP COMMON STOCK USD.01	0.009%	82.116%
1962	ITOCHU CORP	0.009%	82.125%
1963	FORTIVE CORP COMMON STOCK USD.01	0.009%	82.134%
1964	MANPOWER INC	0.009%	82.143%
1965	STORE CAPITAL CORP REIT USD.01	0.009%	82.152%
1966	EAST JAPAN RAIL	0.009%	82.160%
1967	SBI HOLDINGS IN	0.009%	82.169%
1968	AVNET INC	0.009%	82.178%
1969	COPART INC	0.009%	82.187%
1970	YUM BRANDS INC COMMON STOCK	0.009%	82.196%
1971	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.009%	82.205%
1972	COCA COLA HBC A	0.009%	82.214%
1973	EPR PROPERTIES REIT USD.01	0.009%	82.222%
1974	ACKERMANS & VAN	0.009%	82.231%
1975	HONG KONG EXCHA	0.009%	82.240%
1976	LENNAR CORP 6.6	0.009%	82.249%
1977	SLEEP COUNTRY C	0.009%	82.258%
1978	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.009%	82.266%
1979	NORDEA BANK AB	0.009%	82.275%
1980	CTBC FINANCIAL	0.009%	82.284%
1981	HOME BANCSHARES INC COMMON STOCK USD.01	0.009%	82.293%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ASGN INC COMMON STOCK USD.01	0.009%	82.301%
1983	TULLOW OIL PLC	0.009%	82.310%
1984	HENRY SCHEIN CO	0.009%	82.319%
1985	POSCO	0.009%	82.328%
1986	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.009%	82.337%
1987	BHARTI AIRTEL L	0.009%	82.345%
1988	ECOLAB INC SR UNSECURED 12/21 4.35	0.009%	82.354%
1989	SINGAPORE AIRLI	0.009%	82.363%
1990	SYNNEX CORP COMMON STOCK USD.001	0.009%	82.371%
1991	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	82.380%
1992	RIO TINTO PLC	0.009%	82.389%
1993	LIFE STORAGE INC REIT USD.01	0.009%	82.397%
1994	BANKUNITED INC COMMON STOCK USD.01	0.009%	82.406%
1995	FIRSTCASH INC COMMON STOCK USD.01	0.009%	82.415%
1996	WESTSHORE TERM	0.009%	82.423%
1997	TOKYU FUDOSAN H	0.009%	82.432%
1998	SHIMAO PROPERTY	0.009%	82.441%
1999	MIDDLEBY CORP COMMON STOCK USD.01	0.009%	82.449%
2000	HEINEKEN NV	0.009%	82.458%
2001	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	82.467%
2002	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.009%	82.475%
2003	ORICA LIMITED	0.009%	82.484%
2004	FOREST CITY REALTY TRUST A REIT USD.01	0.009%	82.492%
2005	JYSKE BANK A/S	0.009%	82.501%
2006	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.009%	82.510%
2007	KAO CORP	0.009%	82.518%
2008	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.009%	82.527%
2009	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.009%	82.535%
2010	SAP AG	0.009%	82.544%
2011	PRUDENTIAL CORP	0.009%	82.552%
2012	HILLENBRAND INC COMMON STOCK	0.009%	82.561%
2013	DYCOM INDUSTRIE	0.009%	82.570%
2014	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.009%	82.578%
2015	LARSEN & TOUBRO	0.009%	82.587%
2016	O'REILLY AUTOMO	0.009%	82.595%
2017	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.009%	82.604%
2018	CORELOGIC INC COMMON STOCK USD1.0	0.009%	82.612%
2019	SKAND ENSKILDA	0.009%	82.621%
2020	MARVELL TECH GR	0.009%	82.629%
2021	JULIUS BAER GRO	0.009%	82.638%
2022	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.009%	82.647%
2023	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.009%	82.655%
2024	UNI-SELECT INC	0.009%	82.664%
2025	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.009%	82.672%
2026	AT+T INC SR UNSECURED 02/21 4.6	0.008%	82.681%
2027	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.008%	82.689%
2028	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	82.698%
2029	INCHCAPE PLC	0.008%	82.706%
2030	AXIS CAPITAL HO	0.008%	82.715%
2031	LAGARDERE S.C.A	0.008%	82.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	NAVIENT CORP COMMON STOCK USD.01	0.008%	82.731%
2033	CHINA UNICOM	0.008%	82.740%
2034	NIKE INC SR UNSECURED 11/26 2.375	0.008%	82.748%
2035	DISCOVERY INC C COMMON STOCK USD.01	0.008%	82.757%
2036	HCL TECHNOLOGIE	0.008%	82.765%
2037	FISERV INC COMMON STOCK USD.01	0.008%	82.774%
2038	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	82.782%
2039	BCO BRADESCO,PR	0.008%	82.791%
2040	GALAPAGOS NV	0.008%	82.799%
2041	NSK	0.008%	82.808%
2042	PROGRESS ENERGY	0.008%	82.816%
2043	TEIJIN	0.008%	82.824%
2044	HIGHWOODS PROPE	0.008%	82.833%
2045	ARTIS REAL ESTA	0.008%	82.841%
2046	CITRIX SYSTEMS	0.008%	82.850%
2047	SUZANO PAPEL E	0.008%	82.858%
2048	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.008%	82.867%
2049	SHERWIN WILLIAM	0.008%	82.875%
2050	CORUS ENTERTAIN	0.008%	82.883%
2051	WOODWARD INC COMMON STOCK USD.00292	0.008%	82.892%
2052	BARLOWORLD LTD	0.008%	82.900%
2053	LENNAR CORP 4.7	0.008%	82.909%
2054	INTL CONS AIRLI	0.008%	82.917%
2055	PT UNITED TRACT	0.008%	82.925%
2056	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	82.934%
2057	CASEYS GEN STOR	0.008%	82.942%
2058	UNITED URBAN IN	0.008%	82.950%
2059	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.008%	82.959%
2060	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.008%	82.967%
2061	VOYA FINANCIAL INC COMMON STOCK USD.01	0.008%	82.975%
2062	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	82.984%
2063	ALACER GOLD COR	0.008%	82.992%
2064	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.008%	83.000%
2065	ERSTE GROUP BAN	0.008%	83.009%
2066	BEMIS COMPANY COMMON STOCK USD.1	0.008%	83.017%
2067	IVANHOE MINES L	0.008%	83.025%
2068	EXTENDED STAY AMERICA INC UNIT USD.01	0.008%	83.034%
2069	OBSIDIAN ENERGY LTD COMMON STOCK	0.008%	83.042%
2070	ITT INC COMMON STOCK USD1.0	0.008%	83.050%
2071	CHINA GOLD INTL	0.008%	83.059%
2072	ASSURED GUARANT	0.008%	83.067%
2073	BRP INC/CA- SUB	0.008%	83.075%
2074	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.008%	83.084%
2075	DS SMITH PLC	0.008%	83.092%
2076	POPULAR INC COMMON STOCK USD.01	0.008%	83.100%
2077	EBAY INC SR UNSECURED 01/23 2.75	0.008%	83.108%
2078	TELE2 AB-B SHS	0.008%	83.117%
2079	KEMPER CORP COMMON STOCK USD.1	0.008%	83.125%
2080	TELEFONICA EMIS	0.008%	83.133%
2081	CAIXABANK	0.008%	83.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.008%	83.150%
2083	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.008%	83.158%
2084	mitsui chemical	0.008%	83.166%
2085	ISHIKAWAJIMA HA	0.008%	83.174%
2086	WOOD GROUP (JOH	0.008%	83.183%
2087	ENTEGRIS INC COMMON STOCK USD.01	0.008%	83.191%
2088	SPRINT CORP COMMON STOCK USD.01	0.008%	83.199%
2089	CBOE GLOBAL MARKETS INC COMMON STOCK	0.008%	83.207%
2090	NATIXIS	0.008%	83.215%
2091	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.008%	83.224%
2092	HKT TRUST	0.008%	83.232%
2093	WILLIAM DEMANT	0.008%	83.240%
2094	ST JAMES PLACE	0.008%	83.248%
2095	NASPERS LIMITED	0.008%	83.256%
2096	ASSOCD BANC-COR	0.008%	83.265%
2097	BARCLAYS PLC	0.008%	83.273%
2098	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.008%	83.281%
2099	KERRY GROUP PLC	0.008%	83.289%
2100	RAIFFEISEN BANK	0.008%	83.297%
2101	AAC TECHNOLOGIE	0.008%	83.305%
2102	GENTING BHD	0.008%	83.314%
2103	HANCOCK HOLDING	0.008%	83.322%
2104	FLUGHAFEN ZUERI	0.008%	83.330%
2105	SERVICE CORP IN	0.008%	83.338%
2106	ALBEMARLE CORP	0.008%	83.346%
2107	MAPFRE SA	0.008%	83.354%
2108	KINAXIS INC	0.008%	83.362%
2109	ANSYS INC COMMON STOCK USD.01	0.008%	83.370%
2110	HUHTAMAKI OY	0.008%	83.378%
2111	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	83.386%
2112	CENTRAL JAPAN R	0.008%	83.394%
2113	BEAZLEY PLC	0.008%	83.402%
2114	SPECTRIS PLC	0.008%	83.410%
2115	INTERDIGITAL IN	0.008%	83.418%
2116	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.008%	83.426%
2117	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.008%	83.435%
2118	JBG SMITH PROPERTIES REIT USD.01	0.008%	83.443%
2119	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	83.451%
2120	SES GLOBAL	0.008%	83.459%
2121	SANDVIK AB	0.008%	83.467%
2122	ALTUS GROUP LTD	0.008%	83.475%
2123	ORIX JREIT INC	0.008%	83.483%
2124	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.008%	83.491%
2125	SEMPRA ENERGY COMMON STOCK	0.008%	83.499%
2126	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.008%	83.507%
2127	GEMALTO NV	0.008%	83.515%
2128	TATA MOTORS LTD	0.008%	83.523%
2129	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	83.531%
2130	DANA HOLDING CO	0.008%	83.538%
2131	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.008%	83.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	NU SKIN ENTERPR	0.008%	83.554%
2133	VOESTALPINE AG	0.008%	83.562%
2134	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.008%	83.570%
2135	CONDUENT INC COMMON STOCK USD.01	0.008%	83.578%
2136	AMERIPRISE FINA	0.008%	83.586%
2137	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.008%	83.594%
2138	CABOT OIL & GAS	0.008%	83.602%
2139	TARGA RESOURCES CORP COMMON STOCK USD.001	0.008%	83.610%
2140	PSEG POWER	0.008%	83.618%
2141	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	83.626%
2142	WINPAK LTD	0.008%	83.633%
2143	DEUTSCHE WOHNEN	0.008%	83.641%
2144	MAXIM INTEGRATE	0.008%	83.649%
2145	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.008%	83.657%
2146	CAP GEMINI	0.008%	83.665%
2147	FMC CORP	0.008%	83.673%
2148	HUDSON'S BAY CO	0.008%	83.681%
2149	NOMURA REAL EST	0.008%	83.688%
2150	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.008%	83.696%
2151	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	83.704%
2152	CORESITE REALTY CORP REIT USD.01	0.008%	83.712%
2153	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	83.720%
2154	VONOVIA SE	0.008%	83.728%
2155	ALSTOM	0.008%	83.736%
2156	CHINA COMMUNICA	0.008%	83.743%
2157	CALLON PETROLEUM CO COMMON STOCK USD.01	0.008%	83.751%
2158	ESTEE LAUDER CO	0.008%	83.759%
2159	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.008%	83.767%
2160	LIVANOVA PLC	0.008%	83.775%
2161	DISCOVERY HLDGS	0.008%	83.783%
2162	Arch Capital Gr	0.008%	83.790%
2163	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	83.798%
2164	ILLINOIS TOOL W	0.008%	83.806%
2165	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	83.814%
2166	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.008%	83.821%
2167	IG GROUP HLDGS	0.008%	83.829%
2168	NOKIAN RENKAAT	0.008%	83.837%
2169	TERADATA CORP COMMON STOCK USD.01	0.008%	83.845%
2170	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	83.853%
2171	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	83.860%
2172	GROUP 4 SECURIC	0.008%	83.868%
2173	HONDA MOTOR CO LTD SPONS ADR ADR	0.008%	83.876%
2174	ENGHOUSE SYSTEM	0.008%	83.884%
2175	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	83.891%
2176	BMW FINANCE NV	0.008%	83.899%
2177	CYPRESS SEMICON	0.008%	83.907%
2178	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	83.915%
2179	CITIGROUP INC	0.008%	83.922%
2180	COMPASS GROUP P	0.008%	83.930%
2181	THE FOSCHINI GR	0.008%	83.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	83.946%
2183	HAEMONETICS COR	0.008%	83.953%
2184	AMERCO COMMON STOCK USD.25	0.008%	83.961%
2185	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	83.969%
2186	DONALDSON CO IN	0.008%	83.976%
2187	NATIONAL GRID PLC SP ADR ADR	0.008%	83.984%
2188	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.008%	83.992%
2189	ANGLOGOLD ASHANTI SPON ADR ADR	0.008%	84.000%
2190	POLSKI KON NAF	0.008%	84.007%
2191	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	84.015%
2192	BOARDWALK REIT	0.008%	84.023%
2193	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.008%	84.030%
2194	NIPPON PROLOGIS	0.008%	84.038%
2195	MATADOR RESOURCES CO COMMON STOCK USD.01	0.008%	84.046%
2196	NIPPON EXPRESS	0.008%	84.053%
2197	GRAMERCY PROPERTY TRUST REIT USD.01	0.008%	84.061%
2198	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	84.069%
2199	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	84.076%
2200	TOTAL ENERGY SE	0.008%	84.084%
2201	SEAGATE TECHNOL	0.008%	84.092%
2202	CENTRICA PLC	0.008%	84.099%
2203	HANKYU CORP	0.008%	84.107%
2204	GUYANA GOLDFIEL	0.008%	84.115%
2205	SKYWEST INC COMMON STOCK	0.008%	84.122%
2206	JAPAN RETAIL FU	0.008%	84.130%
2207	E L FINL CORP L	0.008%	84.138%
2208	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.008%	84.145%
2209	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.008%	84.153%
2210	GS HOLDINGS COR	0.008%	84.160%
2211	ENTERPRISE PROD	0.008%	84.168%
2212	SONOVA HOLDING	0.008%	84.176%
2213	CH ROBINSON WOR	0.008%	84.183%
2214	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	84.191%
2215	PDC ENERGY INC COMMON STOCK USD.01	0.008%	84.199%
2216	DISCOVERY COMMU	0.008%	84.206%
2217	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	84.214%
2218	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	84.221%
2219	LOJAS RENNER SA	0.008%	84.229%
2220	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	84.237%
2221	SAPPI	0.008%	84.244%
2222	BENDIGO AND ADE	0.008%	84.252%
2223	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	84.259%
2224	ASSA ABLOY AB	0.008%	84.267%
2225	CNH INDUSTRIAL	0.008%	84.275%
2226	CHINA SHENHUA E	0.008%	84.282%
2227	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	84.290%
2228	Samsung Life In	0.008%	84.297%
2229	MERCK & CO INC	0.008%	84.305%
2230	AMERICA MOVIL S	0.008%	84.312%
2231	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	84.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	DELUXE CORP	0.008%	84.328%
2233	ATHABASCA OIL C	0.008%	84.335%
2234	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	84.343%
2235	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.008%	84.350%
2236	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.008%	84.358%
2237	CIT GROUP INC COMMON STOCK USD.01	0.008%	84.365%
2238	EBAY INC 3.45%	0.008%	84.373%
2239	BANK HAPOLIM B	0.008%	84.380%
2240	TAIHEIYO CEMENT	0.008%	84.388%
2241	REXNORD CORP COMMON STOCK USD.01	0.008%	84.395%
2242	EXPERIAN PLC	0.008%	84.403%
2243	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	84.410%
2244	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.008%	84.418%
2245	NRG ENERGY	0.008%	84.425%
2246	ALLEGHANY CORP COMMON STOCK USD1.0	0.008%	84.433%
2247	VISTEON CORP COMMON STOCK	0.008%	84.440%
2248	TRICON CAPITAL	0.007%	84.448%
2249	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	84.455%
2250	FNB CORP COMMON STOCK USD.01	0.007%	84.463%
2251	COPA HOLDINGS S	0.007%	84.470%
2252	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.007%	84.478%
2253	CANACOL ENERGY	0.007%	84.485%
2254	CHINA STEEL	0.007%	84.493%
2255	KESKO	0.007%	84.500%
2256	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	84.508%
2257	SEMICONDUCTOR M	0.007%	84.515%
2258	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	84.523%
2259	PUBLIC SERVICE	0.007%	84.530%
2260	ACS, ACTIVIDADE	0.007%	84.538%
2261	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.007%	84.545%
2262	CATHAY FINANCIA	0.007%	84.553%
2263	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.007%	84.560%
2264	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.567%
2265	SUMITOMO HEAVY	0.007%	84.575%
2266	IMPERIAL HOLDIN	0.007%	84.582%
2267	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.007%	84.590%
2268	WOORI BANK	0.007%	84.597%
2269	TERADYNE INC	0.007%	84.605%
2270	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.007%	84.612%
2271	LENOVO GROUP LT	0.007%	84.619%
2272	OMNICOM GROUP I	0.007%	84.627%
2273	INDIABULLS HOUS	0.007%	84.634%
2274	IPG PHOTONICS C	0.007%	84.642%
2275	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	84.649%
2276	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.656%
2277	APPLE HOSPITALITY REIT INC REIT NPV	0.007%	84.664%
2278	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.007%	84.671%
2279	BELDEN INC COMMON STOCK USD.01	0.007%	84.679%
2280	FRAPORT AG	0.007%	84.686%
2281	ARCONIC INC COMMON STOCK	0.007%	84.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	ASE INDUSTRIAL	0.007%	84.701%
2283	ELDORADO GOLD CORP COMMON STOCK	0.007%	84.708%
2284	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	84.715%
2285	TATE & LYLE	0.007%	84.723%
2286	CRANE CO	0.007%	84.730%
2287	LEGRAND SA	0.007%	84.738%
2288	DAIWA SECURITIE	0.007%	84.745%
2289	TEVA PHARMACEUTICAL SP ADR ADR	0.007%	84.752%
2290	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	84.760%
2291	OC OERLIKON COR	0.007%	84.767%
2292	MURPHY USA INC COMMON STOCK	0.007%	84.774%
2293	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	84.782%
2294	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	84.789%
2295	SASOL	0.007%	84.796%
2296	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	84.804%
2297	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	84.811%
2298	SCOR	0.007%	84.818%
2299	UBE INDUSTRIES	0.007%	84.826%
2300	LIXIL GROUP COR	0.007%	84.833%
2301	FURUKAWA ELECTR	0.007%	84.840%
2302	WOOLWORTHS HLDG	0.007%	84.847%
2303	TRUWORTHS INTER	0.007%	84.855%
2304	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	84.862%
2305	EQUITY COMMONWEALTH REIT USD.01	0.007%	84.869%
2306	RITCHIE BROS. A	0.007%	84.877%
2307	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.007%	84.884%
2308	SYNEOS HEALTH INC COMMON STOCK USD.01	0.007%	84.891%
2309	SHOPRITE HLDGS	0.007%	84.898%
2310	3I GROUP PLC	0.007%	84.906%
2311	BAIDU INC SPON ADR ADR USD.00005	0.007%	84.913%
2312	XILINX INC	0.007%	84.920%
2313	CANFOR PULP PRO	0.007%	84.928%
2314	SEB SA	0.007%	84.935%
2315	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	84.942%
2316	ASCENDAS REAL E	0.007%	84.949%
2317	IBERIABANK CORP	0.007%	84.957%
2318	BAYER MOTOREN W	0.007%	84.964%
2319	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.007%	84.971%
2320	RICHELIEU HARDW	0.007%	84.978%
2321	SANDERSON FARMS INC COMMON STOCK USD1.0	0.007%	84.986%
2322	EAGLE MATERIALS	0.007%	84.993%
2323	BED BATH & BEYO	0.007%	85.000%
2324	AMER SPORTS OYJ	0.007%	85.007%
2325	PASON SYSTEMS I	0.007%	85.014%
2326	BLUEBIRD BIO IN	0.007%	85.022%
2327	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	85.029%
2328	CARTER S INC COMMON STOCK USD.01	0.007%	85.036%
2329	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.007%	85.043%
2330	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.050%
2331	WORTHINGTON IND	0.007%	85.058%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	RALPH LAUREN CORP COMMON STOCK USD.01	0.007%	85.065%
2333	J2 GLOBAL INC COMMON STOCK USD.01	0.007%	85.072%
2334	SIERRA WIRELESS INC COMMON STOCK	0.007%	85.079%
2335	BBA AVIATION	0.007%	85.086%
2336	RELX NV	0.007%	85.093%
2337	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.101%
2338	BCA POP EMILIA	0.007%	85.108%
2339	UNI-PRESIDENT E	0.007%	85.115%
2340	FONCIERE DES RE	0.007%	85.122%
2341	FASTENAL	0.007%	85.129%
2342	SPROTT INC COMM	0.007%	85.136%
2343	DTE ENERGY INC	0.007%	85.143%
2344	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	85.151%
2345	OLD NATIONAL BANCORP COMMON STOCK	0.007%	85.158%
2346	INTERMEDIATE CA	0.007%	85.165%
2347	AGF MGMT LTD CL	0.007%	85.172%
2348	FLOWERS FOODS INC COMMON STOCK USD.01	0.007%	85.179%
2349	ASAHI BREWERIES	0.007%	85.186%
2350	CNX RESOURCES CORP COMMON STOCK USD.01	0.007%	85.193%
2351	MAXIMUS INC COMMON STOCK	0.007%	85.200%
2352	SKECHERS USA INC CL A COMMON STOCK USD.001	0.007%	85.207%
2353	WATSCO INC COMMON STOCK USD.5	0.007%	85.215%
2354	EVERCORE PARTNE	0.007%	85.222%
2355	KONICA MINOLTA	0.007%	85.229%
2356	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.007%	85.236%
2357	INNOGY SE	0.007%	85.243%
2358	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	85.250%
2359	CINEWORLD GROUP	0.007%	85.257%
2360	AMKOR TECHNOLOG	0.007%	85.264%
2361	COGECO INC COMMON STOCK	0.007%	85.271%
2362	COLFAX CORP	0.007%	85.278%
2363	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.007%	85.285%
2364	LUKOIL PJSC - A	0.007%	85.292%
2365	CES ENERGY SOLU	0.007%	85.299%
2366	BLACK KNIGHT INC COMMON STOCK	0.007%	85.306%
2367	NGK INSULATORS	0.007%	85.313%
2368	TOPBUILD CORP COMMON STOCK	0.007%	85.320%
2369	EMPRESA BRASILE	0.007%	85.327%
2370	ITAU UNIBANCO H SPON PRF ADR ADR	0.007%	85.334%
2371	DOMTAR CORP USD	0.007%	85.341%
2372	SUNCORP GROUP	0.007%	85.348%
2373	IDEX CORP	0.007%	85.355%
2374	FIRST INDL REAL	0.007%	85.362%
2375	HERBALIFE NUTRITION LTD COMMON STOCK USD.002	0.007%	85.369%
2376	EDENRED	0.007%	85.376%
2377	LEGG MASON INC COMMON STOCK USD.1	0.007%	85.383%
2378	TRI POINTE GROUP INC COMMON STOCK USD.01	0.007%	85.390%
2379	ANTOFAGASTA HLD	0.007%	85.397%
2380	SYMANTEC CORP	0.007%	85.404%
2381	RLJ LODGING TRUST REIT	0.007%	85.411%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	BABCOCK INTL GR	0.007%	85.418%
2383	NIPPON YUSEN KK	0.007%	85.425%
2384	AAREAL BANK AG	0.007%	85.432%
2385	CLOSE BROS GROU	0.007%	85.439%
2386	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.007%	85.446%
2387	FEDERATED INVES	0.007%	85.453%
2388	SENIOR HOUSING PROP TRUST REIT USD.01	0.007%	85.460%
2389	WEC ENERGY GROU	0.007%	85.467%
2390	HUGO BOSS AG	0.007%	85.474%
2391	WALGREEN BOOTS	0.007%	85.481%
2392	mitsui OSK LINE	0.007%	85.488%
2393	CHINA GAS HOLDI	0.007%	85.494%
2394	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.501%
2395	SAMSUNG ELEC-ME	0.007%	85.508%
2396	AURUBIS AG	0.007%	85.515%
2397	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	85.522%
2398	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.529%
2399	DOWNER EDI LTD	0.007%	85.536%
2400	CLEAN HARBOR IN	0.007%	85.543%
2401	ICICI BANK LTD	0.007%	85.550%
2402	POLARISIndustr	0.007%	85.557%
2403	SURGE ENERGY IN	0.007%	85.563%
2404	CABOT CORP	0.007%	85.570%
2405	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	85.577%
2406	BARNES GROUP INC COMMON STOCK USD.01	0.007%	85.584%
2407	KROGER CO SR UNSECURED 01/21 3.3	0.007%	85.591%
2408	INVESTORS BANCORP INC COMMON STOCK USD.01	0.007%	85.598%
2409	HUBBELL INC COMMON STOCK USD.01	0.007%	85.605%
2410	ESSENT GROUP LT	0.007%	85.612%
2411	PREMIER GOLD MI	0.007%	85.618%
2412	INGENICO	0.007%	85.625%
2413	TEMENOS GROUP A	0.007%	85.632%
2414	MEREDITH CORP	0.007%	85.639%
2415	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.007%	85.646%
2416	CAPITALAND	0.007%	85.653%
2417	SANTOS LIMITED	0.007%	85.659%
2418	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	85.666%
2419	SHUTTERFLY INC	0.007%	85.673%
2420	mitsubishi UJF	0.007%	85.680%
2421	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.687%
2422	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.007%	85.693%
2423	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.007%	85.700%
2424	CARPENTER TECH	0.007%	85.707%
2425	ROBERT HALF INT	0.007%	85.714%
2426	KOBE STEEL	0.007%	85.721%
2427	CIMB GROUP HOLD	0.007%	85.727%
2428	BRENNTAG AG	0.007%	85.734%
2429	CIENA CORP COMMON STOCK USD.01	0.007%	85.741%
2430	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.007%	85.748%
2431	BIG LOTS INC COMMON STOCK USD.01	0.007%	85.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.007%	85.761%
2433	NEDCOR LTD ZAR1	0.007%	85.768%
2434	RENTOKIL INITIA	0.007%	85.775%
2435	KAWASAKI HEAVY	0.007%	85.781%
2436	ENERSYS COMMON STOCK USD.01	0.007%	85.788%
2437	INTERTAPE POLYM	0.007%	85.795%
2438	AUTOCANADA INC	0.007%	85.802%
2439	ENSTAR GROUP LT	0.007%	85.808%
2440	QBE INSURANCE	0.007%	85.815%
2441	CHINA CONCH VEN	0.007%	85.822%
2442	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	85.829%
2443	CARDINAL ENERGY	0.007%	85.835%
2444	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.007%	85.842%
2445	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.007%	85.849%
2446	WILLIAM HILL PL	0.007%	85.856%
2447	FREENET AG	0.007%	85.862%
2448	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	85.869%
2449	BID CORP LTD	0.007%	85.876%
2450	GLOBUS MEDICAL	0.007%	85.883%
2451	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	85.889%
2452	PARTNERS GROUP	0.007%	85.896%
2453	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.007%	85.903%
2454	LOTTE CHEMICAL	0.007%	85.910%
2455	WESCO INTERNATI	0.007%	85.916%
2456	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	85.923%
2457	SERVICEMASTER G	0.007%	85.930%
2458	HEALTHCARE REALTY TRUST INC REIT USD.01	0.007%	85.936%
2459	NATIONAL GENERA	0.007%	85.943%
2460	MAN STRATEGIC H	0.007%	85.950%
2461	NABORS INDUSTRI	0.007%	85.956%
2462	NOVOZYMES A/S	0.007%	85.963%
2463	WOOLWORTHS LTD	0.007%	85.970%
2464	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.007%	85.977%
2465	SUNTEC REIT	0.007%	85.983%
2466	TEGNA INC COMMON STOCK USD1.0	0.007%	85.990%
2467	MOMO INC SPON ADR ADR USD.0001	0.007%	85.997%
2468	XCEL ENERGY INC COMMON STOCK USD2.5	0.007%	86.003%
2469	Atlantia SpA	0.007%	86.010%
2470	EDISON INTERNATIONAL COMMON STOCK	0.007%	86.017%
2471	ALLEGIANT TRAVE	0.007%	86.023%
2472	NIDEC CORPORATI	0.007%	86.030%
2473	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.007%	86.037%
2474	REGAL BELOIT CORP COMMON STOCK USD.01	0.007%	86.043%
2475	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	86.050%
2476	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	86.057%
2477	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.007%	86.063%
2478	PLASTIC OMNIUM	0.007%	86.070%
2479	mitsui fudosan	0.007%	86.076%
2480	METSO OYJ	0.007%	86.083%
2481	MSC INDUSTRIAL	0.007%	86.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	BROWN-FORMAN CO	0.007%	86.096%
2483	BARRY CALLEBAUT	0.007%	86.103%
2484	ORPEA	0.007%	86.110%
2485	RESONA HOLDINGS	0.007%	86.116%
2486	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	86.123%
2487	BARCLAYS ADR-EA	0.007%	86.129%
2488	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.007%	86.136%
2489	CHIMEI INNOLUX	0.007%	86.143%
2490	TGS NOPEC GEOPH	0.007%	86.149%
2491	KAZAKHMYS PLC	0.007%	86.156%
2492	NICHIREI CORP	0.007%	86.162%
2493	RELX PLC SPON ADR ADR	0.007%	86.169%
2494	PG&E CORP	0.007%	86.176%
2495	SPIRIT REALTY CAPITAL INC REIT USD.01	0.007%	86.182%
2496	ICADE	0.007%	86.189%
2497	MITSUBISHI GAS	0.007%	86.195%
2498	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.007%	86.202%
2499	JTEKT CORP.	0.007%	86.209%
2500	CHEMED CORP COMMON STOCK USD1.0	0.007%	86.215%
2501	CHILDRENS PLACE	0.007%	86.222%
2502	ESSITY AKTIEBOL	0.007%	86.228%
2503	CREDICORP	0.007%	86.235%
2504	CRACKER BARREL	0.007%	86.242%
2505	AXALTA COATING	0.007%	86.248%
2506	ROTORK PLC	0.007%	86.255%
2507	ATLAS COPCO AB-	0.007%	86.261%
2508	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	86.268%
2509	KINGFISHER PLC	0.007%	86.274%
2510	CRODA INTERNATI	0.007%	86.281%
2511	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.007%	86.288%
2512	KEPPEL CORP	0.007%	86.294%
2513	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	86.301%
2514	VENTURE CORP	0.007%	86.307%
2515	CIRRUS LOGIC IN	0.007%	86.314%
2516	PERKINELMER INC COMMON STOCK USD1.0	0.007%	86.320%
2517	TIMKEN CO	0.007%	86.327%
2518	MSCI INC	0.007%	86.333%
2519	ALFA SA DE CV	0.007%	86.340%
2520	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	86.346%
2521	BCO BRADESCO SA	0.007%	86.353%
2522	LITTELFUSE INC COMMON STOCK USD.01	0.007%	86.359%
2523	GEBERIT AG-REG	0.007%	86.366%
2524	DISCOVERY INC A COMMON STOCK USD.01	0.007%	86.372%
2525	CNO FINANCIAL	0.007%	86.379%
2526	GAM HOLDING LTD	0.007%	86.385%
2527	ROGERS SUGAR IN	0.007%	86.392%
2528	ORIX CORP	0.007%	86.398%
2529	SUNNY OPTICAL T	0.006%	86.405%
2530	SUNRISE COMMUNC	0.006%	86.411%
2531	ROYAL UNIBREW A	0.006%	86.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.006%	86.424%
2533	ALTIUS MINERALS	0.006%	86.431%
2534	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	86.437%
2535	ROCKWELL AUTO	0.006%	86.444%
2536	DEUTSCHE TELEKO	0.006%	86.450%
2537	COLRUYT SA	0.006%	86.457%
2538	SUNSTONE HOTEL	0.006%	86.463%
2539	NEX GROUP PLC	0.006%	86.470%
2540	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.006%	86.476%
2541	TAUBMAN CENTERS INC REIT USD.01	0.006%	86.483%
2542	KINGBOARD CHEMI	0.006%	86.489%
2543	SHINHAN FIN GRO	0.006%	86.496%
2544	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.006%	86.502%
2545	CONVERGYS CORP COMMON STOCK	0.006%	86.509%
2546	ANTA SPORTS PRO	0.006%	86.515%
2547	DENTSU INC.	0.006%	86.521%
2548	COMMERCIAL METALS CO COMMON STOCK USD.01	0.006%	86.528%
2549	HAYS	0.006%	86.534%
2550	CHINA RESOURCES	0.006%	86.541%
2551	HENGAN INTL	0.006%	86.547%
2552	CNPC (HONG KONG	0.006%	86.554%
2553	YY INC ADR ADR USD.00001	0.006%	86.560%
2554	GPE EUROTUNNEL	0.006%	86.566%
2555	LCI INDUSTRIES COMMON STOCK USD.01	0.006%	86.573%
2556	MITSUBISHI MATE	0.006%	86.579%
2557	LEG IMMOBILIEN	0.006%	86.586%
2558	LITHIA MOTORS INC CL A COMMON STOCK	0.006%	86.592%
2559	KBR INC COMMON STOCK USD.001	0.006%	86.598%
2560	KERRY PROPRTIE	0.006%	86.605%
2561	ATHENE HOLDING	0.006%	86.611%
2562	SRC ENERGY INC COMMON STOCK USD.001	0.006%	86.618%
2563	LIFE HEALTHCARE	0.006%	86.624%
2564	UNIPOLSAI SPA	0.006%	86.630%
2565	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.006%	86.637%
2566	PRA HEALTH SCIE	0.006%	86.643%
2567	JAPAN PRIME REA	0.006%	86.649%
2568	COBHAM PLC	0.006%	86.656%
2569	AXA-UAP	0.006%	86.662%
2570	RPC GROUP	0.006%	86.669%
2571	WANT WANT CHINA	0.006%	86.675%
2572	NEW YORK TIMES	0.006%	86.681%
2573	INMOBILIARIA CO	0.006%	86.688%
2574	DAIKIN INDUSTRI	0.006%	86.694%
2575	LASALLE HOTEL PROPERTIES REIT USD.01	0.006%	86.700%
2576	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.707%
2577	DAIWAHOUSE RE	0.006%	86.713%
2578	WHITE MOUNTAINS	0.006%	86.719%
2579	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	86.726%
2580	COVESTRO AG	0.006%	86.732%
2581	MEDIATEK INC	0.006%	86.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ANGLOVAAL INDS	0.006%	86.745%
2583	WIENERBERGER AG	0.006%	86.751%
2584	CONTINENTAL GOL	0.006%	86.757%
2585	WATERS CORP	0.006%	86.764%
2586	BHP BILLITON FI	0.006%	86.770%
2587	SEKISUI HOUSE	0.006%	86.776%
2588	SYNOPSIS INC	0.006%	86.782%
2589	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.006%	86.789%
2590	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.006%	86.795%
2591	TARO PHARMACEUT	0.006%	86.801%
2592	BANK OF NT BUTT	0.006%	86.808%
2593	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.006%	86.814%
2594	YAMATO HOLDINGS	0.006%	86.820%
2595	RECRUIT HOLDING	0.006%	86.827%
2596	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	86.833%
2597	CITIC LTD	0.006%	86.839%
2598	TRITON INTERNAT	0.006%	86.845%
2599	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.006%	86.852%
2600	DENKI KAGAKU KO	0.006%	86.858%
2601	LEND LEASE CORP	0.006%	86.864%
2602	T&D HOLDINGS IN	0.006%	86.870%
2603	ENSCO PLC CLASS	0.006%	86.877%
2604	PROASSURANCE CORP COMMON STOCK USD.01	0.006%	86.883%
2605	ARISTOCRAT LEIS	0.006%	86.889%
2606	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.006%	86.895%
2607	MILLICOM INTL C	0.006%	86.902%
2608	CEZ AS	0.006%	86.908%
2609	HUSQVARNA AB -	0.006%	86.914%
2610	TRANSALTA RENEW	0.006%	86.920%
2611	MB FINANCIAL INC COMMON STOCK USD.01	0.006%	86.927%
2612	FORMOSA CHEMICA	0.006%	86.933%
2613	TEREX CORP	0.006%	86.939%
2614	MAJOR DRILLING	0.006%	86.945%
2615	F5 NETWORKS INC COMMON STOCK	0.006%	86.952%
2616	TATA STEEL LIMI	0.006%	86.958%
2617	NITTO DENKO COR	0.006%	86.964%
2618	GPO FIN BANORTE	0.006%	86.970%
2619	EUTELSAT COMMUN	0.006%	86.976%
2620	KENNAMETAL INC COMMON STOCK USD1.25	0.006%	86.983%
2621	CAPITACOMMERCIA	0.006%	86.989%
2622	IMI PLC	0.006%	86.995%
2623	CLOROX CO	0.006%	87.001%
2624	MEGA FINANCIAL	0.006%	87.007%
2625	ADVANCE RESIDEN	0.006%	87.013%
2626	LHC GROUP INC COMMON STOCK USD.01	0.006%	87.020%
2627	RUBIS SCA	0.006%	87.026%
2628	INDITEX SA	0.006%	87.032%
2629	NETWORK HEALTHC	0.006%	87.038%
2630	AARON S INC COMMON STOCK USD.5	0.006%	87.044%
2631	CIFI HOLDINGS G	0.006%	87.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	AUTOZONE INC COMMON STOCK USD.01	0.006%	87.057%
2633	TRAVIS PERKINS	0.006%	87.063%
2634	ULTA BEAUTY INC COMMON STOCK USD.01	0.006%	87.069%
2635	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.006%	87.075%
2636	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	87.081%
2637	TETRA TECH INC COMMON STOCK USD.01	0.006%	87.087%
2638	VIASAT INC COMMON STOCK USD.0001	0.006%	87.093%
2639	NVR INC COMMON STOCK USD.01	0.006%	87.100%
2640	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	87.106%
2641	SHISEIDO CO	0.006%	87.112%
2642	WABTEC CORP COMMON STOCK USD.01	0.006%	87.118%
2643	DISCOVERY COMMU	0.006%	87.124%
2644	DUNDEE PRECIOUS	0.006%	87.130%
2645	SEMPRA ENERGY	0.006%	87.136%
2646	PEGATRON CORP	0.006%	87.142%
2647	ROYAL BANK OF SCOT SPON ADR ADR	0.006%	87.149%
2648	LINCOLN ELEC HL	0.006%	87.155%
2649	CMS ENERGY CORP	0.006%	87.161%
2650	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	87.167%
2651	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	87.173%
2652	KURARAY CO	0.006%	87.179%
2653	KLA TENCOR CORP COMMON STOCK USD.001	0.006%	87.185%
2654	SM ENERGY CO COMMON STOCK USD.01	0.006%	87.191%
2655	PTT GLOBAL CHEM	0.006%	87.197%
2656	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	87.203%
2657	ACCIONA SA	0.006%	87.209%
2658	WALKER + DUNLOP INC COMMON STOCK	0.006%	87.215%
2659	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.222%
2660	SIENNA SENIOR L	0.006%	87.228%
2661	MALAYAN BKG BHD	0.006%	87.234%
2662	VOPAK (KON)	0.006%	87.240%
2663	ASPEN INSURANCE	0.006%	87.246%
2664	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.006%	87.252%
2665	NOMURA REAL EST	0.006%	87.258%
2666	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.006%	87.264%
2667	THYSSEN KRUPP A	0.006%	87.270%
2668	GUANGZHOU R&F P	0.006%	87.276%
2669	QORVO INC COMMON STOCK USD.0001	0.006%	87.282%
2670	FIRST MERCHANTS CORP COMMON STOCK	0.006%	87.288%
2671	CHURCH & DWIGHT	0.006%	87.294%
2672	MORNINGSTAR INC COMMON STOCK	0.006%	87.300%
2673	POLYONE CORPORATION COMMON STOCK USD.01	0.006%	87.306%
2674	CAPITAMALL TRUS	0.006%	87.312%
2675	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.006%	87.318%
2676	GUESS? INC COMMON STOCK USD.01	0.006%	87.324%
2677	WAJAX CORP	0.006%	87.330%
2678	SUBSEA 7 SA	0.006%	87.336%
2679	ARCH COAL INC A COMMON STOCK USD.01	0.006%	87.342%
2680	ASPEN PHARMACAR	0.006%	87.348%
2681	SINGAPORE TELEC	0.006%	87.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	KEYENCE CORP	0.006%	87.360%
2683	KIA MOTORS CORP	0.006%	87.366%
2684	STERIS PLC	0.006%	87.372%
2685	WEINGARTEN REALTY INVESTORS REIT USD.03	0.006%	87.378%
2686	HALYARD HEALTH INC COMMON STOCK USD.01	0.006%	87.384%
2687	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	87.390%
2688	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	87.396%
2689	GOEASY LTD	0.006%	87.402%
2690	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.006%	87.408%
2691	STANDARD LIFE P	0.006%	87.414%
2692	TAISEI CORP	0.006%	87.420%
2693	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	87.426%
2694	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.006%	87.432%
2695	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.006%	87.438%
2696	B&M EUROPEAN VA	0.006%	87.444%
2697	SAMSONITE INTL	0.006%	87.450%
2698	ARGONAUT GOLD I	0.006%	87.456%
2699	YAGEO CORP	0.006%	87.462%
2700	BUCHER IND-REGD	0.006%	87.468%
2701	MERCURY GENERAL	0.006%	87.474%
2702	HEXAGON AB	0.006%	87.480%
2703	KOSMOS ENERGY L	0.006%	87.486%
2704	SEIKO EPSON COR	0.006%	87.492%
2705	PRETIUM RESOURC	0.006%	87.498%
2706	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	87.504%
2707	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.006%	87.510%
2708	SAMSUNG FIRE &	0.006%	87.516%
2709	TRINSEO SA	0.006%	87.522%
2710	BCO DO BRASIL S	0.006%	87.528%
2711	SABRA HEALTH CARE REIT INC REIT USD.01	0.006%	87.534%
2712	CAMBREX CORP COMMON STOCK USD.1	0.006%	87.540%
2713	BT GROUP PLC	0.006%	87.545%
2714	SABRE CORP COMMON STOCK USD.01	0.006%	87.551%
2715	CK ASSET HOLDIN	0.006%	87.557%
2716	VARIAN MEDICAL	0.006%	87.563%
2717	CHORUS AVIATION	0.006%	87.569%
2718	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.575%
2719	BRITISH SKY BRO	0.006%	87.581%
2720	CANOPY GROWTH C	0.006%	87.587%
2721	RED HAT INC COMMON STOCK USD.0001	0.006%	87.593%
2722	PRICESMART INC	0.006%	87.599%
2723	EATON VANCE CORP COMMON STOCK USD.00390625	0.006%	87.605%
2724	ELECTROCOMPONEN	0.006%	87.610%
2725	RENASANT CORP COMMON STOCK USD5.0	0.006%	87.616%
2726	RLI CORP COMMON STOCK USD1.0	0.006%	87.622%
2727	MEXICHEM SAB DE	0.006%	87.628%
2728	HAIER ELECTRONI	0.006%	87.634%
2729	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.006%	87.640%
2730	SUMITOMO RUBBER	0.006%	87.646%
2731	MINTH GROUP LTD	0.006%	87.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	RICOH CO	0.006%	87.657%
2733	METCASH LTD	0.006%	87.663%
2734	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	87.669%
2735	JAPAN HOTEL REI	0.006%	87.675%
2736	DILLARD DEPT ST	0.006%	87.681%
2737	GOLD FIELDS LTD SPONS ADR ADR	0.006%	87.687%
2738	A2A SPA	0.006%	87.692%
2739	EQT CORPORATION	0.006%	87.698%
2740	EASTGROUP PROPERTIES INC REIT	0.006%	87.704%
2741	BANCO COMERCIAL	0.006%	87.710%
2742	HERMAN MILLER I	0.006%	87.716%
2743	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.006%	87.722%
2744	NATIONAL EXPRES	0.006%	87.727%
2745	LULULEMON	0.006%	87.733%
2746	KILLAM APART RE	0.006%	87.739%
2747	MEDICAL FACILIT	0.006%	87.745%
2748	SILGAN HLDGS	0.006%	87.751%
2749	RSA INSURANCE G	0.006%	87.757%
2750	HANWHA CHEMICAL	0.006%	87.762%
2751	HASEKO CORP	0.006%	87.768%
2752	HERMES INTL	0.006%	87.774%
2753	VISHAY INTERTEC	0.006%	87.780%
2754	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	87.786%
2755	NCR CORP	0.006%	87.791%
2756	TERNA RETE ELET	0.006%	87.797%
2757	LI & FUNG LIMIT	0.006%	87.803%
2758	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.006%	87.809%
2759	NEW WORLD DEVEL	0.006%	87.815%
2760	SHAFTESBURY	0.006%	87.820%
2761	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.826%
2762	CELLTRION INC K	0.006%	87.832%
2763	RESMED INC	0.006%	87.838%
2764	NORMA GROUP AG	0.006%	87.844%
2765	DAINIPPON INK&C	0.006%	87.849%
2766	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.855%
2767	SEBACORP INDUST	0.006%	87.861%
2768	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	87.867%
2769	SOPRA	0.006%	87.872%
2770	WACKER CHEMIE A	0.006%	87.878%
2771	CATTOLICA ASSIC	0.006%	87.884%
2772	ENERSIS SA	0.006%	87.890%
2773	LAM RESEARCH CORP SR UNSECURED 03/25 3.8	0.006%	87.896%
2774	PLAYTECH	0.006%	87.901%
2775	GVC HOLDINGS PL	0.006%	87.907%
2776	YOKOHAMA RUBBER	0.006%	87.913%
2777	GREIF INC CL A COMMON STOCK	0.006%	87.919%
2778	ENTERGY CORP	0.006%	87.924%
2779	PEARSON STK	0.006%	87.930%
2780	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.936%
2781	GRACO INC COMMON STOCK USD1.0	0.006%	87.941%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	B3 SA - BRASIL	0.006%	87.947%
2783	China Mengniu D	0.006%	87.953%
2784	J + J SNACK FOODS CORP COMMON STOCK	0.006%	87.959%
2785	GERDAU SA SIDER	0.006%	87.964%
2786	NEWCREST MINING	0.006%	87.970%
2787	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.006%	87.976%
2788	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.981%
2789	HASBRO INC	0.006%	87.987%
2790	VERINT SYSTEMS	0.006%	87.993%
2791	CASINO GUICH-PE	0.006%	87.998%
2792	J FRONT RETAILI	0.006%	88.004%
2793	CLICLS GROUP	0.006%	88.010%
2794	BANCO SANTANDER SA SPON ADR ADR	0.006%	88.015%
2795	CHAILEASE HOLDI	0.006%	88.021%
2796	GATX CORP	0.006%	88.027%
2797	HOWDEN JOINERY	0.006%	88.032%
2798	FERROVIAL SA	0.006%	88.038%
2799	TRELLEBORG AB	0.006%	88.044%
2800	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	88.049%
2801	INVESTEC PLC	0.006%	88.055%
2802	GREAT WALL AUTO	0.006%	88.061%
2803	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.006%	88.066%
2804	DAICEL CHEM IND	0.006%	88.072%
2805	SIGNET JEWELERS	0.006%	88.078%
2806	ITRON INC	0.006%	88.083%
2807	Dongbu Insuranc	0.006%	88.089%
2808	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	88.094%
2809	MOOG INC CLASS A COMMON STOCK USD1.0	0.006%	88.100%
2810	BANCORPSOUTH BANK COMMON STOCK	0.006%	88.106%
2811	CORPORATE OFFICE PROPERTIES REIT USD.01	0.006%	88.111%
2812	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	88.117%
2813	MONDI LTD	0.006%	88.122%
2814	INSURANCE AUSTR	0.006%	88.128%
2815	SANMINA CORP COMMON STOCK USD.01	0.006%	88.134%
2816	BYD CO	0.006%	88.139%
2817	LG TELECOM LTD	0.006%	88.145%
2818	FIRST FINANCIAL	0.006%	88.151%
2819	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	88.156%
2820	OSRAM LICHT AG	0.006%	88.162%
2821	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	88.167%
2822	VIA VAREJO SA	0.006%	88.173%
2823	RED ELECTRICA C	0.006%	88.179%
2824	BEACH PETROLEUM	0.006%	88.184%
2825	SAIPEM SPA	0.006%	88.190%
2826	ILLUMINA INC	0.006%	88.195%
2827	PROXIMUS	0.006%	88.201%
2828	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.006%	88.206%
2829	CARS.COM INC COMMON STOCK USD.01	0.006%	88.212%
2830	TENNECO AUTOMOT	0.006%	88.218%
2831	SPAR GROUP LIMI	0.006%	88.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	PUBLIC BNK-LOCA	0.006%	88.229%
2833	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	88.234%
2834	SINGAPORE PRESS	0.006%	88.240%
2835	PPL CORPORATION	0.006%	88.245%
2836	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.006%	88.251%
2837	LOOMIS AB	0.006%	88.257%
2838	PARAMOUNT GROUP INC REIT USD.01	0.006%	88.262%
2839	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	88.268%
2840	UNITE GROUP PLC	0.006%	88.273%
2841	LONDON STOCK EX	0.006%	88.279%
2842	CARA OPERATIONS	0.006%	88.284%
2843	LEONI AG	0.006%	88.290%
2844	CONCORDIA FINAN	0.006%	88.295%
2845	HEROUX DEVTEK	0.006%	88.301%
2846	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.006%	88.306%
2847	KOREA INVESTMEN	0.006%	88.312%
2848	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	88.318%
2849	SOTHEBY S COMMON STOCK USD.01	0.006%	88.323%
2850	MEIJI HOLDINGS	0.006%	88.329%
2851	UPL LTD	0.006%	88.334%
2852	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	88.340%
2853	CHINA VANKE CO	0.006%	88.345%
2854	HOPE BANCORP INC COMMON STOCK USD.001	0.006%	88.351%
2855	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	88.356%
2856	TECH MAHINDRA L	0.006%	88.362%
2857	TELENOR AS	0.006%	88.367%
2858	BERKSHIRE HAT E	0.006%	88.373%
2859	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	88.378%
2860	KAJIMA CORP	0.006%	88.384%
2861	ORORA LTD	0.006%	88.389%
2862	ACTIVIA PROPERT	0.006%	88.395%
2863	ASTRA INTERNATI	0.006%	88.400%
2864	CABLE ONE INC COMMON STOCK USD.01	0.006%	88.406%
2865	KANEKA CORP	0.006%	88.411%
2866	ENN ENERGY HOLD	0.006%	88.417%
2867	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	88.422%
2868	HYOSUNG CORP	0.005%	88.428%
2869	BRANDYWINE REAL	0.005%	88.433%
2870	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.005%	88.439%
2871	AMEREN CORP	0.005%	88.444%
2872	COMPAL ELECTRON	0.005%	88.450%
2873	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	88.455%
2874	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	88.461%
2875	EBARA CORP	0.005%	88.466%
2876	MDU RES GROUP I	0.005%	88.472%
2877	NGK SPARK PLUG	0.005%	88.477%
2878	YANGARRA RESOUR	0.005%	88.483%
2879	NHK SPRING CO	0.005%	88.488%
2880	NEWS CORP CLASS A COMMON STOCK USD.01	0.005%	88.494%
2881	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	88.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	TAIWAN CEMENT	0.005%	88.505%
2883	E.SUN FINANCIAL	0.005%	88.510%
2884	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	88.515%
2885	JUPITER PLC	0.005%	88.521%
2886	PACIFIC GAS & E	0.005%	88.526%
2887	MARUTI SUZUKI	0.005%	88.532%
2888	TAMARACK VALLEY	0.005%	88.537%
2889	ACUITY BRANDS INC COMMON STOCK USD.01	0.005%	88.543%
2890	IT HOLDINGS COR	0.005%	88.548%
2891	SYDBANK	0.005%	88.553%
2892	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.005%	88.559%
2893	AXEL SPRINGER A	0.005%	88.564%
2894	ASUSTEK COMPUTE	0.005%	88.570%
2895	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	88.575%
2896	EDUCATION REALTY TRUST INC REIT USD.01	0.005%	88.580%
2897	GERRESHEIMER GR	0.005%	88.586%
2898	LG HOUSEHOLD HE	0.005%	88.591%
2899	KB HOME COMMON STOCK USD1.0	0.005%	88.597%
2900	GRUPO AEROPORTU	0.005%	88.602%
2901	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	88.607%
2902	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.005%	88.613%
2903	SALZGITTER AG	0.005%	88.618%
2904	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.005%	88.624%
2905	PHYSICIANS REALTY TRUST REIT USD.01	0.005%	88.629%
2906	BLOCK(H&R)INC	0.005%	88.634%
2907	NEXT PLC	0.005%	88.640%
2908	TRINIDAD DRILLI	0.005%	88.645%
2909	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.005%	88.650%
2910	NTN CORPORATION	0.005%	88.656%
2911	STAMPS.COM INC COMMON STOCK USD.001	0.005%	88.661%
2912	TECH DATA CORP COMMON STOCK USD.0015	0.005%	88.667%
2913	MCDERMOTT INTL	0.005%	88.672%
2914	METRO WHOLESALE	0.005%	88.677%
2915	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.683%
2916	AMBEV SA	0.005%	88.688%
2917	WENDY S CO/THE COMMON STOCK USD.1	0.005%	88.693%
2918	TOPDANMARK A/S	0.005%	88.699%
2919	ASTRAZENECA	0.005%	88.704%
2920	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	88.709%
2921	GLP J-REIT	0.005%	88.715%
2922	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.005%	88.720%
2923	II VI INC COMMON STOCK	0.005%	88.725%
2924	ROCKWOOL INTL	0.005%	88.731%
2925	AGGREKO PLC	0.005%	88.736%
2926	WPP PLC	0.005%	88.741%
2927	SOJITZ CORP COM	0.005%	88.747%
2928	GREAT PORTLAND	0.005%	88.752%
2929	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	88.757%
2930	BEIJING ENT WAT	0.005%	88.763%
2931	ABERCROMBIE & F	0.005%	88.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	COFINIMMO	0.005%	88.773%
2933	LANDSTAR SYSTEM	0.005%	88.779%
2934	PAYCHEX INC	0.005%	88.784%
2935	SWIRE PACIFIC	0.005%	88.789%
2936	GRAHAM HOLDINGS	0.005%	88.795%
2937	MINITEX MINING &	0.005%	88.800%
2938	NORSK HYDRO AS	0.005%	88.805%
2939	SBM OFFSHORE NV	0.005%	88.811%
2940	CVB FINANCIAL CORP COMMON STOCK	0.005%	88.816%
2941	STATOIL ASA SPON ADR ADR	0.005%	88.821%
2942	ASHIKAGA HOLDIN	0.005%	88.827%
2943	BONTERRA ENERGY	0.005%	88.832%
2944	UNIQA INSURANCE	0.005%	88.837%
2945	CENTAMIN PLC	0.005%	88.842%
2946	SEMGROUP CORP CLASS A COMMON STOCK	0.005%	88.848%
2947	SINO-OCEAN LAND	0.005%	88.853%
2948	AIR FRANCE-KLM	0.005%	88.858%
2949	SHIMIZU CORP	0.005%	88.864%
2950	TERANGA GOLD CO	0.005%	88.869%
2951	COCA-COLA EUROP	0.005%	88.874%
2952	ISETAN MITSUKOS	0.005%	88.879%
2953	GPO TELEVISA	0.005%	88.885%
2954	GREENE KING	0.005%	88.890%
2955	YOKOGAWA ELECTR	0.005%	88.895%
2956	BODYCOTE PLC	0.005%	88.900%
2957	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	88.906%
2958	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.005%	88.911%
2959	BRUKER CORP COMMON STOCK USD.01	0.005%	88.916%
2960	SHENZHOU INT GR	0.005%	88.921%
2961	CLEANAWAY WASTE	0.005%	88.926%
2962	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.932%
2963	BADGER DAYLIGHT	0.005%	88.937%
2964	TRANSUNION COMMON STOCK USD.01	0.005%	88.942%
2965	CHINA MEDICAL S	0.005%	88.947%
2966	UNIPOL GRUPPO F	0.005%	88.953%
2967	DH EUROPE FINAN	0.005%	88.958%
2968	TINGYI(CAYMAN I	0.005%	88.963%
2969	WPP PLC SPONSORED ADR ADR	0.005%	88.968%
2970	INDOFOODS SUKSE	0.005%	88.973%
2971	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.005%	88.979%
2972	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.984%
2973	WAL-MART DE MEX	0.005%	88.989%
2974	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	88.994%
2975	LIFEPOINT HOSPI	0.005%	89.000%
2976	TOWNE BANK COMMON STOCK USD1.667	0.005%	89.005%
2977	HYUNDAI STEEL C	0.005%	89.010%
2978	PT BANK CENTRAL	0.005%	89.015%
2979	OCEANEERING INT	0.005%	89.020%
2980	DNB NOR ASA	0.005%	89.025%
2981	SAP SE SPONSORED ADR ADR	0.005%	89.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	KUBOTA CORP	0.005%	89.036%
2983	CHINA MERCHANT	0.005%	89.041%
2984	SWISS PRIME SIT	0.005%	89.046%
2985	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	89.051%
2986	STAR ENTERTAINM	0.005%	89.056%
2987	AG GROWTH INTER	0.005%	89.062%
2988	HOYA CORP	0.005%	89.067%
2989	TRUSTMARK CORP COMMON STOCK	0.005%	89.072%
2990	FRESH DEL MONTE	0.005%	89.077%
2991	UNITI GROUP INC REIT USD.0001	0.005%	89.082%
2992	ABERTIS INFRAES	0.005%	89.087%
2993	ALLREAL HOLDING	0.005%	89.093%
2994	ASICS CORP	0.005%	89.098%
2995	APERAM SA	0.005%	89.103%
2996	XINYI GLASS HOL	0.005%	89.108%
2997	ANIXTER INTL IN	0.005%	89.113%
2998	NEWMARKET CORP COMMON STOCK	0.005%	89.118%
2999	DONGFENG MOTOR	0.005%	89.123%
3000	WARTSILA OYJ AB	0.005%	89.129%
3001	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.005%	89.134%
3002	FANUC	0.005%	89.139%
3003	EVOLUTION MININ	0.005%	89.144%
3004	BRINK S CO/THE COMMON STOCK USD1.0	0.005%	89.149%
3005	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	89.154%
3006	HINDALCO INDS	0.005%	89.159%
3007	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.005%	89.164%
3008	VONAGE HLDGS CO	0.005%	89.169%
3009	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	89.175%
3010	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.005%	89.180%
3011	EVONIK INDUSTRI	0.005%	89.185%
3012	BALCHEM CORP COMMON STOCK USD.0667	0.005%	89.190%
3013	SYMRISE AG	0.005%	89.195%
3014	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	89.200%
3015	SUNOPTA INC COMMON STOCK	0.005%	89.205%
3016	BANNER CORPORATION COMMON STOCK USD.01	0.005%	89.210%
3017	SHINSEGAE DEPT	0.005%	89.215%
3018	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	89.220%
3019	PLANTRONICS INC COMMON STOCK USD.01	0.005%	89.225%
3020	LEOPALACE 21	0.005%	89.231%
3021	SMITH AND NEPHE	0.005%	89.236%
3022	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.005%	89.241%
3023	GLACIER BANCORP INC COMMON STOCK USD.01	0.005%	89.246%
3024	FUJI ELECTRIC C	0.005%	89.251%
3025	DCC PLC	0.005%	89.256%
3026	CJ CHEILJEDANG	0.005%	89.261%
3027	FBL FINANCIAL G	0.005%	89.266%
3028	SANKYU INC	0.005%	89.271%
3029	MURPHY OIL CORP SR UNSECURED 06/22 4	0.005%	89.276%
3030	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.005%	89.281%
3031	MONRO INC COMMON STOCK USD.01	0.005%	89.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	MASONITE INTERNATIONAL CORP COMMON STOCK	0.005%	89.291%
3033	DAVE & BUSTER'S	0.005%	89.296%
3034	INTL FLAVORS&FR	0.005%	89.301%
3035	ZYNGA INC CL A COMMON STOCK USD.00000625	0.005%	89.306%
3036	SEVERN TRENT	0.005%	89.311%
3037	Straumann AG	0.005%	89.316%
3038	CENTURY TOKYO	0.005%	89.321%
3039	MARUI CO	0.005%	89.326%
3040	SINOPAC HLDG	0.005%	89.331%
3041	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.336%
3042	ACXIOM CORP COMMON STOCK USD.1	0.005%	89.341%
3043	HANG LUNG DEVEL	0.005%	89.346%
3044	FINMECCANICA SP	0.005%	89.351%
3045	HITACHI CONST M	0.005%	89.356%
3046	PUBLICIS GROUPE	0.005%	89.361%
3047	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.005%	89.367%
3048	NORTHVIEW APART	0.005%	89.372%
3049	BK OF KYOTO	0.005%	89.377%
3050	LUCARA DIAMOND	0.005%	89.382%
3051	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	89.387%
3052	TRITAX BIG BOX	0.005%	89.392%
3053	OWENS-ILLINOIS	0.005%	89.396%
3054	INFOSYS LTD SP ADR ADR	0.005%	89.401%
3055	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	89.406%
3056	THALES SA	0.005%	89.411%
3057	SARTORIUS AG-VO	0.005%	89.416%
3058	SECOM CO	0.005%	89.421%
3059	ECHOSTAR CORP A COMMON STOCK USD.001	0.005%	89.426%
3060	IDACORP INC COMMON STOCK	0.005%	89.431%
3061	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	89.436%
3062	SEABOARD CORP COMMON STOCK USD1.0	0.005%	89.441%
3063	CENTERPOINT ENE	0.005%	89.446%
3064	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.005%	89.451%
3065	FERRO CORP	0.005%	89.456%
3066	AMER NATL INS	0.005%	89.461%
3067	CNP ASSURANCES	0.005%	89.466%
3068	SPARK NEW ZEA	0.005%	89.471%
3069	HYUNDAI MARINE&	0.005%	89.476%
3070	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	89.481%
3071	NAMCO BANDAI HO	0.005%	89.486%
3072	DASSAULT SYSTEM	0.005%	89.491%
3073	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	89.496%
3074	PIEDMONT OFFICE	0.005%	89.501%
3075	VECTREN CORP COMMON STOCK	0.005%	89.506%
3076	OMRON CORP	0.005%	89.510%
3077	OZ MINERALS LTD	0.005%	89.515%
3078	ACI WORLDWIDE INC COMMON STOCK USD.005	0.005%	89.520%
3079	LG CABLE &MCHY	0.005%	89.525%
3080	SINCLAIR BROADC	0.005%	89.530%
3081	HERA	0.005%	89.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	METSA BOARD	0.005%	89.540%
3083	AURIZON HOLDING	0.005%	89.545%
3084	TIGER BRANDS	0.005%	89.550%
3085	VICTREX PLC	0.005%	89.555%
3086	MEDIASET	0.005%	89.560%
3087	FIRM CAPITAL MO	0.005%	89.565%
3088	SIGNATURE BANK COMMON STOCK USD.01	0.005%	89.569%
3089	NOVO NORDISK A/S SPONS ADR ADR	0.005%	89.574%
3090	BAJAJ FINSERV L	0.005%	89.579%
3091	NAGACORP LTD	0.005%	89.584%
3092	CAPSTONE MINING	0.005%	89.589%
3093	Alten	0.005%	89.594%
3094	OAO GAZPROM-SPO	0.005%	89.599%
3095	FIRSTGROUP	0.005%	89.604%
3096	ENVISION HEALTHCARE CORP COMMON STOCK	0.005%	89.609%
3097	LEONS FURNITURE	0.005%	89.613%
3098	WEIGHT WATCHERS INTL INC COMMON STOCK	0.005%	89.618%
3099	COVANTA HOLDING CORP COMMON STOCK USD.1	0.005%	89.623%
3100	KONE OYJ	0.005%	89.628%
3101	KENEDIX REALTY	0.005%	89.633%
3102	KLONDEX MINES L	0.005%	89.638%
3103	ZIJIN MINING GR	0.005%	89.642%
3104	YANZHOU COAL MI	0.005%	89.647%
3105	OTP BANK PLC	0.005%	89.652%
3106	SUMITOMO FOREST	0.005%	89.657%
3107	NEXITY	0.005%	89.662%
3108	MARINE HARVEST	0.005%	89.667%
3109	COSMO ENERGY HO	0.005%	89.672%
3110	FIVE BELOW COMMON STOCK USD.01	0.005%	89.676%
3111	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	89.681%
3112	AUTODESK INC	0.005%	89.686%
3113	ARGO GROUP INTE	0.005%	89.691%
3114	UBS GROUP	0.005%	89.696%
3115	CHINA RESOURCES	0.005%	89.701%
3116	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.705%
3117	VAIL RESORTS	0.005%	89.710%
3118	AIR WATER INC.	0.005%	89.715%
3119	CALERES INC COMMON STOCK USD.01	0.005%	89.720%
3120	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	89.725%
3121	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	89.729%
3122	YELP INC COMMON STOCK USD.000001	0.005%	89.734%
3123	SEMTECH CORP	0.005%	89.739%
3124	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.744%
3125	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	89.749%
3126	HENDERSON LAND	0.005%	89.753%
3127	INDUSTRIAL BANK	0.005%	89.758%
3128	H. LUNDBECK A/S	0.005%	89.763%
3129	NINE DRAGONS PA	0.005%	89.768%
3130	TRIBUNE MEDIA C	0.005%	89.772%
3131	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.005%	89.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	BUNZL PLC	0.005%	89.782%
3133	FAST RETAILING	0.005%	89.787%
3134	GRANITE CONST	0.005%	89.791%
3135	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	89.796%
3136	NEXANS	0.005%	89.801%
3137	MASCO CORP	0.005%	89.806%
3138	WEICHAI POWER-H	0.005%	89.811%
3139	LITE-ON TECHNOL	0.005%	89.815%
3140	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.820%
3141	CSR LIMITED	0.005%	89.825%
3142	HELEN OF TROY C	0.005%	89.830%
3143	CHINA RESOURCES	0.005%	89.834%
3144	HELLA KGAA HUEC	0.005%	89.839%
3145	RETAIL PROPERTIES OF AME A REIT USD.001	0.005%	89.844%
3146	DELPHI TECHNOLO	0.005%	89.849%
3147	HYPROP INVESTME	0.005%	89.853%
3148	CLP HOLDINGS	0.005%	89.858%
3149	HOMESERVE PLC	0.005%	89.863%
3150	WHEELLOCK & COMP	0.005%	89.867%
3151	COMPUTER MODELL	0.005%	89.872%
3152	ROWAN COMPANIES	0.005%	89.877%
3153	NIPRO CORP	0.005%	89.882%
3154	ZHONGSHENG GROU	0.005%	89.886%
3155	CAMPBELL SOUP C	0.005%	89.891%
3156	CDW CORP/DE COMMON STOCK USD.01	0.005%	89.896%
3157	BHARAT FORGE LT	0.005%	89.901%
3158	SHIN KONG FINL	0.005%	89.905%
3159	TKH GROUP NV DU	0.005%	89.910%
3160	BNK FINANCIAL G	0.005%	89.915%
3161	BOSKALIS WESTMN	0.005%	89.919%
3162	SINO-AMERICAN S	0.005%	89.924%
3163	ALLIANT ENERGY	0.005%	89.929%
3164	NAVER CORP	0.005%	89.933%
3165	FINECOBANK BANC	0.005%	89.938%
3166	MYRIAD GENETICS	0.005%	89.943%
3167	ATHENAHEALTH IN	0.005%	89.948%
3168	FUTURE LAND DEV	0.005%	89.952%
3169	HORIZON NORTH L	0.005%	89.957%
3170	BANK OF COMMUNI	0.005%	89.962%
3171	YAMAZAKI BAKING	0.005%	89.966%
3172	CREW ENERGY INC	0.005%	89.971%
3173	VALLOUREC SA	0.005%	89.976%
3174	VEOLIA ENVIRONM	0.005%	89.980%
3175	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	89.985%
3176	PS BUSINESS PARKS INC/CA REIT USD.01	0.005%	89.990%
3177	MINERAL RESOURC	0.005%	89.994%
3178	HANNOVER RUECKV	0.005%	89.999%
3179	ARMSTRONG WORLD	0.005%	90.004%
3180	SGS SA-REG COMM	0.005%	90.008%
3181	ERAMET	0.005%	90.013%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	CROMBIE REAL ES	0.005%	90.018%
3183	JUNGHEINRICH -	0.005%	90.022%
3184	VALMET CORP	0.005%	90.027%
3185	CHINA EVERBRIGH	0.005%	90.032%
3186	CHEMOURS CO/THE COMMON STOCK	0.005%	90.036%
3187	HYUNDAI ROBOTIC	0.005%	90.041%
3188	EBIX INC COMMON STOCK USD.1	0.005%	90.046%
3189	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	90.050%
3190	EASYJET	0.005%	90.055%
3191	HANKOOK TIRE CO	0.005%	90.059%
3192	JBS SA	0.005%	90.064%
3193	SABINA SILVER C	0.005%	90.069%
3194	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	90.073%
3195	KASIKORNBANK PL	0.005%	90.078%
3196	PEBBLEBROOK HOT	0.005%	90.083%
3197	NIPPON PAPER IN	0.005%	90.087%
3198	MERCK KGAA	0.005%	90.092%
3199	KGHM POLSKA MIE	0.005%	90.096%
3200	HANWHA CORP	0.005%	90.101%
3201	KELLOGG CO	0.005%	90.106%
3202	MOBILE MINI INC COMMON STOCK USD.01	0.005%	90.110%
3203	INTU PROPERTIES	0.005%	90.115%
3204	HORIZON PHARMA	0.005%	90.119%
3205	AAR CORP	0.005%	90.124%
3206	HUANENG RENEWAB	0.005%	90.129%
3207	SANWA SHUTTER C	0.005%	90.133%
3208	UNIVAR INC COMMON STOCK USD.01	0.005%	90.138%
3209	INDEPENDENCE GR	0.005%	90.142%
3210	NORDSON CORP COMMON STOCK	0.005%	90.147%
3211	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	90.152%
3212	KULICKE&SOFFA I	0.005%	90.156%
3213	ALPS ELECTRIC C	0.005%	90.161%
3214	OUTFRONT MEDIA INC REIT USD.01	0.005%	90.165%
3215	DOWA HOLDING CO	0.005%	90.170%
3216	KRATON CORP COMMON STOCK USD.01	0.005%	90.174%
3217	ORIENTAL LAND C	0.005%	90.179%
3218	ENI	0.005%	90.183%
3219	CEMBRA MONEY BA	0.005%	90.188%
3220	TRIMBLE INC COMMON STOCK	0.005%	90.192%
3221	BRADY(WH)	0.005%	90.197%
3222	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	90.202%
3223	ASM INTL NV	0.005%	90.206%
3224	COCHLEAR LTD	0.005%	90.211%
3225	ARROW ELECTRONI	0.005%	90.215%
3226	SHERRITT INTERN	0.005%	90.220%
3227	NORTHWEST HEALT	0.005%	90.224%
3228	DINEQUITY INC	0.005%	90.229%
3229	KURITA WATER IN	0.005%	90.233%
3230	CAPITEC BANK HL	0.005%	90.238%
3231	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	90.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	DKSH HOLDING LT	0.005%	90.247%
3233	TOTO	0.005%	90.251%
3234	ALLETE INC	0.005%	90.256%
3235	SEALED AIR CORP COMMON STOCK USD.1	0.005%	90.260%
3236	PEARSON	0.005%	90.265%
3237	UNITED UTILITIE	0.005%	90.269%
3238	IMERYS SA	0.005%	90.274%
3239	PERNOD-RICARD	0.005%	90.278%
3240	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.005%	90.283%
3241	AU OPTRONICS CO	0.005%	90.287%
3242	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	90.292%
3243	SAMSUNG HEAVY	0.004%	90.296%
3244	MATTEL INC COMMON STOCK USD1.0	0.004%	90.301%
3245	PARAGON GROUP O	0.004%	90.305%
3246	CHIPOTLE MEXICA	0.004%	90.310%
3247	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.004%	90.314%
3248	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.319%
3249	SUN ART RETAIL	0.004%	90.323%
3250	CIA BRASILEIRA	0.004%	90.328%
3251	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	90.332%
3252	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	90.337%
3253	FRANSHION PROPE	0.004%	90.341%
3254	DREAM UNLIMIITE	0.004%	90.346%
3255	AMBU A/S	0.004%	90.350%
3256	TAKASHIMAYA CO	0.004%	90.355%
3257	TECHTRONIC INDU	0.004%	90.359%
3258	MDC HOLDINGS INC COMMON STOCK USD.01	0.004%	90.364%
3259	VALVOLINE INC COMMON STOCK USD.01	0.004%	90.368%
3260	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.004%	90.372%
3261	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	90.377%
3262	EMPIRE STATE RE	0.004%	90.381%
3263	MR PRICE GROUP	0.004%	90.386%
3264	ENDESA S.A.	0.004%	90.390%
3265	EXTENDICARE INC	0.004%	90.395%
3266	CAIRN ENERGY PL	0.004%	90.399%
3267	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.004%	90.404%
3268	VALIANT HOLDING	0.004%	90.408%
3269	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.004%	90.412%
3270	WESBANCO INC COMMON STOCK USD2.0833	0.004%	90.417%
3271	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	90.421%
3272	GRUPA LOTOS S.A	0.004%	90.426%
3273	AT HOME GROUP INC COMMON STOCK USD.01	0.004%	90.430%
3274	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	90.434%
3275	CORBION NV	0.004%	90.439%
3276	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.004%	90.443%
3277	SEI INVESTMENT	0.004%	90.448%
3278	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.004%	90.452%
3279	PRYSMIAN SPA CO	0.004%	90.456%
3280	WESTERN UNION CO COMMON STOCK USD.01	0.004%	90.461%
3281	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.004%	90.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	RPC INC COMMON STOCK USD.1	0.004%	90.470%
3283	ATMOS ENERGY CO	0.004%	90.474%
3284	FERROGLOBE PLC	0.004%	90.478%
3285	DET N O A	0.004%	90.483%
3286	VERISIGN	0.004%	90.487%
3287	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.004%	90.492%
3288	L BRANDS INC COMMON STOCK USD.5	0.004%	90.496%
3289	PENTA OCEAN CON	0.004%	90.500%
3290	DAINIPPON SCREE	0.004%	90.505%
3291	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	90.509%
3292	ESTACIO PARTICI	0.004%	90.513%
3293	COM HEM HLDG AB	0.004%	90.518%
3294	LA Z BOY INC COMMON STOCK USD1.0	0.004%	90.522%
3295	QUANTA COMPUTER	0.004%	90.527%
3296	SPX FLOW INC COMMON STOCK USD.01	0.004%	90.531%
3297	DRIL QUIP INC	0.004%	90.535%
3298	SEEK LTD.	0.004%	90.540%
3299	TIMBERCREEK FIN	0.004%	90.544%
3300	T GARANTI BANKA	0.004%	90.548%
3301	CHINA RAILWAY C	0.004%	90.553%
3302	PROTO LABS INC COMMON STOCK USD.001	0.004%	90.557%
3303	UNIFIRST CORP/MA COMMON STOCK USD.1	0.004%	90.561%
3304	MORI SEIKI CO	0.004%	90.566%
3305	LOGITECH INTERN	0.004%	90.570%
3306	EAGLE BANCORP INC COMMON STOCK USD.01	0.004%	90.574%
3307	NELNET INC CL A COMMON STOCK USD.01	0.004%	90.579%
3308	ALFA LAVAL AB	0.004%	90.583%
3309	SHENZHEN INTERN	0.004%	90.587%
3310	FIERA SCEPTRE I	0.004%	90.592%
3311	SHIMAMURA CO	0.004%	90.596%
3312	ADANI PORT & SE	0.004%	90.600%
3313	NORDSTROM INC COMMON STOCK	0.004%	90.605%
3314	MEDICLINIC INTE	0.004%	90.609%
3315	FUKUOKA FINANCI	0.004%	90.613%
3316	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.004%	90.618%
3317	RAIA DROGASIL S	0.004%	90.622%
3318	TOYO SEIKAN KAI	0.004%	90.626%
3319	QISDA CORP	0.004%	90.630%
3320	TABCORP HLDGS L	0.004%	90.635%
3321	OIL SEARCH LTD	0.004%	90.639%
3322	BILLERUD AB	0.004%	90.643%
3323	MORINAGA MILK I	0.004%	90.648%
3324	SAIA INC COMMON STOCK USD.001	0.004%	90.652%
3325	GLANBIA PLC	0.004%	90.656%
3326	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.004%	90.661%
3327	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.004%	90.665%
3328	JAMES HARDIE IN	0.004%	90.669%
3329	SUL AMERICA SA	0.004%	90.673%
3330	MTY FOOD GROUP	0.004%	90.678%
3331	CHIBA BANK	0.004%	90.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	90.686%
3333	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.004%	90.691%
3334	BRAMBLES LIMITE	0.004%	90.695%
3335	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	90.699%
3336	NOLATO AB	0.004%	90.703%
3337	PATTERSON COS INC COMMON STOCK USD.01	0.004%	90.708%
3338	CHART INDUSTRIE	0.004%	90.712%
3339	ELECTROLUX AB-S	0.004%	90.716%
3340	SAMPO OYJ	0.004%	90.721%
3341	BT GROUP PLC SPON ADR ADR	0.004%	90.725%
3342	ASSOCIATED BRIT	0.004%	90.729%
3343	CHONGQING RURAL	0.004%	90.733%
3344	SAPPORO BREWERI	0.004%	90.738%
3345	GS YUASA CORP	0.004%	90.742%
3346	BLACKPEARL RESO	0.004%	90.746%
3347	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	90.750%
3348	ULVAC INC.	0.004%	90.755%
3349	HK & CHINA GAS	0.004%	90.759%
3350	AXIS BANK	0.004%	90.763%
3351	WISTRON CORP	0.004%	90.767%
3352	SHINSEI BANK	0.004%	90.772%
3353	NIFCO INC	0.004%	90.776%
3354	REALPAGE INC COMMON STOCK USD.001	0.004%	90.780%
3355	HENKEL KGAA-PRE	0.004%	90.784%
3356	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	90.789%
3357	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.004%	90.793%
3358	ABIOMED INC COMMON STOCK USD.01	0.004%	90.797%
3359	FLS INDUSTRIES	0.004%	90.801%
3360	DDR CORP REIT USD.1	0.004%	90.806%
3361	ROGERS CORP COMMON STOCK USD1.0	0.004%	90.810%
3362	HANG LUNG PROPE	0.004%	90.814%
3363	EMPRESAS CMPC S	0.004%	90.818%
3364	SIMCORP A/S	0.004%	90.823%
3365	NOVANTA INC COMMON STOCK	0.004%	90.827%
3366	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.831%
3367	VONTOBEL HLDGS	0.004%	90.835%
3368	K'S HOLDINGS	0.004%	90.840%
3369	NIBE INDUSTRIER	0.004%	90.844%
3370	PRA GROUP INC COMMON STOCK USD.01	0.004%	90.848%
3371	KOREAN AIR LINE	0.004%	90.852%
3372	ARYZTA AG	0.004%	90.856%
3373	BANK OF QUEENSL	0.004%	90.861%
3374	RBC BEARINGS INC COMMON STOCK USD.01	0.004%	90.865%
3375	HINO MOTORS	0.004%	90.869%
3376	GRIFOLS SA	0.004%	90.873%
3377	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	90.877%
3378	PLEXUS CORP COMMON STOCK USD.01	0.004%	90.882%
3379	TOKUYAMA CORP	0.004%	90.886%
3380	TRYGVESTA AS	0.004%	90.890%
3381	SCIENTIFIC GAME	0.004%	90.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	VALENER INC	0.004%	90.898%
3383	PETROFAC LTD	0.004%	90.903%
3384	CALLAWAY GOLF C	0.004%	90.907%
3385	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.004%	90.911%
3386	MASIMO CORP COMMON STOCK USD.001	0.004%	90.915%
3387	TASEKO MINES LT	0.004%	90.919%
3388	HNI CORP	0.004%	90.923%
3389	KAMAN CORP COMMON STOCK USD1.0	0.004%	90.928%
3390	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.004%	90.932%
3391	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.004%	90.936%
3392	EXLSERVICE HLDG	0.004%	90.940%
3393	HUTCHISON PORT	0.004%	90.944%
3394	SAMSUNG SDI CO	0.004%	90.948%
3395	ALSTRIA OFFICE	0.004%	90.953%
3396	JSE LTD	0.004%	90.957%
3397	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	90.961%
3398	A P MOLLER - MA	0.004%	90.965%
3399	HISPANIA ACTIVO	0.004%	90.969%
3400	TIETO CORP OYJ	0.004%	90.973%
3401	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.978%
3402	CITIZEN WATCH C	0.004%	90.982%
3403	WILMAR INTERL L	0.004%	90.986%
3404	AURORA CANNABIS	0.004%	90.990%
3405	NEENAH INC COMMON STOCK USD.01	0.004%	90.994%
3406	INDIVIOR PLC	0.004%	90.998%
3407	INNOSPEC INC COMMON STOCK USD.01	0.004%	91.003%
3408	ALEXANDER + BALDWIN INC REIT	0.004%	91.007%
3409	TOKYO GAS CO	0.004%	91.011%
3410	INSPERITY INC	0.004%	91.015%
3411	MAPLETREE COMME	0.004%	91.019%
3412	URBAN EDGE PROPERTIES REIT USD.01	0.004%	91.023%
3413	AENA SA	0.004%	91.027%
3414	RIGHTMOVE GROUP	0.004%	91.031%
3415	DSW INC CLASS A COMMON STOCK	0.004%	91.036%
3416	PCCW LIMITED	0.004%	91.040%
3417	BANCA POPOLARE	0.004%	91.044%
3418	CUBIC CORP COMMON STOCK	0.004%	91.048%
3419	REDROW	0.004%	91.052%
3420	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.004%	91.056%
3421	CHINA STATE CON	0.004%	91.060%
3422	SSAB SVENSKT ST	0.004%	91.065%
3423	WPG HOLDINGS	0.004%	91.069%
3424	UGI CORP COMMON STOCK	0.004%	91.073%
3425	WHITEHAVEN COAL	0.004%	91.077%
3426	EVERETT DENNISON	0.004%	91.081%
3427	WORLEYPARSONS	0.004%	91.085%
3428	FINISAR CORPORATION COMMON STOCK USD.001	0.004%	91.089%
3429	ADARO ENERGY TB	0.004%	91.093%
3430	TURK HAVA YOLLA	0.004%	91.097%
3431	NIPPON GAS CO L	0.004%	91.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.004%	91.106%
3433	ZILLOW GROUP INC C COMMON STOCK	0.004%	91.110%
3434	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	91.114%
3435	ENTEL EMP NAC T	0.004%	91.118%
3436	ZEON CO	0.004%	91.122%
3437	SURUGA BANK	0.004%	91.126%
3438	SCHRODERS PLC	0.004%	91.130%
3439	HENNES & MAURIT	0.004%	91.134%
3440	CEMEX SA	0.004%	91.138%
3441	JAPAN AIRLINES	0.004%	91.142%
3442	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	91.147%
3443	CORE LABORATORI	0.004%	91.151%
3444	CJ CORP.	0.004%	91.155%
3445	NOF CORP	0.004%	91.159%
3446	EURONEXT NV	0.004%	91.163%
3447	MMI HOLDINGS LT	0.004%	91.167%
3448	BANKIA SA	0.004%	91.171%
3449	WIPRO	0.004%	91.175%
3450	DIAMONDRock HOSPITALITY CO REIT USD.01	0.004%	91.179%
3451	OUTOKUMPU OY	0.004%	91.183%
3452	LANCASTER COLON	0.004%	91.187%
3453	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.004%	91.191%
3454	NIPPON PAINT CO	0.004%	91.195%
3455	STOREBRAND ASA	0.004%	91.200%
3456	CRH (DUBLIN)	0.004%	91.204%
3457	TRIPADVISOR INC COMMON STOCK USD.001	0.004%	91.208%
3458	NIPPON MEAT PAC	0.004%	91.212%
3459	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.004%	91.216%
3460	UNILEVER NV	0.004%	91.220%
3461	IWG PLC	0.004%	91.224%
3462	UTD INTERNET AG	0.004%	91.228%
3463	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	91.232%
3464	TAIYO YUDEN CO	0.004%	91.236%
3465	RANGE RESOURCES CORP COMMON STOCK USD.01	0.004%	91.240%
3466	AIRCASTLE LTD	0.004%	91.244%
3467	BE SEMICONDUCTO	0.004%	91.248%
3468	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	91.252%
3469	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	91.256%
3470	DRAX GROUP PLC	0.004%	91.260%
3471	TOKYO TATEMONO	0.004%	91.264%
3472	WASHINGTON REIT REIT USD.01	0.004%	91.268%
3473	FORMOSA PLASTIC	0.004%	91.272%
3474	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.276%
3475	LIQUOR STORES N	0.004%	91.280%
3476	TRONOX LTD-CL A	0.004%	91.284%
3477	STAG INDUSTRIAL INC REIT USD.01	0.004%	91.288%
3478	BIOMERIEUX	0.004%	91.292%
3479	CREST NICHOLSON	0.004%	91.296%
3480	REXFORD INDUSTR	0.004%	91.300%
3481	THOMAS COOK GRO	0.004%	91.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	KYUDENKO CORP	0.004%	91.308%
3483	B+G FOODS INC COMMON STOCK USD.01	0.004%	91.312%
3484	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	91.316%
3485	GCL-POLY ENERGY	0.004%	91.320%
3486	RENGO CO	0.004%	91.324%
3487	SONIC HEALTHCAR	0.004%	91.328%
3488	SILICON LABORAT	0.004%	91.332%
3489	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.004%	91.336%
3490	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.004%	91.340%
3491	INTEGRATED DEVI	0.004%	91.344%
3492	ASIA CEMENT	0.004%	91.348%
3493	OPEN HOUSE CO L	0.004%	91.352%
3494	GILDEMEISTER AG	0.004%	91.356%
3495	CREDIT SAISON C	0.004%	91.360%
3496	OXFORD INDUSTRI	0.004%	91.364%
3497	TOYODA GOSEI	0.004%	91.368%
3498	TAL EDUCATION GROUP ADR ADR	0.004%	91.372%
3499	STERICYCLE INC COMMON STOCK USD.01	0.004%	91.376%
3500	POOL CORP COMMON STOCK USD.001	0.004%	91.380%
3501	FAR EAST TEXTIL	0.004%	91.384%
3502	AGT FOOD AND IN	0.004%	91.388%
3503	SYNTHOMER PLC	0.004%	91.392%
3504	CHICO'S FAS INC	0.004%	91.396%
3505	CARGOTEC CORP-B	0.004%	91.400%
3506	KINGBOARD LAMIN	0.004%	91.404%
3507	MTR CORP	0.004%	91.408%
3508	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	91.412%
3509	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	91.416%
3510	MOBIMO HLDG AG	0.004%	91.420%
3511	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	91.424%
3512	BEIJING ENTERPR	0.004%	91.428%
3513	GROUP 1 AUTO	0.004%	91.432%
3514	MARUHA NICHIRO	0.004%	91.436%
3515	COHEN + STEERS INC COMMON STOCK USD.01	0.004%	91.439%
3516	MIRACA HOLDIN	0.004%	91.443%
3517	MATSON INC COMMON STOCK	0.004%	91.447%
3518	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	91.451%
3519	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.004%	91.455%
3520	CDK GLOBAL INC COMMON STOCK USD.01	0.004%	91.459%
3521	DAIDO STEEL CO	0.004%	91.463%
3522	HOKUHOKU FINANC	0.004%	91.467%
3523	SAMSUNG SECS CO	0.004%	91.471%
3524	TATA GLOBAL	0.004%	91.475%
3525	BILFINGER BERGE	0.004%	91.479%
3526	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.483%
3527	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.487%
3528	VOLVO AB	0.004%	91.490%
3529	EUROCOMMERCIAL	0.004%	91.494%
3530	NABTESCO CORP	0.004%	91.498%
3531	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	91.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	WAREHOUSES DE P	0.004%	91.506%
3533	SHIZUOKA BANK	0.004%	91.510%
3534	SUMITOMO OSAKA	0.004%	91.514%
3535	NETGEAR INC COMMON STOCK USD.001	0.004%	91.518%
3536	MCGRATH RENTCORP COMMON STOCK	0.004%	91.522%
3537	MUELLER INDS IN	0.004%	91.525%
3538	MACRONIX INTERN	0.004%	91.529%
3539	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	91.533%
3540	IDEA CELLULAR L	0.004%	91.537%
3541	ALTRAN TECHNOLO	0.004%	91.541%
3542	ERG SPA	0.004%	91.545%
3543	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	91.549%
3544	JAPAN STEEL WOR	0.004%	91.553%
3545	PGE POLSKA GRUP	0.004%	91.556%
3546	PIZZA PIZZA ROY	0.004%	91.560%
3547	SOUTH32 ADR ADR	0.004%	91.564%
3548	MITSUBISHI MOTO	0.004%	91.568%
3549	COMFORT SYSTEMS	0.004%	91.572%
3550	ADELAIDE BRIGHT	0.004%	91.576%
3551	PKO BANK POLSKI	0.004%	91.580%
3552	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.004%	91.583%
3553	KOITO MFG CO	0.004%	91.587%
3554	NIPPON ACCOMMOD	0.004%	91.591%
3555	TTEC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.595%
3556	EXELIXIS INC	0.004%	91.599%
3557	ATLAS COPCO AB	0.004%	91.603%
3558	TOYO SUISAN KAI	0.004%	91.607%
3559	SNAM SPA	0.004%	91.610%
3560	AVX CORP COMMON STOCK USD.01	0.004%	91.614%
3561	HYUNDAI DEVELOP	0.004%	91.618%
3562	GRAINCORP LTD	0.004%	91.622%
3563	DAI NIPPON PRIN	0.004%	91.626%
3564	IBIDEN CO	0.004%	91.630%
3565	TANGER FACTORY OUTLET CENTER REIT USD.01	0.004%	91.633%
3566	HUNTING PLC	0.004%	91.637%
3567	YUANTA FINL HOL	0.004%	91.641%
3568	FAR EAST HORIZO	0.004%	91.645%
3569	SHOWA SHELL SEK	0.004%	91.649%
3570	TOYOBO CO	0.004%	91.653%
3571	SPIN MASTER COR	0.004%	91.656%
3572	KINGSOFT CORP L	0.004%	91.660%
3573	CARGOJET INC.	0.004%	91.664%
3574	DAITO TRUST CON	0.004%	91.668%
3575	SAAB AB	0.004%	91.672%
3576	HITACHI METALS	0.004%	91.675%
3577	DUERR AG	0.004%	91.679%
3578	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	91.683%
3579	LLOYD THOMPSON	0.004%	91.687%
3580	LEE & MAN PAPER	0.004%	91.691%
3581	YTL CORP	0.004%	91.694%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	INFINERA CORP	0.004%	91.698%
3583	KANSAI ELEC POW	0.004%	91.702%
3584	AMERICAN WOODMARK CORP COMMON STOCK	0.004%	91.706%
3585	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.004%	91.710%
3586	WADDELL & REED	0.004%	91.713%
3587	STEPAN CO COMMON STOCK USD1.0	0.004%	91.717%
3588	DA OFFICE INV C	0.004%	91.721%
3589	TESSENDERLO CHE	0.004%	91.725%
3590	TRANSAT AT INC	0.004%	91.728%
3591	BUZZI UNICEM SP	0.004%	91.732%
3592	SJM HOLDINGS LT	0.004%	91.736%
3593	EUROFINS SCIENT	0.004%	91.740%
3594	WGL HOLDINGS INC COMMON STOCK	0.004%	91.743%
3595	SIXT AG	0.004%	91.747%
3596	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.751%
3597	TIVO CORP COMMON STOCK USD.001	0.004%	91.755%
3598	RENISHAW	0.004%	91.759%
3599	FIDESA	0.004%	91.762%
3600	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	91.766%
3601	BONAVISTA ENERG	0.004%	91.770%
3602	A2 MILK CO LTD	0.004%	91.774%
3603	KEIHAN ELECTRIC	0.004%	91.777%
3604	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	91.781%
3605	BANCFIRST CORP	0.004%	91.785%
3606	COMPEQ MFG	0.004%	91.789%
3607	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.792%
3608	GANNETT CO INC COMMON STOCK USD.01	0.004%	91.796%
3609	N B T BANCORP INC COMMON STOCK USD.01	0.004%	91.800%
3610	FORWARD AIR COR	0.004%	91.804%
3611	FUJIKURA	0.004%	91.807%
3612	CIPLA LTD	0.004%	91.811%
3613	KAMIGUMI CO	0.004%	91.815%
3614	COHERENT INC	0.004%	91.818%
3615	BROOKS AUTOMATI	0.004%	91.822%
3616	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	91.826%
3617	MERITZ SECURITI	0.004%	91.830%
3618	DENA CO LTD	0.004%	91.833%
3619	ASHOK LEYLAND	0.004%	91.837%
3620	MEDIFAST INC COMMON STOCK USD.001	0.004%	91.841%
3621	CANWEL BUILDING	0.004%	91.845%
3622	SMC CORP	0.004%	91.848%
3623	ELEMENTIS (1998	0.004%	91.852%
3624	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.856%
3625	TTM TECHNOLOGIES COMMON STOCK USD.001	0.004%	91.859%
3626	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.004%	91.863%
3627	LONDOMETRIC PR	0.004%	91.867%
3628	ONTEX GROUP NV	0.004%	91.871%
3629	BANK OF GEORGIA	0.004%	91.874%
3630	DECHRA PHARMA	0.004%	91.878%
3631	COOPER TIRE&RUB	0.004%	91.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.885%
3633	OAD ROSNEFT OIL	0.004%	91.889%
3634	SIXT SE PFD	0.004%	91.893%
3635	KEWPIE CORP	0.004%	91.896%
3636	JAPAN EXCHANGE	0.004%	91.900%
3637	CARDTRONICS PLC	0.004%	91.904%
3638	GENTHERM INC COMMON STOCK	0.004%	91.907%
3639	MUELLER WATER P	0.004%	91.911%
3640	ADMIRAL GROUP	0.004%	91.915%
3641	NOK CORP	0.004%	91.918%
3642	EXPONENT INC COMMON STOCK USD.001	0.004%	91.922%
3643	SIMS GROUP LTD	0.004%	91.926%
3644	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	91.930%
3645	BEIJING CAPITAL	0.004%	91.933%
3646	HECLA MINING CO	0.004%	91.937%
3647	CHINA LODGING GROUP SPON ADR ADR	0.004%	91.941%
3648	THK CO	0.004%	91.944%
3649	KORIAN	0.004%	91.948%
3650	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.951%
3651	GREENBRIER COMPANIES INC COMMON STOCK	0.004%	91.955%
3652	TIME WARNER INC	0.004%	91.959%
3653	GLUSKIN SHEFF &	0.004%	91.962%
3654	NIPPON ELEC GLA	0.004%	91.966%
3655	CHARTER HALL GR	0.004%	91.970%
3656	SECURITAS	0.004%	91.973%
3657	VALE SA SP ADR ADR	0.004%	91.977%
3658	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	91.981%
3659	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	91.984%
3660	SARAS SPA	0.004%	91.988%
3661	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.004%	91.992%
3662	MAPLETREE INDUS	0.004%	91.995%
3663	HOPEWELL HLDGS	0.004%	91.999%
3664	DENBURY RESOURC	0.004%	92.003%
3665	HERSHEY FOODS C	0.004%	92.006%
3666	KONECRANES O	0.004%	92.010%
3667	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.004%	92.013%
3668	BQE CANT VAUDOI	0.004%	92.017%
3669	YUEXIU PROPERTY	0.004%	92.021%
3670	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.024%
3671	MONCLER SPA	0.004%	92.028%
3672	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	92.032%
3673	TS TECH CO.LTD	0.004%	92.035%
3674	YAMAGUCHI FINAN	0.004%	92.039%
3675	DGB FINANCIAL G	0.004%	92.042%
3676	REGIONAL SAB DE	0.004%	92.046%
3677	WOORI INVESTMEN	0.004%	92.050%
3678	INVINCIBLE INVE	0.004%	92.053%
3679	MORI HILLS REIT	0.004%	92.057%
3680	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.004%	92.060%
3681	LOGITECH INTERN	0.004%	92.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	QUBE HOLDINGS L	0.004%	92.068%
3683	QUALICORP SA	0.004%	92.071%
3684	PEAB AB	0.004%	92.075%
3685	INTERFACE INC COMMON STOCK USD.1	0.004%	92.078%
3686	HARVEY NORMAN H	0.004%	92.082%
3687	BOLLORE	0.004%	92.086%
3688	MAHINDRA &MAHIN	0.004%	92.089%
3689	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.093%
3690	CRANSWICK	0.004%	92.096%
3691	LIC HOUSING FIN	0.004%	92.100%
3692	QINETIQ GROUP P	0.004%	92.104%
3693	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	92.107%
3694	NITORI CO LTD	0.004%	92.111%
3695	ENERGIAS DE POR	0.004%	92.114%
3696	AEROPORTS DE PA	0.004%	92.118%
3697	KOREA LIFE INSU	0.004%	92.121%
3698	SUZUKEN CO LTD	0.004%	92.125%
3699	GMS INC COMMON STOCK USD.01	0.004%	92.129%
3700	TRIUMPH GROUP I	0.004%	92.132%
3701	HITACHI CAPITAL	0.004%	92.136%
3702	TERUMO CORP	0.004%	92.139%
3703	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.004%	92.143%
3704	SILTRONIC AG	0.004%	92.146%
3705	KEMIRA OY	0.004%	92.150%
3706	NTHN STAR RES L	0.004%	92.154%
3707	METHODE ELEC IN	0.004%	92.157%
3708	MAGELLAN AEROSP	0.004%	92.161%
3709	FED SIGNAL CORP	0.004%	92.164%
3710	CHUBU ELEC POWE	0.004%	92.168%
3711	MICHAEL PAGE IN	0.004%	92.171%
3712	77TH BANK	0.004%	92.175%
3713	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	92.178%
3714	DIODES INC COMMON STOCK USD.667	0.004%	92.182%
3715	Denison Mines C	0.004%	92.186%
3716	SEINO TRANSPORT	0.004%	92.189%
3717	SEGA SAMMY HOLD	0.004%	92.193%
3718	PROSIEBENSAT.1	0.004%	92.196%
3719	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.004%	92.200%
3720	CHINA INSURANCE	0.004%	92.203%
3721	AUTO TRADER GRO	0.004%	92.207%
3722	MELCO INTERNATI	0.004%	92.210%
3723	JAPAN LOGISTICS	0.004%	92.214%
3724	AKER ASA	0.004%	92.217%
3725	SENIOR PLC	0.004%	92.221%
3726	T IS BANKASI	0.004%	92.225%
3727	CHINA HUARONG A	0.004%	92.228%
3728	FRONTIER REIT	0.004%	92.232%
3729	BELIMO HOLDING	0.004%	92.235%
3730	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.004%	92.239%
3731	CREDITO VALTELL	0.004%	92.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	MINDTREE LTD	0.004%	92.246%
3733	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	92.249%
3734	KCC CORP	0.004%	92.253%
3735	SFS GROUP AG	0.004%	92.256%
3736	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.004%	92.260%
3737	POLARIS INFRAST	0.004%	92.263%
3738	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	92.267%
3739	SANTEN PHARM CO	0.004%	92.270%
3740	WINBOND ELECTRO	0.004%	92.274%
3741	CHINA CINDA ASS	0.004%	92.277%
3742	HISCOX LTD	0.004%	92.281%
3743	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	92.284%
3744	BHP BILLITON LTD SPON ADR ADR	0.004%	92.288%
3745	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	92.291%
3746	MINMETALS RES	0.004%	92.295%
3747	NIPPON SUISAN	0.004%	92.299%
3748	ABB LTD SPON ADR ADR	0.004%	92.302%
3749	IMCD GROUP NV	0.004%	92.306%
3750	WORKSPACE GROUP	0.004%	92.309%
3751	NAVISTAR INTL C	0.004%	92.313%
3752	HAPAG-LLOYD AG	0.004%	92.316%
3753	ACADIA REALTY TRUST REIT USD.001	0.004%	92.320%
3754	POU CHEN	0.004%	92.323%
3755	SHRIRAM TRANSP	0.004%	92.327%
3756	SAVILLS PLC	0.004%	92.330%
3757	INGEVITY CORP COMMON STOCK USD.01	0.003%	92.334%
3758	DFDS A/S	0.003%	92.337%
3759	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.003%	92.341%
3760	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.003%	92.344%
3761	WABCO HOLDINGS INC COMMON STOCK USD.01	0.003%	92.348%
3762	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.003%	92.351%
3763	NIPPON LIGHT ME	0.003%	92.355%
3764	SIDERURGICA NAC	0.003%	92.358%
3765	ALSEA SAB DE CV	0.003%	92.362%
3766	ZHUZHOU CSR TIM	0.003%	92.365%
3767	LAIRD PLC	0.003%	92.368%
3768	BOVIS HOMES GRO	0.003%	92.372%
3769	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	92.375%
3770	LG CORP	0.003%	92.379%
3771	SIAS SPA	0.003%	92.382%
3772	PINNACLE WEST CAPITAL COMMON STOCK	0.003%	92.386%
3773	AES CORP COMMON STOCK USD.01	0.003%	92.389%
3774	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	92.393%
3775	NEW ORIENTAL ED	0.003%	92.396%
3776	SYNAPTICS INC COMMON STOCK USD.001	0.003%	92.400%
3777	CALTEX AUSTRALI	0.003%	92.403%
3778	INTRUM JUSTITIA	0.003%	92.407%
3779	TALANX AG	0.003%	92.410%
3780	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.003%	92.414%
3781	NTT DATA	0.003%	92.417%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	AEON FINANCIAL	0.003%	92.421%
3783	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.003%	92.424%
3784	ORSTED A/S	0.003%	92.427%
3785	CRAY INC COMMON STOCK USD.01	0.003%	92.431%
3786	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.434%
3787	JD SPORTS FASHI	0.003%	92.438%
3788	RAKUTEN INC	0.003%	92.441%
3789	CONZZETA AG	0.003%	92.445%
3790	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.003%	92.448%
3791	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	92.452%
3792	1ST SOURCE CORP COMMON STOCK	0.003%	92.455%
3793	OCI COMPANY LTD	0.003%	92.459%
3794	NISOURCE INC	0.003%	92.462%
3795	ARCBEST CORP COMMON STOCK USD.01	0.003%	92.465%
3796	DIPLOMA (NEW)	0.003%	92.469%
3797	CASIO COMPUTER	0.003%	92.472%
3798	SKY CITY	0.003%	92.476%
3799	TOYO TIRE & RUB	0.003%	92.479%
3800	HULIC REIT INC	0.003%	92.483%
3801	ANDREW PELLER-A	0.003%	92.486%
3802	POWER ASSETS HO	0.003%	92.490%
3803	BANCOLOMBIA SA	0.003%	92.493%
3804	ACERINOX SA	0.003%	92.496%
3805	AMCOR LIMITED	0.003%	92.500%
3806	SUEZ ENVIRONMEN	0.003%	92.503%
3807	SAWAI PHARM CO	0.003%	92.507%
3808	GOLDEN AGRI RES	0.003%	92.510%
3809	ADVANSIX INC COMMON STOCK USD.01	0.003%	92.514%
3810	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	92.517%
3811	OCADO GROUP PLC	0.003%	92.520%
3812	POSTE ITALIANE	0.003%	92.524%
3813	ADEKA CORPORATI	0.003%	92.527%
3814	NISSAN CHEMICAL	0.003%	92.531%
3815	CONMED CORP COMMON STOCK USD.01	0.003%	92.534%
3816	TOPCON CORPORAT	0.003%	92.537%
3817	KUMBA IRON ORE	0.003%	92.541%
3818	WIRECARD AG	0.003%	92.544%
3819	BENCHMARK ELECT	0.003%	92.548%
3820	PETRONET LNG LT	0.003%	92.551%
3821	SUMCO CORPORATI	0.003%	92.555%
3822	ACORDA THERAPEU	0.003%	92.558%
3823	USIMINAS USI SD	0.003%	92.561%
3824	GREGGS PLC	0.003%	92.565%
3825	GUANGDONG INVES	0.003%	92.568%
3826	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	92.572%
3827	FIRST INTERSTATE BANCYS A COMMON STOCK	0.003%	92.575%
3828	MERITOR INC COMMON STOCK USD1.0	0.003%	92.578%
3829	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	92.582%
3830	MORINAGA & CO	0.003%	92.585%
3831	TAISHIN FINANCI	0.003%	92.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	NOVATEK MICROEL	0.003%	92.592%
3833	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.003%	92.595%
3834	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.599%
3835	COM2US CORPORAT	0.003%	92.602%
3836	SAGE GROUP PLC/	0.003%	92.605%
3837	STATE BK OF IND	0.003%	92.609%
3838	BRILLIANCE CHIN	0.003%	92.612%
3839	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	92.616%
3840	WABASH NATIONAL	0.003%	92.619%
3841	MAEDA CORP	0.003%	92.622%
3842	VERBUND AG	0.003%	92.626%
3843	KAWASAKI KISEN	0.003%	92.629%
3844	UBM PLC	0.003%	92.632%
3845	SWATCH GROUP AG	0.003%	92.636%
3846	TERRENO REALTY CORP REIT USD.01	0.003%	92.639%
3847	FIRST BANCORP/NC COMMON STOCK	0.003%	92.642%
3848	SYSMEX CORP	0.003%	92.646%
3849	HFF INC CLASS A COMMON STOCK USD.01	0.003%	92.649%
3850	VTB BANK(JSC)	0.003%	92.653%
3851	BIG YELLOW GROU	0.003%	92.656%
3852	SPIE SA	0.003%	92.659%
3853	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.003%	92.663%
3854	ADVANCED	0.003%	92.666%
3855	HAITIAN INTL HL	0.003%	92.669%
3856	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.003%	92.673%
3857	QUALITY CARE PROPERTIES REIT USD.01	0.003%	92.676%
3858	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	92.679%
3859	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	92.683%
3860	TELKOM GROUP LT	0.003%	92.686%
3861	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.003%	92.689%
3862	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.003%	92.693%
3863	MICRO FOCUS INT	0.003%	92.696%
3864	GALLIFORD TRY P	0.003%	92.699%
3865	BIRD CONSTRUCTI	0.003%	92.703%
3866	HIROSHIMA BANK	0.003%	92.706%
3867	AXIATA GROUP	0.003%	92.709%
3868	IIDA GROUP HOLD	0.003%	92.713%
3869	SSP GROUP PLC	0.003%	92.716%
3870	QUIDEL CORP COMMON STOCK USD.001	0.003%	92.719%
3871	PRIMARY HEALTH	0.003%	92.723%
3872	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.003%	92.726%
3873	INVESTA OFFICE	0.003%	92.729%
3874	KT & G	0.003%	92.733%
3875	QUARTERHILL INC	0.003%	92.736%
3876	CHIYODA CORP	0.003%	92.739%
3877	JAFCO CO LTD	0.003%	92.742%
3878	INTERRENT REAL	0.003%	92.746%
3879	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	92.749%
3880	MASSMART HOLDIN	0.003%	92.752%
3881	SAN IN GODO BAN	0.003%	92.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	TRANSURBAN GROU	0.003%	92.759%
3883	NISHI-NIPPON FI	0.003%	92.762%
3884	CITY DEVELOPMEN	0.003%	92.766%
3885	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	92.769%
3886	BANCA MEDIOLANU	0.003%	92.772%
3887	NUFARM	0.003%	92.775%
3888	SWEDISH MATCH C	0.003%	92.779%
3889	HIKMA PHARMACEU	0.003%	92.782%
3890	KYOWA EXEO CORP	0.003%	92.785%
3891	HACHIJUNI BANK	0.003%	92.789%
3892	DAELIM INDUSTRI	0.003%	92.792%
3893	HOME PRODUCT CE	0.003%	92.795%
3894	KRUNGTHAI CARD	0.003%	92.799%
3895	HARSCO CORP	0.003%	92.802%
3896	HRG GROUP INC COMMON STOCK USD.01	0.003%	92.805%
3897	TOKYU CORP	0.003%	92.808%
3898	PARK NATIONAL CORP COMMON STOCK	0.003%	92.812%
3899	OTSUKA HLDGS CO	0.003%	92.815%
3900	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	92.818%
3901	NOMURA RESEARCH	0.003%	92.821%
3902	S-OIL CORPORATI	0.003%	92.825%
3903	ELIOR	0.003%	92.828%
3904	SCHOLASTIC CORP	0.003%	92.831%
3905	SHARP CORP	0.003%	92.835%
3906	TAIYO NIPPON SA	0.003%	92.838%
3907	EXXARO	0.003%	92.841%
3908	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	92.844%
3909	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.003%	92.848%
3910	CENCOSUD SA	0.003%	92.851%
3911	KWG PROPERTY HL	0.003%	92.854%
3912	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	92.857%
3913	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	92.861%
3914	ASHMORE GROUP	0.003%	92.864%
3915	YUE YUEN INDUST	0.003%	92.867%
3916	HORIBA	0.003%	92.870%
3917	FACTSET RESEARC	0.003%	92.874%
3918	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	92.877%
3919	P/F BAKKAFROST	0.003%	92.880%
3920	COSCO PACIFIC	0.003%	92.883%
3921	KINDEN CORPORAT	0.003%	92.887%
3922	JOHNSON ELECTRI	0.003%	92.890%
3923	VISCOFAN SA	0.003%	92.893%
3924	H&E EQUIPMENT S	0.003%	92.896%
3925	BOYD GAMING COR	0.003%	92.900%
3926	ISS A/S	0.003%	92.903%
3927	FOMENTO ECON ME	0.003%	92.906%
3928	IYO BANK	0.003%	92.909%
3929	PAINTED PONY EN	0.003%	92.913%
3930	MSA SAFETY INC COMMON STOCK	0.003%	92.916%
3931	TESLA INC COMMON STOCK USD.001	0.003%	92.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	K-REIT ASIA	0.003%	92.922%
3933	PSP SWISS PROPE	0.003%	92.925%
3934	PENNON GROUP	0.003%	92.929%
3935	AEDIFICA	0.003%	92.932%
3936	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	92.935%
3937	CHINA DEVELOPME	0.003%	92.938%
3938	NIPPON KONPO UN	0.003%	92.942%
3939	COMPUTERSHARE L	0.003%	92.945%
3940	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.003%	92.948%
3941	INMARSAT PLC	0.003%	92.951%
3942	BREWIN DOLPHIN	0.003%	92.954%
3943	GRUPO AEROPORTUARIO SUR ADR ADR	0.003%	92.958%
3944	HEALTH EQUITY INC COMMON STOCK USD.0001	0.003%	92.961%
3945	JOY CITY PROPER	0.003%	92.964%
3946	DISH NETWORK	0.003%	92.967%
3947	AIR CHINA LTD	0.003%	92.971%
3948	DOOSAN INFRACOR	0.003%	92.974%
3949	ONE GAS INC COMMON STOCK	0.003%	92.977%
3950	MEGMILK SNOW BR	0.003%	92.980%
3951	OSAKA GAS CO	0.003%	92.983%
3952	ASSURA PLC	0.003%	92.987%
3953	USHIO INC	0.003%	92.990%
3954	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.993%
3955	CHINA HONGQIAO	0.003%	92.996%
3956	NOW INC COMMON STOCK USD.01	0.003%	92.999%
3957	FISHER & PAYKEL	0.003%	93.003%
3958	COFACE SA	0.003%	93.006%
3959	FORBO HLDG	0.003%	93.009%
3960	PT TAMBANG BATU	0.003%	93.012%
3961	HUB GROUP INC CL A COMMON STOCK USD.01	0.003%	93.015%
3962	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	93.019%
3963	WIENER STAEDTIS	0.003%	93.022%
3964	DON QUIJOTE	0.003%	93.025%
3965	JAPAN EXCELLENT	0.003%	93.028%
3966	DAIICHI KOSHO C	0.003%	93.031%
3967	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.034%
3968	CHINA PACIFIC I	0.003%	93.038%
3969	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	93.041%
3970	AIR NEW ZEALAND	0.003%	93.044%
3971	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.047%
3972	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.003%	93.050%
3973	BUREAU VERITAS	0.003%	93.053%
3974	POWERTECH TECHN	0.003%	93.057%
3975	DHX MEDIA LTD	0.003%	93.060%
3976	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.003%	93.063%
3977	BAIC MOTOR CORP	0.003%	93.066%
3978	GETINGE AB, B S	0.003%	93.069%
3979	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.072%
3980	MODERN TIMES GR	0.003%	93.076%
3981	PICC PROPERTY &	0.003%	93.079%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	THIRD POINT REI	0.003%	93.082%
3983	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.085%
3984	BENESSE CORP	0.003%	93.088%
3985	CASTELLUM AB NE	0.003%	93.091%
3986	FUCHS PETROLUB	0.003%	93.094%
3987	WEST JAPAN RAIL	0.003%	93.098%
3988	BEKAERT SA	0.003%	93.101%
3989	SSY GROUP LTD	0.003%	93.104%
3990	IJM CORP BERHAD	0.003%	93.107%
3991	GRAFTON GROUP P	0.003%	93.110%
3992	NIPPON KAYAKU C	0.003%	93.113%
3993	TATUNG	0.003%	93.116%
3994	WH SMITH PLC	0.003%	93.120%
3995	OFFICE DEPOT IN	0.003%	93.123%
3996	COMFORTDELGRO C	0.003%	93.126%
3997	LIBERTY HLDGS	0.003%	93.129%
3998	GUNMA BANK	0.003%	93.132%
3999	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.135%
4000	WETHERSPOON (J.	0.003%	93.138%
4001	FUJI OIL CO	0.003%	93.142%
4002	CHESAPEAKE LODG	0.003%	93.145%
4003	HUA NAN FINANCI	0.003%	93.148%
4004	NIPPON SHOKUBAI	0.003%	93.151%
4005	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.154%
4006	HMS HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.157%
4007	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.160%
4008	CAPELLA EDUCATI	0.003%	93.163%
4009	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.003%	93.167%
4010	NILFISK HOLDING	0.003%	93.170%
4011	MAPLETREE LOGIS	0.003%	93.173%
4012	COGNEX CORP	0.003%	93.176%
4013	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	93.179%
4014	NAN YA PLASTIC	0.003%	93.182%
4015	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.003%	93.185%
4016	EMMI AG	0.003%	93.188%
4017	E-MART CO. LTD.	0.003%	93.191%
4018	JD.COM INC ADR ADR USD.00002	0.003%	93.195%
4019	SIEGFRIED HOLDI	0.003%	93.198%
4020	ACER INC	0.003%	93.201%
4021	CEMEX SA	0.003%	93.204%
4022	HAZAMA CORP(NEW	0.003%	93.207%
4023	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.210%
4024	CVR ENERGY INC	0.003%	93.213%
4025	MACQUARIE ATLAS	0.003%	93.216%
4026	AOYAMA TRADING	0.003%	93.219%
4027	CHINA MINSHENG	0.003%	93.222%
4028	NISHIMATSU CONS	0.003%	93.226%
4029	LEXINGTON REALTY TRUST REIT USD.0001	0.003%	93.229%
4030	ELECTA AB B SHS	0.003%	93.232%
4031	VAREX IMAGING CORP COMMON STOCK USD.01	0.003%	93.235%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	QTS REALTY TRUST INC CL A REIT USD.01	0.003%	93.238%
4033	EVERTZ TECHNOLO	0.003%	93.241%
4034	NINE ENTERTAINM	0.003%	93.244%
4035	CAPITAL ONE BAN	0.003%	93.247%
4036	BAJAJ FINANCE L	0.003%	93.250%
4037	ACTUANT CORP A COMMON STOCK USD.2	0.003%	93.253%
4038	MBIA INC	0.003%	93.256%
4039	DREAM INDUSTRIA	0.003%	93.259%
4040	SCHWEITZER-MAUD	0.003%	93.262%
4041	JIANGXI COPPER	0.003%	93.266%
4042	SUPER GROUP	0.003%	93.269%
4043	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.003%	93.272%
4044	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.003%	93.275%
4045	SPORTS DIRECT I	0.003%	93.278%
4046	HEICO CORP	0.003%	93.281%
4047	CANNAE HOLDINGS INC COMMON STOCK	0.003%	93.284%
4048	LION CORP	0.003%	93.287%
4049	ABAXIS INC COMMON STOCK	0.003%	93.290%
4050	MALIBU BOATS INC A COMMON STOCK USD.01	0.003%	93.293%
4051	SUNTORY BEVERAG	0.003%	93.296%
4052	VODACOM GP-PRPT	0.003%	93.299%
4053	LUK FOOK HOLDIN	0.003%	93.302%
4054	GENTING MALAYSI	0.003%	93.305%
4055	DEWAN HOUSING F	0.003%	93.308%
4056	DEUTSCHE PFANDB	0.003%	93.311%
4057	RAMBUS INC	0.003%	93.314%
4058	UNIBET GROUP PL	0.003%	93.317%
4059	TORO CO	0.003%	93.320%
4060	KYOCERA CORP	0.003%	93.323%
4061	GOME ELECTRICAL	0.003%	93.326%
4062	SHENZHEN INVEST	0.003%	93.329%
4063	MERLIN ENTERTAI	0.003%	93.333%
4064	HAITONG SECURIT	0.003%	93.336%
4065	OSG CORP	0.003%	93.339%
4066	THAI OIL PCL-FR	0.003%	93.342%
4067	AGREE REALTY CORP REIT USD.0001	0.003%	93.345%
4068	NAGOYA RAILROAD	0.003%	93.348%
4069	Rural Electrifi	0.003%	93.351%
4070	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	93.354%
4071	AVICHINA INDUST	0.003%	93.357%
4072	AEON REIT INVES	0.003%	93.360%
4073	CHINA STHN AIRL	0.003%	93.363%
4074	CHINA CITIC BK	0.003%	93.366%
4075	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	93.369%
4076	ENEL CHILE SA ADR ADR	0.003%	93.372%
4077	MEDIASET ESPANA	0.003%	93.375%
4078	DORMA+KABA HOLD	0.003%	93.378%
4079	ISRAEL DISCOUNT	0.003%	93.381%
4080	ASTEC INDUSTRIE	0.003%	93.384%
4081	GENUS PLC	0.003%	93.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	SHANGHAI INDL	0.003%	93.390%
4083	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	93.393%
4084	YAMATAKE CORP Y	0.003%	93.396%
4085	DELTA ELECTRONI	0.003%	93.399%
4086	XPERI CORP COMMON STOCK USD.001	0.003%	93.402%
4087	GRAND PACIF PET	0.003%	93.405%
4088	SULZER AG	0.003%	93.408%
4089	INVENTEC CORP	0.003%	93.411%
4090	DUZONBIZON CO L	0.003%	93.414%
4091	AMC NETWORKS INC A COMMON STOCK	0.003%	93.417%
4092	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.420%
4093	VIRGIN MONEY HL	0.003%	93.423%
4094	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.426%
4095	TOPPAN PRINTING	0.003%	93.429%
4096	CYRELA BRAZIL R	0.003%	93.431%
4097	AVISTA CORP	0.003%	93.434%
4098	MULTI COLOR CORP COMMON STOCK	0.003%	93.437%
4099	APOLLO TYRES	0.003%	93.440%
4100	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	93.443%
4101	YUZHOU PROPERTI	0.003%	93.446%
4102	LATAM AIRLINES GROUP SP ADR ADR	0.003%	93.449%
4103	NCC AB-B	0.003%	93.452%
4104	TENAGA NASIONL	0.003%	93.455%
4105	SHIONOGI & CO	0.003%	93.458%
4106	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.003%	93.461%
4107	OSI SYSTEMS INC	0.003%	93.464%
4108	BANK MILLENIUM	0.003%	93.467%
4109	CHUGOKU ELEC PO	0.003%	93.470%
4110	ST GALLER KTBK	0.003%	93.473%
4111	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.476%
4112	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	93.479%
4113	NEWS CORP CLASS B COMMON STOCK	0.003%	93.482%
4114	CTS EVENTIM	0.003%	93.485%
4115	ANIMA HOLDING S	0.003%	93.488%
4116	GROUPE FNAC	0.003%	93.491%
4117	MOVADO GROUP INC COMMON STOCK USD.01	0.003%	93.494%
4118	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.497%
4119	WERELDHAVE NV	0.003%	93.499%
4120	AKBANK TAS	0.003%	93.502%
4121	TREND MICRO INC	0.003%	93.505%
4122	EQUATORIAL ENER	0.003%	93.508%
4123	CHINA AIRLINES	0.003%	93.511%
4124	GLOBAL NET LEASE INC REIT USD.01	0.003%	93.514%
4125	ALUMINIUM CORP	0.003%	93.517%
4126	GRASIM INDUSTRI	0.003%	93.520%
4127	KYORITSU MAINT	0.003%	93.523%
4128	AYALA CORP	0.003%	93.526%
4129	BALKRISHNA INDS	0.003%	93.529%
4130	FISSION URANIUM	0.003%	93.532%
4131	NOS SGPS	0.003%	93.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	WACOAL CORP	0.003%	93.538%
4133	TECAN AG	0.003%	93.540%
4134	MEDIBANK PVT LT	0.003%	93.543%
4135	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	93.546%
4136	CD PROJEKT SA	0.003%	93.549%
4137	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.003%	93.552%
4138	INTERTAIN GROUP	0.003%	93.555%
4139	GUARDIAN CAP GR	0.003%	93.558%
4140	SUMITOMO BAKELI	0.003%	93.561%
4141	ULTRA ELECTRONI	0.003%	93.564%
4142	JM AB	0.003%	93.567%
4143	JUBLIANT FOODWO	0.003%	93.570%
4144	COEUR MINING IN	0.003%	93.573%
4145	FUJI SEAL INC	0.003%	93.575%
4146	BORAL LIMITED	0.003%	93.578%
4147	CHANG HWA COMME	0.003%	93.581%
4148	TRUE CORP PCL	0.003%	93.584%
4149	FLETCHER BUILDI	0.003%	93.587%
4150	ASIANA AIRLINES	0.003%	93.590%
4151	INDUS HOLDING A	0.003%	93.593%
4152	BCO SANTANDER-C	0.003%	93.596%
4153	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	93.599%
4154	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.602%
4155	RESILIENT REIT	0.003%	93.604%
4156	FUYO GENERAL LE	0.003%	93.607%
4157	PROMOTORA Y OPE	0.003%	93.610%
4158	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.613%
4159	GLORY	0.003%	93.616%
4160	WEIS MARKETS IN	0.003%	93.619%
4161	BLACKBAUD INC	0.003%	93.622%
4162	SANDS CHINA LTD	0.003%	93.625%
4163	FORTUNE REIT	0.003%	93.628%
4164	HYUNDAI DS,NEW	0.003%	93.630%
4165	TATA MOTORS LTD	0.003%	93.633%
4166	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.636%
4167	BLUCORA INC COMMON STOCK USD.0001	0.003%	93.639%
4168	STANLEY ELECTRI	0.003%	93.642%
4169	EVRAZ PLC	0.003%	93.645%
4170	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	93.648%
4171	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.651%
4172	STEELCASE INC	0.003%	93.653%
4173	LUZERNER KTBK	0.003%	93.656%
4174	STROER OUT-OF-H	0.003%	93.659%
4175	HENKEL KGAA-BEA	0.003%	93.662%
4176	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.665%
4177	WPT INDUSTRIAL	0.003%	93.668%
4178	MORI TRUST SOGO	0.003%	93.671%
4179	MAPLETREE GREAT	0.003%	93.674%
4180	ORION CORP	0.003%	93.676%
4181	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	93.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	INTERPUMP GROUP	0.003%	93.682%
4183	UNIVERSAL CORP	0.003%	93.685%
4184	FORTINET INC	0.003%	93.688%
4185	AARHUSKARLSHAMN	0.003%	93.691%
4186	IWATANI INTL CO	0.003%	93.694%
4187	ANDRITZ AG	0.003%	93.697%
4188	SPAREBANK 1 SR	0.003%	93.699%
4189	POWER INTEGRATI	0.003%	93.702%
4190	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.705%
4191	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.708%
4192	HEALTH AND HAPP	0.003%	93.711%
4193	ENDO INTERNATIO	0.003%	93.714%
4194	KOREA KUMHO PET	0.003%	93.717%
4195	MALAYSIA AIRPOR	0.003%	93.719%
4196	HEIDELBERGER DR	0.003%	93.722%
4197	AMMB HOLDINGS B	0.003%	93.725%
4198	AIRPORTS OF THA	0.003%	93.728%
4199	TOKYU REIT INC	0.003%	93.731%
4200	FLIGHT CENTRE L	0.003%	93.734%
4201	CHINA GALAXY SE	0.003%	93.736%
4202	OMNICELL INC COMMON STOCK USD.001	0.003%	93.739%
4203	MEGACABLE HOLDI	0.003%	93.742%
4204	SOFTWARE AG	0.003%	93.745%
4205	CHUGOKU BANK	0.003%	93.748%
4206	TAIWAN UNION TE	0.003%	93.751%
4207	MAEDA ROAD CONS	0.003%	93.754%
4208	SPIRE INC COMMON STOCK USD1.0	0.003%	93.756%
4209	PETROLEUM GEO-S	0.003%	93.759%
4210	TELSTRA CORP	0.003%	93.762%
4211	XINYI SOLAR HOL	0.003%	93.765%
4212	CHINA LONGYUAN	0.003%	93.768%
4213	SINOPEC ENGINEE	0.003%	93.771%
4214	QANTAS AIRWAYS	0.003%	93.773%
4215	LEGEND HOLDINGS	0.003%	93.776%
4216	SYNTEL INC COMMON STOCK	0.003%	93.779%
4217	ULTRAPAR PARTIC	0.003%	93.782%
4218	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	93.785%
4219	HITACHI HIGH-TE	0.003%	93.788%
4220	BOSSARD HOLDING	0.003%	93.790%
4221	MACK CALI REALTY CORP REIT USD.01	0.003%	93.793%
4222	EVA AIRWAYS	0.003%	93.796%
4223	CHINA TRADITION	0.003%	93.799%
4224	HALFORDS GROUP	0.003%	93.802%
4225	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.804%
4226	CBIZ INC COMMON STOCK USD.01	0.003%	93.807%
4227	DR REDDYS LABS	0.003%	93.810%
4228	AF AB	0.003%	93.813%
4229	UNIT CORP	0.003%	93.816%
4230	UNI-CHARM CORP	0.003%	93.819%
4231	AAON INC COMMON STOCK USD.004	0.003%	93.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	MRF LTD	0.003%	93.824%
4233	GPO FIN INBURSA	0.003%	93.827%
4234	CHINA RAILWAY G	0.003%	93.830%
4235	GS ENGINEERING	0.003%	93.833%
4236	CIMPRESS NV	0.003%	93.835%
4237	INOGEN INC COMMON STOCK USD.001	0.003%	93.838%
4238	HITACHI CHEMICA	0.003%	93.841%
4239	FIRST NATIONAL	0.003%	93.844%
4240	KROTON EDUCACIO	0.003%	93.847%
4241	MATERION CORP COMMON STOCK	0.003%	93.849%
4242	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	93.852%
4243	VIDRALA S.A.	0.003%	93.855%
4244	FAR EASTONE TEL	0.003%	93.858%
4245	PGT INC	0.003%	93.861%
4246	SING AIRP TRM S	0.003%	93.863%
4247	OUTOTEC OYJ	0.003%	93.866%
4248	COCA-COLA BOTTL	0.003%	93.869%
4249	HYUNDAI HEAVY I	0.003%	93.872%
4250	MINITUBISHI LOGI	0.003%	93.874%
4251	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	93.877%
4252	KUMAGAI GUMI CO	0.003%	93.880%
4253	KUEHNE & NAGEL	0.003%	93.883%
4254	CHINA LIFE INS	0.003%	93.886%
4255	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.888%
4256	ITV PLC	0.003%	93.891%
4257	KINTETSU CORP	0.003%	93.894%
4258	CIELO SA	0.003%	93.897%
4259	APA GROUP	0.003%	93.900%
4260	HEALTHSCOPE LTD	0.003%	93.902%
4261	SEVEN BANK LTD.	0.003%	93.905%
4262	GRAY TELEVISION INC COMMON STOCK	0.003%	93.908%
4263	ENDEAVOUR SILVE	0.003%	93.911%
4264	FP CORP	0.003%	93.913%
4265	GASLOG LTD	0.003%	93.916%
4266	LINTEC CORP	0.003%	93.919%
4267	AVANGRID INC COMMON STOCK USD.01	0.003%	93.922%
4268	FRONTERA ENERGY	0.003%	93.924%
4269	EPLUS INC	0.003%	93.927%
4270	CHINA LIFE INSURANCE CO ADR ADR	0.003%	93.930%
4271	ASANKO GOLD INC	0.003%	93.933%
4272	TAG TEGERNSEE I	0.003%	93.936%
4273	MINITSUBI ENG&SHIP	0.003%	93.938%
4274	VESUVIUS PLC	0.003%	93.941%
4275	DAIO PAPER CORP	0.003%	93.944%
4276	DAIICHI SANKYO	0.003%	93.947%
4277	LG INNOTEK CO	0.003%	93.949%
4278	AWA BANK	0.003%	93.952%
4279	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	93.955%
4280	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.003%	93.958%
4281	ALMACENES EXITO	0.003%	93.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	CyberAgent, Inc	0.003%	93.963%
4283	TOKYO ELEC POWE	0.003%	93.966%
4284	BIOCON	0.003%	93.969%
4285	OM ASSET MANAGE	0.003%	93.971%
4286	SCHOUW & CO	0.003%	93.974%
4287	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.977%
4288	KNOWLES CORP COMMON STOCK USD.01	0.003%	93.979%
4289	JUBILANT LIFE S	0.003%	93.982%
4290	ALAMO GROUP INC	0.003%	93.985%
4291	IMAX CORP	0.003%	93.988%
4292	TF ADNUBUSTRADO	0.003%	93.990%
4293	SHOPPING CENTRE	0.003%	93.993%
4294	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.996%
4295	EICHER MOTORS	0.003%	93.999%
4296	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.001%
4297	CHAROEN PKPD-FG	0.003%	94.004%
4298	HITACHI TRNSPT	0.003%	94.007%
4299	UNDER ARMOUR IN	0.003%	94.009%
4300	CAP SA	0.003%	94.012%
4301	TPG TELECOM	0.003%	94.015%
4302	HAW PAR CORP LT	0.003%	94.018%
4303	IROBOT CORP	0.003%	94.020%
4304	AZZ INC COMMON STOCK USD1.0	0.003%	94.023%
4305	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	94.026%
4306	IMPLENIA AG	0.003%	94.028%
4307	CHINA RESOURCES	0.003%	94.031%
4308	CHINA RAILWAY S	0.003%	94.034%
4309	ROLLINS INC	0.003%	94.037%
4310	CAVIUM INC COMMON STOCK USD.001	0.003%	94.039%
4311	DBS GROUP HLDGS	0.003%	94.042%
4312	VALORA HOLDING	0.003%	94.045%
4313	COLOPLAST AS	0.003%	94.047%
4314	SAFESTORE HOLDI	0.003%	94.050%
4315	TSUMURA & CO	0.003%	94.053%
4316	MARSTON'S PLC	0.003%	94.055%
4317	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.058%
4318	PNM RESOURCES I	0.003%	94.061%
4319	AMANO CORPORATI	0.003%	94.064%
4320	REPLIGEN CORP COMMON STOCK USD.01	0.003%	94.066%
4321	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.069%
4322	BOLSAS Y MERCAD	0.003%	94.072%
4323	SACYR SA	0.003%	94.074%
4324	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.077%
4325	ST MODWEN PROPS	0.003%	94.080%
4326	NIHON M&A CENTE	0.003%	94.082%
4327	OKUMA CORP	0.003%	94.085%
4328	INDUSTRIAL & IN	0.003%	94.088%
4329	BRITVIC	0.003%	94.090%
4330	KONAMI CO	0.003%	94.093%
4331	TIANNENG POWER	0.003%	94.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	SAMSUNG C&T COR	0.003%	94.098%
4333	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	94.101%
4334	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	94.104%
4335	YARA INTERNATIO	0.003%	94.106%
4336	SLEEP NUMBER CORP COMMON STOCK USD.01	0.003%	94.109%
4337	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	94.112%
4338	OCI	0.003%	94.114%
4339	ALLIANCE FINANC	0.003%	94.117%
4340	ELECTRONICS	0.003%	94.120%
4341	CHINA EVERBRIGH	0.003%	94.122%
4342	TOKAI RIKA CO	0.003%	94.125%
4343	INDAH KIAT PULP	0.003%	94.128%
4344	MORGAN ADVANCE	0.003%	94.130%
4345	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	94.133%
4346	ITC LTD	0.003%	94.136%
4347	KELLY SERVICES	0.003%	94.138%
4348	INVESTEC LIMITE	0.003%	94.141%
4349	AICA KOGYO CO	0.003%	94.144%
4350	CAPCOM CO	0.003%	94.146%
4351	JUST ENERGY GROUP INC COMMON STOCK	0.003%	94.149%
4352	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	94.152%
4353	GLOVIS	0.003%	94.154%
4354	SANKYO CO LTD	0.003%	94.157%
4355	JIAYUAN INTERNA	0.003%	94.160%
4356	AZIMUT HOLDOING	0.003%	94.162%
4357	CIE AUTOMOTIVE	0.003%	94.165%
4358	COSMAX INC	0.003%	94.168%
4359	HOCHTIEF AG	0.003%	94.170%
4360	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	94.173%
4361	KFORCE INC COMMON STOCK USD.01	0.003%	94.176%
4362	AUSTEVOLL SEAFO	0.003%	94.178%
4363	HINDUSTAN LEVER	0.003%	94.181%
4364	AECI	0.003%	94.183%
4365	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	94.186%
4366	ARVIND LTD	0.003%	94.189%
4367	TRIMAS CORP COMMON STOCK USD.01	0.003%	94.191%
4368	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.194%
4369	SONAE, S.G.P.S.	0.003%	94.197%
4370	LTC PROPERTIES	0.003%	94.199%
4371	BADGER METER INC COMMON STOCK USD1.0	0.003%	94.202%
4372	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.204%
4373	KING YUAN ELECT	0.003%	94.207%
4374	KITE REALTY GROUP TRUST REIT USD.01	0.003%	94.210%
4375	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.212%
4376	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.215%
4377	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.218%
4378	KYUSHU FINANCIA	0.003%	94.220%
4379	SHIP HEALTHCARE	0.003%	94.223%
4380	SINOPEC SHANGHA	0.003%	94.225%
4381	BELMOND LTD	0.003%	94.228%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	INDUSTRIAS PENO	0.003%	94.231%
4383	SLIGRO FOOD GRO	0.003%	94.233%
4384	SA DES CEMENTS	0.003%	94.236%
4385	ADVANCED INFO S	0.003%	94.239%
4386	VIAD CORP	0.003%	94.241%
4387	LEROY SEAFOOD G	0.003%	94.244%
4388	BK OF EAST ASIA	0.003%	94.246%
4389	FOSUN INTERNATI	0.003%	94.249%
4390	CHINA AOYUAN PR	0.003%	94.252%
4391	TSUBAKIMOTO CHA	0.003%	94.254%
4392	DAISHI BANK	0.003%	94.257%
4393	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.259%
4394	NEXTEER AUTOMOT	0.003%	94.262%
4395	CANCOM SE	0.003%	94.265%
4396	TENNANT CO	0.003%	94.267%
4397	AUROBINDO PHARM	0.003%	94.270%
4398	QUALYS INC COMMON STOCK USD.001	0.003%	94.272%
4399	RYOHIN KEIKAKU	0.003%	94.275%
4400	ITAU UNIBANCO H	0.003%	94.278%
4401	CHASE CORP COMMON STOCK USD.1	0.003%	94.280%
4402	CARNIVAL PLC	0.003%	94.283%
4403	BOMBARDIER INC	0.003%	94.285%
4404	SELECT INCOME REIT REIT USD.01	0.003%	94.288%
4405	ICA GRUPPEN AB	0.003%	94.291%
4406	SIG	0.003%	94.293%
4407	SUEDZUCKER AG	0.003%	94.296%
4408	TOYOTA BOSHOKU	0.003%	94.298%
4409	RADIAN GROUP	0.003%	94.301%
4410	WOONGJIN COWAY	0.003%	94.304%
4411	RECORDATI SPA	0.003%	94.306%
4412	DRILLISCH AG	0.003%	94.309%
4413	TRIPOD TECHNOLO	0.003%	94.311%
4414	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	94.314%
4415	ANDERSONS INC/THE COMMON STOCK	0.003%	94.316%
4416	PEOPLE'S INSURA	0.003%	94.319%
4417	STORNOWAY DIAMO	0.003%	94.322%
4418	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.324%
4419	SHINMAYWA INDS	0.003%	94.327%
4420	KEMET CORP	0.003%	94.329%
4421	INTERCONTINENTAL HOTELS ADR ADR	0.003%	94.332%
4422	ALLEGION PLC	0.003%	94.335%
4423	ANGLOVAAL MININ	0.003%	94.337%
4424	CITIC SECURITIE	0.003%	94.340%
4425	H.I.S.CO	0.003%	94.342%
4426	ODAKYU ELEC RLW	0.003%	94.345%
4427	SHIGA BANK	0.003%	94.347%
4428	B2W-CIA GLOBAL	0.003%	94.350%
4429	SEKISUI HOUSE R	0.003%	94.352%
4430	TUTOR PERINI CORP COMMON STOCK USD1.0	0.003%	94.355%
4431	COCA-COLA WEST	0.003%	94.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	DAEWOO SECURITI	0.003%	94.360%
4433	TADANO	0.003%	94.363%
4434	COMTECH TELE CO	0.003%	94.365%
4435	RITE AID CORP	0.003%	94.368%
4436	WACKER CONSTRUC	0.003%	94.370%
4437	REGIS RESOURCES	0.003%	94.373%
4438	BOINGO WIRELESS INC COMMON STOCK	0.003%	94.376%
4439	OLYMPUS OPTICAL	0.003%	94.378%
4440	AIN PHARMACIEZ	0.003%	94.381%
4441	GAMUDA BERHAD	0.003%	94.383%
4442	TSINGTAO BREWER	0.003%	94.386%
4443	H2O RETAILING C	0.003%	94.388%
4444	SAN MIGUEL CORP	0.003%	94.391%
4445	FORMOSA TAFFETA	0.003%	94.393%
4446	CARSALES.COM LT	0.003%	94.396%
4447	AUSNET SERVICES	0.003%	94.398%
4448	KARDEMIR KARABU	0.003%	94.401%
4449	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	94.404%
4450	TOPRE CORPORATI	0.003%	94.406%
4451	KLOECKNER & CO	0.003%	94.409%
4452	SUN PHARMACEUTI	0.003%	94.411%
4453	HARGREAVES LANS	0.003%	94.414%
4454	HANWA CO	0.003%	94.416%
4455	SOHO CHINA LTD	0.003%	94.419%
4456	SUN TV NETWORK	0.003%	94.421%
4457	PIGEON CORP	0.003%	94.424%
4458	PREMIER INVESTM	0.003%	94.426%
4459	EXTERRAN CORP COMMON STOCK USD.01	0.003%	94.429%
4460	SANOFI ADR ADR	0.003%	94.431%
4461	AMERISAFE INC COMMON STOCK USD.01	0.003%	94.434%
4462	TRIGANO	0.003%	94.437%
4463	DURATEX SA	0.003%	94.439%
4464	SOHGO SECURITY	0.003%	94.442%
4465	HILL & SMITH HL	0.003%	94.444%
4466	TOHOKU ELEC POW	0.003%	94.447%
4467	D'IETEREN TRADI	0.003%	94.449%
4468	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	94.452%
4469	TOHO HOLDINGS C	0.003%	94.454%
4470	GMP CAPITAL COR	0.003%	94.457%
4471	JINDAL STEEL &	0.003%	94.459%
4472	MABUCHI MOTOR C	0.003%	94.462%
4473	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.464%
4474	LARGAN PRECISIO	0.003%	94.467%
4475	CHICAGO BRIDGE	0.003%	94.469%
4476	KAP IND HLDG LT	0.003%	94.472%
4477	ORKLA ASA	0.003%	94.474%
4478	COMSYS HOLDINGS	0.003%	94.477%
4479	IPSEN	0.003%	94.479%
4480	SIAM COMMERCIAL	0.003%	94.482%
4481	AMUNDI SA	0.003%	94.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	REALTEK SEMICON	0.003%	94.487%
4483	KADANT INC COMMON STOCK USD.01	0.003%	94.489%
4484	NIHON PARKERIZI	0.003%	94.492%
4485	NIPPON HODO CO	0.003%	94.494%
4486	MANDO CORPORATI	0.003%	94.497%
4487	STRATASYS LTD	0.003%	94.500%
4488	C.P. ALL PCL-FG	0.003%	94.502%
4489	ENCE ENERGIA	0.003%	94.505%
4490	NIHON UNISYS	0.003%	94.507%
4491	MITCHELLS & BUT	0.003%	94.510%
4492	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	94.512%
4493	NISSHINBO IND I	0.003%	94.515%
4494	LENDINGCLUB CORP COMMON STOCK USD.01	0.003%	94.517%
4495	POTLATCHDELTIC CORP REIT USD1.0	0.003%	94.520%
4496	ITAU CORPBANCA	0.003%	94.522%
4497	RANDGOLD RESOUR	0.002%	94.525%
4498	BANK DANAMON PT	0.002%	94.527%
4499	ALEXANDERS INC	0.002%	94.530%
4500	SYNNEX TECH INT	0.002%	94.532%
4501	KOREA ZINC	0.002%	94.535%
4502	JAPAN RENTAL HO	0.002%	94.537%
4503	FUJITSU GENERAL	0.002%	94.540%
4504	Rocky Mountain	0.002%	94.542%
4505	DISTRIBUIDORA I	0.002%	94.545%
4506	BECHTLE AG	0.002%	94.547%
4507	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	94.550%
4508	FRUTAROM	0.002%	94.552%
4509	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	94.554%
4510	ST JOE CO/THE COMMON STOCK	0.002%	94.557%
4511	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.002%	94.559%
4512	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.002%	94.562%
4513	BIC CAMERA INC.	0.002%	94.564%
4514	GAIL INDIA LTD	0.002%	94.567%
4515	MONEX GROUP INC	0.002%	94.569%
4516	IPSOS	0.002%	94.572%
4517	SHIMACHU CO	0.002%	94.574%
4518	MARSHALLS PLC	0.002%	94.577%
4519	ENTERCOM COMMUN	0.002%	94.579%
4520	GREAT EAGLE HLD	0.002%	94.582%
4521	WONIK IPS CO LT	0.002%	94.584%
4522	WESTAMERICA BANCORPORATION COMMON STOCK	0.002%	94.587%
4523	BREMBO SPA	0.002%	94.589%
4524	RATIONAL	0.002%	94.592%
4525	EDELWEISS FIN S	0.002%	94.594%
4526	EMPRESAS COPEC	0.002%	94.597%
4527	TFS FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.599%
4528	NORTHGATE	0.002%	94.601%
4529	GREENTOWN CHINA	0.002%	94.604%
4530	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.002%	94.606%
4531	EDION CORP	0.002%	94.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	Z ENERGY LTD	0.002%	94.611%
4533	WALSIN LIHWA CO	0.002%	94.614%
4534	MERIDIAN BANCORP INC COMMON STOCK	0.002%	94.616%
4535	ITEQ CORP	0.002%	94.619%
4536	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.002%	94.621%
4537	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.002%	94.624%
4538	MRV ENGENHARIA	0.002%	94.626%
4539	SEABRIDGE GOLD INC COMMON STOCK	0.002%	94.628%
4540	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.002%	94.631%
4541	KOREAN REINSURA	0.002%	94.633%
4542	SKYFAME REALTY	0.002%	94.636%
4543	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	94.638%
4544	UTD DRUG	0.002%	94.641%
4545	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.002%	94.643%
4546	MYTILINEOS	0.002%	94.646%
4547	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.002%	94.648%
4548	YAMATO KOGYO CO	0.002%	94.650%
4549	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.002%	94.653%
4550	DAOU TECHNOLOGY	0.002%	94.655%
4551	SCHWEITER TECH	0.002%	94.658%
4552	GRANGES AB	0.002%	94.660%
4553	C & C GROUP PLC	0.002%	94.663%
4554	KEIYO BANK	0.002%	94.665%
4555	BEIERSDORF AG	0.002%	94.667%
4556	GARTNER GROUP I	0.002%	94.670%
4557	NICHIAS CORP	0.002%	94.672%
4558	DIAMOND OFFSHOR	0.002%	94.675%
4559	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	94.677%
4560	PFEIFFER VAC TE	0.002%	94.680%
4561	MERCIALYS	0.002%	94.682%
4562	CGN POWER CO LT	0.002%	94.684%
4563	HIGH LINER FOOD	0.002%	94.687%
4564	PICK'N PAY STOR	0.002%	94.689%
4565	AIRBOSS OF AMER	0.002%	94.692%
4566	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	94.694%
4567	FULLSHARE HOLDI	0.002%	94.696%
4568	TAIWAN HON CHUA	0.002%	94.699%
4569	KUREHA CHEM IND	0.002%	94.701%
4570	KANEMATSU CORP	0.002%	94.704%
4571	JAMES RIVER GRO	0.002%	94.706%
4572	BRIGGS & STRATT	0.002%	94.709%
4573	GLATFELTER(PH)C	0.002%	94.711%
4574	L&T FINANCE HOL	0.002%	94.713%
4575	SUMITOMO METAL	0.002%	94.716%
4576	ATEA ASA	0.002%	94.718%
4577	SHANGHAI PHARMA	0.002%	94.721%
4578	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	94.723%
4579	OSISKO MINING I	0.002%	94.725%
4580	SQUARE INC A COMMON STOCK USD.000001	0.002%	94.728%
4581	BCO CREDITO INV	0.002%	94.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	DIASORIN SPA EU	0.002%	94.733%
4583	ONWARD KASHIYAM	0.002%	94.735%
4584	HEXPOL AB	0.002%	94.737%
4585	PERFICIENT INC COMMON STOCK USD.001	0.002%	94.740%
4586	FCC CO LTD	0.002%	94.742%
4587	LCY CHEMICAL CO	0.002%	94.744%
4588	MGM GROWTH PROPERTIES LLC A REIT	0.002%	94.747%
4589	KELLER GROUP	0.002%	94.749%
4590	ASSECO POLAND S	0.002%	94.752%
4591	ASAHI INTECC CO	0.002%	94.754%
4592	WR GRACE + CO COMMON STOCK USD.01	0.002%	94.756%
4593	TAURON POLSKA E	0.002%	94.759%
4594	MANAPPURAM FINA	0.002%	94.761%
4595	SUMMIT INDUSTRI	0.002%	94.764%
4596	ASM PACIFIC TEC	0.002%	94.766%
4597	AEROVIRONMENT I	0.002%	94.768%
4598	OKASAN SECURITI	0.002%	94.771%
4599	M3 INC	0.002%	94.773%
4600	EL PASO ELECTRIC CO COMMON STOCK	0.002%	94.775%
4601	STUART OLSON IN	0.002%	94.778%
4602	UTD STATES CELL	0.002%	94.780%
4603	ABC-MART INC	0.002%	94.782%
4604	AMERICAN ASSETS TRUST INC REIT USD.01	0.002%	94.785%
4605	COSAN SA INDUST	0.002%	94.787%
4606	CROCS INC COMMON STOCK USD.001	0.002%	94.790%
4607	WASHINGTON PRIME GROUP INC REIT USD.0001	0.002%	94.792%
4608	ACADIAN TIMBER	0.002%	94.794%
4609	TELECOM ITALIA	0.002%	94.797%
4610	BEFIMMO SCA	0.002%	94.799%
4611	HOSHINO RESORTS	0.002%	94.801%
4612	NORTHWESTERN CORP COMMON STOCK USD.01	0.002%	94.804%
4613	SANYO DENKI CO	0.002%	94.806%
4614	CHINA ZHONGWANG	0.002%	94.808%
4615	ITALGAS SPA	0.002%	94.811%
4616	CHINA EVERBRIGH	0.002%	94.813%
4617	MILLENNIUM&COPT	0.002%	94.816%
4618	KIWOOM SECURITI	0.002%	94.818%
4619	FAIRFAX MEDIA L	0.002%	94.820%
4620	SYSTEMAX INC COMMON STOCK USD.01	0.002%	94.823%
4621	MANHATTAN ASSOC	0.002%	94.825%
4622	CHINA REINSURAN	0.002%	94.827%
4623	SOCIETE TELEVIS	0.002%	94.830%
4624	YIT OYJ	0.002%	94.832%
4625	NATIONAL BANK HOLD CL A COMMON STOCK	0.002%	94.834%
4626	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	94.837%
4627	INTERCONTINENTA	0.002%	94.839%
4628	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	94.841%
4629	CATHAY PACIFIC	0.002%	94.844%
4630	VALOR CO LTD	0.002%	94.846%
4631	ASTRAL FOODS	0.002%	94.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	RINNAI CORP	0.002%	94.851%
4633	TURKIYE VAKIFLA	0.002%	94.853%
4634	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	94.855%
4635	WALSIN TECHNOLO	0.002%	94.858%
4636	EBRO FOODS SA	0.002%	94.860%
4637	SUMMERSET GROUP	0.002%	94.862%
4638	CCR SA	0.002%	94.865%
4639	CALIFORNIA WATE	0.002%	94.867%
4640	DAINIPPON PHARM	0.002%	94.869%
4641	SEIBU HOLDINGS	0.002%	94.872%
4642	MODINE MFG CO	0.002%	94.874%
4643	HYAKUGO BANK(10	0.002%	94.876%
4644	BYD ELECTRONIC	0.002%	94.879%
4645	BALFOUR BEATTY	0.002%	94.881%
4646	RAMSAY HEALTH C	0.002%	94.883%
4647	MAYORA INDAH	0.002%	94.886%
4648	SIAM CEMENT PCL	0.002%	94.888%
4649	KENEDIX RETAIL	0.002%	94.890%
4650	ROUND ONE CORP	0.002%	94.892%
4651	EDP RENOVAVEIS	0.002%	94.895%
4652	CHINA LESSO GRO	0.002%	94.897%
4653	INDIA INFOLINE	0.002%	94.899%
4654	HIWIN TECH CORP	0.002%	94.902%
4655	OWENS + MINOR INC COMMON STOCK USD2.0	0.002%	94.904%
4656	ALIOR BANK SA	0.002%	94.906%
4657	CHENG SHIN RUBB	0.002%	94.909%
4658	MATCH GROUP INC COMMON STOCK USD.001	0.002%	94.911%
4659	BANG & OLUFSEN	0.002%	94.913%
4660	SUMITOMO MITSUI	0.002%	94.916%
4661	LANCASHIRE HLDG	0.002%	94.918%
4662	TOTVS SA	0.002%	94.920%
4663	CHINA OILFIELD	0.002%	94.922%
4664	KOENIG & BAUER	0.002%	94.925%
4665	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.002%	94.927%
4666	FERREXPO PLC	0.002%	94.929%
4667	FOMENTO ECON ME	0.002%	94.932%
4668	KOMERI CO	0.002%	94.934%
4669	NIC INC COMMON STOCK	0.002%	94.936%
4670	BARCO(NEW)	0.002%	94.939%
4671	AIRTAC INTERNAT	0.002%	94.941%
4672	CFE	0.002%	94.943%
4673	MISUMI CORPORAT	0.002%	94.945%
4674	DERICHEBOURG	0.002%	94.948%
4675	LUNDIN PERTOLEU	0.002%	94.950%
4676	KING'S TOWN BAN	0.002%	94.952%
4677	AMOREPACIFIC GR	0.002%	94.955%
4678	NORTH PACIFIC B	0.002%	94.957%
4679	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.002%	94.959%
4680	CA IMMOBILIEN A	0.002%	94.961%
4681	KIYO BANK	0.002%	94.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	ARCA CONTINEN	0.002%	94.966%
4683	SHIMADZU CORP	0.002%	94.968%
4684	BARITO PAC TBK	0.002%	94.970%
4685	LONG CHEN PAPER	0.002%	94.973%
4686	RINGKJOEBING LA	0.002%	94.975%
4687	JG SUMMIT HLDGS	0.002%	94.977%
4688	KANDENKO CO	0.002%	94.980%
4689	ESCORTS LTD	0.002%	94.982%
4690	A.P. MOLLER-MAE	0.002%	94.984%
4691	EURONAV SA	0.002%	94.986%
4692	BRINKER INTL IN	0.002%	94.989%
4693	BOBST GROUP AG	0.002%	94.991%
4694	ANSELL LTD	0.002%	94.993%
4695	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	94.995%
4696	IOCHPE-MAXION	0.002%	94.998%
4697	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.002%	95.000%
4698	SMILES FIDELIDA	0.002%	95.002%
4699	INDO TAMBANGRAY	0.002%	95.004%
4700	58.COM INC ADR ADR	0.002%	95.007%
4701	SANFIRE RESOURC	0.002%	95.009%
4702	TOYO INK MFG CO	0.002%	95.011%
4703	GENESCO INC COMMON STOCK USD1.0	0.002%	95.014%
4704	FABRINET	0.002%	95.016%
4705	UNIPRES CORP.	0.002%	95.018%
4706	TOKAI TOKYO SEC	0.002%	95.020%
4707	LEAGOLD MINING	0.002%	95.023%
4708	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	95.025%
4709	BRICKWORKS	0.002%	95.027%
4710	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.002%	95.029%
4711	TRUEBLUE INC COMMON STOCK	0.002%	95.032%
4712	NATUS MEDICAL INC COMMON STOCK USD.001	0.002%	95.034%
4713	FAES FARMA SA	0.002%	95.036%
4714	HYSAN DEVELOPME	0.002%	95.038%
4715	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.041%
4716	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.002%	95.043%
4717	COMFORIA RESIDE	0.002%	95.045%
4718	RICHTER GEDEON	0.002%	95.047%
4719	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.050%
4720	ENEA SA	0.002%	95.052%
4721	DIRTT ENVIRONME	0.002%	95.054%
4722	REUNERT	0.002%	95.056%
4723	CORE-MARK HLDG	0.002%	95.058%
4724	SAMSUNG FINE CH	0.002%	95.061%
4725	BK MANDIRI	0.002%	95.063%
4726	ACACIA MINING	0.002%	95.065%
4727	AVEXIS INC COMMON STOCK USD.0001	0.002%	95.067%
4728	STONERIDGE INC COMMON STOCK	0.002%	95.070%
4729	K WAH INTL HLDG	0.002%	95.072%
4730	HOKKOKU BANK	0.002%	95.074%
4731	KIWI PROPERTY G	0.002%	95.076%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	95.079%
4733	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.081%
4734	NEOGEN CORP COMMON STOCK USD.16	0.002%	95.083%
4735	TATA POWER CO L	0.002%	95.085%
4736	ALS LTD	0.002%	95.087%
4737	JAPAN LIFELINE	0.002%	95.090%
4738	GUANGZHOU AUTOM	0.002%	95.092%
4739	FOXCONN TECHNOL	0.002%	95.094%
4740	VOCUS COMMUN LT	0.002%	95.096%
4741	KOSE	0.002%	95.099%
4742	TOBU RAILWAY CO	0.002%	95.101%
4743	MELROSEIndustr	0.002%	95.103%
4744	SHUI ON LAND LT	0.002%	95.105%
4745	TUPRAS-TURKIYE	0.002%	95.107%
4746	PTC INC COMMON STOCK USD.01	0.002%	95.110%
4747	MONEYSUPERMARKE	0.002%	95.112%
4748	GO-AHEAD GROUP	0.002%	95.114%
4749	SAMSUNG SDS CO	0.002%	95.116%
4750	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	95.118%
4751	SEVERSTAL GDR REG S GDR	0.002%	95.121%
4752	INDORAMA VENTUR	0.002%	95.123%
4753	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	95.125%
4754	OKINAWA BANK	0.002%	95.127%
4755	PETROCHINA COMP	0.002%	95.129%
4756	BWP TRUST	0.002%	95.132%
4757	HONG KONG LAND	0.002%	95.134%
4758	DEAN FOODS CO COMMON STOCK USD.01	0.002%	95.136%
4759	PRADA SPA	0.002%	95.138%
4760	IMPALA PLATINUM	0.002%	95.140%
4761	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	95.143%
4762	HIBERNIA REIT P	0.002%	95.145%
4763	TIM PARTICIPA	0.002%	95.147%
4764	KNOLL INC COMMON STOCK USD.01	0.002%	95.149%
4765	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.002%	95.151%
4766	UPC TECHNOLOGY	0.002%	95.154%
4767	ANALOGIC CORP	0.002%	95.156%
4768	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.158%
4769	CERVED INFORMAT	0.002%	95.160%
4770	DOMINO'S PIZZA	0.002%	95.162%
4771	GIANT MFG CO	0.002%	95.165%
4772	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.167%
4773	DELPHI ENERGY C	0.002%	95.169%
4774	EPISTAR CORP	0.002%	95.171%
4775	FENNER	0.002%	95.173%
4776	IMMOFINANZ IMMO	0.002%	95.175%
4777	LAKELAND BANCORP INC COMMON STOCK	0.002%	95.178%
4778	DOOSAN CORP	0.002%	95.180%
4779	DAEWOO INTERNAT	0.002%	95.182%
4780	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.002%	95.184%
4781	ROXGOLD INC	0.002%	95.186%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	TOMRA SYSTEMS A	0.002%	95.189%
4783	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	95.191%
4784	DAILY MAIL&GEN	0.002%	95.193%
4785	ORTHOPIX INTL N	0.002%	95.195%
4786	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.002%	95.197%
4787	COCA-COLA AMATI	0.002%	95.199%
4788	NOBLE CORP PLC	0.002%	95.202%
4789	BARRATT DEVEL	0.002%	95.204%
4790	DAH SING FINANC	0.002%	95.206%
4791	CENTRAL GARDEN&	0.002%	95.208%
4792	NEOPOST	0.002%	95.210%
4793	U-BLOX AG	0.002%	95.212%
4794	GREEN REIT PLC	0.002%	95.215%
4795	MUSASHINO BANK	0.002%	95.217%
4796	UTD ENGINEERS	0.002%	95.219%
4797	OGAKI KYORITSU	0.002%	95.221%
4798	ALM. BRAND	0.002%	95.223%
4799	KAKEN PHARM	0.002%	95.225%
4800	SUPERGROUP PLC	0.002%	95.228%
4801	COCOKARA FINE H	0.002%	95.230%
4802	STARTS CORP INC	0.002%	95.232%
4803	VISTA OUTDOOR INC COMMON STOCK USD.01	0.002%	95.234%
4804	COMPUTACENTER P	0.002%	95.236%
4805	SHIKOKU ELEC PO	0.002%	95.238%
4806	AKORN INC COMMON STOCK	0.002%	95.241%
4807	ANSALDO STS SPA	0.002%	95.243%
4808	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.002%	95.245%
4809	MERCER INTL INC	0.002%	95.247%
4810	INNOVIVA INC COMMON STOCK	0.002%	95.249%
4811	SARACEN MINERAL	0.002%	95.251%
4812	NEWRIVER REIT P	0.002%	95.254%
4813	ADTRAN INC	0.002%	95.256%
4814	NAGASE & CO	0.002%	95.258%
4815	WEIR GROUP	0.002%	95.260%
4816	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	95.262%
4817	WELBILT INC COMMON STOCK USD.01	0.002%	95.264%
4818	PRESIDENT CHAIN	0.002%	95.266%
4819	TOWER SEMICONDU	0.002%	95.269%
4820	CHINA GEN PLAST	0.002%	95.271%
4821	PIONEER FOODS L	0.002%	95.273%
4822	FINNAIR	0.002%	95.275%
4823	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	95.277%
4824	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.279%
4825	ADVANTEST	0.002%	95.281%
4826	BAJAJ AUTO	0.002%	95.284%
4827	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.286%
4828	BANK NEGARA IND	0.002%	95.288%
4829	KYUSHU ELEC POW	0.002%	95.290%
4830	NANKAI ELEC RAI	0.002%	95.292%
4831	FIRST PACIFIC C	0.002%	95.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	PPC LTD	0.002%	95.296%
4833	SODEXHO ALLIANC	0.002%	95.299%
4834	DULUXGROUP LTD	0.002%	95.301%
4835	ENTERPRISE INNS	0.002%	95.303%
4836	HAMBORNER AG	0.002%	95.305%
4837	HTC CORP COMMON	0.002%	95.307%
4838	OCLARO INC COMMON STOCK USD.01	0.002%	95.309%
4839	TRAVELPORT WORL	0.002%	95.311%
4840	SEMBCORP MARINE	0.002%	95.314%
4841	AUTONEUM HOLDIN	0.002%	95.316%
4842	CHINASOFT INTER	0.002%	95.318%
4843	KONINKLIJKE BAM	0.002%	95.320%
4844	MPHISIS LTD	0.002%	95.322%
4845	FUKUOKA REIT CO	0.002%	95.324%
4846	TELENET GROUP H	0.002%	95.326%
4847	LYDALL INC COMMON STOCK USD.1	0.002%	95.328%
4848	NACHI-FUJIKOSHI	0.002%	95.331%
4849	PAN OCEAN CO	0.002%	95.333%
4850	WT MICROELECTRO	0.002%	95.335%
4851	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	95.337%
4852	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.002%	95.339%
4853	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.341%
4854	EREGLI DEMIR CE	0.002%	95.343%
4855	BANCA IFIS	0.002%	95.345%
4856	DUSKIN CO LTD	0.002%	95.348%
4857	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	95.350%
4858	TOKYO DOME CORP	0.002%	95.352%
4859	ESSO (THAILAND)	0.002%	95.354%
4860	BHARAT HEAVY EL	0.002%	95.356%
4861	EFG INTERNATION	0.002%	95.358%
4862	TOHO GAS CO	0.002%	95.360%
4863	IREN SPA	0.002%	95.362%
4864	VASTNED RETAIL	0.002%	95.365%
4865	TOKYO SEIMITSU	0.002%	95.367%
4866	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.369%
4867	TECO ELEC&MACHI	0.002%	95.371%
4868	MIZRAHI TEFAHOT	0.002%	95.373%
4869	NORWEGIAN AIR S	0.002%	95.375%
4870	NIPPON SEIKI CO	0.002%	95.377%
4871	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.379%
4872	KRONES AG	0.002%	95.381%
4873	JB HI-FI	0.002%	95.384%
4874	GOLD FIELDS LTD	0.002%	95.386%
4875	CHEUNG KONG INF	0.002%	95.388%
4876	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.390%
4877	PZU GR	0.002%	95.392%
4878	DAIWABO CO LTD	0.002%	95.394%
4879	OPUS BANK	0.002%	95.396%
4880	NISSHIN SEIFUN	0.002%	95.398%
4881	CHINA LIFE INSU	0.002%	95.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	POLY HONG KONG	0.002%	95.403%
4883	SUGI HOLDINGS C	0.002%	95.405%
4884	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.407%
4885	PRIMARY HEALTH	0.002%	95.409%
4886	DNO INTERNATION	0.002%	95.411%
4887	JAIN IRRIGATION	0.002%	95.413%
4888	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.415%
4889	SINOTRANS LIMIT	0.002%	95.417%
4890	FINCANTIERI SPA	0.002%	95.419%
4891	LASALLE LOGIPOR	0.002%	95.421%
4892	LI NING CO. LTD	0.002%	95.423%
4893	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.426%
4894	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.002%	95.428%
4895	NCC LTD/INDIA	0.002%	95.430%
4896	SPX CORP COMMON STOCK USD.01	0.002%	95.432%
4897	NET ONE SYSTEMS	0.002%	95.434%
4898	SCHNITZER STEEL	0.002%	95.436%
4899	WIN SEMICONDUCT	0.002%	95.438%
4900	GRIFFON CORP COMMON STOCK USD.25	0.002%	95.440%
4901	PAZ OIL CO LTD	0.002%	95.442%
4902	SCORPIO TANKERS	0.002%	95.444%
4903	LUYE PHARMA GRO	0.002%	95.446%
4904	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.449%
4905	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.451%
4906	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.453%
4907	INDUSTRIAS CH S	0.002%	95.455%
4908	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.457%
4909	SKYWORTH DIGITA	0.002%	95.459%
4910	ROHTO PHARM	0.002%	95.461%
4911	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.002%	95.463%
4912	AIRASIA BHD	0.002%	95.465%
4913	KERRY LOGISTICS	0.002%	95.467%
4914	YAMADA DENKI CO	0.002%	95.469%
4915	PHILIPS LIGHTIN	0.002%	95.472%
4916	HEALTHCARE SERV	0.002%	95.474%
4917	TPK HOLDINGS CO	0.002%	95.476%
4918	INVERSIONES AGU	0.002%	95.478%
4919	ALFRESA HOLDING	0.002%	95.480%
4920	CEAT LTD	0.002%	95.482%
4921	EXEDY CORP	0.002%	95.484%
4922	SINOTRUK HONG K	0.002%	95.486%
4923	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	95.488%
4924	HOUSE FOODS COR	0.002%	95.490%
4925	GIMV NV	0.002%	95.492%
4926	LINDT & SPRUENG	0.002%	95.494%
4927	APPLUS SERVICES	0.002%	95.496%
4928	MAKALOTIndustr	0.002%	95.498%
4929	BANRISUL	0.002%	95.501%
4930	TOD'S SPA	0.002%	95.503%
4931	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.002%	95.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	BRAIT SA	0.002%	95.507%
4933	TOKAI HOLDINGS	0.002%	95.509%
4934	TODA CORP	0.002%	95.511%
4935	CKD CORP	0.002%	95.513%
4936	KAYABA INDUSTRY	0.002%	95.515%
4937	Meritz Fire & M	0.002%	95.517%
4938	FISHER (JAMES)	0.002%	95.519%
4939	TITAN INDUSTRIE	0.002%	95.521%
4940	TRICO BANCSHARES COMMON STOCK	0.002%	95.523%
4941	FIRST INTER BK	0.002%	95.525%
4942	US CONCRETE INC COMMON STOCK USD.001	0.002%	95.527%
4943	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.529%
4944	NAVIGANT CONSUL	0.002%	95.531%
4945	CHINA EASTERN A	0.002%	95.533%
4946	AU OPTRONICS CORP SPON ADR ADR	0.002%	95.536%
4947	SYDNEY AIRPORT	0.002%	95.538%
4948	POLYPIPE GROUP	0.002%	95.540%
4949	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	95.542%
4950	MATSUMOTOKIYOSH	0.002%	95.544%
4951	CHINA TRAVEL IN	0.002%	95.546%
4952	STATE STREET CORP SR UNSECURED 08/20 2.55	0.002%	95.548%
4953	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.002%	95.550%
4954	PROVIDENT FINAN	0.002%	95.552%
4955	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.554%
4956	FERROTEC CORP	0.002%	95.556%
4957	TAIWAN COOPERAT	0.002%	95.558%
4958	MORGUARD CORP	0.002%	95.560%
4959	BANPU PUBLIC CO	0.002%	95.562%
4960	SENSHU IKEDA HL	0.002%	95.564%
4961	PARK 24 CO	0.002%	95.566%
4962	DCM JAPAN HOLDI	0.002%	95.568%
4963	3SBIO INC	0.002%	95.570%
4964	CAR INC	0.002%	95.572%
4965	OBARA CORP	0.002%	95.574%
4966	SKC CO	0.002%	95.576%
4967	RATOS AB-B SHS	0.002%	95.578%
4968	MONMOUTH REAL E	0.002%	95.580%
4969	TSOGO SUN HOLDI	0.002%	95.582%
4970	GPO CARSO SA DE	0.002%	95.584%
4971	SHIMANO INC	0.002%	95.586%
4972	SPAR NORD BANK	0.002%	95.589%
4973	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.591%
4974	AGL ENERGY LTD	0.002%	95.593%
4975	MAKINO MILLING	0.002%	95.595%
4976	NIHON KOHDEN CO	0.002%	95.597%
4977	MAINFREIGHT LTD	0.002%	95.599%
4978	DEUTZ AG	0.002%	95.601%
4979	ECONOCOM GROUP	0.002%	95.603%
4980	PARADE TECHNOLO	0.002%	95.605%
4981	COLGATE-PALM (I	0.002%	95.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	FIELMANN AG	0.002%	95.609%
4983	PORTO SEGURO SA	0.002%	95.611%
4984	BRASKEM SA	0.002%	95.613%
4985	HEIWA CORP	0.002%	95.615%
4986	FLEXIUM INTERCO	0.002%	95.617%
4987	MAHINDRA & MAHI	0.002%	95.619%
4988	KEIHIN ELEC EXP	0.002%	95.621%
4989	NIPPON STEEL	0.002%	95.623%
4990	WAGeworks INC COMMON STOCK USD.001	0.002%	95.625%
4991	LIECHTENSTEINIS	0.002%	95.627%
4992	DOOSAN HEAVY IN	0.002%	95.629%
4993	NORTHAM PLATINU	0.002%	95.631%
4994	MITIE GROUP	0.002%	95.633%
4995	LOTTE SHOPPING	0.002%	95.635%
4996	MARUICHI STL TU	0.002%	95.637%
4997	DAEWOO SHIPBUIL	0.002%	95.639%
4998	FRESNILLO PLC	0.002%	95.641%
4999	INTERROLL HOLDI	0.002%	95.643%
5000	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	95.645%
5001	SIHUAN PHARMACE	0.002%	95.647%
5002	K-BRO LINEN INC	0.002%	95.649%
5003	MID REIT INC	0.002%	95.651%
5004	KEPPEL DC REIT	0.002%	95.653%
5005	ORIFLAME HOLDIN	0.002%	95.655%
5006	SLATE RETAIL RE	0.002%	95.657%
5007	MAXLINEAR INC COMMON STOCK	0.002%	95.659%
5008	YUHAN CORP	0.002%	95.661%
5009	NICHIHA CORP	0.002%	95.663%
5010	MEIKO ELECTRONI	0.002%	95.665%
5011	JAPAN POST HOLD	0.002%	95.667%
5012	UNI-PRESIDENT C	0.002%	95.669%
5013	YELLOW PAGES LT	0.002%	95.671%
5014	AFRICA OIL CORP	0.002%	95.673%
5015	ACCTON	0.002%	95.675%
5016	PAPA JOHN'S INT	0.002%	95.677%
5017	EMAMI LTD	0.002%	95.679%
5018	FIBRIA CELULOSE	0.002%	95.681%
5019	CHORUS LIMITED	0.002%	95.683%
5020	KEIO CORP	0.002%	95.685%
5021	SINO LAND CO	0.002%	95.687%
5022	SCANA CORP COMMON STOCK	0.002%	95.689%
5023	BONDUELLE SCA	0.002%	95.691%
5024	MONOTARO CO.LTD	0.002%	95.693%
5025	DAIRY CREST GRO	0.002%	95.694%
5026	INFICON HOLDING	0.002%	95.696%
5027	AMBEV SA ADR ADR	0.002%	95.698%
5028	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.700%
5029	CARETRUST REIT INC REIT USD.01	0.002%	95.702%
5030	MIXI INC	0.002%	95.704%
5031	HAKUHODO DY HLD	0.002%	95.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	UNIMICRON TECHN	0.002%	95.708%
5033	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	95.710%
5034	BB SEGURIDADE P	0.002%	95.712%
5035	NIPPON REIT INV	0.002%	95.714%
5036	AMOREPACIFIC-NE	0.002%	95.716%
5037	COPPER MTN MNG	0.002%	95.718%
5038	CANON MARKETING	0.002%	95.720%
5039	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.722%
5040	ARCS CO LTD	0.002%	95.724%
5041	USS CO. LTD.	0.002%	95.726%
5042	CHAMPION REAL E	0.002%	95.728%
5043	PALTAC CORP	0.002%	95.730%
5044	OAO GAZPROM	0.002%	95.732%
5045	DIALOG GROUP BH	0.002%	95.734%
5046	CHARTER HALL	0.002%	95.736%
5047	MACQUARIE KOREA	0.002%	95.738%
5048	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.740%
5049	MELEXIS	0.002%	95.742%
5050	GENTING INTERNA	0.002%	95.744%
5051	EXACT SCIENCES	0.002%	95.746%
5052	BANKINTER SA	0.002%	95.748%
5053	PETKIM	0.002%	95.750%
5054	SALFACORP SA	0.002%	95.752%
5055	CAPITAL & COUNT	0.002%	95.753%
5056	RUMO SA	0.002%	95.755%
5057	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.757%
5058	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.759%
5059	KAISA GROUP HLD	0.002%	95.761%
5060	SITC INTERNATIO	0.002%	95.763%
5061	SWIRE PACIFIC	0.002%	95.765%
5062	FUGRO NV-CVA	0.002%	95.767%
5063	ILIAD	0.002%	95.769%
5064	PRIMAX ELECTRON	0.002%	95.771%
5065	TURK SISE VE CA	0.002%	95.773%
5066	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.002%	95.775%
5067	THE NISSHIN OIL	0.002%	95.777%
5068	NAN YA PRINTED	0.002%	95.779%
5069	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.781%
5070	EXIDE INDUSTRIE	0.002%	95.783%
5071	CHINA COAL ENER	0.002%	95.785%
5072	TEC CORPORATION	0.002%	95.787%
5073	DEXCOM INC COMMON STOCK USD.001	0.002%	95.789%
5074	TRADE ME LTD	0.002%	95.791%
5075	TONGAAT-HULETT	0.002%	95.792%
5076	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.794%
5077	FUFENG GROUP LT	0.002%	95.796%
5078	BURCKHARDT COMP	0.002%	95.798%
5079	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.800%
5080	ZENSHO CO LTD	0.002%	95.802%
5081	LATAM AIRLINES	0.002%	95.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.806%
5083	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.808%
5084	HOKUETSU KISHU	0.002%	95.810%
5085	AUSDRILL LIMITE	0.002%	95.812%
5086	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.814%
5087	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.002%	95.816%
5088	COSCO HOLDINGS	0.002%	95.818%
5089	MORGUARD REAL E	0.002%	95.820%
5090	SENKO CO	0.002%	95.821%
5091	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	95.823%
5092	UACJ CORP	0.002%	95.825%
5093	NEMETSCHEK AG	0.002%	95.827%
5094	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.829%
5095	CROWN LTD.	0.002%	95.831%
5096	CTS CORP COMMON STOCK	0.002%	95.833%
5097	HOMESTREET INC COMMON STOCK	0.002%	95.835%
5098	SERIA CO LTD	0.002%	95.837%
5099	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	95.839%
5100	SEIREN CO	0.002%	95.841%
5101	LAR ESPANA REAL	0.002%	95.843%
5102	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.845%
5103	NIPPON FLOUR MI	0.002%	95.846%
5104	AXFOOD AB	0.002%	95.848%
5105	TOHO BANK	0.002%	95.850%
5106	INV LA CONSTRUC	0.002%	95.852%
5107	REV GROUP INC COMMON STOCK USD.001	0.002%	95.854%
5108	DIEBOLD INC	0.002%	95.856%
5109	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.002%	95.858%
5110	CIPUTRA DEVELOP	0.002%	95.860%
5111	ULTRAPAR PARTIC	0.002%	95.862%
5112	WESTPAC BANKING	0.002%	95.864%
5113	CHINA SYNTH RUB	0.002%	95.866%
5114	KOC HOLDING AS	0.002%	95.868%
5115	NANYA TECHNOLOG	0.002%	95.869%
5116	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.871%
5117	CROMWELL PROPER	0.002%	95.873%
5118	GRAPHITE INDIA	0.002%	95.875%
5119	DLF LIMITED	0.002%	95.877%
5120	MACQUARIE MEXIC	0.002%	95.879%
5121	SQUARE ENIX HOL	0.002%	95.881%
5122	AFG ARBONIA-FOR	0.002%	95.883%
5123	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.885%
5124	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.887%
5125	LUXOTTICA GROUP	0.002%	95.888%
5126	CENTRAL GLASS C	0.002%	95.890%
5127	HYUNDAI WIA COR	0.002%	95.892%
5128	ELEC POWER DEV	0.002%	95.894%
5129	SIBANYE GOLD LTD SPONS ADR ADR	0.002%	95.896%
5130	ARCADIS NV	0.002%	95.898%
5131	BAJAJ AUTO LTD	0.002%	95.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	KINPO ELECTRONI	0.002%	95.902%
5133	HEXAWARE TECHNO	0.002%	95.904%
5134	ALIBABA PICTURE	0.002%	95.905%
5135	COHU INC COMMON STOCK USD1.0	0.002%	95.907%
5136	CHOICE PROPERTI	0.002%	95.909%
5137	JUST EAT PLC	0.002%	95.911%
5138	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.913%
5139	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.915%
5140	WARRIOR MET COAL INC COMMON STOCK USD.01	0.002%	95.917%
5141	YOOX NET-A-PORT	0.002%	95.919%
5142	FENG TAY ENTRPR	0.002%	95.920%
5143	Ayala Land Inc	0.002%	95.922%
5144	ACEA SPA	0.002%	95.924%
5145	EXPRESS INC COMMON STOCK	0.002%	95.926%
5146	SA CORP REAL ES	0.002%	95.928%
5147	HEMFOSA FASTIGH	0.002%	95.930%
5148	FUKUYAMA TRANSP	0.002%	95.932%
5149	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	95.934%
5150	TONG REN TANG T	0.002%	95.936%
5151	HITACHI ZOSEN C	0.002%	95.937%
5152	SCANSOURCE INC COMMON STOCK	0.002%	95.939%
5153	INVESCO OFFICE	0.002%	95.941%
5154	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.943%
5155	NH HOTELES	0.002%	95.945%
5156	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.947%
5157	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.949%
5158	TAIWAN PAIHO	0.002%	95.951%
5159	DONGYUE GROUP	0.002%	95.952%
5160	JOHN LAING GROU	0.002%	95.954%
5161	INTERCONEXION E	0.002%	95.956%
5162	AKER SOLUTIONS	0.002%	95.958%
5163	TOMY CO LTD	0.002%	95.960%
5164	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.962%
5165	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.964%
5166	NEW CHINA LIFE	0.002%	95.965%
5167	JAPAN AVIATN EL	0.002%	95.967%
5168	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.002%	95.969%
5169	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.971%
5170	HINDUSTAN PETRO	0.002%	95.973%
5171	POSTNL	0.002%	95.975%
5172	INVESTMENT TECH	0.002%	95.977%
5173	TOMTOM NV	0.002%	95.978%
5174	GPO TELEVISA	0.002%	95.980%
5175	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.982%
5176	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	95.984%
5177	SIMPLO TECHNOLO	0.002%	95.986%
5178	TELECOM PLUS	0.002%	95.988%
5179	JM FINANCIAL	0.002%	95.990%
5180	SHOWA CORP	0.002%	95.991%
5181	ZZZSAN-AI OIL C	0.002%	95.993%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	MAANSHAN IRON &	0.002%	95.995%
5183	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.997%
5184	KENEDIX RESIDEN	0.002%	95.999%
5185	GROUPON INC COMMON STOCK USD.0001	0.002%	96.001%
5186	GUNZE	0.002%	96.003%
5187	ROCHE HOLDING A	0.002%	96.004%
5188	JUMBO SA	0.002%	96.006%
5189	DAVIDE CAMPARI-	0.002%	96.008%
5190	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	96.010%
5191	JGC CORP	0.002%	96.012%
5192	NOMURA HOLDINGS INC SPON ADR ADR	0.002%	96.014%
5193	ALL NIPPON AIRW	0.002%	96.015%
5194	SOCIETE BIC SA	0.002%	96.017%
5195	RELO HOLDINGS I	0.002%	96.019%
5196	SP PLUS CORP COMMON STOCK USD.001	0.002%	96.021%
5197	RELIANCE INDS-S	0.002%	96.023%
5198	ROBINSONS LAND	0.002%	96.025%
5199	TAKEUCHI MANUFA	0.002%	96.027%
5200	NEXON CO LTD	0.002%	96.028%
5201	CHENG LOONG	0.002%	96.030%
5202	ZCL COMPOSITES	0.002%	96.032%
5203	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	96.034%
5204	KINGDEE INTERNA	0.002%	96.036%
5205	ENGIE BRASIL SA	0.002%	96.038%
5206	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.039%
5207	NS SOLUTIONS CO	0.002%	96.041%
5208	CHINA SCE PROPE	0.002%	96.043%
5209	BONAVA AB - B S	0.002%	96.045%
5210	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	96.047%
5211	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.049%
5212	SHIP FINANCE IN	0.002%	96.050%
5213	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.052%
5214	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.054%
5215	DAETWYLER HOLDI	0.002%	96.056%
5216	KEIHIN CORP	0.002%	96.058%
5217	DIGI.COM BHD	0.002%	96.060%
5218	WD 40 CO COMMON STOCK USD.001	0.002%	96.061%
5219	IMP DEL DES Y E	0.002%	96.063%
5220	ENTERTAINMENT O	0.002%	96.065%
5221	NINTENDO CO	0.002%	96.067%
5222	CORONATION FUND	0.002%	96.069%
5223	ARGAN INC COMMON STOCK USD.15	0.002%	96.071%
5224	GOLDEN STAR RES	0.002%	96.072%
5225	UTD INTEGRATION	0.002%	96.074%
5226	BARR(A.G.)	0.002%	96.076%
5227	TOKYO OHKA KOGY	0.002%	96.078%
5228	GLAXOSMITHKLINE	0.002%	96.080%
5229	CONSOL ENERGY INC COMMON STOCK USD.01	0.002%	96.081%
5230	OTSUKA CORP	0.002%	96.083%
5231	INVACARE CORP	0.002%	96.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	GENSCRIPT BIOTE	0.002%	96.087%
5233	JUST RETIREMENT	0.002%	96.089%
5234	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	96.091%
5235	INVESQUE INC	0.002%	96.092%
5236	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	96.094%
5237	CHINA SHIPPING	0.002%	96.096%
5238	FISKARS OYJ	0.002%	96.098%
5239	SANTAM	0.002%	96.100%
5240	ITO EN	0.002%	96.101%
5241	RUTH'S HOSPITAL	0.002%	96.103%
5242	LONZA GROUP AG	0.002%	96.105%
5243	ASSORE	0.002%	96.107%
5244	GS RETAIL CO LT	0.002%	96.109%
5245	CHALLENGER FIN	0.002%	96.110%
5246	FREEMAN FINANCI	0.002%	96.112%
5247	CDL HOSPITALITY	0.002%	96.114%
5248	KANAMOTO CO LTD	0.002%	96.116%
5249	FUJI MACHINE MF	0.002%	96.118%
5250	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.002%	96.120%
5251	PANALPINA WELT	0.002%	96.121%
5252	HOTA INDUSTRIAL	0.002%	96.123%
5253	FORMFACTOR INC COMMON STOCK USD.001	0.002%	96.125%
5254	INTL METAL SERV	0.002%	96.127%
5255	JERONIMO MARTIN	0.002%	96.129%
5256	GIGABYTE TECHNO	0.002%	96.130%
5257	INDS BACHOCO SA	0.002%	96.132%
5258	PETRONAS CHEMIC	0.002%	96.134%
5259	GPO DE INVERSIO	0.002%	96.136%
5260	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.138%
5261	CRAMO OYJ B SHS	0.002%	96.139%
5262	GREENCORE GROUP	0.002%	96.141%
5263	BENI STABILI IT	0.002%	96.143%
5264	TRAVELSKY TECHN	0.002%	96.145%
5265	VEON LTD ADR	0.002%	96.147%
5266	TAIWAN SEMICOND	0.002%	96.148%
5267	TURKIYE HALK	0.002%	96.150%
5268	NIKON CORP	0.002%	96.152%
5269	SOL MELIA SA	0.002%	96.154%
5270	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.156%
5271	LIBERBANK SA	0.002%	96.157%
5272	GREAT WALL ENTE	0.002%	96.159%
5273	SUNDRUG CO LTD	0.002%	96.161%
5274	FUJITEC CO	0.002%	96.163%
5275	LAWSON	0.002%	96.165%
5276	PARMALAT S.P.A	0.002%	96.166%
5277	KIMBERLY CLARK	0.002%	96.168%
5278	SERCOMM CORP	0.002%	96.170%
5279	PC CONNECTION	0.002%	96.172%
5280	HARMONY GOLD MN	0.002%	96.173%
5281	ORANGE SPON ADR ADR	0.002%	96.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	TOYOTA INDUSTRI	0.002%	96.177%
5283	JC DECAUX SA	0.002%	96.179%
5284	RUENTEXIndustr	0.002%	96.181%
5285	RIB SOFTWARE AG	0.002%	96.182%
5286	F E CONSORTM IN	0.002%	96.184%
5287	LASERTEC CORP	0.002%	96.186%
5288	HOLMEN AB	0.002%	96.188%
5289	AEON MALL CO LT	0.002%	96.190%
5290	KONINKLIJKE WES	0.002%	96.191%
5291	MIRAIT HLDG COR	0.002%	96.193%
5292	PATRIZIA IMMO A	0.002%	96.195%
5293	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.197%
5294	REGIS CORP COMMON STOCK USD.05	0.002%	96.198%
5295	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	96.200%
5296	POLSKIE GORNIC	0.002%	96.202%
5297	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.204%
5298	BW OFFSHORE LTD	0.002%	96.206%
5299	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	96.207%
5300	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	96.209%
5301	MEDY-TOX INC	0.002%	96.211%
5302	ABACUS PROPERTY	0.002%	96.213%
5303	NORTH AMERICAN CONSTRUCTION COMMON STOCK	0.002%	96.214%
5304	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.216%
5305	BOC AVIATION LT	0.002%	96.218%
5306	KOLON INDUSTRIE	0.002%	96.220%
5307	TOKYO TY FINANC	0.002%	96.222%
5308	MERSEN SA	0.002%	96.223%
5309	NICE SYSTEMS	0.002%	96.225%
5310	PROSEGUR CIA DE	0.002%	96.227%
5311	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	96.229%
5312	PREMIER OIL	0.002%	96.230%
5313	BORREGAARD ASA	0.002%	96.232%
5314	KRUNG THAI BNK	0.002%	96.234%
5315	SIBANYE GOLD LT	0.002%	96.236%
5316	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	96.237%
5317	HUA HONG SEMICO	0.002%	96.239%
5318	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	96.241%
5319	HIKARI TSUSHIN	0.002%	96.243%
5320	DEUTSCHE EUROSH	0.002%	96.244%
5321	NWS HOLDINGS LT	0.002%	96.246%
5322	AGRITRADE RESOU	0.002%	96.248%
5323	PORTUCEL EMPRES	0.002%	96.250%
5324	GJENSIDIGE FORS	0.002%	96.251%
5325	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.253%
5326	ZHEN DING TECHN	0.002%	96.255%
5327	THAI UNION GROU	0.002%	96.257%
5328	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.259%
5329	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.260%
5330	HYAKUJUSHI BANK	0.002%	96.262%
5331	SKYLARK CO LTD	0.002%	96.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	CHINA OVERASEA	0.002%	96.266%
5333	SHANGRI-LA ASIA	0.002%	96.267%
5334	ELIS SA	0.002%	96.269%
5335	GOODMAN PROPERT	0.002%	96.271%
5336	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.273%
5337	MARICO LTD	0.002%	96.274%
5338	LG PHILIPS LCD	0.002%	96.276%
5339	HEIWA REAL ESTA	0.002%	96.278%
5340	TOKYU CONST	0.002%	96.280%
5341	CJ E&M CORPORAT	0.002%	96.281%
5342	HYUNDAI ELEVATO	0.002%	96.283%
5343	RYMAN HEALTHCAR	0.002%	96.285%
5344	SCRIPPS(EW)CO(N	0.002%	96.286%
5345	POWER FINANCE C	0.002%	96.288%
5346	DAIFUKU CO	0.002%	96.290%
5347	GRUPO ELEKTRA(N	0.002%	96.292%
5348	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.002%	96.293%
5349	RECTICEL	0.002%	96.295%
5350	SEKISUI HOUSE	0.002%	96.297%
5351	ANGANG NEW STEE	0.002%	96.299%
5352	TOWER INTL INC	0.002%	96.300%
5353	RETAIL ESTATES	0.002%	96.302%
5354	SINGAPORE EXCHA	0.002%	96.304%
5355	ENERGY FUELS INC COMMON STOCK	0.002%	96.306%
5356	KYORIN CO LTD.	0.002%	96.307%
5357	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	96.309%
5358	KARDEX	0.002%	96.311%
5359	GAZTRANSPORT ET	0.002%	96.313%
5360	FRASERS CENTREP	0.002%	96.314%
5361	BELLAMY'S AUSTR	0.002%	96.316%
5362	BERNER KTBK	0.002%	96.318%
5363	AIMIA INC	0.002%	96.319%
5364	MYCRONIC AB	0.002%	96.321%
5365	HULIC CO LTD	0.002%	96.323%
5366	GUOCO GROUP	0.002%	96.325%
5367	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.326%
5368	NOBIA AB NEW	0.002%	96.328%
5369	PREMIER INVESTM	0.002%	96.330%
5370	TOMONY HOLDINGS	0.002%	96.332%
5371	TONG YANG INDUS	0.002%	96.333%
5372	GPO IND BIMBO	0.002%	96.335%
5373	HAITONG INTL SE	0.002%	96.337%
5374	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.338%
5375	HEIWADO CO LTD	0.002%	96.340%
5376	OLAM INTERNATIO	0.002%	96.342%
5377	BBMG CORPORATIO	0.002%	96.344%
5378	APOLLO HOSPITAL	0.002%	96.345%
5379	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.347%
5380	DAH SING BANKIN	0.002%	96.349%
5381	TRUSCO NAKAYAMA	0.002%	96.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	CHIPBOND TECHNO	0.002%	96.352%
5383	TLG IMMOBILIEN	0.002%	96.354%
5384	ECOPETROL SA	0.002%	96.356%
5385	SLC AGRICOLA SA	0.002%	96.357%
5386	VANGUARD INTL S	0.002%	96.359%
5387	CHOW TAI FOOK J	0.002%	96.361%
5388	HYUNDAI MIPO DO	0.002%	96.362%
5389	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	96.364%
5390	PLDT INC	0.002%	96.366%
5391	CIA SANEAMENTO	0.002%	96.368%
5392	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.369%
5393	PANDOX AB	0.002%	96.371%
5394	SSAB SVENSKT ST	0.002%	96.373%
5395	MUTHOOT FINANCE	0.002%	96.374%
5396	KAKAKU.COM INC	0.002%	96.376%
5397	ASCOTT RESIDENC	0.002%	96.378%
5398	KERNEL HOLDING	0.002%	96.380%
5399	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.381%
5400	GETTY PETROLEUM	0.002%	96.383%
5401	MITSUBISHI TANA	0.002%	96.385%
5402	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.386%
5403	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.388%
5404	CHARGEURS SA	0.002%	96.390%
5405	CLOETTA AB B SH	0.002%	96.392%
5406	HANSTEEN HOLDIN	0.002%	96.393%
5407	HANNSTAR DISPLA	0.002%	96.395%
5408	FASTIGHETS AB B	0.002%	96.397%
5409	MEDIPAL HOLDING	0.002%	96.398%
5410	NANTO BANK	0.002%	96.400%
5411	TRANSPORT INTL	0.002%	96.402%
5412	THANACHART CAPI	0.002%	96.403%
5413	IOOF HOLDINGS L	0.002%	96.405%
5414	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.407%
5415	DAIHEN CORP	0.002%	96.409%
5416	YAKO CO	0.002%	96.410%
5417	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.412%
5418	KATO SANGYO CO	0.002%	96.414%
5419	SAMSUNG CARD	0.002%	96.415%
5420	CHINA DONGXIANG	0.002%	96.417%
5421	AGFA GEVAERT NV	0.002%	96.419%
5422	SAN-A CO LTD	0.002%	96.420%
5423	NISSAN SHATAI C	0.002%	96.422%
5424	EASTERLY GOVERNMENT PROPRTI REIT USD.01	0.002%	96.424%
5425	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.425%
5426	KRUK SA	0.002%	96.427%
5427	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.429%
5428	SAGAMI RAILWAY	0.002%	96.431%
5429	GRIEG SEAFOOD A	0.002%	96.432%
5430	EMEMORY TECHNOL	0.002%	96.434%
5431	SEIKO CORPORATI	0.002%	96.436%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	KIER GROUP	0.002%	96.437%
5433	MY EG SERVICES	0.002%	96.439%
5434	HAYNES INTL INC	0.002%	96.441%
5435	SEMAPA SOC INVE	0.002%	96.442%
5436	CJ O SHOPPING C	0.002%	96.444%
5437	AEON DELIGHT	0.002%	96.446%
5438	GEO CO LTD	0.002%	96.447%
5439	VITASOY INTL	0.002%	96.449%
5440	RESORTTRUST INC	0.002%	96.451%
5441	ASE INDUSTRIAL HLDG ADR ADR	0.002%	96.452%
5442	FAR EAST INTL B	0.002%	96.454%
5443	FORMOSA PETROCH	0.002%	96.456%
5444	HAREL INSURANCE	0.002%	96.457%
5445	ASCOM HOLDING A	0.002%	96.459%
5446	AOZORA BANK	0.002%	96.461%
5447	VUKILE PROPERTY	0.002%	96.462%
5448	COCA-COLA FEMSA	0.002%	96.464%
5449	AEGION CORP COMMON STOCK USD.01	0.002%	96.466%
5450	YAMANASHI CHUO	0.002%	96.467%
5451	ANADOLU EFES BI	0.002%	96.469%
5452	GEAR ENERGY LTD	0.002%	96.471%
5453	HUATAI SECURITI	0.002%	96.473%
5454	SUNAC CHINA HLD	0.002%	96.474%
5455	ZEE ENTERTAIN E	0.002%	96.476%
5456	NIB HOLDINGS LT	0.002%	96.478%
5457	ALPINE ELECTRON	0.002%	96.479%
5458	SPLUNK INC COMMON STOCK USD.001	0.002%	96.481%
5459	ENQUEST PLC	0.002%	96.483%
5460	S&T AG	0.002%	96.484%
5461	ARCADYAN TECHNO	0.002%	96.486%
5462	LG INDL SYSTEMS	0.002%	96.488%
5463	OKINAWA ELEC PO	0.002%	96.489%
5464	ZZZPRIMA MEAT P	0.002%	96.491%
5465	IBJ LEASING CO	0.002%	96.493%
5466	SELECT ENERGY SERVICES INC A COMMON STOCK USD.01	0.002%	96.494%
5467	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.496%
5468	RAMCO-GERSHENSO	0.002%	96.497%
5469	MORGUARD NORTH	0.002%	96.499%
5470	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	96.501%
5471	HELICAL BAR PLC	0.002%	96.502%
5472	TAICHUNG	0.002%	96.504%
5473	HAILIANG EDUCAT	0.002%	96.506%
5474	HOCHSCHILD MINI	0.002%	96.507%
5475	ULTIMATE	0.002%	96.509%
5476	MARCUS CORP	0.002%	96.511%
5477	NKT HOLDING A/S	0.002%	96.512%
5478	IRPC PUBLIC CO	0.002%	96.514%
5479	HITACHI MAXELL	0.002%	96.516%
5480	LOTTE CONFECT	0.002%	96.517%
5481	SHANDONG WEIGAO	0.002%	96.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	CAHYA MATA SARA	0.002%	96.521%
5483	CHUNGHWA TELECO	0.002%	96.522%
5484	ALLIED GROUP LT	0.002%	96.524%
5485	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.526%
5486	UNITED ARROWS L	0.002%	96.527%
5487	FRESENIUS MEDIC	0.002%	96.529%
5488	TACHI-S CO	0.002%	96.531%
5489	MAGELLAN FINANC	0.002%	96.532%
5490	RESOLUTE FOREST	0.002%	96.534%
5491	PACIFIC INDUSTR	0.002%	96.535%
5492	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	96.537%
5493	PARKWAY LIFE RE	0.002%	96.539%
5494	HIGHWEALTH CONS	0.002%	96.540%
5495	CONSORT MEDICAL	0.002%	96.542%
5496	TOAGOSEI CO LTD	0.002%	96.544%
5497	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.545%
5498	NIKKISO CO	0.002%	96.547%
5499	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.549%
5500	BANGCHAK CORP P	0.002%	96.550%
5501	FURUKAWA CO	0.002%	96.552%
5502	KOMORI CORPORAT	0.002%	96.554%
5503	CHOW SANG SANG	0.002%	96.555%
5504	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.557%
5505	TSI HOLDINGS CO	0.002%	96.558%
5506	AUTOGRILL SPA	0.002%	96.560%
5507	GENMAB A/S	0.002%	96.562%
5508	ALTAREA SCA	0.002%	96.563%
5509	JAPAN SECS FINA	0.002%	96.565%
5510	ENGINEERS INDIA	0.002%	96.567%
5511	SINGAPORE TECH	0.002%	96.568%
5512	FENG HSIN IRON&	0.002%	96.570%
5513	CHATHAM LODGING	0.002%	96.572%
5514	DE'LONGHI SPA	0.002%	96.573%
5515	ONESAVINGS BANK	0.002%	96.575%
5516	NISHI NIPPON RR	0.002%	96.576%
5517	AOMORI BANK	0.002%	96.578%
5518	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	96.580%
5519	WHARF(HLDGS)	0.002%	96.581%
5520	ZAKLADY METALI	0.002%	96.583%
5521	JSW ENERGY LTD	0.002%	96.585%
5522	DAIHO CONSTRUCT	0.002%	96.586%
5523	MBANK	0.002%	96.588%
5524	AVEVA GROUP PLC	0.002%	96.590%
5525	REALESTATE.COM.	0.002%	96.591%
5526	WESTERN AREAS N	0.002%	96.593%
5527	ECHO GLOBAL LOG	0.002%	96.594%
5528	TAKKT AG	0.002%	96.596%
5529	EVERGREEN MARIN	0.002%	96.598%
5530	VTECH HLDGS	0.002%	96.599%
5531	GEA GROUP AG	0.002%	96.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	IBSTOCK PLC	0.002%	96.602%
5533	IGG INC	0.002%	96.604%
5534	UNITED LABORATO	0.002%	96.606%
5535	EXTRACTION OIL + GAS INC COMMON STOCK	0.002%	96.607%
5536	NIPPON DENSETSU	0.002%	96.609%
5537	Mobistar SA	0.002%	96.611%
5538	BANCA GENERALI	0.002%	96.612%
5539	HANJIN KAL CORP	0.002%	96.614%
5540	GETAC TECHNOLOG	0.002%	96.615%
5541	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.617%
5542	TEMP HOLDINGS C	0.002%	96.619%
5543	ZARDOYA-OTIS	0.002%	96.620%
5544	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.622%
5545	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	96.623%
5546	ATLANTICA YIELD	0.002%	96.625%
5547	METROPOLE TV-(M	0.002%	96.627%
5548	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.628%
5549	RIETER HLDGS AG	0.002%	96.630%
5550	SINGAPORE POST	0.002%	96.631%
5551	HEIWA REAL ESTA	0.002%	96.633%
5552	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.635%
5553	XCERRA CORP COMMON STOCK USD.05	0.002%	96.636%
5554	GENEREA SAB DE	0.002%	96.638%
5555	MACQUARIE LEISU	0.002%	96.639%
5556	ALGOMA CENTRAL	0.002%	96.641%
5557	IRISO ELECTRONI	0.002%	96.643%
5558	START TODAY CO	0.002%	96.644%
5559	CORBY SPIRIT AN	0.002%	96.646%
5560	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.647%
5561	SUPALAI PUBLIC	0.002%	96.649%
5562	SM PRIME HLDGS	0.002%	96.651%
5563	UNITED SUPER MA	0.002%	96.652%
5564	CT REAL ESTATE	0.002%	96.654%
5565	KUNGSLEDEN AB N	0.002%	96.655%
5566	IZUMI CO	0.002%	96.657%
5567	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.659%
5568	INDUSTRY AB	0.002%	96.660%
5569	BPOST SA	0.002%	96.662%
5570	EMS-CHEMIE HLDG	0.002%	96.663%
5571	ASX LTD	0.002%	96.665%
5572	CYFROWY POLSAT	0.002%	96.667%
5573	BELLUNA CO.LTD	0.002%	96.668%
5574	COMPUGROUP HOLD	0.002%	96.670%
5575	JIANGSU EXPRESS	0.002%	96.671%
5576	DONGBU HITEK CO	0.002%	96.673%
5577	TAIWAN FERTILIZ	0.002%	96.675%
5578	KITZ CORPORATIO	0.002%	96.676%
5579	HOPSON DEVELOPM	0.002%	96.678%
5580	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.679%
5581	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	96.681%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	PILOT CORP (NEW	0.002%	96.682%
5583	POWER GRID CORP	0.002%	96.684%
5584	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.686%
5585	CREDITO EMILIAN	0.002%	96.687%
5586	HUNG SHENG CONS	0.002%	96.689%
5587	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	96.690%
5588	SSANGYONG CEMEN	0.002%	96.692%
5589	RATHBONE BROTHE	0.002%	96.693%
5590	ITOCHU TECHNO S	0.002%	96.695%
5591	MOCHIDA PHARM C	0.002%	96.697%
5592	ZUGER KANTONALB	0.002%	96.698%
5593	NOJIMA CORP	0.002%	96.700%
5594	PARAMOUNT BED H	0.002%	96.701%
5595	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.703%
5596	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.705%
5597	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.706%
5598	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.708%
5599	GUNGHO ONLINE E	0.002%	96.709%
5600	ALSO HOLDING-RE	0.002%	96.711%
5601	PZ CUSSONS PLC	0.002%	96.712%
5602	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.714%
5603	LISI	0.002%	96.715%
5604	KOREA EXPRESS C	0.002%	96.717%
5605	MEIDENSHA CORP	0.002%	96.719%
5606	HERO HONDA	0.002%	96.720%
5607	JAPAN AIRPORT T	0.002%	96.722%
5608	SANFILIPPO(JOHN	0.002%	96.723%
5609	KANGWON LAND IN	0.002%	96.725%
5610	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.726%
5611	POWERLONG REAL	0.002%	96.728%
5612	KOMAX HOLDING A	0.002%	96.730%
5613	NICHI-IKO PHARM	0.002%	96.731%
5614	KOHNAN SHOJI	0.002%	96.733%
5615	V TECHNOLOGY	0.002%	96.734%
5616	SUPER RETAIL GR	0.002%	96.736%
5617	AOKI INTL	0.002%	96.737%
5618	KYUSHU RAILWAY	0.002%	96.739%
5619	CORETRONICS COR	0.002%	96.741%
5620	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	96.742%
5621	TRANSM ALIANCA	0.002%	96.744%
5622	SAO MARTINHO SA	0.002%	96.745%
5623	BRF SA ADR ADR	0.002%	96.747%
5624	EBOS GROUP LTD	0.002%	96.748%
5625	KOREA ELEC POWE	0.002%	96.750%
5626	SHINOKEN GROUP	0.002%	96.751%
5627	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.753%
5628	HOSIDEN CORP	0.002%	96.755%
5629	TIER REIT INC REIT USD.0001	0.002%	96.756%
5630	HONG LEONG CRED	0.002%	96.758%
5631	MAIDEN HLDGS LT	0.002%	96.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.761%
5633	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.762%
5634	LG INTL CORP	0.002%	96.764%
5635	UTD O/S LAND	0.002%	96.766%
5636	RUENTEX DEVELOP	0.002%	96.767%
5637	FORTUNE R/EST I	0.002%	96.769%
5638	ESPRIT HOLDINGS	0.002%	96.770%
5639	INABATA & CO	0.002%	96.772%
5640	GAMESA CORP TEC	0.002%	96.773%
5641	XINJIANG GOLDWI	0.002%	96.775%
5642	SEMEN GRESIK	0.002%	96.776%
5643	BINCK NV	0.002%	96.778%
5644	JOWA HLDGS CO L	0.002%	96.779%
5645	JOLLIBEE FOODS	0.002%	96.781%
5646	MUSASHI SEIMITS	0.002%	96.783%
5647	AMERICAN PUBLIC	0.002%	96.784%
5648	CHINA ORIENTAL	0.002%	96.786%
5649	RYOBI	0.002%	96.787%
5650	EI TOWERS SPA	0.002%	96.789%
5651	SAMSUNG TECHWIN	0.002%	96.790%
5652	OKUMURA CORP	0.002%	96.792%
5653	RIPLEY CORP SA	0.002%	96.793%
5654	VEDANTA RESOURC	0.002%	96.795%
5655	PUBLICIS GROUPE	0.002%	96.796%
5656	SANKEN ELECTRIC	0.002%	96.798%
5657	SELECT HARVESTS	0.002%	96.800%
5658	SEED CO LTD/TOK	0.002%	96.801%
5659	DOMINOS PIZZA E	0.002%	96.803%
5660	ORION CORP	0.002%	96.804%
5661	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.002%	96.806%
5662	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.807%
5663	GRAMMER AG	0.002%	96.809%
5664	MICRO-STAR INTL	0.002%	96.810%
5665	INDIAN HOTELS	0.002%	96.812%
5666	TAIWAN STYRENE	0.002%	96.813%
5667	FRASERS LOGISTI	0.002%	96.815%
5668	EZAKI GLICO CO	0.002%	96.816%
5669	IINO KAIUN KAIS	0.002%	96.818%
5670	CRH MEDICAL COR	0.002%	96.819%
5671	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.821%
5672	XENCOR INC COMMON STOCK USD.01	0.002%	96.823%
5673	CAPITARETAIL CH	0.002%	96.824%
5674	TOKEN CORP	0.002%	96.826%
5675	HUFVUDSTADEN AB	0.002%	96.827%
5676	SK NETWORKS CO	0.002%	96.829%
5677	LUNDIN GOLD INC	0.002%	96.830%
5678	ALBIOMA	0.002%	96.832%
5679	SAUL CENTERS INC REIT USD.01	0.002%	96.833%
5680	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.835%
5681	YUEN FOONG YU M	0.002%	96.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	ITOHAM YONEKYU	0.002%	96.838%
5683	GOLDEN RESORTS	0.002%	96.839%
5684	PRECINT PRO	0.002%	96.841%
5685	DAI-CHI KOGYO	0.002%	96.842%
5686	KABU.COM SECURI	0.002%	96.844%
5687	CHINA AGRI-INDU	0.002%	96.845%
5688	RHONE-KLINIKUM	0.002%	96.847%
5689	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.848%
5690	EVENT HOSPITALI	0.002%	96.850%
5691	TISCO FINANCIAL	0.002%	96.852%
5692	SHINKO ELEC IND	0.002%	96.853%
5693	GRAINGER TRUST	0.002%	96.855%
5694	OUTSOURCING INC	0.002%	96.856%
5695	WIHLBORGS FASTI	0.002%	96.858%
5696	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.859%
5697	K12 INC COMMON STOCK USD.0001	0.002%	96.861%
5698	GUDANG GARAM(PE	0.002%	96.862%
5699	OKI ELECTRIC IN	0.002%	96.864%
5700	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.865%
5701	TATA CHEMICALS	0.002%	96.867%
5702	ERCROS SA	0.002%	96.868%
5703	BIZLINK HOLDING	0.002%	96.870%
5704	GIORDANO INTL L	0.002%	96.871%
5705	INDRA SISTEMAS	0.002%	96.873%
5706	INTERNATIONAL P	0.002%	96.874%
5707	HYUNDAI MERCH M	0.002%	96.876%
5708	UNIBAIL-RODAMCO	0.002%	96.877%
5709	JB FINANCIAL GR	0.002%	96.879%
5710	SRF LTD	0.002%	96.880%
5711	DENNY S CORP COMMON STOCK USD.01	0.002%	96.882%
5712	ESURE GROUP PLC	0.002%	96.883%
5713	RENASAS ELECTRO	0.002%	96.885%
5714	WING TAI HOLDIN	0.002%	96.886%
5715	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	96.888%
5716	RAMIRENT OYJ	0.002%	96.889%
5717	ODONTOPREV SA	0.002%	96.891%
5718	ETERNAL CHEMICA	0.002%	96.892%
5719	SPARTANNASH CO COMMON STOCK	0.002%	96.894%
5720	RED STAR MACALL	0.002%	96.895%
5721	HUBER & SUHNER	0.002%	96.897%
5722	SPARKASSEN IMMO	0.002%	96.898%
5723	RITEK INC	0.002%	96.900%
5724	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.002%	96.901%
5725	NIIT TECHNOLOGI	0.002%	96.903%
5726	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.904%
5727	PT ANEKA TAMBAN	0.002%	96.906%
5728	FUTABA CORP	0.001%	96.907%
5729	RPS GROUP PLC	0.001%	96.909%
5730	ECOPETROL SA SPONSORED ADR ADR	0.001%	96.910%
5731	DOMETIC GROUP A	0.001%	96.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	OBRASCON HUAR L	0.001%	96.913%
5733	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.001%	96.915%
5734	DATATEC	0.001%	96.916%
5735	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	96.918%
5736	NISHIO RENT ALL	0.001%	96.919%
5737	TAIWAN BUSINESS	0.001%	96.921%
5738	AK STEEL HOLDIN	0.001%	96.922%
5739	YUEXIU REAL ES	0.001%	96.924%
5740	IMAX CHINA HOLD	0.001%	96.925%
5741	SYNCMOLD ENTERP	0.001%	96.927%
5742	GPO CATALANA OC	0.001%	96.928%
5743	ORGANIZACI SORI	0.001%	96.930%
5744	ICHIGO REAL EST	0.001%	96.931%
5745	EMBOTELLA ANDIN	0.001%	96.933%
5746	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	96.934%
5747	RING ENERGY INC COMMON STOCK USD.001	0.001%	96.936%
5748	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.001%	96.937%
5749	EUROPAC PAPELES	0.001%	96.939%
5750	SUPREME ELECTRO	0.001%	96.940%
5751	BANCO SANTANDER	0.001%	96.942%
5752	SWISSQUOTE GP H	0.001%	96.943%
5753	SPEEDWAY MOTORS	0.001%	96.945%
5754	RONSHINE CHINA	0.001%	96.946%
5755	TUNG HO STEEL E	0.001%	96.948%
5756	AUTOMOTIVE HOLD	0.001%	96.949%
5757	PIOLAX CO	0.001%	96.951%
5758	OMNIA HOLDINGS	0.001%	96.952%
5759	JINRO LTD	0.001%	96.953%
5760	LATECOERE	0.001%	96.955%
5761	CSR CORP	0.001%	96.956%
5762	ASIA OPTICAL CO	0.001%	96.958%
5763	FU SHOU YUAN IN	0.001%	96.959%
5764	BURE INVESTMENT	0.001%	96.961%
5765	TONGDA GROUP HL	0.001%	96.962%
5766	TOEI CO	0.001%	96.964%
5767	GORMAN-RUPP CO	0.001%	96.965%
5768	WEST CHINA CEME	0.001%	96.967%
5769	NN INC COMMON STOCK USD.01	0.001%	96.968%
5770	ALKERMES PLC	0.001%	96.970%
5771	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.001%	96.971%
5772	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	0.001%	96.973%
5773	TOP GLOVE CORP	0.001%	96.974%
5774	JAPAN WOOL TEXT	0.001%	96.976%
5775	GWA GROUP LTD	0.001%	96.977%
5776	DXP ENTERPRISES	0.001%	96.979%
5777	JOSHIN DENKI CO	0.001%	96.980%
5778	PAN JIT INTERNA	0.001%	96.981%
5779	JAPFA COMFEED I	0.001%	96.983%
5780	DAIKYO INC	0.001%	96.984%
5781	TARKETT SA	0.001%	96.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	ST BARBARA MINE	0.001%	96.987%
5783	MARINEMAX INC COMMON STOCK USD.001	0.001%	96.989%
5784	SKY PERFECT JSA	0.001%	96.990%
5785	TAISHO PHARMACE	0.001%	96.992%
5786	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.001%	96.993%
5787	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	96.995%
5788	DIALOG SEMICON	0.001%	96.996%
5789	CUMMINS INDIA	0.001%	96.998%
5790	GUOTAI JUNAN IN	0.001%	96.999%
5791	GREENLAND HONG	0.001%	97.000%
5792	FUTABA INDUSTRI	0.001%	97.002%
5793	JACCS CO	0.001%	97.003%
5794	KOTAK MAHINDRA	0.001%	97.005%
5795	OPHIR ENERGY PL	0.001%	97.006%
5796	PER AARSLEFF A/	0.001%	97.008%
5797	MOTOR OIL SA	0.001%	97.009%
5798	CONSTRUCCIONES	0.001%	97.011%
5799	IP GROUP	0.001%	97.012%
5800	SALMAR ASA	0.001%	97.014%
5801	THERATECHNOLOGI	0.001%	97.015%
5802	CHICONY ELECTRO	0.001%	97.017%
5803	ANGLOGOLD LTD	0.001%	97.018%
5804	QUIMICA Y MINER	0.001%	97.019%
5805	IOI CORPORATION	0.001%	97.021%
5806	JARDINE CYCLE	0.001%	97.022%
5807	MALLINCKRODT PL	0.001%	97.024%
5808	VERITIV CORP COMMON STOCK USD.01	0.001%	97.025%
5809	FUSHAN INTL ENE	0.001%	97.027%
5810	S FOODS INC	0.001%	97.028%
5811	CROMPTON GREAVE	0.001%	97.030%
5812	NEW WAVE GROUP	0.001%	97.031%
5813	KOREA PETROCHEM	0.001%	97.032%
5814	CYBG PLC	0.001%	97.034%
5815	NIPPON SODA CO	0.001%	97.035%
5816	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.001%	97.037%
5817	KINGSTON COMM(H	0.001%	97.038%
5818	NSI NV	0.001%	97.040%
5819	GRINDROD LIMITE	0.001%	97.041%
5820	IMA(IND MACC AU	0.001%	97.043%
5821	TELEFONICA DEUT	0.001%	97.044%
5822	GRUPO AEROPORTU	0.001%	97.045%
5823	SLATE OFFICE RE	0.001%	97.047%
5824	PACIFIC METALS	0.001%	97.048%
5825	MEITEC CORPORAT	0.001%	97.050%
5826	DIGITAL CHINA H	0.001%	97.051%
5827	TULLETT PREBON	0.001%	97.053%
5828	INDIABULL REAL	0.001%	97.054%
5829	REDES ENERGETIC	0.001%	97.056%
5830	HOKURIKU ELEC P	0.001%	97.057%
5831	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.001%	97.058%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	AIA ENGINEERING	0.001%	97.060%
5833	SAINT MARC HLDG	0.001%	97.061%
5834	HONGKONG&SHANG	0.001%	97.063%
5835	LUKOIL PJSC- SP	0.001%	97.064%
5836	RTL GROUP SA	0.001%	97.066%
5837	DAIBIRU CORP	0.001%	97.067%
5838	MAN WAH HOLDING	0.001%	97.068%
5839	PLAZA RETAIL RE	0.001%	97.070%
5840	SOMFY SA	0.001%	97.071%
5841	BEIJER REF AB	0.001%	97.073%
5842	PHISON ELECTRON	0.001%	97.074%
5843	SHUN TAK HLDGS	0.001%	97.076%
5844	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.077%
5845	MERCANTILE BANK CORP COMMON STOCK	0.001%	97.079%
5846	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.080%
5847	KYOKUTO KAIHATS	0.001%	97.081%
5848	MANTRA GROUP LT	0.001%	97.083%
5849	STAGECOACH GROU	0.001%	97.084%
5850	GRUMA SA DE CV	0.001%	97.086%
5851	CRYOLIFE INC	0.001%	97.087%
5852	ADVANCED MICRO	0.001%	97.089%
5853	YODOGAWA STEEL	0.001%	97.090%
5854	CIA ENERGETICA	0.001%	97.091%
5855	TOPPAN FORMS	0.001%	97.093%
5856	NITTO BOSEKI CO	0.001%	97.094%
5857	RHB Capital	0.001%	97.096%
5858	GLOBAL ONE REAL	0.001%	97.097%
5859	KUNG LONG BATTE	0.001%	97.098%
5860	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	97.100%
5861	BUMI ARMADA BER	0.001%	97.101%
5862	CITI TRENDS INC COMMON STOCK USD.01	0.001%	97.103%
5863	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.001%	97.104%
5864	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	97.106%
5865	SONY FINANCIAL	0.001%	97.107%
5866	GROUP COMERCIAL	0.001%	97.108%
5867	TEXTAINER GROUP	0.001%	97.110%
5868	KEISEI ELEC RY	0.001%	97.111%
5869	CHINA MOTOR CO	0.001%	97.113%
5870	ELDORADO RESORTS INC COMMON STOCK	0.001%	97.114%
5871	SWIRE PROPERTIE	0.001%	97.115%
5872	EVN AG	0.001%	97.117%
5873	BCO ABC BRASIL	0.001%	97.118%
5874	CEWE COLOR HLDG	0.001%	97.120%
5875	NAMPAK LTD.	0.001%	97.121%
5876	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.001%	97.122%
5877	BOJANGLES INC COMMON STOCK USD.01	0.001%	97.124%
5878	MISC BERHAD	0.001%	97.125%
5879	VTG AG	0.001%	97.127%
5880	SUDAMERICANA VA	0.001%	97.128%
5881	PHH CORP COMMON STOCK USD.01	0.001%	97.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	CHINA BLUECHEMI	0.001%	97.131%
5883	TRAKYA CAM SANA	0.001%	97.132%
5884	TOHO ZINC CO LT	0.001%	97.134%
5885	AXCELIS TECHNOL	0.001%	97.135%
5886	MERRY ELECTRONI	0.001%	97.137%
5887	TSURUHA HOLDING	0.001%	97.138%
5888	NHN ENTERTAINME	0.001%	97.139%
5889	AK HOLDINGS INC	0.001%	97.141%
5890	YAMAGATA BANK	0.001%	97.142%
5891	TV18 BROADCAST	0.001%	97.144%
5892	INFOMART CORP	0.001%	97.145%
5893	BIM BIRLESIK MA	0.001%	97.146%
5894	KUMHO TIRE CO	0.001%	97.148%
5895	BAYWA AG (BAYER	0.001%	97.149%
5896	PACIFIC BASIN S	0.001%	97.151%
5897	BANCO SANTANDER	0.001%	97.152%
5898	UNITED ENERGY G	0.001%	97.153%
5899	HEALTHSTREAM INC COMMON STOCK	0.001%	97.155%
5900	VSE CORP COMMON STOCK USD.05	0.001%	97.156%
5901	NEW SENIOR INVESTMENT GROUP REIT	0.001%	97.158%
5902	BK ZACHODNI WBK	0.001%	97.159%
5903	CHESSWOOD GROUP	0.001%	97.160%
5904	PARQUE ARAUCO S	0.001%	97.162%
5905	KENDRION NV	0.001%	97.163%
5906	ZUMIEZ INC COMMON STOCK	0.001%	97.164%
5907	ABSOLUTE SOFTWA	0.001%	97.166%
5908	XTEP INTERNATIO	0.001%	97.167%
5909	IS DONGSEO CO L	0.001%	97.169%
5910	JUROKU BANK	0.001%	97.170%
5911	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.001%	97.171%
5912	INSTEEL INDUSTRIES INC COMMON STOCK	0.001%	97.173%
5913	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.174%
5914	EISAI CO	0.001%	97.176%
5915	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.001%	97.177%
5916	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	97.178%
5917	TELEFONICA DE E	0.001%	97.180%
5918	REDEFINE INTERN	0.001%	97.181%
5919	TELEKOM AUSTRIA	0.001%	97.183%
5920	MARR SPA	0.001%	97.184%
5921	PETS AT HOME GR	0.001%	97.185%
5922	ORIOR AG	0.001%	97.187%
5923	FELDA GLOBAL VE	0.001%	97.188%
5924	TAKARA STANDARD	0.001%	97.189%
5925	SATO CORP	0.001%	97.191%
5926	SHIMA SEIKI MFG	0.001%	97.192%
5927	EMC INS GROUP INC COMMON STOCK USD1.0	0.001%	97.194%
5928	BUKIT SEMBAWNG	0.001%	97.195%
5929	ITOCHU FUEL COR	0.001%	97.196%
5930	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.001%	97.198%
5931	HUTCHISON TEL-H	0.001%	97.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	SPIRE HEALTHCAR	0.001%	97.200%
5933	IRB INFRASTRUCT	0.001%	97.202%
5934	RAMCO CEMENTS	0.001%	97.203%
5935	TOPCO SCIENTIFI	0.001%	97.205%
5936	VST HLDGS	0.001%	97.206%
5937	NOVOLIPET STEEL	0.001%	97.207%
5938	G8 EDUCATION LT	0.001%	97.209%
5939	TASSAL GROUP	0.001%	97.210%
5940	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	97.211%
5941	NATURA COSMETIC	0.001%	97.213%
5942	TAKARA LEBEN CO	0.001%	97.214%
5943	SAPURAKENCANA P	0.001%	97.215%
5944	CONTACT ENERGY	0.001%	97.217%
5945	HOSHIZAKI ELECT	0.001%	97.218%
5946	TRISURA GROUP L	0.001%	97.220%
5947	COSTAIN GROUP P	0.001%	97.221%
5948	CAFE DE CORAL H	0.001%	97.222%
5949	ROYAL CO	0.001%	97.224%
5950	NAKANISHI INC	0.001%	97.225%
5951	CACHE LOGISTICS	0.001%	97.226%
5952	Alliance Global	0.001%	97.228%
5953	ORIENTAL UNION	0.001%	97.229%
5954	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.231%
5955	TAIWAN MOBILE	0.001%	97.232%
5956	SUMITOMO DENSET	0.001%	97.233%
5957	CHUDENKO CORP	0.001%	97.235%
5958	PAB K TJIWI KIM	0.001%	97.236%
5959	SINBON ELECTRON	0.001%	97.237%
5960	FINISH LINE INC	0.001%	97.239%
5961	FUCHS PETRO AG	0.001%	97.240%
5962	CALIAN GROUP LT	0.001%	97.241%
5963	ALK-ABELLO A/S	0.001%	97.243%
5964	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.244%
5965	CHIN-POON INDL	0.001%	97.245%
5966	ASR NEDERLAND N	0.001%	97.247%
5967	NSD CO LTD	0.001%	97.248%
5968	VISUAL PHOTONIC	0.001%	97.249%
5969	SINOPEC KANTONS	0.001%	97.251%
5970	SEOUL SEMICONDU	0.001%	97.252%
5971	BANK OF BARODA	0.001%	97.254%
5972	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.255%
5973	METLIFECARE LTD	0.001%	97.256%
5974	LUPIN LTD	0.001%	97.258%
5975	CHINA POWER INT	0.001%	97.259%
5976	AMERICAN RAILCA	0.001%	97.260%
5977	SALVATORE FERRA	0.001%	97.262%
5978	PRINCE HOUSING	0.001%	97.263%
5979	SUPREME INDUSTR	0.001%	97.264%
5980	HANIL CEMENT MF	0.001%	97.266%
5981	SANYO SPEC STEE	0.001%	97.267%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	BOLSA MEXICANA	0.001%	97.268%
5983	KANSAI PAINT CO	0.001%	97.270%
5984	MSG NETWORKS INC A COMMON STOCK USD.01	0.001%	97.271%
5985	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	97.272%
5986	NISSIN KOGYO	0.001%	97.274%
5987	OTE(HELLENIC TL	0.001%	97.275%
5988	SUNLIGHT REAL E	0.001%	97.276%
5989	UNIFI INC	0.001%	97.278%
5990	ELIA SYS OPERAT	0.001%	97.279%
5991	KIATNAKIN FIN&S	0.001%	97.280%
5992	CIECH SA	0.001%	97.282%
5993	TOKYO STEEL MFG	0.001%	97.283%
5994	RESOLUTE MINING	0.001%	97.284%
5995	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.001%	97.286%
5996	RESTAURANT GROU	0.001%	97.287%
5997	SANGETSU CO	0.001%	97.288%
5998	IWATE(BANK OF)	0.001%	97.290%
5999	GPO FIN INTERAC	0.001%	97.291%
6000	EVERLIGHT ELECT	0.001%	97.292%
6001	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.294%
6002	OESTERREICHISCH	0.001%	97.295%
6003	SCHAEFFLER AG P	0.001%	97.296%
6004	ELRINGKLINGER	0.001%	97.298%
6005	GREIF INC CL B COMMON STOCK	0.001%	97.299%
6006	FB FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.300%
6007	BHARAT PETROL C	0.001%	97.302%
6008	ATLASSIAN CORP	0.001%	97.303%
6009	HOGY MEDICAL CO	0.001%	97.304%
6010	MANULIFE US REA	0.001%	97.306%
6011	TAIWAN GLASS	0.001%	97.307%
6012	CENTRL PLAZA HO	0.001%	97.308%
6013	BETSSON AB	0.001%	97.310%
6014	WUESTENROT & WU	0.001%	97.311%
6015	TAV HAVALIMANLA	0.001%	97.312%
6016	YAHOO JAPAN COR	0.001%	97.313%
6017	TEIKOKU PISTON	0.001%	97.315%
6018	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.001%	97.316%
6019	BT INVESTMENT M	0.001%	97.317%
6020	INTERNET INITIA	0.001%	97.319%
6021	HONG LEONG BANK	0.001%	97.320%
6022	ALTICE NV CLAS	0.001%	97.321%
6023	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.001%	97.323%
6024	POONGSAN CORP(N	0.001%	97.324%
6025	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	97.325%
6026	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.327%
6027	HCI GROUP INC COMMON STOCK	0.001%	97.328%
6028	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	97.329%
6029	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.001%	97.331%
6030	CHINA TELECOM C	0.001%	97.332%
6031	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.001%	97.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	CHINA SHINEWAY	0.001%	97.335%
6033	PACIFIC TEXTILE	0.001%	97.336%
6034	INVESTEC PROP F	0.001%	97.337%
6035	ORIENT CORP	0.001%	97.339%
6036	QCR HOLDINGS INC COMMON STOCK USD1.0	0.001%	97.340%
6037	AUSTRIA TECHNOL	0.001%	97.341%
6038	KINTETSU WORLD	0.001%	97.342%
6039	INABA DENKISANG	0.001%	97.344%
6040	ANGLO AMERICAN	0.001%	97.345%
6041	REED ELSEVIER P	0.001%	97.346%
6042	LUXOFT HOLDING	0.001%	97.348%
6043	LINDAB INTL AB	0.001%	97.349%
6044	HUAKU DEVELOPME	0.001%	97.350%
6045	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.352%
6046	MIZUNO CORP	0.001%	97.353%
6047	HUANENG POWER I	0.001%	97.354%
6048	CASHBUILD LTD	0.001%	97.356%
6049	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.001%	97.357%
6050	DIAGEO PLC	0.001%	97.358%
6051	TAEYOUNG ENGINE	0.001%	97.359%
6052	REDCO PROPRTIE	0.001%	97.361%
6053	SALINI IMPREGIL	0.001%	97.362%
6054	PENN VIRGINIA CORP COMMON STOCK	0.001%	97.363%
6055	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.365%
6056	BEIJING CAP LAN	0.001%	97.366%
6057	ARC LAND SAKAMO	0.001%	97.367%
6058	AMPLIFON SPA NE	0.001%	97.369%
6059	TENARIS S.A.	0.001%	97.370%
6060	SHANGHAI ELECTR	0.001%	97.371%
6061	ECLIPX GROUP LT	0.001%	97.372%
6062	GMO INTERNET IN	0.001%	97.374%
6063	FORTIS HLTH (IN	0.001%	97.375%
6064	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.001%	97.376%
6065	ADVTECH LTD	0.001%	97.378%
6066	DYDO DRINCO INC	0.001%	97.379%
6067	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.001%	97.380%
6068	CARBONITE INC COMMON STOCK USD.01	0.001%	97.381%
6069	JCU CORP	0.001%	97.383%
6070	TOHO CO	0.001%	97.384%
6071	ITE GROUP	0.001%	97.385%
6072	ENNIS INC COMMON STOCK USD2.5	0.001%	97.387%
6073	SHANGHAI PETROC	0.001%	97.388%
6074	CHINA SHIPPING	0.001%	97.389%
6075	JASTRZEBSKA SPO	0.001%	97.391%
6076	TXC CORPN	0.001%	97.392%
6077	ZENKOKU HOSHO C	0.001%	97.393%
6078	RAIN INDUSTRIES	0.001%	97.394%
6079	STARHILL GLOBAL	0.001%	97.396%
6080	BANCO DE CHILE ADR ADR	0.001%	97.397%
6081	SJW GROUP COMMON STOCK USD.001	0.001%	97.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	MOUNTAIN PROVIN	0.001%	97.400%
6083	COMMERCIAL INTE	0.001%	97.401%
6084	SAIZERIYA COMPA	0.001%	97.402%
6085	SHANKS GROUP PL	0.001%	97.403%
6086	ALPIQ HOLDING A	0.001%	97.405%
6087	KOREA ELEC POWER CORP SP ADR ADR	0.001%	97.406%
6088	KISSEI PHARM CO	0.001%	97.407%
6089	CHEMRING GROUP	0.001%	97.409%
6090	CHINA SOUTH CIT	0.001%	97.410%
6091	JENOPTIK AG	0.001%	97.411%
6092	CARNIVAL PLC	0.001%	97.412%
6093	DIVERS RES BHD	0.001%	97.414%
6094	SONIC CORP	0.001%	97.415%
6095	RICARDO	0.001%	97.416%
6096	TECHTARGET COMMON STOCK USD.001	0.001%	97.417%
6097	SUMITOMO WAREHO	0.001%	97.419%
6098	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.420%
6099	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.421%
6100	ZHEJIANG EXPRES	0.001%	97.423%
6101	CONSTRUTORA TEN	0.001%	97.424%
6102	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.001%	97.425%
6103	CITIC RESOURCES	0.001%	97.426%
6104	TEJON RANCH CO	0.001%	97.428%
6105	SHOWA SANGYO CO	0.001%	97.429%
6106	LG HAUSYS LTD	0.001%	97.430%
6107	GENERAL INTERFA	0.001%	97.432%
6108	THAI MILITARY B	0.001%	97.433%
6109	MARCOPOLO SA	0.001%	97.434%
6110	NISSIN ELECTRIC	0.001%	97.435%
6111	PROLOGIS PROPER	0.001%	97.437%
6112	TVS MOTOR CO	0.001%	97.438%
6113	TITAN INTERNATIONAL INC COMMON STOCK	0.001%	97.439%
6114	MENZIES(JOHN)	0.001%	97.440%
6115	IRESS MARKET TE	0.001%	97.442%
6116	COLOWIDE CO LTD	0.001%	97.443%
6117	DEVELOPMENT CRE	0.001%	97.444%
6118	AMERIGO RESOURC	0.001%	97.445%
6119	BEIJING ENTERPR	0.001%	97.447%
6120	NIPPON SHEET GL	0.001%	97.448%
6121	SHINDENGEN ELEC	0.001%	97.449%
6122	METALL ZUG AG	0.001%	97.451%
6123	AUSNUTRIA DAIRY	0.001%	97.452%
6124	D/S NORDEN	0.001%	97.453%
6125	DAEWOO ENGINEER	0.001%	97.454%
6126	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.456%
6127	RAJESH EXPORTS	0.001%	97.457%
6128	NORITZ CORP	0.001%	97.458%
6129	UNIVERSAL MEDIC	0.001%	97.459%
6130	FOXCONN INTERNA	0.001%	97.461%
6131	NIPPON VALQUA I	0.001%	97.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	MIRATI THERAPEU	0.001%	97.463%
6133	LIFESTYLE INTER	0.001%	97.464%
6134	CHINA PETROLEUM	0.001%	97.466%
6135	GLOBAL INDEMNIT	0.001%	97.467%
6136	NISSHIN STEEL H	0.001%	97.468%
6137	YICHANG HEC CHA	0.001%	97.469%
6138	SCHINDLER-HDLG	0.001%	97.471%
6139	OIL REFINERIES	0.001%	97.472%
6140	TOOTSIE ROLL IN	0.001%	97.473%
6141	SONDA S.A.	0.001%	97.475%
6142	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	0.001%	97.476%
6143	WINGSTOP INC COMMON STOCK USD.01	0.001%	97.477%
6144	GT CAPITAL HOLD	0.001%	97.478%
6145	HERSHA HOSPITALITY TRUST REIT USD.01	0.001%	97.480%
6146	ZHAOJIN MINING	0.001%	97.481%
6147	BILIA AB	0.001%	97.482%
6148	YUNG TAY ENGINE	0.001%	97.483%
6149	FUJIMORI KOGYO	0.001%	97.485%
6150	WATERLAND FIN H	0.001%	97.486%
6151	OPKO HEALTH INC COMMON STOCK USD.01	0.001%	97.487%
6152	THAI AIRWAYS IN	0.001%	97.488%
6153	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	97.490%
6154	PHOTRONICS INC COMMON STOCK USD.01	0.001%	97.491%
6155	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.001%	97.492%
6156	DAISEKI CO LTD	0.001%	97.493%
6157	JUKI CORP	0.001%	97.495%
6158	SKS MICROFINANC	0.001%	97.496%
6159	LASSILA & TIKAN	0.001%	97.497%
6160	GRUPO HERDEZ SA	0.001%	97.498%
6161	FIVE PRIME THER	0.001%	97.500%
6162	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	97.501%
6163	KUALA LUMPUR KE	0.001%	97.502%
6164	RYOSAN CO	0.001%	97.503%
6165	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.505%
6166	KADOKAWA DWANGO	0.001%	97.506%
6167	ACCELL GROUP	0.001%	97.507%
6168	YIRENDAI LTD AD	0.001%	97.508%
6169	CHENG UEI PRECI	0.001%	97.510%
6170	AGIOS PHARMACEU	0.001%	97.511%
6171	ASIAN PAINTS LT	0.001%	97.512%
6172	HOTEL SHILLA	0.001%	97.513%
6173	SIRTEX MEDICAL	0.001%	97.515%
6174	VISTA LAND & LI	0.001%	97.516%
6175	POLA ORBIS HLDG	0.001%	97.517%
6176	CHN INTL CAP (H	0.001%	97.518%
6177	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.001%	97.519%
6178	RPX CORP COMMON STOCK USD.0001	0.001%	97.521%
6179	IDBI BANK LTD	0.001%	97.522%
6180	VAUDOISE ASSURA	0.001%	97.523%
6181	MARFRIG GLOBAL	0.001%	97.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	PIONEER CORP JP	0.001%	97.526%
6183	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	97.527%
6184	CP POKPHAND CO	0.001%	97.528%
6185	KCE ELECTRONICS	0.001%	97.529%
6186	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.531%
6187	HANA TOUR SERVI	0.001%	97.532%
6188	SPIRENT COMMUNI	0.001%	97.533%
6189	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.534%
6190	S.A.C.I. FALABE	0.001%	97.536%
6191	ONO PHARMACEUTI	0.001%	97.537%
6192	EUGENE CORP	0.001%	97.538%
6193	CHUGOKU MAR PAI	0.001%	97.539%
6194	MITSUBA CORP	0.001%	97.540%
6195	SIX CORPORATIO	0.001%	97.542%
6196	COSMOS PHARMACE	0.001%	97.543%
6197	ADVANTECH CO LT	0.001%	97.544%
6198	ELMOS SEMICONDU	0.001%	97.545%
6199	MYOB GROUP LTD	0.001%	97.547%
6200	EN-JAPAN INC.	0.001%	97.548%
6201	CARD FACTORY PL	0.001%	97.549%
6202	BANCOLOMBIA SA	0.001%	97.550%
6203	YANGTZE OPT FIB	0.001%	97.552%
6204	PUREGOLD PRICE	0.001%	97.553%
6205	AKITA BANK	0.001%	97.554%
6206	ALPEN CO LTD	0.001%	97.555%
6207	BLACK DIAMOND G	0.001%	97.556%
6208	IRISH RESIDENTI	0.001%	97.558%
6209	D.A. CONSORTIUM	0.001%	97.559%
6210	ASIA PACIFIC TE	0.001%	97.560%
6211	CHEIL WORLDWIDE	0.001%	97.561%
6212	HAMBURGER HAFEN	0.001%	97.563%
6213	PLAYA HOTELS &	0.001%	97.564%
6214	INVESTORS REAL ESTATE TRUST REIT	0.001%	97.565%
6215	BML INC	0.001%	97.566%
6216	QINGDAO PORT IN	0.001%	97.567%
6217	ATEN INTERNATIO	0.001%	97.569%
6218	STEADFAST GROUP	0.001%	97.570%
6219	GPO DE INVERSIO	0.001%	97.571%
6220	DEXERIALS CORP	0.001%	97.572%
6221	DAINICHISEIKA C	0.001%	97.573%
6222	SHANGHAI JIN JI	0.001%	97.575%
6223	VEDANTA LTD ADR ADR	0.001%	97.576%
6224	888 HOLDINGS	0.001%	97.577%
6225	SIAMGAS AND PET	0.001%	97.578%
6226	YULON MOTOR	0.001%	97.580%
6227	DMCI HLDGS INC	0.001%	97.581%
6228	MONADELPHOUS GR	0.001%	97.582%
6229	KLAB INC	0.001%	97.583%
6230	CONCENTRIC AB	0.001%	97.584%
6231	KPJ HEALTHCARE	0.001%	97.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	MERCURIES LIFE	0.001%	97.587%
6233	PEREGRINE HLDGS	0.001%	97.588%
6234	TIBET WATER RES	0.001%	97.589%
6235	DONGKUK STEEL M	0.001%	97.590%
6236	TAMURA CORP	0.001%	97.592%
6237	JVC KENWOOD HLD	0.001%	97.593%
6238	TV ASAHI CORP	0.001%	97.594%
6239	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.001%	97.595%
6240	URSTADT BIDDLE	0.001%	97.596%
6241	FLEURY SA	0.001%	97.598%
6242	NICE-SYSTEMS LT	0.001%	97.599%
6243	PERPETUAL TST A	0.001%	97.600%
6244	BENETEAU	0.001%	97.601%
6245	TOYO KOHAN CO	0.001%	97.602%
6246	WAKITA & CO	0.001%	97.604%
6247	JELD WEN HOLDING INC COMMON STOCK USD.01	0.001%	97.605%
6248	CERVUS EQUIPMEN	0.001%	97.606%
6249	RENT A CENTER INC COMMON STOCK USD.01	0.001%	97.607%
6250	MORITA HOLDINGS	0.001%	97.608%
6251	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.610%
6252	HANKYU REIT INC	0.001%	97.611%
6253	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.612%
6254	PT BUMI SERPONG	0.001%	97.613%
6255	CHINA FOOD LTD	0.001%	97.614%
6256	HYUNDAI HOME SH	0.001%	97.616%
6257	CITIC 1616 HLDG	0.001%	97.617%
6258	RENEWABLE ENERG	0.001%	97.618%
6259	FUYAO GLASS IND	0.001%	97.619%
6260	ICL-ISRAEL CHEM	0.001%	97.620%
6261	GRANITE OIL COR	0.001%	97.622%
6262	CBL & ASSOC PRO	0.001%	97.623%
6263	BERTRANDT AG	0.001%	97.624%
6264	NEUROCRINE BIOS	0.001%	97.625%
6265	NIPPON SIGNAL C	0.001%	97.626%
6266	SEMICONDUCTOR M	0.001%	97.628%
6267	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.629%
6268	GINKO INTERNATI	0.001%	97.630%
6269	KENKO MAYONNAIS	0.001%	97.631%
6270	TED BAKER PLC	0.001%	97.632%
6271	NISSEI BUILD KO	0.001%	97.633%
6272	PRESS METAL ALU	0.001%	97.635%
6273	RICOH LEASING	0.001%	97.636%
6274	KARUR VYSYA BAN	0.001%	97.637%
6275	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.001%	97.638%
6276	KOA CORPORATION	0.001%	97.639%
6277	STEEL AUTHORITY	0.001%	97.641%
6278	CLEANAWAY CO LT	0.001%	97.642%
6279	FLEXIGROUP LIMI	0.001%	97.643%
6280	CHINA INTL MARI	0.001%	97.644%
6281	OBIC	0.001%	97.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	CIA HERING	0.001%	97.646%
6283	PAZ CORP SA	0.001%	97.648%
6284	TSRC CORP	0.001%	97.649%
6285	TRANSCEND INFOR	0.001%	97.650%
6286	DEVOTEAM SA	0.001%	97.651%
6287	CONTAINER CORP	0.001%	97.652%
6288	WALLENSTAM AB	0.001%	97.654%
6289	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.655%
6290	UTD COMMUNITY F	0.001%	97.656%
6291	EARTH CHEMICAL	0.001%	97.657%
6292	FUTUREFUEL CORP COMMON STOCK USD.0001	0.001%	97.658%
6293	DAISHIN SECURIT	0.001%	97.659%
6294	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	97.661%
6295	BARNES & NOBLE	0.001%	97.662%
6296	FUJI MEDIA HOLD	0.001%	97.663%
6297	NYRSTAR NV	0.001%	97.664%
6298	ALCONIX CORPORA	0.001%	97.665%
6299	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.667%
6300	CHINA HIGH SPEE	0.001%	97.668%
6301	MEDRELEAF CORP	0.001%	97.669%
6302	BCO BILBAO VIZC	0.001%	97.670%
6303	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.671%
6304	SOHU.COM INC	0.001%	97.672%
6305	MIGDAL INSURAN	0.001%	97.674%
6306	MITRA ADIPERKAS	0.001%	97.675%
6307	HAMAMATSU PHOTO	0.001%	97.676%
6308	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	97.677%
6309	HESKA CORP	0.001%	97.678%
6310	FRASERS CENTREP	0.001%	97.679%
6311	ST SHINE OPTICA	0.001%	97.681%
6312	MAGNESITA REFRA	0.001%	97.682%
6313	PERLIS PLANTATI	0.001%	97.683%
6314	CHINA HARMONY N	0.001%	97.684%
6315	CHINA WATER AFF	0.001%	97.685%
6316	EMIRA PROPERTY	0.001%	97.686%
6317	TORSTAR CORP CL	0.001%	97.688%
6318	LINK ADMINISTRA	0.001%	97.689%
6319	HYUNDAI DS,OLD	0.001%	97.690%
6320	TAIWAN ACCEPTAN	0.001%	97.691%
6321	GENWORTH MORTGA	0.001%	97.692%
6322	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.693%
6323	LEYOU TECHNOLOG	0.001%	97.695%
6324	KINSUS INTERCON	0.001%	97.696%
6325	GF SECURITIES C	0.001%	97.697%
6326	JOEL-JERUSALEM	0.001%	97.698%
6327	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.001%	97.699%
6328	SODICK CO	0.001%	97.700%
6329	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.702%
6330	HANSON INTL TBK	0.001%	97.703%
6331	MASTERLINK SECS	0.001%	97.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	LENDINGTREE INC COMMON STOCK USD.01	0.001%	97.705%
6333	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.706%
6334	TENARIS S.A.	0.001%	97.707%
6335	DALMIA BHARAT L	0.001%	97.709%
6336	ORBCOMM INC COMMON STOCK USD.001	0.001%	97.710%
6337	ARROW GLOBAL GR	0.001%	97.711%
6338	INTL NICKEL IND	0.001%	97.712%
6339	MELCOR DEVS LTD	0.001%	97.713%
6340	AIXTRON AG	0.001%	97.714%
6341	AMADA HOLDINGS	0.001%	97.715%
6342	VINA CONCHA Y T	0.001%	97.717%
6343	SITRONIX TECHNO	0.001%	97.718%
6344	TOKYOTOKEIBA CO	0.001%	97.719%
6345	HIGH ARCTIC ENE	0.001%	97.720%
6346	KIMBALL ELECTRONICS INC COMMON STOCK	0.001%	97.721%
6347	WILSON BAYLY HO	0.001%	97.722%
6348	CHINA MACHINERY	0.001%	97.724%
6349	TA CHEN STAINLE	0.001%	97.725%
6350	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.726%
6351	TAYCA CORP	0.001%	97.727%
6352	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	97.728%
6353	PAGE INDUSTRIES	0.001%	97.729%
6354	FAR EAST DEPT	0.001%	97.730%
6355	MENICON CO LTD	0.001%	97.732%
6356	AGELLAN COMMERC	0.001%	97.733%
6357	TOWA PHARM CO L	0.001%	97.734%
6358	IMMOBILIARE GRA	0.001%	97.735%
6359	GLOBE TELECOM I	0.001%	97.736%
6360	DABUR INDIA LTD	0.001%	97.737%
6361	SHIKOKU BANK	0.001%	97.739%
6362	NANOMETRICS	0.001%	97.740%
6363	CONEXIO CORP	0.001%	97.741%
6364	ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01	0.001%	97.742%
6365	VP BANK AG	0.001%	97.743%
6366	LE NOBLE AGE	0.001%	97.744%
6367	CJ CGV	0.001%	97.745%
6368	KOKUYO CO	0.001%	97.747%
6369	DAIKYONISHIKAWA	0.001%	97.748%
6370	EPSILON ENERGY	0.001%	97.749%
6371	JIH SUN FINANCI	0.001%	97.750%
6372	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.751%
6373	T.HASEGAWA CO	0.001%	97.752%
6374	HOOSIERS HOLDIN	0.001%	97.753%
6375	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.001%	97.754%
6376	AVEO GROUP	0.001%	97.756%
6377	CHESNARA PLC	0.001%	97.757%
6378	SANSHIN ELECTRO	0.001%	97.758%
6379	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.759%
6380	BKW ENERGIE AG	0.001%	97.760%
6381	SIME DARBY PLAN	0.001%	97.761%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	ARATA CORP	0.001%	97.762%
6383	YANG MING MARIN	0.001%	97.764%
6384	VIRBAC	0.001%	97.765%
6385	INDIAN BANK	0.001%	97.766%
6386	VECTOR INC	0.001%	97.767%
6387	MAYR-MELNHOF KA	0.001%	97.768%
6388	INCYTE PHARMACE	0.001%	97.769%
6389	GRUPO ARGOS S.A	0.001%	97.770%
6390	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.771%
6391	PENN REAL ESTATE INVEST TST REIT USD1.0	0.001%	97.773%
6392	UNITIKA	0.001%	97.774%
6393	BOIRON	0.001%	97.775%
6394	CITYCON OYJ	0.001%	97.776%
6395	AROUNDTOWN SA	0.001%	97.777%
6396	CIMC ENRIC HOLD	0.001%	97.778%
6397	GEMDALE PROPERT	0.001%	97.779%
6398	GLOW ENERGY	0.001%	97.781%
6399	SOUTH INDIA BAN	0.001%	97.782%
6400	RESTAURANT BRAN	0.001%	97.783%
6401	SA SA INTL HLDG	0.001%	97.784%
6402	VEIDEKKE ASA	0.001%	97.785%
6403	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.786%
6404	BEZEQ ISRAEL TE	0.001%	97.787%
6405	NITTO ELECTRIC	0.001%	97.788%
6406	BANGKOK AIRWAYS	0.001%	97.790%
6407	AMERICAS SILVER	0.001%	97.791%
6408	WYNN MACAU LTD	0.001%	97.792%
6409	CEBU AIR INC	0.001%	97.793%
6410	ABOITIZ EQUITY	0.001%	97.794%
6411	TATSUTA ELEC WI	0.001%	97.795%
6412	SHOEI FOODS COR	0.001%	97.796%
6413	ILUKA RESOURCES	0.001%	97.797%
6414	PRESS KOGYO CO	0.001%	97.799%
6415	NOBINA AB	0.001%	97.800%
6416	YOKOGAWA BRIDGE	0.001%	97.801%
6417	FARADAY TECHNOL	0.001%	97.802%
6418	HYUNDAI ROTEM C	0.001%	97.803%
6419	EPS CO LTD	0.001%	97.804%
6420	FUKUI BANK	0.001%	97.805%
6421	FUKUSHIMA IND C	0.001%	97.806%
6422	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.807%
6423	DEVRO	0.001%	97.809%
6424	L'OCCITANE INTE	0.001%	97.810%
6425	NESTLE INDIA	0.001%	97.811%
6426	CHOFU SEISAKUSH	0.001%	97.812%
6427	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.813%
6428	SALA CORPORATIO	0.001%	97.814%
6429	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.815%
6430	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.816%
6431	UMS HLDGS LTD	0.001%	97.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	SCHRODERS(NEW)	0.001%	97.819%
6433	KOMBASSAN HOLDI	0.001%	97.820%
6434	FIRST RESOURCES	0.001%	97.821%
6435	NIDEC CORPORATI	0.001%	97.822%
6436	DESCENTE LTD.	0.001%	97.823%
6437	AVON PRODUCTS I	0.001%	97.824%
6438	MATSUI SECURITI	0.001%	97.825%
6439	GAMEHOST INC	0.001%	97.826%
6440	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.827%
6441	SOUTHERN CROSS	0.001%	97.829%
6442	MITSUI FUDOSAN	0.001%	97.830%
6443	HAVELLS INDIA L	0.001%	97.831%
6444	CHUBU SHIRYO CO	0.001%	97.832%
6445	TSUKUI CORP	0.001%	97.833%
6446	DAIDO METAL CO	0.001%	97.834%
6447	NIPPON CHEMI-CO	0.001%	97.835%
6448	MARUDAI FOOD CO	0.001%	97.836%
6449	MIYAZAKI BANK	0.001%	97.837%
6450	TELEVISION BROA	0.001%	97.839%
6451	PSK INC	0.001%	97.840%
6452	PORT OF TAURANG	0.001%	97.841%
6453	ELETROPAULO MET	0.001%	97.842%
6454	KT CORPORATION	0.001%	97.843%
6455	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.844%
6456	KVAERNER ASA	0.001%	97.845%
6457	CHINA ZHEGTONG	0.001%	97.846%
6458	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.847%
6459	RELIANCE POWER	0.001%	97.848%
6460	BAVARIAN NORDIC	0.001%	97.850%
6461	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.851%
6462	GROWTHPOINT PRO	0.001%	97.852%
6463	KOREA AEROSPACE	0.001%	97.853%
6464	BEGA CHEESE LTD	0.001%	97.854%
6465	51JOB INC ADR ADR USD.0001	0.001%	97.855%
6466	SINOTRANS SHIPP	0.001%	97.856%
6467	O/SEAS UNION EN	0.001%	97.857%
6468	XO GROUP INC COMMON STOCK USD.01	0.001%	97.858%
6469	CROMPTON GREAVE	0.001%	97.859%
6470	MESA LABORATORIES INC COMMON STOCK	0.001%	97.861%
6471	TAIYO INK MFG C	0.001%	97.862%
6472	NICHICON CORP	0.001%	97.863%
6473	CHAROEN POKPHAN	0.001%	97.864%
6474	RECHI PRECISION	0.001%	97.865%
6475	CIA TRANSM ENER	0.001%	97.866%
6476	MUHIBBAH ENGINE	0.001%	97.867%
6477	IMPERIAL METALS	0.001%	97.868%
6478	HOSOKAWA MICRON	0.001%	97.869%
6479	SCHOELLER BLECK	0.001%	97.870%
6480	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.871%
6481	SANYO CHEMICAL	0.001%	97.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	TREDEGAR CORP COMMON STOCK	0.001%	97.874%
6483	ZENRIN CO LTD	0.001%	97.875%
6484	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.876%
6485	HK ELECTRIC INV	0.001%	97.877%
6486	YOKOHAMA REITO	0.001%	97.878%
6487	STRIDES ARCOLAB	0.001%	97.879%
6488	HUBSPOT INC COMMON STOCK USD.001	0.001%	97.880%
6489	ADANI ENTERPRIS	0.001%	97.881%
6490	PAO DE ACUCAR C	0.001%	97.882%
6491	MALAYSIAN RES C	0.001%	97.883%
6492	NONG SHIM CO	0.001%	97.884%
6493	KOTOBUKI SPIRIT	0.001%	97.886%
6494	STRABAG SE	0.001%	97.887%
6495	DELTA ELECTRONI	0.001%	97.888%
6496	CANON INC SPONS ADR ADR	0.001%	97.889%
6497	COVENANT TRANSP	0.001%	97.890%
6498	TANSEISHA CO	0.001%	97.891%
6499	CONN S INC COMMON STOCK USD.01	0.001%	97.892%
6500	NEWALTA INC	0.001%	97.893%
6501	HALLA HOLDINGS	0.001%	97.894%
6502	BLOOMBERRY RESO	0.001%	97.895%
6503	TTY BIPHARM CO	0.001%	97.896%
6504	CUTERA INC COMMON STOCK USD.001	0.001%	97.897%
6505	C C LAND HOLDIN	0.001%	97.898%
6506	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.900%
6507	NIPPON KOEI CO	0.001%	97.901%
6508	SAGE THERAPEUTI	0.001%	97.902%
6509	5N PLUS INC.	0.001%	97.903%
6510	FANTASIA HOLDIN	0.001%	97.904%
6511	FOSTER ELECTRIC	0.001%	97.905%
6512	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.906%
6513	KEPPEL INFRASTR	0.001%	97.907%
6514	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	97.908%
6515	J TRUST CO. LTD	0.001%	97.909%
6516	NATIONAL STORAG	0.001%	97.910%
6517	STELLA CHEMIFA	0.001%	97.911%
6518	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.912%
6519	EZ TEC EMPREEND	0.001%	97.914%
6520	CALLIDUS CAPITA	0.001%	97.915%
6521	AI HOLDINGS COR	0.001%	97.916%
6522	SUNWAY BHD	0.001%	97.917%
6523	CAPITAL SECURIT	0.001%	97.918%
6524	ELITE MATERIAL	0.001%	97.919%
6525	KINEPOLIS GROUP	0.001%	97.920%
6526	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.921%
6527	BANGKOK EXPRESS	0.001%	97.922%
6528	PRESTIGE ESTATE	0.001%	97.923%
6529	TOPY INDUSTRIES	0.001%	97.924%
6530	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.925%
6531	QOL CO LTD	0.001%	97.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	FRANK'S INTERNA	0.001%	97.927%
6533	DE LA RUE	0.001%	97.929%
6534	UNIPAR UNIAO DE	0.001%	97.930%
6535	ALPEK SAB	0.001%	97.931%
6536	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.932%
6537	BANGKOK LAND PC	0.001%	97.933%
6538	ECLAT TEXTILE C	0.001%	97.934%
6539	TURKCELL ILETIS	0.001%	97.935%
6540	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.936%
6541	PT TIMAH TBK	0.001%	97.937%
6542	ENERGIAS DO BRA	0.001%	97.938%
6543	CALIFORNIA AMPL	0.001%	97.939%
6544	AICHI STEEL WOR	0.001%	97.940%
6545	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	97.941%
6546	MAGYAR TELEKOM	0.001%	97.942%
6547	J-OIL MILLS INC	0.001%	97.943%
6548	FUJI KYUKO CO L	0.001%	97.944%
6549	TAIWAN TEA CORP	0.001%	97.946%
6550	RAMAYANA LESTAR	0.001%	97.947%
6551	UKC HOLDINGS CO	0.001%	97.948%
6552	VECTURA GROUP	0.001%	97.949%
6553	BK OF RYUKYUS	0.001%	97.950%
6554	QGEP PARTICIPAC	0.001%	97.951%
6555	CENT PATTANA PU	0.001%	97.952%
6556	KIKUCHI CO LTD	0.001%	97.953%
6557	VECTRUS INC COMMON STOCK USD.01	0.001%	97.954%
6558	TOKYO BROADCAST	0.001%	97.955%
6559	SAO PAU ALPARGA	0.001%	97.956%
6560	CIR-COMPAGNIE I	0.001%	97.957%
6561	FUKUDA DENSHI C	0.001%	97.958%
6562	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.959%
6563	DAH CHONG HONG	0.001%	97.960%
6564	EASY BIO INC	0.001%	97.961%
6565	MGM CHINA HLDGS	0.001%	97.962%
6566	PETRONAS DAGANG	0.001%	97.963%
6567	ARCELIK AS	0.001%	97.965%
6568	TAINAN SPINNING	0.001%	97.966%
6569	MATAS AS	0.001%	97.967%
6570	LT GROUP INC	0.001%	97.968%
6571	FRASERS COMMERC	0.001%	97.969%
6572	ARAKAWA CHEMICA	0.001%	97.970%
6573	BURSA MALAYSIA	0.001%	97.971%
6574	NISSHA PRINTING	0.001%	97.972%
6575	DAIKI ALUMINIUM	0.001%	97.973%
6576	DEUTSCHE BETEI	0.001%	97.974%
6577	ASAHI DIAMOND I	0.001%	97.975%
6578	1ST PHILIPPINE	0.001%	97.976%
6579	SOULBRAIN CO LT	0.001%	97.977%
6580	USI CORPORATION	0.001%	97.978%
6581	ALTIUM LTD	0.001%	97.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	SEVEN WEST MEDI	0.001%	97.980%
6583	INDIAN OIL CORP	0.001%	97.981%
6584	INFRASTRUCTURE	0.001%	97.982%
6585	TOSEI CORP	0.001%	97.983%
6586	CHINA LILANG LT	0.001%	97.984%
6587	BTG PLC	0.001%	97.985%
6588	SBS HOLDINGS IN	0.001%	97.986%
6589	CEVA INC COMMON STOCK USD.001	0.001%	97.988%
6590	RADICO KHAITAN	0.001%	97.989%
6591	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.990%
6592	CHINA MAPLE LEA	0.001%	97.991%
6593	CONSUN PHARMACE	0.001%	97.992%
6594	GREENCROSS LTD	0.001%	97.993%
6595	WAN HAI LINES	0.001%	97.994%
6596	PETRA DIAMONDS	0.001%	97.995%
6597	NORITSU KOKI CO	0.001%	97.996%
6598	RALLYE	0.001%	97.997%
6599	WISTRON NEWEB C	0.001%	97.998%
6600	KUMIAI CHEM IND	0.001%	97.999%
6601	BQE NATL BELGIQ	0.001%	98.000%
6602	HIRATA CORP	0.001%	98.001%
6603	WELCIA HOLDINGS	0.001%	98.002%
6604	DAESANG CORP	0.001%	98.003%
6605	TAKUMA CO	0.001%	98.004%
6606	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.005%
6607	WOWPRIME CORP	0.001%	98.006%
6608	GOL LINHAS AERE	0.001%	98.007%
6609	GREENTOWN SERVI	0.001%	98.008%
6610	GLOBANT SA	0.001%	98.009%
6611	IDFC BANK LTD	0.001%	98.010%
6612	DATA COMMUNICAT	0.001%	98.011%
6613	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.012%
6614	HAMAKYOREX CO L	0.001%	98.013%
6615	CASTROL INDIA L	0.001%	98.014%
6616	ADASTRIA HOLDI	0.001%	98.015%
6617	REPLY SPA	0.001%	98.016%
6618	BANK PEKAO	0.001%	98.017%
6619	GOLDEN EAGLE RE	0.001%	98.019%
6620	DEL FRISCOS RES	0.001%	98.020%
6621	PTT PUBLIC COMP	0.001%	98.021%
6622	SANOFI INDIA LT	0.001%	98.022%
6623	SIGMA PHARMACEU	0.001%	98.023%
6624	TOTETSU KOGYO C	0.001%	98.024%
6625	SYRAH RESOURCES	0.001%	98.025%
6626	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.026%
6627	SCHRODER REAL E	0.001%	98.027%
6628	AEON FANTASY CO	0.001%	98.028%
6629	HARASHIN CO LTD	0.001%	98.029%
6630	INFRATIL LTD	0.001%	98.030%
6631	KOREA LINE CORP	0.001%	98.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	HEARTLAND NEW Z	0.001%	98.032%
6633	SAETA YIELD SA	0.001%	98.033%
6634	WASHTEC AG	0.001%	98.034%
6635	KOREA GAS CORP	0.001%	98.035%
6636	HAWKINS INC COMMON STOCK USD.05	0.001%	98.036%
6637	HONGHUA GROUP L	0.001%	98.037%
6638	MATAHARI DEPART	0.001%	98.038%
6639	YELLOW HAT LTD.	0.001%	98.039%
6640	ISHIHARA SANGYO	0.001%	98.040%
6641	OVS SPA	0.001%	98.041%
6642	DOMAIN HOLDINGS	0.001%	98.042%
6643	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.043%
6644	OCI MATERIALS C	0.001%	98.044%
6645	WIZZ AIR HOLDIN	0.001%	98.045%
6646	TAIWAN COGENERA	0.001%	98.046%
6647	KANTO DENKA KOG	0.001%	98.047%
6648	THULE GROUP AB/	0.001%	98.048%
6649	GRUPO NUTRESA S	0.001%	98.049%
6650	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.050%
6651	AVANZA BANK HOL	0.001%	98.051%
6652	BIOGAIA AB	0.001%	98.052%
6653	TV TOKYO HLDG C	0.001%	98.053%
6654	CLAL INSURANCE	0.001%	98.054%
6655	CIMIC GROUP LTD	0.001%	98.055%
6656	SAVENCIA SA	0.001%	98.056%
6657	SCHIBSTED ASA	0.001%	98.057%
6658	BANK OF PHILIPP	0.001%	98.058%
6659	PSG GROUP LTD	0.001%	98.059%
6660	STELLA INTERNAT	0.001%	98.060%
6661	PI INDUSTRIES L	0.001%	98.061%
6662	PEMBANGUNAN P	0.001%	98.062%
6663	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.063%
6664	TOX FREE SOLUTI	0.001%	98.064%
6665	GENOMMA LAB INT	0.001%	98.065%
6666	VETROPACK HOLDI	0.001%	98.066%
6667	SAVARIA CORPORA	0.001%	98.067%
6668	REDINGTON INDIA	0.001%	98.068%
6669	TITAN CEMENT CO	0.001%	98.069%
6670	XL AXIATA TBK P	0.001%	98.070%
6671	UNID CO LTD	0.001%	98.071%
6672	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	98.072%
6673	ONE HOSPITALITY	0.001%	98.073%
6674	TOCALO CO LTD	0.001%	98.074%
6675	GDI PROPERTY GR	0.001%	98.075%
6676	BLUE LABEL TELE	0.001%	98.076%
6677	ARJO AB	0.001%	98.077%
6678	DRAEGERWERK AG	0.001%	98.078%
6679	SKISTAR AB	0.001%	98.079%
6680	ROCK FIELD CO	0.001%	98.080%
6681	ZAKL AZOT W	0.001%	98.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	GALATASARAY SPO	0.001%	98.082%
6683	SAF-HOLLAND SA	0.001%	98.083%
6684	NORITAKE CO	0.001%	98.084%
6685	PRESSANCE CORPO	0.001%	98.085%
6686	XEBIO CO	0.001%	98.086%
6687	HUONS CO LTD	0.001%	98.087%
6688	INDOCEMENT TUNG	0.001%	98.088%
6689	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.089%
6690	GLENMARK PHARM	0.001%	98.090%
6691	PAX GLOBAL TECH	0.001%	98.091%
6692	TI FINANCIAL HO	0.001%	98.092%
6693	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	98.093%
6694	TORII PHARM CO	0.001%	98.094%
6695	JOYFUL HONDA CO	0.001%	98.095%
6696	GROUPE CRIT	0.001%	98.096%
6697	METALLURGICAL C	0.001%	98.097%
6698	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	98.098%
6699	VILLEROY & BOCH	0.001%	98.099%
6700	CHINA MOLYBDENU	0.001%	98.100%
6701	AMBARELLA INC	0.001%	98.101%
6702	KONOIKE TRANSP	0.001%	98.102%
6703	CARL ZEISS MEDI	0.001%	98.103%
6704	SOILBUILD BUSIN	0.001%	98.104%
6705	TORRENT PHARM	0.001%	98.105%
6706	FBD HLDGS	0.001%	98.106%
6707	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.107%
6708	SP SETIA	0.001%	98.108%
6709	BUNKA SHUTTER C	0.001%	98.109%
6710	EUROPCAR GROUPE	0.001%	98.110%
6711	CASETEK HOLDING	0.001%	98.111%
6712	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.112%
6713	BIOTEST AG	0.001%	98.113%
6714	SHIZUOKAGAS CO	0.001%	98.114%
6715	SK TELECOM	0.001%	98.115%
6716	TAIHEI DENGYO	0.001%	98.116%
6717	FAMOUS BRANDS L	0.001%	98.117%
6718	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.118%
6719	HIQ INTERNATION	0.001%	98.119%
6720	MAINSTREET EQUI	0.001%	98.120%
6721	ROBERT WALTERS	0.001%	98.121%
6722	KENDA RUBBER IN	0.001%	98.122%
6723	CHOLAMANDALAM I	0.001%	98.123%
6724	GLOBERIDE INC	0.001%	98.124%
6725	STEF-TFE NEW	0.001%	98.125%
6726	NRG YIELD INC CLASS C COMMON STOCK	0.001%	98.126%
6727	RAISIO YHTYMA O	0.001%	98.127%
6728	ITALMOBILIARE S	0.001%	98.128%
6729	LG HOME SHOPPIN	0.001%	98.129%
6730	WARABEYA NICHII	0.001%	98.130%
6731	ZOJIRUSHI CORP	0.001%	98.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	MCJ CO LTD	0.001%	98.132%
6733	ARB CORP LTD	0.001%	98.133%
6734	NAUTILUS GROUP	0.001%	98.134%
6735	AKKA TECHNOLOGI	0.001%	98.135%
6736	SK GAS	0.001%	98.136%
6737	AVEX GROUP HOLD	0.001%	98.137%
6738	PROPERTY FOR IN	0.001%	98.138%
6739	SONG WON IND	0.001%	98.139%
6740	JAPAN DISPLAY I	0.001%	98.140%
6741	OBEROI REALTY L	0.001%	98.141%
6742	VITAL HEALTHCAR	0.001%	98.142%
6743	SAGA PLC	0.001%	98.143%
6744	HI-LEX CORP	0.001%	98.144%
6745	COAL INDIA LTD	0.001%	98.145%
6746	CMK CORP	0.001%	98.146%
6747	YOROZU CORP	0.001%	98.147%
6748	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.148%
6749	INARI AMERTRON	0.001%	98.149%
6750	BK OF NAGOYA	0.001%	98.150%
6751	CHINA SUNTIEN G	0.001%	98.151%
6752	LONKING HOLDING	0.001%	98.152%
6753	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.153%
6754	NATIONAL THERMA	0.001%	98.154%
6755	PRUKSA HOLDING	0.001%	98.155%
6756	QUALITAS CONTOL	0.001%	98.156%
6757	BLACKMORES LTD	0.001%	98.157%
6758	CANARA BANK	0.001%	98.158%
6759	TAKASAGO THML E	0.001%	98.159%
6760	DALI FOODS GROU	0.001%	98.159%
6761	AIMS AMP CAPITA	0.001%	98.160%
6762	SMS CO LTD	0.001%	98.161%
6763	NTT URBAN DEVEL	0.001%	98.162%
6764	ADANI POWER LTD	0.001%	98.163%
6765	MASON FINANCIAL	0.001%	98.164%
6766	HU LANE ASSOCIA	0.001%	98.165%
6767	BANGKOK DUSIT M	0.001%	98.166%
6768	TALK TALK TELEC	0.001%	98.167%
6769	MARCO POLO DEV	0.001%	98.168%
6770	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	98.169%
6771	SAMYANG HOLDING	0.001%	98.170%
6772	CESC	0.001%	98.171%
6773	INDIA CEMENTS	0.001%	98.172%
6774	KONGSBERG AUTOM	0.001%	98.173%
6775	FIRST REIT	0.001%	98.174%
6776	TRONC INC COMMON STOCK USD.01	0.001%	98.175%
6777	GUANGZHOU PHARM	0.001%	98.176%
6778	ACE HARDWARE IN	0.001%	98.177%
6779	NORDIC SEMICOND	0.001%	98.178%
6780	KB FINANCIAL GROUP INC ADR ADR	0.001%	98.179%
6781	OIL & NATURAL G	0.001%	98.180%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	JSR CORPORATION	0.001%	98.181%
6783	GRAPE KING INC	0.001%	98.182%
6784	ELITE ADVANCED	0.001%	98.183%
6785	ACANDO AB	0.001%	98.184%
6786	GREEN CROSS HLD	0.001%	98.185%
6787	IPCA LABORATORI	0.001%	98.186%
6788	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	98.187%
6789	ESSENTIAL ENER	0.001%	98.188%
6790	CHAROEN POK PHA	0.001%	98.189%
6791	BRIGHTOIL PETRO	0.001%	98.189%
6792	ASAHI CO LTD	0.001%	98.190%
6793	ASANUMA CORP	0.001%	98.191%
6794	METROPOLITAN BA	0.001%	98.192%
6795	STANDARD LIFE I	0.001%	98.193%
6796	QAD INC A COMMON STOCK	0.001%	98.194%
6797	GODREJ CONSUMER	0.001%	98.195%
6798	RAITO KOGYO CO	0.001%	98.196%
6799	MOTA ENIGL SGPS	0.001%	98.197%
6800	LIPPO KARAWACI	0.001%	98.198%
6801	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.199%
6802	WISDOM MARINE L	0.001%	98.200%
6803	ARGOSY PROPERTY	0.001%	98.201%
6804	INTL CONTAINER	0.001%	98.202%
6805	DAKTRONICS INC COMMON STOCK	0.001%	98.203%
6806	SUN FRONTIER FU	0.001%	98.204%
6807	METRO AG	0.001%	98.205%
6808	MERITZ FINANCIA	0.001%	98.206%
6809	UPONOR OYJ	0.001%	98.207%
6810	OSAKI ELECTRIC	0.001%	98.208%
6811	E CL SA	0.001%	98.209%
6812	ARITZIA INC	0.001%	98.210%
6813	TRENCOR	0.001%	98.211%
6814	BANDO CHEMICAL	0.001%	98.211%
6815	NEPI ROCKCASTLE	0.001%	98.212%
6816	SIME DARBY BHD	0.001%	98.213%
6817	SEIKAGAKU CORP	0.001%	98.214%
6818	DIGNITY PLC	0.001%	98.215%
6819	FIAT CHRYSLER A	0.001%	98.216%
6820	CADILA HEALTHCA	0.001%	98.217%
6821	ARDENTEC CORP	0.001%	98.218%
6822	VAKRANGEE LTD	0.001%	98.219%
6823	BREVILLE GROUP	0.001%	98.220%
6824	DANIELI & CO CO	0.001%	98.221%
6825	DR.CI:LABO CO L	0.001%	98.222%
6826	CMC MAGNETICS C	0.001%	98.223%
6827	KARDEMIR KARABU	0.001%	98.224%
6828	EIZO NANA O CORP	0.001%	98.225%
6829	MULTIPLAN EMPRE	0.001%	98.226%
6830	YAPI VE KREDI B	0.001%	98.227%
6831	LOOKERS PLC	0.001%	98.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	PROTECTOR FORSI	0.001%	98.229%
6833	RIKEN CORP	0.001%	98.229%
6834	SAKAI MOVING SE	0.001%	98.230%
6835	HOKKAIDO ELEC P	0.001%	98.231%
6836	YIEH PHUI ENTS	0.001%	98.232%
6837	IRISH CONTINENT	0.001%	98.233%
6838	NOVA MEASURING	0.001%	98.234%
6839	SK SECURITIES C	0.001%	98.235%
6840	SHIBAURA ELECTR	0.001%	98.236%
6841	DALRADIAN RESOU	0.001%	98.237%
6842	CULP INC COMMON STOCK USD.05	0.001%	98.238%
6843	HANWHA SECS	0.001%	98.239%
6844	KIKKOMAN CORP	0.001%	98.240%
6845	PUMA AG	0.001%	98.241%
6846	DOUTOR NICHIRE	0.001%	98.242%
6847	HC INTERNATIONAL	0.001%	98.243%
6848	PIAGGIO	0.001%	98.244%
6849	TALGO SA	0.001%	98.245%
6850	AICHI BANK	0.001%	98.246%
6851	RANDON SA IMPL	0.001%	98.246%
6852	SFA ENGINEERING	0.001%	98.247%
6853	KANSAI MIRAI FI	0.001%	98.248%
6854	CLARKSON(HORACE	0.001%	98.249%
6855	LANDEC CORP	0.001%	98.250%
6856	DONG-A ST CO LT	0.001%	98.251%
6857	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.252%
6858	HOIST FINANCE A	0.001%	98.253%
6859	NATIONAL ALUMIN	0.001%	98.254%
6860	SAS AB	0.001%	98.255%
6861	VITTORIA ASSICU	0.001%	98.256%
6862	INVOCARE LTD	0.001%	98.257%
6863	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	98.258%
6864	TRINITY MIRROR	0.001%	98.259%
6865	TOWA BANK	0.001%	98.260%
6866	VESTEL ELECTRON	0.001%	98.261%
6867	CHROMA ATE INC	0.001%	98.261%
6868	SUMITOMO TITANI	0.001%	98.262%
6869	AGRANA BETEILIG	0.001%	98.263%
6870	TRUE NORTH COMM	0.001%	98.264%
6871	FACC AG	0.001%	98.265%
6872	HOKUETSU BANK	0.001%	98.266%
6873	SHIBUYA KOGYO C	0.001%	98.267%
6874	TMAC RESOURCES	0.001%	98.268%
6875	ADVA AG	0.001%	98.269%
6876	SCSK CORPORATIO	0.001%	98.270%
6877	SURTECO SE	0.001%	98.271%
6878	T-GAIA CORP	0.001%	98.272%
6879	ARN MONDADORI E	0.001%	98.273%
6880	COLBUN S.A.	0.001%	98.274%
6881	JAIPRAKASH ASSO	0.001%	98.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	AES TIETE ENERG	0.001%	98.275%
6883	SINFONIA TECHNO	0.001%	98.276%
6884	WEYCO GROUP INC	0.001%	98.277%
6885	AHLSSELL AB	0.001%	98.278%
6886	CHINA METAL PRO	0.001%	98.279%
6887	LINK AND MOTIVA	0.001%	98.280%
6888	DATANG INTL POW	0.001%	98.281%
6889	TKC CORPORATION	0.001%	98.282%
6890	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.283%
6891	SYSTEX CORPORAT	0.001%	98.284%
6892	SANKI ENGINEERI	0.001%	98.285%
6893	COMMUNITY HEALT	0.001%	98.286%
6894	KESKO OYJ	0.001%	98.287%
6895	ARROWHEAD PROR	0.001%	98.287%
6896	NIPPON PILLAR P	0.001%	98.288%
6897	SAN JU SAN FINA	0.001%	98.289%
6898	NIPPON DENKO CO	0.001%	98.290%
6899	BR MALLS PARTIC	0.001%	98.291%
6900	TPI POLENE PCL	0.001%	98.292%
6901	SURUGA CO LTD	0.001%	98.293%
6902	ZEHNDER GROUP A	0.001%	98.294%
6903	GREATVIEW ASEPT	0.001%	98.295%
6904	CORP MOCTEZUMA	0.001%	98.296%
6905	ANGLO PACIFIC G	0.001%	98.297%
6906	DIGI INTL INC	0.001%	98.298%
6907	LG FASHION CORP	0.001%	98.298%
6908	KPIT TECHNOLOGI	0.001%	98.299%
6909	KOBAYASHI PHARM	0.001%	98.300%
6910	FUJICCO CO	0.001%	98.301%
6911	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.302%
6912	SUNPLUS TECHNOL	0.001%	98.303%
6913	FRASERS HOSPITA	0.001%	98.304%
6914	KOSSAN RUBBER I	0.001%	98.305%
6915	ENERGISA SA	0.001%	98.306%
6916	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.307%
6917	NEXEN TIRE CORP	0.001%	98.308%
6918	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	98.309%
6919	VS INDUSTRY BHD	0.001%	98.309%
6920	QL RESOURCES BH	0.001%	98.310%
6921	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.311%
6922	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	98.312%
6923	JAPAN PETROLEUM	0.001%	98.313%
6924	NAMHAE CHEMICAL	0.001%	98.314%
6925	ALTRI SGPS S.A.	0.001%	98.315%
6926	SEAH STEEL	0.001%	98.316%
6927	CIA SANEAMENTO	0.001%	98.317%
6928	KYOEI STEEL LTD	0.001%	98.318%
6929	SADBHAV ENGINEE	0.001%	98.319%
6930	DORIAN LPG LTD	0.001%	98.319%
6931	HARMONIC DRIVE	0.001%	98.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.321%
6933	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.322%
6934	NOEVIR HOLDINGS	0.001%	98.323%
6935	ICHIYOSHI SECS	0.001%	98.324%
6936	WESTERN ENERGY	0.001%	98.325%
6937	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.326%
6938	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.327%
6939	YOUNGWON CORP	0.001%	98.328%
6940	SOL SPA	0.001%	98.329%
6941	YAMAICHI ELECTR	0.001%	98.329%
6942	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.330%
6943	LIVZON PHARMACE	0.001%	98.331%
6944	PRESTIGE INTERN	0.001%	98.332%
6945	PERUSAHAAN GAS	0.001%	98.333%
6946	FORHOUSE CORP	0.001%	98.334%
6947	ICHOR HOLDINGS	0.001%	98.335%
6948	EMPEROR INTL HL	0.001%	98.336%
6949	TOYO ENG CORP	0.001%	98.337%
6950	GURIT HOLDING A	0.001%	98.338%
6951	BRODRENE HARTMA	0.001%	98.339%
6952	SOITEC	0.001%	98.339%
6953	PETRON CORP	0.001%	98.340%
6954	KYOKUYO CO LTD	0.001%	98.341%
6955	MARUWA CO LTD	0.001%	98.342%
6956	INWIDO AB	0.001%	98.343%
6957	PRECIOUS SHIPPI	0.001%	98.344%
6958	CARMILA SA	0.001%	98.345%
6959	MICHINOKU BANK	0.001%	98.346%
6960	IBASE TECHNOLOG	0.001%	98.347%
6961	GLOBAL POWER SY	0.001%	98.348%
6962	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.348%
6963	HOOKER FURNITURE CORP COMMON STOCK	0.001%	98.349%
6964	GENIUS ELECTRON	0.001%	98.350%
6965	INFRAESTRUCTURA	0.001%	98.351%
6966	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.352%
6967	CVC BRASIL OP A	0.001%	98.353%
6968	OSSTEM IMPLANT	0.001%	98.354%
6969	KRESNA	0.001%	98.355%
6970	VOSSLOH AG	0.001%	98.356%
6971	VIRTUS HEALTH L	0.001%	98.357%
6972	INPHI CORP COMMON STOCK	0.001%	98.357%
6973	CREDITO REAL SA	0.001%	98.358%
6974	GRUPO SIMEC S.A	0.001%	98.359%
6975	MIQUEL Y COSTAS	0.001%	98.360%
6976	FUKUDA CORP	0.001%	98.361%
6977	BROOKFIELD REAL	0.001%	98.362%
6978	SKY NETWORK TEL	0.001%	98.363%
6979	CADENCE BANCORP COMMON STOCK	0.001%	98.364%
6980	EUROMONEY INST	0.001%	98.365%
6981	SIA REIT INC	0.001%	98.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.366%
6983	METRO HOLDINGS	0.001%	98.367%
6984	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.368%
6985	HKR INTL LTD	0.001%	98.369%
6986	SHINKONG SYNTHE	0.001%	98.370%
6987	OCEAN YIELD ASA	0.001%	98.371%
6988	SK-ELECTRONICS	0.001%	98.372%
6989	PLATINUM ASSET	0.001%	98.373%
6990	SPEEDCAST INTL	0.001%	98.374%
6991	SUMIDA ELECTRIC	0.001%	98.374%
6992	EMERALD EXPOSIT	0.001%	98.375%
6993	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.376%
6994	ACOM CO	0.001%	98.377%
6995	CELLNEX TELECOM	0.001%	98.378%
6996	EAGLE INDUSTRY	0.001%	98.379%
6997	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.380%
6998	PHOENIX MECANO	0.001%	98.381%
6999	CLEVO	0.001%	98.382%
7000	SMARTONE TELECO	0.001%	98.382%
7001	VZ HOLDING AG	0.001%	98.383%
7002	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.384%
7003	CONCORD NEW ENE	0.001%	98.385%
7004	MCMILLAN SHAKES	0.001%	98.386%
7005	GLADSTONE COMME	0.001%	98.387%
7006	HEADLAM GROUP	0.001%	98.388%
7007	FUJIBO HOLDINGS	0.001%	98.389%
7008	AKASTOR ASA	0.001%	98.390%
7009	YAMABIKO CORP	0.001%	98.390%
7010	BELL AG - REG	0.001%	98.391%
7011	TON YI CORP	0.001%	98.392%
7012	CORP COMERCI SA	0.001%	98.393%
7013	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	98.394%
7014	BELC CO LTD	0.001%	98.395%
7015	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.396%
7016	BEIJER ALMA AB	0.001%	98.397%
7017	AMOTECH CO LTD	0.001%	98.397%
7018	CORP INMOBILIAR	0.001%	98.398%
7019	WASKITA KARYA T	0.001%	98.399%
7020	NISHIMATSUYA CH	0.001%	98.400%
7021	RADNET INC COMMON STOCK USD.0001	0.001%	98.401%
7022	FIRST MINING GO	0.001%	98.402%
7023	FILINVEST LAND	0.001%	98.403%
7024	JAHWA ELECTRONI	0.001%	98.404%
7025	NISSIN CORP	0.001%	98.405%
7026	AUTOBACS SEVEN	0.001%	98.405%
7027	HANSSEM CO	0.001%	98.406%
7028	ELBIT SYSTEMS L	0.001%	98.407%
7029	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	98.408%
7030	OKAMOTO INDUSTR	0.001%	98.409%
7031	YUMESHIN HOLDIN	0.001%	98.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	SUPER-SOL	0.001%	98.411%
7033	TEXHONG TEXTILE	0.001%	98.412%
7034	KOREA KOLMAR CO	0.001%	98.412%
7035	MEDIA NUSANTARA	0.001%	98.413%
7036	SK CHEMICALS CO	0.001%	98.414%
7037	SENEX ENERGY LT	0.001%	98.415%
7038	TIKKURILA OY	0.001%	98.416%
7039	CNA GR PHAR	0.001%	98.417%
7040	SIGURD MICROELE	0.001%	98.418%
7041	ACCORDIA GOLF T	0.001%	98.419%
7042	TONG YANG INV B	0.001%	98.419%
7043	ESPEC CORP	0.001%	98.420%
7044	MAJOR CINEPLEX	0.001%	98.421%
7045	TT ELECTRONICS	0.001%	98.422%
7046	NORDEX AG	0.001%	98.423%
7047	HURCO COMPANIES INC COMMON STOCK	0.001%	98.424%
7048	KOH YOUNG TECHN	0.001%	98.425%
7049	SAIBU GAS CO	0.001%	98.426%
7050	GMO PAYMENT GAT	0.001%	98.426%
7051	SINGAPORE FINAN	0.001%	98.427%
7052	HANON SYSTEMS	0.001%	98.428%
7053	HOWA MACHINERY	0.001%	98.429%
7054	TOM TAILOR HOLD	0.001%	98.430%
7055	MODEC INC	0.001%	98.431%
7056	EHIME BANK	0.001%	98.432%
7057	ASTRA AGRO LEST	0.001%	98.433%
7058	MOTHERSON SUMI	0.001%	98.433%
7059	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	98.434%
7060	COSTAMARE INC	0.001%	98.435%
7061	SURMODICS INC COMMON STOCK USD.05	0.001%	98.436%
7062	HO BEE INVESTME	0.001%	98.437%
7063	SEMIRARA MINING	0.001%	98.438%
7064	MINOR INTERNATI	0.001%	98.439%
7065	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.439%
7066	CEMENTIR S.p.A.	0.001%	98.440%
7067	JAPAN PULP & PA	0.001%	98.441%
7068	ASSOCD INTL HOT	0.001%	98.442%
7069	CENTURIA INDUST	0.001%	98.443%
7070	Y G-1	0.001%	98.444%
7071	TAIWAN LAND DEV	0.001%	98.445%
7072	LEWIS GROUP LTD	0.001%	98.445%
7073	MATSUYA FOODS C	0.001%	98.446%
7074	HIMART CO LTD	0.001%	98.447%
7075	STABILUS SA	0.001%	98.448%
7076	KURA CORPORATIO	0.001%	98.449%
7077	TELEFONICA BRASIL ADR ADR	0.001%	98.450%
7078	DEBENHAMS	0.001%	98.451%
7079	GL EVENTS	0.001%	98.452%
7080	SEASPAN CORP	0.001%	98.452%
7081	DOOSAN BOBCAT I	0.001%	98.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	mitsubishi stee	0.001%	98.454%
7083	fulltech fiber	0.001%	98.455%
7084	photo-me intern	0.001%	98.456%
7085	aktia bank oyj	0.001%	98.457%
7086	national grid p	0.001%	98.458%
7087	hansae	0.001%	98.458%
7088	yuasa trading c	0.001%	98.459%
7089	team inc	0.001%	98.460%
7090	cojobuy group	0.001%	98.461%
7091	southern natl bancorp of va common stock usd.01	0.001%	98.462%
7092	summarecon agun	0.001%	98.463%
7093	australian phar	0.001%	98.463%
7094	shikoku chemica	0.001%	98.464%
7095	neo-china group	0.001%	98.465%
7096	depomed inc common stock	0.001%	98.466%
7097	schmolz+bickenb	0.001%	98.467%
7098	soda sanayii	0.001%	98.468%
7099	amsterdam commo	0.001%	98.469%
7100	paris orleans s	0.001%	98.469%
7101	dogan holdings	0.001%	98.470%
7102	atul ltd	0.001%	98.471%
7103	enzo biochem inc common stock usd.01	0.001%	98.472%
7104	mears group plc	0.001%	98.473%
7105	lees pharmaceut	0.001%	98.474%
7106	scatec solar as	0.001%	98.475%
7107	stobart group l	0.001%	98.475%
7108	r1 rcm inc common stock usd.01	0.001%	98.476%
7109	asset managers	0.001%	98.477%
7110	adcock ingram h	0.001%	98.478%
7111	lippo malls in	0.001%	98.479%
7112	corporate trave	0.001%	98.480%
7113	stock spirits g	0.001%	98.480%
7114	btb real estate	0.001%	98.481%
7115	united spirits	0.001%	98.482%
7116	aerospace indus	0.001%	98.483%
7117	tsukishima kika	0.001%	98.484%
7118	vt holdings co	0.001%	98.485%
7119	sany heavy equi	0.001%	98.486%
7120	sinofert holdin	0.001%	98.486%
7121	shin zu shing c	0.001%	98.487%
7122	focaltech syste	0.001%	98.488%
7123	iron bridge res	0.001%	98.489%
7124	cia saneamento	0.001%	98.490%
7125	fidea holdings	0.001%	98.491%
7126	aditya birla fa	0.001%	98.491%
7127	ncsoft corpn	0.001%	98.492%
7128	bk of saga	0.001%	98.493%
7129	kyokuto boeki k	0.001%	98.494%
7130	sintokogio	0.001%	98.495%
7131	thai vegetable	0.001%	98.496%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.497%
7133	DASSAULT SYSTEM	0.001%	98.497%
7134	ENAV SPA	0.001%	98.498%
7135	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.499%
7136	POU SHENG INTL	0.001%	98.500%
7137	HANSOL PAPER CO	0.001%	98.501%
7138	AIB GROUP PLC	0.001%	98.502%
7139	DIXONS CARPHONE	0.001%	98.502%
7140	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.503%
7141	XING AG	0.001%	98.504%
7142	SEWON CELLONTEC	0.001%	98.505%
7143	DOOSAN ENGINE C	0.001%	98.506%
7144	SECURITY BANK C	0.001%	98.507%
7145	GLORIA MATERIAL	0.001%	98.507%
7146	SIERRA BANCORP COMMON STOCK	0.001%	98.508%
7147	O-NET COMMUNICA	0.001%	98.509%
7148	EL PUERTO DE LI	0.001%	98.510%
7149	PREMIER FOODS	0.001%	98.511%
7150	TAEKWANG IND CO	0.001%	98.512%
7151	GRUPO CEMENTOS	0.001%	98.512%
7152	SAKATA INX CORP	0.001%	98.513%
7153	MOUNT GIBSON IR	0.001%	98.514%
7154	PHIBRO ANIMAL H	0.001%	98.515%
7155	MITANI CORP	0.001%	98.516%
7156	KT SKYLIFE CO L	0.001%	98.517%
7157	PROSPERITY REIT	0.001%	98.517%
7158	MONTEA SCA	0.001%	98.518%
7159	ISEKI & CO	0.001%	98.519%
7160	COLOPL INC	0.001%	98.520%
7161	GEMTEK TECHNOLO	0.001%	98.521%
7162	CTI ENGINEERING	0.001%	98.522%
7163	AGUAS ANDINAS S	0.001%	98.522%
7164	LANDING INTL DE	0.001%	98.523%
7165	ACCESS CO LTD	0.001%	98.524%
7166	SMI HOLDINGS GR	0.001%	98.525%
7167	DAIICHI KIGENSO	0.001%	98.526%
7168	OPTO TECH CORPN	0.001%	98.527%
7169	INVESTORS CLOUD	0.001%	98.527%
7170	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.528%
7171	NIPPON YUSOKI C	0.001%	98.529%
7172	NIEN MADE ENTER	0.001%	98.530%
7173	ORDINA NV	0.001%	98.531%
7174	CERVECERIAS UNI	0.001%	98.532%
7175	TECNICAS REUNID	0.001%	98.532%
7176	IOI PROPERTIES	0.001%	98.533%
7177	STS SEMICONDUCT	0.001%	98.534%
7178	M DIAS BRANCO S	0.001%	98.535%
7179	SRA HOLDINGS IN	0.001%	98.536%
7180	RAYMOND LTD	0.001%	98.536%
7181	ROYAL BK SCOT G	0.001%	98.537%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	VILMORIN CLAUSE	0.001%	98.538%
7183	SBW	0.001%	98.539%
7184	ASKUL	0.001%	98.540%
7185	HAP SENG CONSOL	0.001%	98.541%
7186	MEDCO ENERGI IN	0.001%	98.541%
7187	TOKAI RUBBER IN	0.001%	98.542%
7188	SKANSKA AB	0.001%	98.543%
7189	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.544%
7190	POLYTEC HOLDING	0.001%	98.545%
7191	MIZUHO FINL GP	0.001%	98.545%
7192	GPO AEROPORTUAR	0.001%	98.546%
7193	NICE INFORMATIO	0.001%	98.547%
7194	Goldcrest Co.,	0.001%	98.548%
7195	TOWNGAS CHINA C	0.001%	98.549%
7196	SUPERMAX CORPOR	0.001%	98.550%
7197	GUANGSHEN RAILW	0.001%	98.550%
7198	TAKASAGO INTL C	0.001%	98.551%
7199	HEINEKEN MALAYS	0.001%	98.552%
7200	BRUNELLO CUCINE	0.001%	98.553%
7201	MIRAMAR HTEL &	0.001%	98.554%
7202	ADLER REAL ESTA	0.001%	98.554%
7203	SAMTY CO.LTD.	0.001%	98.555%
7204	MCCARTHY & STON	0.001%	98.556%
7205	FINANCIAL PRODU	0.001%	98.557%
7206	HUNG POO CONSTR	0.001%	98.558%
7207	GP STRATEGIES C	0.001%	98.559%
7208	BIESSE	0.001%	98.559%
7209	SPH REIT	0.001%	98.560%
7210	MURRAY & ROBERT	0.001%	98.561%
7211	NAVITAS LTD	0.001%	98.562%
7212	MITSUBOSHI BELT	0.001%	98.563%
7213	G.U.D. HOLDINGS	0.001%	98.563%
7214	YASUNAGA CORP	0.001%	98.564%
7215	YURTEC CORPORAT	0.001%	98.565%
7216	HARMONIC INC	0.001%	98.566%
7217	GOLDSUN DEV/CON	0.001%	98.567%
7218	POLYPLEX THAILA	0.001%	98.568%
7219	DAIRY FARM INTL	0.001%	98.568%
7220	YOSHINOYA D&C C	0.001%	98.569%
7221	HAKDEX AB	0.001%	98.570%
7222	SHIKUN & BINUI	0.001%	98.571%
7223	BROWN (N) GROUP	0.001%	98.572%
7224	SOLOR A/S	0.001%	98.572%
7225	TOYO CONSTRUCTI	0.001%	98.573%
7226	SANOMA OYJ	0.001%	98.574%
7227	ROAD KING INFRA	0.001%	98.575%
7228	KINIK CO	0.001%	98.576%
7229	ASAHI HOLDINGS	0.001%	98.576%
7230	NIHON NOHYAKU	0.001%	98.577%
7231	I.T LIMITED	0.001%	98.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.579%
7233	BDO UNIBANK INC	0.001%	98.580%
7234	TIAN GE INTERAC	0.001%	98.580%
7235	JAPARA HEALTHCA	0.001%	98.581%
7236	CHURCHILL DOWNS INC COMMON STOCK	0.001%	98.582%
7237	SK CHEMICALS	0.001%	98.583%
7238	GUERBET	0.001%	98.584%
7239	CHAOWEI POWER H	0.001%	98.584%
7240	CREDIT CORP GRO	0.001%	98.585%
7241	CALBEE INC	0.001%	98.586%
7242	TEKFEN HOLDING	0.001%	98.587%
7243	COLTENE HOLDI	0.001%	98.588%
7244	DAITO PHARM	0.001%	98.589%
7245	ORACLE CORP JAP	0.001%	98.589%
7246	SRI TRANG AGRO	0.001%	98.590%
7247	HANDSOME CORP	0.001%	98.591%
7248	CHUGAI PHARM CO	0.001%	98.592%
7249	CONA RESOURCES	0.001%	98.593%
7250	LAI SUN DEVELOP	0.001%	98.593%
7251	MIRAE ASSET LIF	0.001%	98.594%
7252	GUOCOLAND LTD	0.001%	98.595%
7253	AP THAILAND PCL	0.001%	98.596%
7254	COROMANDEL INTL	0.001%	98.597%
7255	FUJI CO(TOKYO)	0.001%	98.597%
7256	AJANTA PHARMA	0.001%	98.598%
7257	BRUNEL INTL	0.001%	98.599%
7258	TA YA ELEC WIR&	0.001%	98.600%
7259	DIGITAL ARTS IN	0.001%	98.601%
7260	TRANS COSMOS	0.001%	98.601%
7261	BANCO DAVIVIEND	0.001%	98.602%
7262	UNILEVER INDONE	0.001%	98.603%
7263	Q TECHNOLOGY GR	0.001%	98.604%
7264	ZUG ESTATES HLD	0.001%	98.605%
7265	CSI PROPERTIES	0.001%	98.605%
7266	CALIX INC COMMON STOCK	0.001%	98.606%
7267	KH NEOCHEM CO L	0.001%	98.607%
7268	VERA BRADLEY INC COMMON STOCK	0.001%	98.608%
7269	GREAT EASTERN H	0.001%	98.608%
7270	CEMEX LATAM HLD	0.001%	98.609%
7271	ROKKO BUTTER CO	0.001%	98.610%
7272	CAPITAL&REG PRO	0.001%	98.611%
7273	ROBINSONS RETAI	0.001%	98.612%
7274	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.612%
7275	LPP SA	0.001%	98.613%
7276	CAWACHI LTD	0.001%	98.614%
7277	TOSHIBA MACHINE	0.001%	98.615%
7278	FUSO CHEMICAL C	0.001%	98.616%
7279	NVE CORP	0.001%	98.616%
7280	ADVANCED WIRELE	0.001%	98.617%
7281	BANK OF CHONGQI	0.001%	98.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	RORZE CORP	0.001%	98.619%
7283	SYNERGIE	0.001%	98.620%
7284	MALAYSIA BUILD	0.001%	98.620%
7285	PENDRAGON PLC	0.001%	98.621%
7286	CANON ELECTRONI	0.001%	98.622%
7287	TOHO TITANIUM C	0.001%	98.623%
7288	BACHEM HLD AG-B	0.001%	98.624%
7289	TIM PARTICIPACoes SA ADR ADR	0.001%	98.624%
7290	CTCI CORP	0.001%	98.625%
7291	INFRASTRUTTURE	0.001%	98.626%
7292	GERDAU SA	0.001%	98.627%
7293	DONGFANG ELECT	0.001%	98.627%
7294	SCANDINAVIAN TO	0.001%	98.628%
7295	XXL ASA	0.001%	98.629%
7296	COLOUR LIFE SER	0.001%	98.630%
7297	COSTA GROUP HOL	0.001%	98.631%
7298	SCANDIC HOTELS	0.001%	98.631%
7299	AEKYUNG PETROCH	0.001%	98.632%
7300	TSUGAMI CORP	0.001%	98.633%
7301	SIIC ENVIRONMEN	0.001%	98.634%
7302	SUMITOMO SEIKA	0.001%	98.635%
7303	YOTAI REF	0.001%	98.635%
7304	HIBISCUS PETROL	0.001%	98.636%
7305	MANILA ELECTRIC	0.001%	98.637%
7306	C.BANNER INTERN	0.001%	98.638%
7307	RYOSHOKU LTD	0.001%	98.638%
7308	ECOBALT SOLUTIO	0.001%	98.639%
7309	KALBE FARMA	0.001%	98.640%
7310	METRO PACIFIC I	0.001%	98.641%
7311	WHAN IN PHARMAC	0.001%	98.642%
7312	GREATEK ELECTRO	0.001%	98.642%
7313	mitsui soko co	0.001%	98.643%
7314	LC CORP S.A.	0.001%	98.644%
7315	ALONY HETZ	0.001%	98.645%
7316	VITAL KSK HOLDI	0.001%	98.645%
7317	SHANDONG CHENMI	0.001%	98.646%
7318	KOWLOON DEVMT	0.001%	98.647%
7319	OPAP SA	0.001%	98.648%
7320	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.649%
7321	MAX CO	0.001%	98.649%
7322	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.650%
7323	SUN HUNG KAI CO	0.001%	98.651%
7324	JIN CO.LTD	0.001%	98.652%
7325	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.652%
7326	SUPERBLOCK PCL	0.001%	98.653%
7327	YAKULT HONSHA C	0.001%	98.654%
7328	TIANJIN PORT DE	0.001%	98.655%
7329	BES ENGINEERING	0.001%	98.656%
7330	CONCENTRADORA	0.001%	98.656%
7331	MERMAID MARINE	0.001%	98.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	BENEFIT ONE INC	0.001%	98.658%
7333	BURSON GROUP LT	0.001%	98.659%
7334	SAKAI CHEMICAL	0.001%	98.659%
7335	CAMBRIDGE INDUS	0.001%	98.660%
7336	MORGAN SINDALL	0.001%	98.661%
7337	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.662%
7338	DILIP BUILD	0.001%	98.663%
7339	PULSE SEISMIC	0.001%	98.663%
7340	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.664%
7341	SIGDO KOPPERS S	0.001%	98.665%
7342	POLLARD BANKNOT	0.001%	98.666%
7343	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.666%
7344	DIC ASSET AG	0.001%	98.667%
7345	BATA INDIA LTD	0.001%	98.668%
7346	EOH HOLDINGS LT	0.001%	98.669%
7347	KASAI KOGYO CO	0.001%	98.669%
7348	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.670%
7349	COSMO LADY CHIN	0.001%	98.671%
7350	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.672%
7351	HUNTER DOUGLAS	0.001%	98.672%
7352	CHONG HONG CONS	0.001%	98.673%
7353	ODFJELL DRILLIN	0.001%	98.674%
7354	MPACT LIMITED	0.001%	98.675%
7355	SWECO AB	0.001%	98.676%
7356	NESTLE MALAY BH	0.001%	98.676%
7357	SUNDARAM FINANC	0.001%	98.677%
7358	COSAN LOGISTICA	0.001%	98.678%
7359	WEBJET LTD	0.001%	98.679%
7360	TOKAI CORP/GIFU	0.001%	98.679%
7361	TRULY INTL HLDG	0.001%	98.680%
7362	DISCO CORPORATI	0.001%	98.681%
7363	GATEWAY LIFESTY	0.001%	98.682%
7364	VALID SOLUCOES	0.001%	98.682%
7365	RETELIT SPA	0.001%	98.683%
7366	PHOENIX HLDGS L	0.001%	98.684%
7367	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.685%
7368	UNITED INTL ENT	0.001%	98.685%
7369	SOLARTECH INTL	0.001%	98.686%
7370	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.687%
7371	SANSIRI PUBLIC	0.001%	98.688%
7372	AUCKLAND INTERN	0.001%	98.689%
7373	CT ENVIRONMENTA	0.001%	98.689%
7374	GEOX S.P.A.	0.001%	98.690%
7375	ZAGG INC COMMON STOCK USD.001	0.001%	98.691%
7376	TECHNOPRO HLDGS	0.001%	98.692%
7377	OXFORD INSTRUME	0.001%	98.692%
7378	PAN INTL INDL	0.001%	98.693%
7379	HUADIAN POWER I	0.001%	98.694%
7380	LINX SA	0.001%	98.695%
7381	COMPAGNIE DES A	0.001%	98.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	SILICON WORKS	0.001%	98.696%
7383	CIA DE DIST INT	0.001%	98.697%
7384	PP LONDON SUMAT	0.001%	98.698%
7385	IMAGICA ROBOT H	0.001%	98.698%
7386	LING SEN PRECIS	0.001%	98.699%
7387	AXACTOR AB	0.001%	98.700%
7388	CHINA OVERSEAS	0.001%	98.701%
7389	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.701%
7390	LIEN HWA INDL	0.001%	98.702%
7391	ACC LIMITED	0.001%	98.703%
7392	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.704%
7393	MEDICAL DATA VI	0.001%	98.704%
7394	HIBIYA ENGINEER	0.001%	98.705%
7395	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.706%
7396	CRAFT BREWERS A	0.001%	98.707%
7397	EIGHTEENTH BANK	0.001%	98.707%
7398	AISAN INDUSTRY	0.001%	98.708%
7399	SMA SOLAR TECHN	0.001%	98.709%
7400	WINCANTON	0.001%	98.710%
7401	STAR ASIAN INVE	0.001%	98.710%
7402	CARLSBERG BREWE	0.001%	98.711%
7403	DEVELOPMENT SEC	0.001%	98.712%
7404	SANDEN CORP	0.001%	98.713%
7405	ELECTRA	0.001%	98.713%
7406	TIME DOTCOM BHD	0.001%	98.714%
7407	EIS ECZACIBASI	0.001%	98.715%
7408	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.716%
7409	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	98.716%
7410	KURABO INDUSTRI	0.001%	98.717%
7411	DAEHAN FLOUR MI	0.001%	98.718%
7412	UNISEM (M) BHD	0.001%	98.719%
7413	DHT HOLDINGS IN	0.001%	98.719%
7414	TRANCOM CO, LTD	0.001%	98.720%
7415	XXENTRIA TECHNO	0.001%	98.721%
7416	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.722%
7417	PASONA GROUP IN	0.001%	98.722%
7418	CHINA AIRCRAFT	0.001%	98.723%
7419	ELITEGROUP COMP	0.001%	98.724%
7420	TURKIYE SINAI K	0.001%	98.725%
7421	SUESS MICRO TEC	0.001%	98.725%
7422	NICE HOLDINGS C	0.001%	98.726%
7423	GCL NEW ENERGY	0.001%	98.727%
7424	TSUBAKI NAKASHI	0.001%	98.728%
7425	PRESIDENT SECS	0.001%	98.728%
7426	NETUREN CO	0.001%	98.729%
7427	AMTRAN TECHNOLO	0.001%	98.730%
7428	PROMOTORA DE IN	0.001%	98.731%
7429	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.731%
7430	WCT HOLDINGS BH	0.001%	98.732%
7431	BORUSSIA DORTMU	0.001%	98.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	YOMIURI LAND CO	0.001%	98.733%
7433	ORIOLA-KD CORP	0.001%	98.734%
7434	ISRA VISION AG	0.001%	98.735%
7435	UNITECH PRINTED	0.001%	98.736%
7436	TOTAL ACCESS CO	0.001%	98.736%
7437	FORD OTOSAN	0.001%	98.737%
7438	ERAWAN GROUP	0.001%	98.738%
7439	GMR INFRASTRUCT	0.001%	98.739%
7440	MEKONOMEN AB	0.001%	98.739%
7441	CHINA MANMADE F	0.001%	98.740%
7442	COCA-COLA FEMSA	0.001%	98.741%
7443	ASCENTIAL PLC	0.001%	98.742%
7444	BERJAYA CORPORA	0.001%	98.742%
7445	ASIA CEMENT CO	0.001%	98.743%
7446	NITTETSU MINING	0.001%	98.744%
7447	JAPAN MEDICAL D	0.001%	98.745%
7448	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.745%
7449	MGI COUTIER	0.001%	98.746%
7450	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.747%
7451	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.747%
7452	AUSTAL LTD	0.001%	98.748%
7453	PETRONAS GAS	0.001%	98.749%
7454	ADVAN CO LTD	0.001%	98.750%
7455	DEA CAPITAL SPA	0.001%	98.750%
7456	AJ RENT CAR	0.001%	98.751%
7457	SHINNIHON CORP	0.001%	98.752%
7458	STARHUB LIMITED	0.001%	98.753%
7459	MEGACHIPS CORP	0.001%	98.753%
7460	H&R GMBH & CO K	0.001%	98.754%
7461	OOHIMEDIA LTD	0.001%	98.755%
7462	AUSTRALIAN AGRI	0.001%	98.755%
7463	TOLI CORP	0.001%	98.756%
7464	PROCTOR&GAMBLE	0.001%	98.757%
7465	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.758%
7466	DAE DUCK ELECTR	0.001%	98.758%
7467	TECHNOGYM SPA	0.001%	98.759%
7468	TONGYANG LIFE I	0.001%	98.760%
7469	HIOKI EE CORP	0.001%	98.761%
7470	U-MING MARINE	0.001%	98.761%
7471	HOCHDORF HOLDIN	0.001%	98.762%
7472	ECOPRO CO LTD	0.001%	98.763%
7473	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	98.764%
7474	HARTALEGA HOLDI	0.001%	98.764%
7475	NICHIDENBO	0.001%	98.765%
7476	KEC CORP	0.001%	98.766%
7477	RAFFLES MEDICAL	0.001%	98.766%
7478	YINSON HOLDINGS	0.001%	98.767%
7479	TOMSON GROUP	0.001%	98.768%
7480	PUNJAB NATIONAL	0.001%	98.769%
7481	KYUNG DONG	0.001%	98.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	GREAT LAKES DRE	0.001%	98.770%
7483	GULLIVER INTERN	0.001%	98.771%
7484	DONGWONIndustr	0.001%	98.772%
7485	MITSUI HOME CO	0.001%	98.772%
7486	SHOEI CO LTD	0.001%	98.773%
7487	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.774%
7488	WINMARK CORP COMMON STOCK	0.001%	98.774%
7489	OITA BANK	0.001%	98.775%
7490	CAMBIAN GROUP P	0.001%	98.776%
7491	OSJB HOLDINGS C	0.001%	98.777%
7492	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.777%
7493	HARIM CO LTD	0.001%	98.778%
7494	GOODBABY INTERN	0.001%	98.779%
7495	PANDA GREEN ENE	0.001%	98.779%
7496	ORACLE FIN SERV	0.001%	98.780%
7497	UOA DEVELOPMENT	0.001%	98.781%
7498	KATAKURA INDS	0.001%	98.782%
7499	BAUER AG	0.001%	98.782%
7500	MAIRE TECNIMONT	0.001%	98.783%
7501	JSP CORP	0.001%	98.784%
7502	XINGDA INTERNAT	0.001%	98.784%
7503	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.785%
7504	BANK JABAR BANT	0.001%	98.786%
7505	NIPPON THOMPSON	0.001%	98.787%
7506	DAI-DAN CO	0.001%	98.787%
7507	GINTECH ENERGY	0.001%	98.788%
7508	CLARION CO	0.001%	98.789%
7509	HOTELES CITY EX	0.001%	98.790%
7510	PRESIDIO INC COMMON STOCK USD.01	0.001%	98.790%
7511	HOKUTO CORP	0.001%	98.791%
7512	JINDAL SAW LTD	0.001%	98.792%
7513	KUSURI NO AOKI	0.001%	98.792%
7514	DEUTSCHE BANK M	0.001%	98.793%
7515	JUSTSYSTEM	0.001%	98.794%
7516	TOURISM HOLDING	0.001%	98.795%
7517	IGB REAL ESTATE	0.001%	98.795%
7518	VAN LANSCHOT NV	0.001%	98.796%
7519	DOF ASA	0.001%	98.797%
7520	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.797%
7521	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.798%
7522	PETROPAVLOVSK	0.001%	98.799%
7523	NAMYANG DAIRY P	0.001%	98.800%
7524	SAMYANG CORP	0.001%	98.800%
7525	LIFE CORPORATIO	0.001%	98.801%
7526	MELISRON LTD	0.001%	98.802%
7527	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.802%
7528	SENTUL CITY TBK	0.001%	98.803%
7529	TEIKOKU SEN-I C	0.001%	98.804%
7530	MONOGATARI CORP	0.001%	98.804%
7531	FOLKESTONE EDU	0.001%	98.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	INSULET CORP	0.001%	98.806%
7533	YAMAZEN CORPORA	0.001%	98.807%
7534	VAISALA	0.001%	98.807%
7535	PIERRE & VACANC	0.001%	98.808%
7536	M&A CAPITAL PAR	0.001%	98.809%
7537	NETIA SA	0.001%	98.809%
7538	GENTING PLANTA	0.001%	98.810%
7539	B&B TOOLS AB	0.001%	98.811%
7540	UEM SUNRISE BHD	0.001%	98.812%
7541	DIVI'S LABORATO	0.001%	98.812%
7542	FUJI CORP LTD/O	0.001%	98.813%
7543	TICON INDUSTRIA	0.001%	98.814%
7544	PEPTIDREAM INC	0.001%	98.814%
7545	ALIANSCE SHOPPI	0.001%	98.815%
7546	CATHEDRAL ENERG	0.001%	98.816%
7547	ONE LIBERTY PRO	0.001%	98.816%
7548	HISAKA WORKS LT	0.001%	98.817%
7549	WOCKHARDT LIMIT	0.001%	98.818%
7550	AOI ELECTRONICS	0.001%	98.819%
7551	DELEK GROUP	0.001%	98.819%
7552	NAMCHOW CHEMICA	0.001%	98.820%
7553	ECO WORLD DEVL	0.001%	98.821%
7554	SYNDICATE BANK	0.001%	98.821%
7555	LOTES CO LTD	0.001%	98.822%
7556	ELITE SEMICONDU	0.001%	98.823%
7557	CHINA SHENGMU O	0.001%	98.823%
7558	MAN SE	0.001%	98.824%
7559	MASISA SA	0.001%	98.825%
7560	AMBUJA CEMENTS	0.001%	98.826%
7561	TELESITES SAB D	0.001%	98.826%
7562	HKBN LTD	0.001%	98.827%
7563	YAKUODO CO LTD	0.001%	98.828%
7564	KATHMANDU HOLDI	0.001%	98.828%
7565	INGENIA COMMUNI	0.001%	98.829%
7566	SPRINGLAND INTE	0.001%	98.830%
7567	SYMPHONY HLDGS	0.001%	98.830%
7568	FAR EAST HOSPIT	0.001%	98.831%
7569	TOKYO ENERGY&SY	0.001%	98.832%
7570	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.833%
7571	ASCENDAS HOSPIT	0.001%	98.833%
7572	NICHII GAKKAN C	0.001%	98.834%
7573	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	98.835%
7574	TORIDOLL CORPOR	0.001%	98.835%
7575	ALPHA & OMEGA S	0.001%	98.836%
7576	MARUWA UNYU	0.001%	98.837%
7577	NAMURA SHIPBUIL	0.001%	98.837%
7578	CHEMOCENTRYX INC COMMON STOCK USD.001	0.001%	98.838%
7579	CARNIVAL GROUP	0.001%	98.839%
7580	CENTURY TEXT &	0.001%	98.839%
7581	SIPEF(PLANT FIN	0.001%	98.840%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	GLOBAL MEDIACOM	0.001%	98.841%
7583	SUNDRAM FASTNER	0.001%	98.842%
7584	PEGASUS SEWING	0.001%	98.842%
7585	QUALITY HOUSES	0.001%	98.843%
7586	HORNBACH BAUMAR	0.001%	98.844%
7587	JASA MARGA	0.001%	98.844%
7588	NITTA CORP	0.001%	98.845%
7589	TECHNOLOGY ONE	0.001%	98.846%
7590	CCC SA	0.001%	98.846%
7591	HINOKIYA	0.001%	98.847%
7592	HT&E LTD	0.001%	98.848%
7593	KOLON CORPORATI	0.001%	98.848%
7594	WING ON CO INT	0.001%	98.849%
7595	JAPAN MATERIAL	0.001%	98.850%
7596	CGN MEIYA POWER	0.001%	98.851%
7597	KAGA ELECTRONIC	0.001%	98.851%
7598	BRF SA	0.001%	98.852%
7599	DAEWOONG CO LTD	0.001%	98.853%
7600	SEKISUI JUSHI C	0.001%	98.853%
7601	INTERVEST OFFIC	0.001%	98.854%
7602	RYOYO ELECTRO C	0.001%	98.855%
7603	CHANGYOU.COM LTD ADR ADR	0.001%	98.855%
7604	KARNATAKA BANK	0.001%	98.856%
7605	ABLYNX NV	0.001%	98.857%
7606	DUNI AB	0.001%	98.857%
7607	MINITUBISHI RESE	0.001%	98.858%
7608	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.859%
7609	MOTECH INDUSTRI	0.001%	98.860%
7610	ENVESTNET INC COMMON STOCK	0.001%	98.860%
7611	TEXCELL	0.001%	98.861%
7612	FURUKAWA BATTER	0.001%	98.862%
7613	ICOM INCORPORAT	0.001%	98.862%
7614	JAC RECRUITMENT	0.001%	98.863%
7615	APN OUTDOOR GRO	0.001%	98.864%
7616	AARTI INDS	0.001%	98.864%
7617	COOPER ENERGY L	0.001%	98.865%
7618	UNITIL CORP COMMON STOCK	0.001%	98.866%
7619	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	98.866%
7620	UMW OIL & GAS C	0.001%	98.867%
7621	JUNGFRAUBAHN HL	0.001%	98.868%
7622	VITROLIFE AB	0.001%	98.868%
7623	ALTEK CORP	0.001%	98.869%
7624	SINARMAS LAND	0.001%	98.870%
7625	NITTOKU ENG CO	0.001%	98.870%
7626	OKAMURA CORP	0.001%	98.871%
7627	RHEON AUTO MACH	0.001%	98.872%
7628	CENTRAL CHINA R	0.001%	98.872%
7629	UNIVERSAL CEMEN	0.001%	98.873%
7630	CONTINENTAL HLD	0.001%	98.874%
7631	MONETA MONEY BA	0.001%	98.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	CROSS-HARBOUR H	0.001%	98.875%
7633	NIPPON KINZOKU	0.001%	98.876%
7634	XIABUXIABU CATE	0.001%	98.877%
7635	CEDAR WOODS PRO	0.001%	98.877%
7636	CMIC HOLDINGS C	0.001%	98.878%
7637	DAIWA INDUSTRIE	0.001%	98.879%
7638	FRONTLINE LTD/B	0.001%	98.879%
7639	BEST WORLD	0.001%	98.880%
7640	SHINKO SHOJI CO	0.001%	98.881%
7641	CORFICOLOMBIANA	0.001%	98.881%
7642	CHLITINA HOLDIN	0.001%	98.882%
7643	MAH SING GROUP	0.001%	98.883%
7644	DAISO CO	0.001%	98.883%
7645	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.884%
7646	PIDILITE INDUST	0.001%	98.885%
7647	ENEL AMERICAS S	0.001%	98.885%
7648	STOLT-NIELSEN L	0.001%	98.886%
7649	CUCKOO ELECTRON	0.001%	98.887%
7650	DENYO CO	0.001%	98.887%
7651	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.888%
7652	LAYNE CHRISTENS	0.001%	98.889%
7653	SANTOS BRASIL P	0.001%	98.889%
7654	KONGSBERG GRUPP	0.001%	98.890%
7655	SK TELECOM ADR	0.001%	98.891%
7656	ORIENTAL WATCH	0.001%	98.891%
7657	PARCO CO	0.001%	98.892%
7658	SUNSHINE 10	0.001%	98.893%
7659	EREX CO LTD	0.001%	98.893%
7660	UMW HLDGS BERHA	0.001%	98.894%
7661	STHREE	0.001%	98.895%
7662	DYNAPACK INTL T	0.001%	98.895%
7663	ACTRON TECHNOLO	0.001%	98.896%
7664	MILBON CO	0.001%	98.897%
7665	CLAS OHLSON AB	0.001%	98.897%
7666	TENMA CORPORATI	0.001%	98.898%
7667	FREIGHTWAYS LTD	0.001%	98.899%
7668	RUSHYDRO PJSC ADR ADR	0.001%	98.899%
7669	MUNKSJO OYJ	0.001%	98.900%
7670	COMPANHIA DE GA	0.001%	98.901%
7671	YOUNGTEK ELECTR	0.001%	98.901%
7672	CARE PROPERTY I	0.001%	98.902%
7673	REGAL HOTELS IN	0.001%	98.903%
7674	CHINA STEEL CHE	0.001%	98.903%
7675	STAR MICRONICS	0.001%	98.904%
7676	SHENGJING BANK	0.001%	98.905%
7677	EVERTEC INC COMMON STOCK USD.01	0.001%	98.905%
7678	FORMULA SYST(19	0.001%	98.906%
7679	QSC AG	0.001%	98.907%
7680	TIAN AN CHINA I	0.001%	98.907%
7681	XERO LIMITED	0.001%	98.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	GENESIS ENERGY	0.001%	98.909%
7683	CHIYODA INTEGRE	0.001%	98.909%
7684	AMER SOFTWARE I	0.001%	98.910%
7685	GRENKELEASING A	0.001%	98.911%
7686	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.911%
7687	STARZEN CO LTD	0.001%	98.912%
7688	ON THE BEACH GR	0.001%	98.913%
7689	ANTENA 3 DE TEL	0.001%	98.913%
7690	SANYANGIndustr	0.001%	98.914%
7691	METALS X LTD	0.001%	98.915%
7692	FINOLEX CABLES	0.001%	98.915%
7693	O-BANK CO LTD	0.001%	98.916%
7694	COMMUNISIS PLC	0.001%	98.917%
7695	HOCHIKI CORPORA	0.001%	98.917%
7696	CITY UNION BANK	0.001%	98.918%
7697	DARFON ELECTRON	0.001%	98.919%
7698	ORION CORP	0.001%	98.919%
7699	LACTO JAPAN CO	0.001%	98.920%
7700	BRITISH AMERICA	0.001%	98.921%
7701	CHINA SINGYES S	0.001%	98.921%
7702	SPCG	0.001%	98.922%
7703	ELECOM CO LTD	0.001%	98.923%
7704	KONISHI CO LTD	0.001%	98.923%
7705	SOLIUM CAPITAL	0.001%	98.924%
7706	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.925%
7707	COLLINS FOOD LT	0.001%	98.925%
7708	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.926%
7709	KOMERCNI BANKA	0.001%	98.927%
7710	SHINKO PLANTECH	0.001%	98.927%
7711	S&T MOTIV CO LT	0.001%	98.928%
7712	BRIGHT SMART SE	0.001%	98.929%
7713	MCBRIDE PLC	0.001%	98.929%
7714	DAEWON PHARMACE	0.001%	98.930%
7715	MAYNE PHARMA GR	0.001%	98.931%
7716	BIOTEQUE CORP	0.001%	98.931%
7717	TAI CHEUNG HLDG	0.001%	98.932%
7718	STERLITE TECHNO	0.001%	98.932%
7719	KUDELSKI S.A.	0.001%	98.933%
7720	NIPPON ROAD CO	0.001%	98.934%
7721	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.934%
7722	HS INDUSTRIES C	0.001%	98.935%
7723	YEONG GUAN ENER	0.001%	98.936%
7724	BANGKOK LIFE AS	0.001%	98.936%
7725	BANGKOK CHAIN H	0.001%	98.937%
7726	SHIBAURA MECHAT	0.001%	98.938%
7727	ALUPAR INVEST S	0.001%	98.938%
7728	SILVER GRANT IN	0.001%	98.939%
7729	SCANDI STANDARD	0.001%	98.940%
7730	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.940%
7731	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	INOVALIS REAL E	0.001%	98.942%
7733	KOREA ELEC TERM	0.001%	98.942%
7734	SHUTTLE INC	0.001%	98.943%
7735	Technopolis Oyj	0.001%	98.944%
7736	SANKYO TATEYAMA	0.001%	98.944%
7737	BESALCO SA	0.001%	98.945%
7738	ATEAM INC	0.001%	98.946%
7739	F&A AQUA HOLDIN	0.001%	98.946%
7740	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.947%
7741	YOUNG POONG COR	0.001%	98.947%
7742	PERSEUS MINING	0.001%	98.948%
7743	GS GLOBAL CORP	0.001%	98.949%
7744	ATRIUM LJUNGBER	0.001%	98.949%
7745	MIMAKI ENGINEER	0.001%	98.950%
7746	ULTRA TECH CEMC	0.001%	98.951%
7747	UMH PROP INC	0.001%	98.951%
7748	SL CORP	0.001%	98.952%
7749	CHINESE ESTATES	0.001%	98.953%
7750	NOVATEK OAO	0.001%	98.953%
7751	TYC BROTHER IND	0.001%	98.954%
7752	KAMEI CORP	0.001%	98.955%
7753	SEAH BESTEEL CO	0.001%	98.955%
7754	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.956%
7755	KRBL LTD	0.001%	98.957%
7756	ZALANDO SE	0.001%	98.957%
7757	AICHI CORPORATI	0.001%	98.958%
7758	INFOCOM CORP	0.001%	98.958%
7759	CLEARWATER SEAF	0.001%	98.959%
7760	SOLAR APPLIED M	0.001%	98.960%
7761	RH COMMON STOCK USD.0001	0.001%	98.960%
7762	MEGHMANI ORGANI	0.001%	98.961%
7763	ALE PROPERTY TR	0.001%	98.962%
7764	KAMEDA SEIKA CO	0.001%	98.962%
7765	MITO SECURITIES	0.001%	98.963%
7766	AKEBONO BRAKE I	0.001%	98.964%
7767	SDI CORP	0.001%	98.964%
7768	CARLIT HOLDINGS	0.001%	98.965%
7769	KNOW IT AB	0.001%	98.966%
7770	ORANGE POLSKA	0.001%	98.966%
7771	MICO LTD	0.001%	98.967%
7772	MIKUNI CORP	0.001%	98.967%
7773	SINON CORP	0.001%	98.968%
7774	GOLD CIRCUIT EL	0.001%	98.969%
7775	HOTAI MOTOR CO	0.001%	98.969%
7776	ACTER CO LTD	0.001%	98.970%
7777	GLOBAL BRANDS G	0.001%	98.971%
7778	DIP CORPORATION	0.001%	98.971%
7779	TCI CO LTD	0.001%	98.972%
7780	SEIKITOKYU KOGY	0.001%	98.973%
7781	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	FUJI SOFT ABC	0.001%	98.974%
7783	BROADLEAF CO LT	0.001%	98.974%
7784	RATCHTHANI	0.001%	98.975%
7785	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.976%
7786	MEGAWIDE CONS C	0.001%	98.976%
7787	KORTEK CORPN	0.001%	98.977%
7788	SHOUGANG CNCRD	0.001%	98.978%
7789	MARATHON GOLD C	0.001%	98.978%
7790	BELLEVUE GROUP	0.001%	98.979%
7791	SILVER LAKE RES	0.001%	98.980%
7792	GEORGE KENT MAL	0.001%	98.980%
7793	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.981%
7794	SESA SPA	0.001%	98.981%
7795	RELIANCE ENERGY	0.001%	98.982%
7796	MAMMOTH ENERGY	0.001%	98.983%
7797	PARK ELECTROCHE	0.001%	98.983%
7798	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.984%
7799	ESTIA HELATH LT	0.001%	98.985%
7800	GUJARAT GAS LTD	0.001%	98.985%
7801	STRIDE STAPLED	0.001%	98.986%
7802	BANK HANDLOWY W	0.001%	98.986%
7803	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.987%
7804	CHINA OIL & GAS	0.001%	98.988%
7805	KISCO CORP	0.001%	98.988%
7806	KUO TOONG INTER	0.001%	98.989%
7807	NICHIREKI CO LT	0.001%	98.990%
7808	INTOPS CO	0.001%	98.990%
7809	RICH DEVELOPMEN	0.001%	98.991%
7810	CENTURIA METROP	0.001%	98.991%
7811	PACT GROUP HOLD	0.001%	98.992%
7812	NEOWIZ GAMES CO	0.001%	98.993%
7813	BHARTI INFRATEL	0.001%	98.993%
7814	ALLIED PROPERTI	0.001%	98.994%
7815	WILH. WILHELMSE	0.001%	98.995%
7816	YG ENTERTAINMEN	0.001%	98.995%
7817	JNBY DESIGN LTD	0.001%	98.996%
7818	SOCIEDAD MATRIZ	0.001%	98.996%
7819	LAOX CO	0.001%	98.997%
7820	TRUST TECH INC	0.001%	98.998%
7821	KP TISSUE INC	0.001%	98.998%
7822	GRUPO SECURITY	0.001%	98.999%
7823	WASKITA BETON P	0.001%	99.000%
7824	BASTIDE LE CONF	0.001%	99.000%
7825	DAI NIPPON TORY	0.001%	99.001%
7826	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.001%
7827	ORASCOM DEVELOP	0.001%	99.002%
7828	D-LINK	0.001%	99.003%
7829	HIRATA TECHNICA	0.001%	99.003%
7830	MOSHIMOSHI HOTL	0.001%	99.004%
7831	TRANSACTION CAP	0.001%	99.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	SKANDIABANKEN A	0.001%	99.005%
7833	RHI MAGNESITA N	0.001%	99.006%
7834	NIPPON CHEM IND	0.001%	99.006%
7835	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.007%
7836	REGAL REIT	0.001%	99.008%
7837	GUARARAPES CONF	0.001%	99.008%
7838	AXT INC COMMON STOCK USD.001	0.001%	99.009%
7839	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.009%
7840	ELECNOR SA	0.001%	99.010%
7841	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	99.011%
7842	CHARTER HALL LO	0.001%	99.011%
7843	ASPEED TECHNOLO	0.001%	99.012%
7844	SIAM GLOBAL HOU	0.001%	99.013%
7845	LANNETT CO INC COMMON STOCK USD.001	0.001%	99.013%
7846	RIKEN VITAMIN C	0.001%	99.014%
7847	MK ELECTRON	0.001%	99.014%
7848	MICROPORT SCIEN	0.001%	99.015%
7849	HSIN KUANG STEE	0.001%	99.016%
7850	TONAMI HOLDINGS	0.001%	99.016%
7851	CELSIA SA ESP	0.001%	99.017%
7852	NIPPON BEET SUG	0.001%	99.018%
7853	GURUNAVI INC	0.001%	99.018%
7854	TAIWAN SECOM	0.001%	99.019%
7855	ROO HSING	0.001%	99.019%
7856	HUADIAN FUXIN E	0.001%	99.020%
7857	LIVART CO LTD	0.001%	99.021%
7858	TIPP24 SE	0.001%	99.021%
7859	ANANDA DEVELOPM	0.001%	99.022%
7860	DMS CO LTD	0.001%	99.022%
7861	BW LPG LTD	0.001%	99.023%
7862	SAWIT SUMBERMAS	0.001%	99.024%
7863	COUNTRYSIDE PRO	0.001%	99.024%
7864	SIOEN INDUSTRIE	0.001%	99.025%
7865	TYNTEK CORP	0.001%	99.026%
7866	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.026%
7867	ZOPLA PROPERTY	0.001%	99.027%
7868	BORYSZEW SA	0.001%	99.027%
7869	GRUPO INDUSTRIA	0.001%	99.028%
7870	CITY OFFICE REI	0.001%	99.029%
7871	EIKEN CHEMICAL	0.001%	99.029%
7872	TOENEC CORP	0.001%	99.030%
7873	CH KARNCHANG,FG	0.001%	99.030%
7874	DSP GROUP INC	0.001%	99.031%
7875	WELSPUN INDIA L	0.001%	99.032%
7876	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.032%
7877	ADANI TRANSMISS	0.001%	99.033%
7878	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	99.034%
7879	RAMELIUS RESOUR	0.001%	99.034%
7880	FUNAI ELECTRIC	0.001%	99.035%
7881	MIDAS HLDGS	0.001%	99.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	GREE INC	0.001%	99.036%
7883	SUNG KWANG BEND	0.001%	99.037%
7884	CHINA RESOURCES	0.001%	99.037%
7885	METAIR INVESTME	0.001%	99.038%
7886	OLYMPIC STEEL I	0.001%	99.038%
7887	MOBILEONE LTD.	0.001%	99.039%
7888	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.040%
7889	TCL MULTIMEDIA	0.001%	99.040%
7890	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	99.041%
7891	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.042%
7892	FEDERAL CORP	0.001%	99.042%
7893	MITAC HOLDINGS	0.001%	99.043%
7894	UNITED BREWERIE	0.001%	99.043%
7895	TOBISHIMA CORP	0.001%	99.044%
7896	HMC INVESTMENT	0.001%	99.045%
7897	HAGIHARA INDUST	0.001%	99.045%
7898	EHY CAR SERVICES SPON ADR ADR USD.001	0.001%	99.046%
7899	SOKEN CHEMICAL	0.001%	99.046%
7900	DOSHISHA CO	0.001%	99.047%
7901	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.048%
7902	FARGLORY LAND D	0.001%	99.048%
7903	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.049%
7904	MIMASU SEMICOND	0.001%	99.049%
7905	PARAG MILK FOOD	0.001%	99.050%
7906	WHITESTONE REIT REIT USD.001	0.001%	99.051%
7907	AFFICHAGE HOLDI	0.001%	99.051%
7908	DAIICHI JITSUGY	0.001%	99.052%
7909	KUMHO INDUSTRIA	0.001%	99.052%
7910	HIDAY HIDAKA CO	0.001%	99.053%
7911	RECIPHARM AB	0.001%	99.054%
7912	MBK PCL	0.001%	99.054%
7913	BEIJING GAS BLU	0.001%	99.055%
7914	ADITYA BIRLA CA	0.001%	99.055%
7915	SHW AG	0.001%	99.056%
7916	JUSUNG ENGINEER	0.001%	99.057%
7917	CONSORCIO ARA S	0.001%	99.057%
7918	HI SUN TECH CHI	0.001%	99.058%
7919	HUVIS CORP	0.001%	99.058%
7920	SOGEFI	0.001%	99.059%
7921	PACK CORP	0.001%	99.060%
7922	XIAMEN INTL POR	0.001%	99.060%
7923	RCF	0.001%	99.061%
7924	UNIDEN CORP	0.001%	99.061%
7925	S1 CORP	0.001%	99.062%
7926	OPPENHEIMER HLD	0.001%	99.063%
7927	CHIBA KOGYO BAN	0.001%	99.063%
7928	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.064%
7929	ALAM SUTERA REA	0.001%	99.064%
7930	EVERLIGHT CHEMI	0.001%	99.065%
7931	IWAICOSMO HLDGS	0.001%	99.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	TOYO KANETSU KK	0.001%	99.066%
7933	GALAXY RESOURCE	0.001%	99.067%
7934	LEXTAR ELECTRON	0.001%	99.067%
7935	STRAUSS GROUP L	0.001%	99.068%
7936	FLYTECH TECHNOL	0.001%	99.069%
7937	BULTEN AB	0.001%	99.069%
7938	DENKI KOGYO CO	0.001%	99.070%
7939	SUNGWOO HITECH	0.001%	99.070%
7940	WISOL CO LTD	0.001%	99.071%
7941	WIJAYA KARYA	0.001%	99.072%
7942	CHINA AEROSPACE	0.001%	99.072%
7943	HUDACO INDUSTRI	0.001%	99.073%
7944	HELLENIC EXCH H	0.001%	99.073%
7945	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	99.074%
7946	NCC GROUP LTD.	0.001%	99.075%
7947	CHINA BANKING C	0.001%	99.075%
7948	TEKKEN CORP	0.001%	99.076%
7949	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.076%
7950	DAIKOKUTENBUSSA	0.001%	99.077%
7951	ECORODOVIAS INF	0.001%	99.078%
7952	HANWHA NON-LIFE	0.001%	99.078%
7953	BOUSTEAD HLDGS	0.001%	99.079%
7954	LOTTE NON-LIFE	0.001%	99.079%
7955	TYMAN PLC	0.001%	99.080%
7956	NIPPON PISTON R	0.001%	99.081%
7957	VERSABANK	0.001%	99.081%
7958	BRITANNIA INDUS	0.001%	99.082%
7959	PHILIPPINE NATL	0.001%	99.082%
7960	PARTRON CO LTD	0.001%	99.083%
7961	OKINAWA CELLULA	0.001%	99.084%
7962	INTERNATIONAL M	0.001%	99.084%
7963	F-TECH INC	0.001%	99.085%
7964	SEA HOLDINGS LT	0.001%	99.085%
7965	ADHI KARYA PERS	0.001%	99.086%
7966	ENERCHINA HOLDI	0.001%	99.086%
7967	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.087%
7968	SEKISUI PLASTIC	0.001%	99.088%
7969	KJB FINANCIAL G	0.001%	99.088%
7970	TOKYO ROPE MFG	0.001%	99.089%
7971	ARENA REIT	0.001%	99.089%
7972	TELENAV INC COMMON STOCK USD.001	0.001%	99.090%
7973	GREAT EASTERN S	0.001%	99.091%
7974	HANJIN HEAVY IN	0.001%	99.091%
7975	KAS BANK	0.001%	99.092%
7976	PAL CO LTD	0.001%	99.092%
7977	ICHINEN CO LTD	0.001%	99.093%
7978	NORWEGIAN FINAN	0.001%	99.093%
7979	GET NICE HOLDIN	0.001%	99.094%
7980	TOKUSHU TOKAI H	0.001%	99.095%
7981	NAVIGATOR GLOBA	0.001%	99.095%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	WILH WILHELMSSEN	0.001%	99.096%
7983	TATA COMMUNICAT	0.001%	99.096%
7984	CENTRAL SEC PAT	0.001%	99.097%
7985	INNOTECH CORP	0.001%	99.098%
7986	MERCURIES & ASS	0.001%	99.098%
7987	FALCK RENEWABLE	0.001%	99.099%
7988	INTAGE INC	0.001%	99.099%
7989	OKURA INDUSTRIA	0.001%	99.100%
7990	CELLCOM ISRAEL	0.001%	99.101%
7991	PERSISTENT SYST	0.001%	99.101%
7992	VILLAGE SUPERMA	0.001%	99.102%
7993	EMPEROR CAPITAL	0.001%	99.102%
7994	BOSCH LTD	0.001%	99.103%
7995	DELTA DUNIA PET	0.001%	99.103%
7996	ANICOM HOLDINGS	0.001%	99.104%
7997	EASTERN POLYMER	0.001%	99.105%
7998	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.105%
7999	DISTELL GROUP L	0.001%	99.106%
8000	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.106%
8001	TAMEDIA AG	0.001%	99.107%
8002	ETALON GROUP-GD	0.001%	99.107%
8003	DONG-A SOCIO	0.001%	99.108%
8004	BYGGMAX GROUP A	0.001%	99.109%
8005	ASIA AVIATION P	0.001%	99.109%
8006	NUFLARE TECHNOL	0.001%	99.110%
8007	LIFESTYLE CHINA	0.001%	99.110%
8008	ITOCHU SHOKUHIN	0.001%	99.111%
8009	SIAM CITY CEMEN	0.001%	99.112%
8010	STARTS PROCEED	0.001%	99.112%
8011	FUDO CONSTRUCTI	0.001%	99.113%
8012	BANK COOP AG	0.001%	99.113%
8013	NETDRAGON WEBSO	0.001%	99.114%
8014	361 DEGREES INT	0.001%	99.114%
8015	ASTI	0.001%	99.115%
8016	JK TYRE & INDUS	0.001%	99.116%
8017	MARKETECH INTL	0.001%	99.116%
8018	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	99.117%
8019	FRENCKEN GROUP	0.001%	99.117%
8020	YOKOWO CO LTD	0.001%	99.118%
8021	MENORA MIVTACHI	0.001%	99.118%
8022	FORUS S.A.	0.001%	99.119%
8023	NOHMI BOSAI	0.001%	99.120%
8024	EVEN CONSTRUCTO	0.001%	99.120%
8025	NORWAY ROYAL SA	0.001%	99.121%
8026	TAKE AND GIVE	0.001%	99.121%
8027	GUJARAT NARM	0.001%	99.122%
8028	PANIN FINANCIAL	0.001%	99.122%
8029	AUBAY	0.001%	99.123%
8030	HAKUTO CO	0.001%	99.124%
8031	HUCHEMS FINE CH	0.001%	99.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.125%
8033	ROLAND DG CORP	0.001%	99.125%
8034	SINGAMAS CONTAI	0.001%	99.126%
8035	ASIA HOLDINGS C	0.001%	99.127%
8036	TOA CORP	0.001%	99.127%
8037	BYUCKSAN CORP	0.001%	99.128%
8038	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.128%
8039	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.129%
8040	SHRIRAM CITY UN	0.001%	99.129%
8041	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.130%
8042	CHINA YURUN FOO	0.001%	99.131%
8043	MOMENTUM GROUP	0.001%	99.131%
8044	KEC INTERNATION	0.001%	99.132%
8045	YEUN CHYANG IND	0.001%	99.132%
8046	MULTIPLUS SA	0.001%	99.133%
8047	NATCO PHARM	0.001%	99.133%
8048	SHIMIZU BANK	0.001%	99.134%
8049	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	99.134%
8050	MINISTOP CO	0.001%	99.135%
8051	CITY LODGE HOTE	0.001%	99.136%
8052	KAJARIA CERAMIC	0.001%	99.136%
8053	DECEUNINCK	0.001%	99.137%
8054	RIKEN KEIKI CO	0.001%	99.137%
8055	CENTRAL CHINA S	0.001%	99.138%
8056	NIPPON SHINYAKU	0.001%	99.138%
8057	HOSA INTERNATIO	0.001%	99.139%
8058	MEDICLINIC INTE	0.001%	99.140%
8059	ALBIS CO LTD	0.001%	99.140%
8060	UNILEVER PLC	0.001%	99.141%
8061	HILTON FOOD GRO	0.001%	99.141%
8062	CHAUN-CHOUNG TE	0.001%	99.142%
8063	YEARIMDANG PUBL	0.001%	99.142%
8064	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.143%
8065	ESSO(FRANCAISE)	0.001%	99.144%
8066	E-COMMODITIES H	0.001%	99.144%
8067	AJISEN CHINA HO	0.001%	99.145%
8068	YASHILI INTL HL	0.001%	99.145%
8069	YP	0.001%	99.146%
8070	SUNWAY REAL EST	0.001%	99.146%
8071	RINGER HUT CO L	0.001%	99.147%
8072	ESSENDANT INC COMMON STOCK USD.1	0.001%	99.147%
8073	EVERBRIGHT SECU	0.001%	99.148%
8074	AFFIN HLDGS BHD	0.001%	99.149%
8075	TOPBI INTERNATI	0.001%	99.149%
8076	SIMMTECH CO LTD	0.001%	99.150%
8077	BRAEMAR HOTELS + RESORTS INC REIT USD.01	0.001%	99.150%
8078	ALPHA CORP	0.001%	99.151%
8079	ATRIUM EUROPEAN	0.001%	99.151%
8080	SHINSHO CORP	0.001%	99.152%
8081	AMARA RAJA BATT	0.001%	99.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	JEOL	0.001%	99.153%
8083	SPEEDY HIRE PLC	0.001%	99.154%
8084	HANSEN TECHNOLO	0.001%	99.154%
8085	PARTNER COMMUNI	0.001%	99.155%
8086	COWEN INC COMMON STOCK USD.01	0.001%	99.155%
8087	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.156%
8088	JAMCO COPORATIN	0.001%	99.156%
8089	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	99.157%
8090	HODOGAYA CHEMIC	0.001%	99.158%
8091	RIDLEY CORP LTD	0.001%	99.158%
8092	IDI INSURANCE C	0.001%	99.159%
8093	BELL SYSTEM24 H	0.001%	99.159%
8094	TAIFLEX SCIENTI	0.001%	99.160%
8095	COPEL PARANA EN	0.001%	99.160%
8096	SAKAI HEAVY IND	0.001%	99.161%
8097	HELLENIC PETROL	0.001%	99.161%
8098	MATRIX	0.001%	99.162%
8099	INAGEYA CO LTD	0.001%	99.163%
8100	CHUNG HUNG STEE	0.001%	99.163%
8101	EM-TECH CO LTD	0.001%	99.164%
8102	CHINA WATER IND	0.001%	99.164%
8103	PADINI HLDGS BH	0.001%	99.165%
8104	NORTHWEST PIPE	0.001%	99.165%
8105	TUPY SA	0.001%	99.166%
8106	CHINA HUIYUAN J	0.001%	99.166%
8107	GLAXOSMITHKLINE	0.001%	99.167%
8108	ATTENDO AB	0.001%	99.168%
8109	ANEST IWATA COR	0.001%	99.168%
8110	ENPLAS CORP	0.001%	99.169%
8111	FERROLIGAS FERB	0.001%	99.169%
8112	CHUNGHWA PRECIS	0.001%	99.170%
8113	GUJARAT STATE F	0.001%	99.170%
8114	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.171%
8115	ASIA VITAL COMP	0.001%	99.171%
8116	JIMOTO HLDGS IN	0.001%	99.172%
8117	SILICON INTEG S	0.001%	99.172%
8118	PT PAKUWON JATI	0.001%	99.173%
8119	UNITEST INC	0.001%	99.174%
8120	AIRPORT CITY LT	0.001%	99.174%
8121	GLOBE UNION IND	0.001%	99.175%
8122	AKSA AKRILIK KI	0.001%	99.175%
8123	RENAISSANCE INC	0.001%	99.176%
8124	TELEFONICA BRAS	0.001%	99.176%
8125	BOYAA INTERACTI	0.001%	99.177%
8126	KAGOME CO, LTD	0.001%	99.177%
8127	OHSHO FOOD SERV	0.001%	99.178%
8128	TSUDAKOMA CORP	0.001%	99.179%
8129	FENIX OUTDOOR I	0.001%	99.179%
8130	PALFINGER AG	0.001%	99.180%
8131	VILLA WORLD LTD	0.001%	99.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	LECTRA SYSTEMES	0.001%	99.181%
8133	HEIJMANS	0.001%	99.181%
8134	CHIP ENG SENG C	0.001%	99.182%
8135	PLENUS CO	0.001%	99.182%
8136	KUKDO CHEMICAL	0.001%	99.183%
8137	HANSOL PAPER CO	0.001%	99.183%
8138	AIZAWA SECURITI	0.001%	99.184%
8139	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.185%
8140	ORION CORP/REPU	0.001%	99.185%
8141	FINOLEXIndustr	0.001%	99.186%
8142	KYUNG DONG NAVI	0.001%	99.186%
8143	STAR PETROLEUM	0.001%	99.187%
8144	GLOBE TRADE CEN	0.001%	99.187%
8145	INFIGEN ENERGY	0.001%	99.188%
8146	KOMATSU SEIREN	0.001%	99.188%
8147	SHANDONG XINHUA	0.001%	99.189%
8148	CSE GLOBAL LIMI	0.001%	99.189%
8149	HI-P INTERNATIO	0.001%	99.190%
8150	UNIVERSAL ROBIN	0.001%	99.191%
8151	GOLDMONEY INC	0.001%	99.191%
8152	EXMAR	0.001%	99.192%
8153	V-GUARD IND	0.001%	99.192%
8154	KOZA ANADOLU ME	0.001%	99.193%
8155	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.193%
8156	INDUSTR L FIN(IF	0.001%	99.194%
8157	ORIENTAL HLDGS	0.001%	99.194%
8158	THERMADOR GROUP	0.001%	99.195%
8159	CHINA MEIDONG A	0.001%	99.195%
8160	RANK GROUP PLC	0.001%	99.196%
8161	MEGA LIFESCIENC	0.001%	99.196%
8162	COMBA TELECOM S	0.001%	99.197%
8163	ADDTECH AB B SH	0.001%	99.198%
8164	K&O ENERGY GROU	0.001%	99.198%
8165	UNION BNK OF IN	0.001%	99.199%
8166	BUFAB AB	0.001%	99.199%
8167	PUNCH INDUSTRY	0.001%	99.200%
8168	FAIRWOOD HOLDIN	0.001%	99.200%
8169	WASION METERS G	0.001%	99.201%
8170	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.201%
8171	AREALINK CO LTD	0.001%	99.202%
8172	NRW HOLDINGS LT	0.001%	99.202%
8173	HEY SONG	0.001%	99.203%
8174	CALIDA HLDG	0.001%	99.203%
8175	METAWATER CO LT	0.001%	99.204%
8176	ROCKET INTERNET	0.001%	99.205%
8177	AVIANCA HOLDING	0.001%	99.205%
8178	IHH HEALTHCARE	0.001%	99.206%
8179	NISSIN SUGAR HO	0.001%	99.206%
8180	SRI REJEKI ISMA	0.001%	99.207%
8181	KWS SAAT AG	0.001%	99.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	MAGMA FINCORP L	0.001%	99.208%
8183	SYNLAIT MILK LT	0.001%	99.208%
8184	FIRST GEN CORPO	0.001%	99.209%
8185	KENTUCKY FRIED	0.001%	99.209%
8186	OPT HOLDING INC	0.001%	99.210%
8187	NAN KANG RUBB T	0.001%	99.210%
8188	CREATE RESTAURA	0.001%	99.211%
8189	LAND & HOUSE PU	0.001%	99.212%
8190	YOUNGONE CORP	0.001%	99.212%
8191	GLOBAL YATIRIM	0.001%	99.213%
8192	FERRARI NV	0.001%	99.213%
8193	WING TAI PROPER	0.001%	99.214%
8194	APPLIED DEVELOP	0.001%	99.214%
8195	EBARA JITSUGYO	0.001%	99.215%
8196	KAIT	0.001%	99.215%
8197	MIE KOTSU GP HL	0.001%	99.216%
8198	THINKWARE SYSTE	0.001%	99.216%
8199	NMC HEALTH PLC	0.001%	99.217%
8200	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.217%
8201	SOLOCAL GROUP	0.001%	99.218%
8202	DEPO AUTO PARTS	0.001%	99.218%
8203	DONGKUK STRUCTU	0.001%	99.219%
8204	TOYO TANSO CO L	0.001%	99.219%
8205	WILLDAN GROUP I	0.001%	99.220%
8206	CHIMEI MATERIAL	0.001%	99.221%
8207	WISETECH GLOBAL	0.001%	99.221%
8208	DIRECIONAL ENGE	0.001%	99.222%
8209	HAPPINET CORP	0.001%	99.222%
8210	PHOSAGRO PJSC GDR REG S GDR	0.001%	99.223%
8211	XP POWER LTD	0.001%	99.223%
8212	NAN HAI CORPORA	0.001%	99.224%
8213	INDOFOOD CBP SU	0.001%	99.224%
8214	KINDOM CONSTRUC	0.001%	99.225%
8215	HYPERMARCAS SA	0.001%	99.225%
8216	ONOKEN CO LTD	0.001%	99.226%
8217	SPRING REAL EST	0.001%	99.226%
8218	GULF KEYSTONE P	0.001%	99.227%
8219	DR REDDYS LABS	0.001%	99.227%
8220	KOREA REAL ESTA	0.001%	99.228%
8221	ENNOCONN CORP	0.001%	99.228%
8222	CO-TECH	0.001%	99.229%
8223	PTC INDIA LTD	0.001%	99.230%
8224	AMUSE INC	0.001%	99.230%
8225	MODERN DENTAL G	0.001%	99.231%
8226	LENZING AG	0.001%	99.231%
8227	SOBHA LIMITED	0.001%	99.232%
8228	VALUETRONICS HL	0.001%	99.232%
8229	L&F CO LTD	0.001%	99.233%
8230	BEIJING NORTH S	0.001%	99.233%
8231	VIEWWORKS CO LTD	0.001%	99.234%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	CURRO HOLDINGS	0.001%	99.234%
8233	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.235%
8234	BOSIDENG INTL H	0.001%	99.235%
8235	BERJAYA SPORTS	0.001%	99.236%
8236	CHINA AVIATION	0.001%	99.236%
8237	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	99.237%
8238	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.237%
8239	IMASEN ELEC IND	0.001%	99.238%
8240	NICHIDEN CORP	0.001%	99.238%
8241	YPSOMED HOLDING	0.001%	99.239%
8242	PHX ENERGY SERV	0.001%	99.239%
8243	GRUPO ROTOPLAS	0.001%	99.240%
8244	TOP SPRING INTL	0.001%	99.241%
8245	DAWNRAYS PHARMS	0.001%	99.241%
8246	DAIKEN CORP	0.001%	99.242%
8247	OILES CORPORATI	0.001%	99.242%
8248	MLP AG	0.001%	99.243%
8249	NICHIBAN CO	0.001%	99.243%
8250	CHANNEL WELL TE	0.001%	99.244%
8251	ELETROBRAS COMM	0.001%	99.244%
8252	TV TODAY NETWOR	0.001%	99.245%
8253	CHUNG HSIN ELEC	0.001%	99.245%
8254	SHN EXPRESSWAY	0.001%	99.246%
8255	SAJO INDUSTRIES	0.001%	99.246%
8256	ZIX CORP COMMON STOCK USD.01	0.001%	99.247%
8257	SKF AB	0.001%	99.247%
8258	KLOVERN AB B SH	0.001%	99.248%
8259	KAWAI MUSICAL I	0.001%	99.248%
8260	HB TECHNOLOGY C	0.001%	99.249%
8261	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.249%
8262	PFIZER LTD	0.001%	99.250%
8263	WALLISER KANTON	0.001%	99.250%
8264	FUJI PHARM CO L	0.001%	99.251%
8265	SCALES CORP LTD	0.001%	99.251%
8266	SCIENTEX BERHAD	0.001%	99.252%
8267	TONG HSING ELEC	0.001%	99.252%
8268	TOWA CORP	0.001%	99.253%
8269	HAGIWARA ELECTR	0.001%	99.254%
8270	RELIANCE CAPITA	0.001%	99.254%
8271	ZERIA PHARMACEU	0.001%	99.255%
8272	KANEMATSU ELEC	0.001%	99.255%
8273	COMDIRECT BANK	0.001%	99.256%
8274	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.256%
8275	ECLERX SERVICES	0.001%	99.257%
8276	VOYAGE GROUP IN	0.001%	99.257%
8277	KITO CORP	0.001%	99.258%
8278	UNISON	0.001%	99.258%
8279	DAI-ICHI SEIKO	0.001%	99.259%
8280	YADEA GROUP HOL	0.001%	99.259%
8281	SHIKIBO LTD	0.001%	99.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	PLASTIVALOIRE	0.001%	99.260%
8283	MACAU LEGEND DE	0.001%	99.261%
8284	TONG YANG CEMEN	0.001%	99.261%
8285	FREUND CORP	0.001%	99.262%
8286	AEON CREDIT SER	0.001%	99.262%
8287	MELCO RESORTS &	0.001%	99.263%
8288	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.263%
8289	ENTRA ASA	0.001%	99.264%
8290	KCTECH	0.001%	99.264%
8291	KEY COFFEE INC	0.001%	99.265%
8292	MALEE GROUP PCL	0.001%	99.265%
8293	KORDSA TEKNIK T	0.001%	99.266%
8294	OYO CORPORATION	0.001%	99.266%
8295	ESSENTRA PLC	0.001%	99.267%
8296	CHEVALIER INTL	0.001%	99.267%
8297	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.268%
8298	WISDOM EDUCATIO	0.001%	99.268%
8299	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.269%
8300	FDK CORPORATION	0.001%	99.269%
8301	SARTORIUS STEDI	0.001%	99.270%
8302	POSCO CHEMTECH	0.001%	99.270%
8303	KEPCO PLANT SER	0.001%	99.271%
8304	GRUPO FAMSA SA	0.001%	99.271%
8305	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	99.272%
8306	UTD INDUSTRIAL	0.001%	99.272%
8307	PNE WIND AG	0.001%	99.273%
8308	SINOLINK WORLDW	0.001%	99.274%
8309	VIRGIN AUSTRALI	0.001%	99.274%
8310	CORONA CORP	0.001%	99.275%
8311	SHENG SIONG GRO	0.001%	99.275%
8312	HELIOS TECHNO H	0.001%	99.276%
8313	SOGO MEDICAL CO	0.001%	99.276%
8314	MCDONALDS CO(JA	0.001%	99.277%
8315	EVS BROADCAST E	0.001%	99.277%
8316	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.278%
8317	KAWADA TECHNOLO	0.001%	99.278%
8318	PVR LTD	0.001%	99.279%
8319	OENON HOLDINGS	0.001%	99.279%
8320	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.280%
8321	PICO FAR EAST H	0.001%	99.280%
8322	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.281%
8323	SCHIBSTED ASA	0.001%	99.281%
8324	SEOHEE CONSTRUC	0.001%	99.282%
8325	SAMSUNG ENGINEE	0.001%	99.282%
8326	LAND MARK OPTOE	0.001%	99.283%
8327	SRE GROUP LTD	0.001%	99.283%
8328	HOLTEK SEMICOND	0.001%	99.284%
8329	MINOR INTL	0.001%	99.284%
8330	LONMIN PLC	0.001%	99.285%
8331	BEC WORLD PUBLI	0.001%	99.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	LEASINVEST REAL	0.001%	99.286%
8333	CATHAY CONST	0.001%	99.286%
8334	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.287%
8335	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.287%
8336	GUANGDONG NAN Y	0.001%	99.288%
8337	IMDEX LTD	0.001%	99.288%
8338	NETENT AB	0.001%	99.289%
8339	SAMLIP GENERAL	0.001%	99.289%
8340	GRAND FORT	0.001%	99.290%
8341	WIJAYA KARYA BE	0.001%	99.290%
8342	TK CORP	0.001%	99.291%
8343	CIA DE SANEAMEN	0.001%	99.291%
8344	GOLD ROAD RESOU	0.001%	99.292%
8345	AVIC INTERNATIO	0.001%	99.292%
8346	SEIKO PMC CORP	0.001%	99.293%
8347	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.293%
8348	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.294%
8349	CHINA ELECTRIC	0.001%	99.294%
8350	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	99.295%
8351	MIRLE AUTOMATIO	0.001%	99.295%
8352	MAX INDIA	0.001%	99.296%
8353	SHIBUSAWA W'HOU	0.001%	99.296%
8354	ARGO GRAPHICS I	0.001%	99.297%
8355	CYBERDYNE INC	0.000%	99.297%
8356	PKP CARGO SA	0.000%	99.298%
8357	PETRON MALAYSIA	0.000%	99.298%
8358	DELTA PROPERTY	0.000%	99.299%
8359	JAMMU & KASHMIR	0.000%	99.299%
8360	ASSYSTEM	0.000%	99.300%
8361	BELLE CORPORATI	0.000%	99.300%
8362	SANRIO CO	0.000%	99.301%
8363	CHONGKUNDANG	0.000%	99.301%
8364	BWX LTD	0.000%	99.302%
8365	AJIS CO LTD	0.000%	99.302%
8366	CHINA MERCHANTS	0.000%	99.303%
8367	HOME CENTER	0.000%	99.303%
8368	AD WORKS CO LTD	0.000%	99.304%
8369	LITE-ON SEMICON	0.000%	99.304%
8370	HYUNDAI HCN CO	0.000%	99.305%
8371	FREIGHTCAR AMER	0.000%	99.305%
8372	NONG SHIM HOLDI	0.000%	99.306%
8373	HANMI PHARM CO	0.000%	99.306%
8374	MINMETALS LAND	0.000%	99.307%
8375	TOYO WHARF & W	0.000%	99.307%
8376	SUMISEKI HOLDIN	0.000%	99.308%
8377	JUST DIAL LTD	0.000%	99.308%
8378	FUNAI CONSULTIN	0.000%	99.309%
8379	LAUREATE EDUCATION INC A COMMON STOCK USD.001	0.000%	99.309%
8380	MITSUUROKO CO L	0.000%	99.310%
8381	UNIVERSAL ENTER	0.000%	99.310%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	AVANTI	0.000%	99.311%
8383	ELETRORBRAS PREF	0.000%	99.311%
8384	WOONGJIN HOLDIN	0.000%	99.312%
8385	GROUPE OPEN	0.000%	99.312%
8386	FUJITSU KIDEN	0.000%	99.313%
8387	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.000%	99.313%
8388	OPUS GROUP AB	0.000%	99.314%
8389	EMBRAER SA SPON ADR ADR	0.000%	99.314%
8390	REBOSIS PROPERT	0.000%	99.315%
8391	LIMELIGHT NETW	0.000%	99.315%
8392	SWEDISH ORPHAN	0.000%	99.316%
8393	UNIVENTURES	0.000%	99.316%
8394	SHANGHAI ZENDAI	0.000%	99.317%
8395	AMADEUS FIRE AG	0.000%	99.317%
8396	ISTYLE INC	0.000%	99.318%
8397	TAIWAN SURFACE	0.000%	99.318%
8398	TELEKOM MALAYSI	0.000%	99.319%
8399	TSURUMI MFG CO	0.000%	99.319%
8400	IDEC CORPORATIO	0.000%	99.320%
8401	ITALTILE	0.000%	99.320%
8402	KANTO TSUKUBA B	0.000%	99.321%
8403	SM INVESTMENTS	0.000%	99.321%
8404	SAMT CO LTD	0.000%	99.322%
8405	BIOSTAR MICROTE	0.000%	99.322%
8406	PRIMO WATER CORP COMMON STOCK	0.000%	99.322%
8407	EAST CAPITAL EX	0.000%	99.323%
8408	TURVO INTERNATI	0.000%	99.323%
8409	QUESTERRE ENERG	0.000%	99.324%
8410	ZHONG AN REAL E	0.000%	99.324%
8411	INGHAMS GROUP L	0.000%	99.325%
8412	SUN INTL LTD	0.000%	99.325%
8413	TOWER SEMICONDU	0.000%	99.326%
8414	RIGNET INC COMMON STOCK USD.001	0.000%	99.326%
8415	NOMURA CO LTD	0.000%	99.327%
8416	EASTERN WATER R	0.000%	99.327%
8417	JASMINE INTERNA	0.000%	99.328%
8418	DUNELM GROUP PL	0.000%	99.328%
8419	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.329%
8420	QINGLING MOTORS	0.000%	99.329%
8421	SMK CORP	0.000%	99.330%
8422	KOREA CIRCUIT C	0.000%	99.330%
8423	CHINA SANJIANG	0.000%	99.331%
8424	SVI PCL-FOREIGN	0.000%	99.331%
8425	CHICONY POWER T	0.000%	99.332%
8426	NEXT CO LTD	0.000%	99.332%
8427	ALEMBIC PHARMAC	0.000%	99.333%
8428	NEO SOLAR POWER	0.000%	99.333%
8429	VITEC HLDG	0.000%	99.334%
8430	CAIRO COMMUNICA	0.000%	99.334%
8431	PT PAN INDONESIA	0.000%	99.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	PACC OFFSHORE S	0.000%	99.335%
8433	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.336%
8434	MODERN LAND CHI	0.000%	99.336%
8435	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.337%
8436	SDL PLC	0.000%	99.337%
8437	NAKANO CORP/TOK	0.000%	99.338%
8438	VISI MEDIA ASIA	0.000%	99.338%
8439	BANK PEMBANGUNA	0.000%	99.339%
8440	AHRESTY CORP	0.000%	99.339%
8441	KYODEN COMPANY	0.000%	99.339%
8442	LI PENG ENTERPR	0.000%	99.340%
8443	NIPPON SEISEN C	0.000%	99.340%
8444	ICD CO LTD	0.000%	99.341%
8445	ESSEX BIO-TECHN	0.000%	99.341%
8446	GESCO AG	0.000%	99.342%
8447	CRH PLC	0.000%	99.342%
8448	GLOBAL&YUASA BA	0.000%	99.343%
8449	GENESIS LAND DE	0.000%	99.343%
8450	TUNG THIH ELECT	0.000%	99.344%
8451	YASUDA WAREHOUS	0.000%	99.344%
8452	CENTRAL SPORTS	0.000%	99.345%
8453	GRENDENE SA	0.000%	99.345%
8454	BEIJING ENT MED	0.000%	99.346%
8455	SAES GETTERS	0.000%	99.346%
8456	GIKEN LTD	0.000%	99.347%
8457	LUNG YEN LIFE S	0.000%	99.347%
8458	WAH LEEIndustr	0.000%	99.348%
8459	BANCO SANTANDER CHILE ADR ADR	0.000%	99.348%
8460	MONEY PARTNERS	0.000%	99.349%
8461	MORESCO CORP	0.000%	99.349%
8462	TOCHIGI BANK	0.000%	99.350%
8463	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.000%	99.350%
8464	COSCO INTERNATI	0.000%	99.351%
8465	KUANGCHI SCIENC	0.000%	99.351%
8466	BIGBEN INTERACT	0.000%	99.351%
8467	ICHIKOHIndustr	0.000%	99.352%
8468	NAUTILUS MINERA	0.000%	99.352%
8469	GAJAH TUNGGAL	0.000%	99.353%
8470	ZZMITSUI SUGAR	0.000%	99.353%
8471	EGUARANTEE INC.	0.000%	99.354%
8472	KMC KUEI MENG	0.000%	99.354%
8473	NEWOCEAN ENERGY	0.000%	99.355%
8474	GRAND BAOXIN AU	0.000%	99.355%
8475	UNION BK OF TAI	0.000%	99.356%
8476	EMLAK KONUT GYO	0.000%	99.356%
8477	LE BELIER	0.000%	99.357%
8478	MARS ENGINEERIN	0.000%	99.357%
8479	EXCELSIOR MEDIC	0.000%	99.358%
8480	ROJANA INDUSTRI	0.000%	99.358%
8481	WONIK MATERIALS	0.000%	99.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	PROACT IT GROUP	0.000%	99.359%
8483	TACHIBANA ELETE	0.000%	99.360%
8484	BANK PERMATA TB	0.000%	99.360%
8485	NORTH MINING SH	0.000%	99.361%
8486	CREATE SD HOLDI	0.000%	99.361%
8487	MATSUDA SANGYO	0.000%	99.361%
8488	HIROCA HOLDINGS	0.000%	99.362%
8489	RENTIAN TECHNOL	0.000%	99.362%
8490	OSAKA STEEL CO	0.000%	99.363%
8491	VALUE PARTNERS	0.000%	99.363%
8492	EASTERN & ORIEN	0.000%	99.364%
8493	SHINY CHEMICAL	0.000%	99.364%
8494	SHREE CEMENT LT	0.000%	99.365%
8495	FORMOSA LABORAT	0.000%	99.365%
8496	ZHENGZHOU COAL	0.000%	99.366%
8497	TIANJIN CAPITAL	0.000%	99.366%
8498	CHILISIN ELECTR	0.000%	99.367%
8499	CHAIN STORE OKU	0.000%	99.367%
8500	FUKUSHIMA BANK	0.000%	99.368%
8501	HATSUN AGRO	0.000%	99.368%
8502	CHONG KUN DANG	0.000%	99.369%
8503	LA DORIA SPA	0.000%	99.369%
8504	SANYO SHOKAI	0.000%	99.369%
8505	AKITA DRILLING	0.000%	99.370%
8506	YUEXIU TRANSPOR	0.000%	99.370%
8507	KITA-NIPPON BAN	0.000%	99.371%
8508	FUJIMI INC	0.000%	99.371%
8509	CITIZENS INC COMMON STOCK	0.000%	99.372%
8510	HOTEL PROPERTY	0.000%	99.372%
8511	CIA DE LOCACAO	0.000%	99.373%
8512	TOC CO	0.000%	99.373%
8513	UNION BANK OF P	0.000%	99.374%
8514	SENSHU ELECTRIC	0.000%	99.374%
8515	MACATAWA BANK CORP COMMON STOCK	0.000%	99.375%
8516	ASCOPIAVE SPA	0.000%	99.375%
8517	BALDWIN + LYONS INC CL B COMMON STOCK	0.000%	99.376%
8518	QST INT	0.000%	99.376%
8519	BETER BED HOLD	0.000%	99.377%
8520	SHOWBOX CORP	0.000%	99.377%
8521	ACHILLES CORP	0.000%	99.377%
8522	YUNGJIN PHARMAC	0.000%	99.378%
8523	UOB-KAY HIAN HO	0.000%	99.378%
8524	CHINA XLX FERTI	0.000%	99.379%
8525	INTL GAME SYSTE	0.000%	99.379%
8526	AIPHONE CO	0.000%	99.380%
8527	ARDMORE SHIPPIN	0.000%	99.380%
8528	APT SATELLITE	0.000%	99.381%
8529	INBODY CO LTD	0.000%	99.381%
8530	ARIAKE JAPAN CO	0.000%	99.382%
8531	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.000%	99.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	MITSUI HIGH TEC	0.000%	99.383%
8533	OBERBANK AG	0.000%	99.383%
8534	INDIKA ENERGY T	0.000%	99.384%
8535	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.384%
8536	BGF RETAIL CO L	0.000%	99.384%
8537	LIFETECH SCIENT	0.000%	99.385%
8538	EHWA TECHNOLOGI	0.000%	99.385%
8539	LIGHT S.A.	0.000%	99.386%
8540	ARGAN SA	0.000%	99.386%
8541	GOZDE GIRISIM S	0.000%	99.387%
8542	HOKURIKU ELECTR	0.000%	99.387%
8543	WONIK IPS CO LT	0.000%	99.388%
8544	NIPPON FINE CHE	0.000%	99.388%
8545	SILICONWARE PRE	0.000%	99.389%
8546	THYE MING INDUS	0.000%	99.389%
8547	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.000%	99.390%
8548	SUPALAI PCL-NVD	0.000%	99.390%
8549	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.000%	99.390%
8550	RYODEN TRADING	0.000%	99.391%
8551	BANCO DE BOGOTA	0.000%	99.391%
8552	KR A/GLASS	0.000%	99.392%
8553	HOKKO CHEMICAL	0.000%	99.392%
8554	H+H INTERNATIONAL	0.000%	99.393%
8555	COWELL E HOLDIN	0.000%	99.393%
8556	SOFTBANK TECHNO	0.000%	99.394%
8557	VIATRON TECHNOL	0.000%	99.394%
8558	GRUH FINANCE	0.000%	99.395%
8559	ADVANCED CERAMI	0.000%	99.395%
8560	CAPITOL HEALTH	0.000%	99.396%
8561	TAKARA SHUZO CO	0.000%	99.396%
8562	GIGASTORAGE COR	0.000%	99.396%
8563	MEISEI INDUSTRI	0.000%	99.397%
8564	MATSUYA CO (TOK	0.000%	99.397%
8565	RELIGARE HEALTH	0.000%	99.398%
8566	VERSO CORP A COMMON STOCK	0.000%	99.398%
8567	DAEDUCK GDS	0.000%	99.399%
8568	WAKACHIKU CONST	0.000%	99.399%
8569	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.400%
8570	GEK GROUP OF CO	0.000%	99.400%
8571	VISTULA GROUP S	0.000%	99.401%
8572	SUNONWEALTH ELE	0.000%	99.401%
8573	DAUM COMMUNICAT	0.000%	99.401%
8574	FEED ONE CO LTD	0.000%	99.402%
8575	SCHALTBAU HOLDI	0.000%	99.402%
8576	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.403%
8577	HUIZHANG BANK C	0.000%	99.403%
8578	SHINSEGAE FOOD	0.000%	99.404%
8579	NATIONAL COMMERCE CORP COMMON STOCK	0.000%	99.404%
8580	FUSO PHARM	0.000%	99.405%
8581	DONGJIANG ENVIR	0.000%	99.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	ATSUGI NYLON IN	0.000%	99.406%
8583	G-RESOURCES GP	0.000%	99.406%
8584	HUONS CO LTD	0.000%	99.407%
8585	AICHI TOKEI DEN	0.000%	99.407%
8586	WEIQIAO TEXTILE	0.000%	99.407%
8587	CITYCHAMP WATCH	0.000%	99.408%
8588	BASLER AG	0.000%	99.408%
8589	INFO SVS INTL	0.000%	99.409%
8590	STUDIO ALICE CO	0.000%	99.409%
8591	GOLDLION HLDGS	0.000%	99.410%
8592	SINOSOFT TECHNO	0.000%	99.410%
8593	MEC COMPANY LTD	0.000%	99.411%
8594	XUNLEI LTD ADR ADR USD.00025	0.000%	99.411%
8595	DAIKOKU DENKI C	0.000%	99.411%
8596	WOWOW INC	0.000%	99.412%
8597	CHINA SUNSHINE	0.000%	99.412%
8598	HANNSTOUCH SOLU	0.000%	99.413%
8599	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.413%
8600	MANILA WATER CO	0.000%	99.414%
8601	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.414%
8602	MUHAK CO LTD	0.000%	99.415%
8603	DI CORP	0.000%	99.415%
8604	JENTECH PRECISI	0.000%	99.416%
8605	GAMEVIL INC	0.000%	99.416%
8606	FUJITA KANKO IN	0.000%	99.416%
8607	KYOBO SECURITIE	0.000%	99.417%
8608	PLASSONIndustr	0.000%	99.417%
8609	LINK MOTION INC SPON ADR ADR USD.0001	0.000%	99.418%
8610	EMERSON PACIFIC	0.000%	99.418%
8611	EVERGREEN INTL	0.000%	99.419%
8612	NZX LTD	0.000%	99.419%
8613	CHINA BILLS FIN	0.000%	99.420%
8614	ASIA CEMENT CHI	0.000%	99.420%
8615	LIG NEX1 CO LTD	0.000%	99.420%
8616	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.000%	99.421%
8617	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.000%	99.421%
8618	SCORPIO BULKERS	0.000%	99.422%
8619	PUBLIC FINANCIA	0.000%	99.422%
8620	BANGKOK RANCH	0.000%	99.423%
8621	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.423%
8622	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.424%
8623	OXLEY HOLDINGS	0.000%	99.424%
8624	JU TENG INTERNA	0.000%	99.424%
8625	I-SENS INC	0.000%	99.425%
8626	GUANGSHEN RAILW	0.000%	99.425%
8627	FORMOSA ADVANCE	0.000%	99.426%
8628	ADATA TECHNOLOG	0.000%	99.426%
8629	LEALEA ENTERPRI	0.000%	99.427%
8630	LAMPRELL PLC	0.000%	99.427%
8631	DE LICACY INDUS	0.000%	99.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NISSHIN FUDOSAN	0.000%	99.428%
8633	ROCKY BRANDS INC COMMON STOCK	0.000%	99.429%
8634	MANDOM CORP	0.000%	99.429%
8635	TOA OIL CO LTD	0.000%	99.429%
8636	HANSOL LCD INC	0.000%	99.430%
8637	DAOU DATA CORP	0.000%	99.430%
8638	JALUX INC	0.000%	99.431%
8639	GOLDFIELD CORP COMMON STOCK USD.1	0.000%	99.431%
8640	ESUN HOLDINGS L	0.000%	99.432%
8641	CENTROTEC SUSTA	0.000%	99.432%
8642	ISOLITE INSULAT	0.000%	99.432%
8643	SC ASSET CORPOR	0.000%	99.433%
8644	HYUNDAI BNG STE	0.000%	99.433%
8645	HOPEFLUENT GP H	0.000%	99.434%
8646	MACA LIMITED	0.000%	99.434%
8647	IVE GROUP LTD	0.000%	99.435%
8648	MANI INC	0.000%	99.435%
8649	REGIONAL REIT L	0.000%	99.436%
8650	RCR TOMLINSON L	0.000%	99.436%
8651	UNICHEM LABS	0.000%	99.436%
8652	SAMMOK S-FORM C	0.000%	99.437%
8653	ASIA STD INTL G	0.000%	99.437%
8654	ASIA PACIFIC	0.000%	99.438%
8655	DONGWON DEVELOP	0.000%	99.438%
8656	TARENA INTERNATIONAL INC ADR ADR USD.001	0.000%	99.439%
8657	BMTC GROUP INC	0.000%	99.439%
8658	KEYYO CO	0.000%	99.440%
8659	AIXTRON SE	0.000%	99.440%
8660	KYOKUTO SECURIT	0.000%	99.440%
8661	NZ REFINING CO	0.000%	99.441%
8662	TELSTRA CORP-AD	0.000%	99.441%
8663	HYUNDAI CONSTRU	0.000%	99.442%
8664	NAGATANIEN CO L	0.000%	99.442%
8665	EAGLE NICE INTE	0.000%	99.443%
8666	NATUREX	0.000%	99.443%
8667	WATAMI FOOD SER	0.000%	99.443%
8668	ATRIA GROUP PLC	0.000%	99.444%
8669	GOCOMPARE.COM G	0.000%	99.444%
8670	SINTEX PLASTICS	0.000%	99.445%
8671	SANSEI YUSOKI C	0.000%	99.445%
8672	WEIKENG INDUSTR	0.000%	99.446%
8673	PINGUELY-HAULOT	0.000%	99.446%
8674	HARDINGE INC	0.000%	99.447%
8675	GR ED L'ESPRESS	0.000%	99.447%
8676	DRAEGERWERK KGA	0.000%	99.447%
8677	OP FINANCIAL IN	0.000%	99.448%
8678	TAEWOONG CO	0.000%	99.448%
8679	T & K TOKA CO L	0.000%	99.449%
8680	SUGIMOTO & CO L	0.000%	99.449%
8681	CARDNO LIMITED	0.000%	99.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	DONGJIN SEMICHE	0.000%	99.450%
8683	GODO STEEL	0.000%	99.450%
8684	HAN JIN TRANSP	0.000%	99.451%
8685	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.451%
8686	GLORIOUS PROPER	0.000%	99.452%
8687	ARTNATURE INC	0.000%	99.452%
8688	MITSUI MINING C	0.000%	99.453%
8689	SHANGHAI FUDAN	0.000%	99.453%
8690	HANSOL CHEMICAL	0.000%	99.454%
8691	IMF (AUSTRALIA)	0.000%	99.454%
8692	TAIWAN HIGH SPE	0.000%	99.454%
8693	PJT PARTNERS INC A COMMON STOCK	0.000%	99.455%
8694	FURUSATO INDUST	0.000%	99.455%
8695	ACTIA GROUP	0.000%	99.456%
8696	INTERSHOP HOLDI	0.000%	99.456%
8697	HAESUNG DS	0.000%	99.457%
8698	TRAVELZOO COMMON STOCK USD.01	0.000%	99.457%
8699	GRAND KOREA LEI	0.000%	99.457%
8700	I-NET CORP	0.000%	99.458%
8701	JACKPOTJOY PLC	0.000%	99.458%
8702	OKABE CO	0.000%	99.459%
8703	CAPITAL ENVIRON	0.000%	99.459%
8704	BURKHALTER HOLD	0.000%	99.460%
8705	HUSQVARNA AB	0.000%	99.460%
8706	NICHIRIN CO LTD	0.000%	99.460%
8707	KEPCO ENGINEERI	0.000%	99.461%
8708	GRUPO AEROMEXIC	0.000%	99.461%
8709	NITTO KOHKI CO	0.000%	99.462%
8710	HIGASHI NIHON H	0.000%	99.462%
8711	MANDALAY RESOUR	0.000%	99.463%
8712	THROMBOGENICS N	0.000%	99.463%
8713	INTERNATIONAL S	0.000%	99.463%
8714	TIPCO ASPHALT P	0.000%	99.464%
8715	GL SCIENCES	0.000%	99.464%
8716	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.465%
8717	AUSTBROKERS HLD	0.000%	99.465%
8718	NIPPON CARBIDE	0.000%	99.466%
8719	UNIZYX HOLDING	0.000%	99.466%
8720	AOC HOLDINGS IN	0.000%	99.466%
8721	TOYO SECURITIES	0.000%	99.467%
8722	AURAS TECHNOLOG	0.000%	99.467%
8723	SYNTEC CONSTRUC	0.000%	99.468%
8724	WEST BANCORPORATION COMMON STOCK	0.000%	99.468%
8725	TUNAS BARU LAMP	0.000%	99.469%
8726	NIPPON YAKIN KO	0.000%	99.469%
8727	ANDHRA BANK	0.000%	99.469%
8728	HARIMA CHEMICAL	0.000%	99.470%
8729	URTHECAST CORP	0.000%	99.470%
8730	THINKING ELECTR	0.000%	99.471%
8731	DONGKUKIndustr	0.000%	99.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	MESOBLAST LTD	0.000%	99.472%
8733	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.000%	99.472%
8734	COLUMBUS A/S	0.000%	99.472%
8735	SUNGCHANG ENTER	0.000%	99.473%
8736	TOMOKU CO	0.000%	99.473%
8737	ALIMAK GROUP AB	0.000%	99.474%
8738	ASIA POLYMER	0.000%	99.474%
8739	COX & KINGS LTD	0.000%	99.475%
8740	AGABANG&COMPANY	0.000%	99.475%
8741	OPERA SOFTWARE	0.000%	99.475%
8742	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.000%	99.476%
8743	IDU CO.	0.000%	99.476%
8744	TAIWAN SOGO SHI	0.000%	99.477%
8745	DNF	0.000%	99.477%
8746	CHINA CHEM&PHAR	0.000%	99.478%
8747	PROMATE ELECTRO	0.000%	99.478%
8748	CNA FIREFE	0.000%	99.478%
8749	ORBIS	0.000%	99.479%
8750	AUSTRALIAN UNIT	0.000%	99.479%
8751	EAST WEST BANKI	0.000%	99.480%
8752	KYOSAN ELECTRIC	0.000%	99.480%
8753	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.481%
8754	BUDIMEX	0.000%	99.481%
8755	KAPPAHL AB	0.000%	99.481%
8756	ELDERS LTD	0.000%	99.482%
8757	FEINTOOL INTERN	0.000%	99.482%
8758	GRUPO AVAL ACCI	0.000%	99.483%
8759	EMPRESAS LA POL	0.000%	99.483%
8760	FURUNO ELECTRIC	0.000%	99.483%
8761	PIRAMAL ENTERPR	0.000%	99.484%
8762	TECHNICOLOR	0.000%	99.484%
8763	ALINCO INC	0.000%	99.485%
8764	SANEI ARCHITECT	0.000%	99.485%
8765	UNIQUE ENGINEER	0.000%	99.486%
8766	NEC CAPITAL SOL	0.000%	99.486%
8767	GUOTAI JUNAN SE	0.000%	99.486%
8768	PC PARTNER	0.000%	99.487%
8769	TAIHO KOGYO	0.000%	99.487%
8770	SEKERBANK	0.000%	99.488%
8771	VARDHMAN TEXTIL	0.000%	99.488%
8772	FUSION PARTNERS	0.000%	99.489%
8773	MAHANAGAR GAS L	0.000%	99.489%
8774	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.489%
8775	TAIKISHA	0.000%	99.490%
8776	KYODO PRINTING	0.000%	99.490%
8777	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.000%	99.491%
8778	TUAN SING HLDGS	0.000%	99.491%
8779	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.491%
8780	SWEDOL AB	0.000%	99.492%
8781	RIMO INTERNATIO	0.000%	99.492%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.493%
8783	KWANG DONG PHAR	0.000%	99.493%
8784	SERITAGE GROWTH PROP A REIT REIT USD.01	0.000%	99.494%
8785	HARIM HOLDINGS	0.000%	99.494%
8786	PAYPOINT	0.000%	99.494%
8787	CLINUVEL PHARM	0.000%	99.495%
8788	DR HOENLE AG	0.000%	99.495%
8789	EXEL INDUSTRIES	0.000%	99.496%
8790	STOCKMANN OYJ A	0.000%	99.496%
8791	AEON CO. (M) BH	0.000%	99.496%
8792	FONTERRA SHAREH	0.000%	99.497%
8793	MIYAJI ENGINEER	0.000%	99.497%
8794	CITIC ENVIR	0.000%	99.498%
8795	EKOVEST BHD	0.000%	99.498%
8796	NITTOC CONST CO	0.000%	99.499%
8797	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.499%
8798	TEST RESEARCH I	0.000%	99.499%
8799	DAESANG HOLDING	0.000%	99.500%
8800	MARUZEN SHOWA U	0.000%	99.500%
8801	GAFISA SA	0.000%	99.501%
8802	NAMESON	0.000%	99.501%
8803	DHIPAYA INSURAN	0.000%	99.501%
8804	FARMSCO	0.000%	99.502%
8805	ROBERTET SA	0.000%	99.502%
8806	CHINA ANIMATION	0.000%	99.503%
8807	CHUNG HWA PULP	0.000%	99.503%
8808	FTD COS INC COMMON STOCK USD.0001	0.000%	99.503%
8809	CIVEO CORP	0.000%	99.504%
8810	CHUKYO BANK	0.000%	99.504%
8811	ITOKI CORP	0.000%	99.505%
8812	TELE COLUMBUS A	0.000%	99.505%
8813	OLAV THON EIEND	0.000%	99.506%
8814	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.000%	99.506%
8815	DIOS FASTIGHETE	0.000%	99.506%
8816	NISSEI PLSTIC I	0.000%	99.507%
8817	PARKSON RETAIL	0.000%	99.507%
8818	DELTA-GALIL IND	0.000%	99.508%
8819	PHARMAENGINE IN	0.000%	99.508%
8820	TECK RESOURCES	0.000%	99.508%
8821	MARVELOUS AQL I	0.000%	99.509%
8822	CRCC HIGH-TECH	0.000%	99.509%
8823	MAXIS BHD	0.000%	99.510%
8824	IJT TECHNOLOGY	0.000%	99.510%
8825	GOLFZON CO LTD	0.000%	99.510%
8826	HASTINGS GROUP	0.000%	99.511%
8827	ALICO INC COMMON STOCK USD1.0	0.000%	99.511%
8828	PACIFIC HOSPITA	0.000%	99.512%
8829	SOLARTECH ENERG	0.000%	99.512%
8830	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.512%
8831	REGIS HEALTHCAR	0.000%	99.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	ATOM CORPORATIO	0.000%	99.513%
8833	NICOLET BANKSHARES INC COMMON STOCK	0.000%	99.514%
8834	ALIO GOLD INC	0.000%	99.514%
8835	LANNA RESOURCES	0.000%	99.515%
8836	SABATE DIOSOS	0.000%	99.515%
8837	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.000%	99.515%
8838	ZIG SHENG INDL	0.000%	99.516%
8839	AIRASIA X BHD	0.000%	99.516%
8840	SUPREMEX INC	0.000%	99.517%
8841	RASSINI SAB DE	0.000%	99.517%
8842	ACCURAY INC COMMON STOCK USD.001	0.000%	99.517%
8843	MISAWA HOMES HO	0.000%	99.518%
8844	KARO PHARMA AB	0.000%	99.518%
8845	OPTRONTEC INC	0.000%	99.519%
8846	NIPPON COMMER D	0.000%	99.519%
8847	HAICHANG HOLDIN	0.000%	99.519%
8848	FROCH ENTERPRIS	0.000%	99.520%
8849	NITTO SEIKO CO	0.000%	99.520%
8850	COSCO CAPITAL I	0.000%	99.521%
8851	KENON HLDGS LTD	0.000%	99.521%
8852	ZENG HSING INDL	0.000%	99.521%
8853	JAPAN CASH MACH	0.000%	99.522%
8854	mitsui + CO LTD SPONS ADR ADR	0.000%	99.522%
8855	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.000%	99.523%
8856	NISSEI ASB MACH	0.000%	99.523%
8857	YFC-BONEAGLE EL	0.000%	99.523%
8858	NEL ASA	0.000%	99.524%
8859	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.000%	99.524%
8860	ROHM CO	0.000%	99.525%
8861	MUCKLOW(A&J) GR	0.000%	99.525%
8862	ALEXANDER FORBE	0.000%	99.525%
8863	TAKARA PRINTING	0.000%	99.526%
8864	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.526%
8865	MOBILEPHONE TEL	0.000%	99.527%
8866	BATU KAWAN BHD	0.000%	99.527%
8867	RTX TELECOM	0.000%	99.527%
8868	MICROBIO CO LTD	0.000%	99.528%
8869	CLS HOLDINGS PL	0.000%	99.528%
8870	P S CORPORATION	0.000%	99.529%
8871	SVENSKA CELLULO	0.000%	99.529%
8872	ORIENT SEMICOND	0.000%	99.529%
8873	BIJOU BRIGITTE	0.000%	99.530%
8874	ALTISOURCE PORT	0.000%	99.530%
8875	FALCO BIOSYSTEM	0.000%	99.531%
8876	EVA PRECISION I	0.000%	99.531%
8877	RASSINI SAB DE	0.000%	99.531%
8878	Minerva SA	0.000%	99.532%
8879	SURYA CITRA MED	0.000%	99.532%
8880	SSANGYONG MOTOR	0.000%	99.533%
8881	HOUSING DEVELOP	0.000%	99.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	DYNAGREEN ENVIR	0.000%	99.533%
8883	F-SECURE OYJ	0.000%	99.534%
8884	ANTON OILFIELD	0.000%	99.534%
8885	NAC CO LTD	0.000%	99.535%
8886	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.535%
8887	GERRY WEBER INT	0.000%	99.535%
8888	VICTORY NEW MAT	0.000%	99.536%
8889	HOPEWELL HIGHWA	0.000%	99.536%
8890	SAKAI OVEX CO L	0.000%	99.537%
8891	IMMSI SPA	0.000%	99.537%
8892	BING-GRAE	0.000%	99.537%
8893	BANK TABUNGAN N	0.000%	99.538%
8894	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.000%	99.538%
8895	CODAN LTD	0.000%	99.539%
8896	DAEJAN HOLDINGS	0.000%	99.539%
8897	ASKA PHARMACEU	0.000%	99.539%
8898	HUGEL INC	0.000%	99.540%
8899	ADO PROPERTIES	0.000%	99.540%
8900	YATAK VE YO	0.000%	99.541%
8901	VANACHAI GROUP	0.000%	99.541%
8902	MINITUBISHI PAPE	0.000%	99.541%
8903	CHINA SILVER GR	0.000%	99.542%
8904	HEUNGKUK FIRE&M	0.000%	99.542%
8905	TOTAL ACCESS CO	0.000%	99.543%
8906	YOULCHON CHEMIC	0.000%	99.543%
8907	ABG SUNDAL COLL	0.000%	99.543%
8908	TAIWAN PCB TECH	0.000%	99.544%
8909	RENO DE MEDICI	0.000%	99.544%
8910	BOLSA DE VALOR	0.000%	99.545%
8911	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.545%
8912	TOKYU RECREATIO	0.000%	99.545%
8913	L&K ENGINEERING	0.000%	99.546%
8914	TK DEVELOPMENT	0.000%	99.546%
8915	SEC CORPORATION	0.000%	99.547%
8916	CHINA STRATEGIC	0.000%	99.547%
8917	GUJARAT ALKALIE	0.000%	99.547%
8918	NIPPON DENWA SH	0.000%	99.548%
8919	CHANGSHA ZOOMLI	0.000%	99.548%
8920	ETRON TECHNOLOG	0.000%	99.548%
8921	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.549%
8922	FIRST SENSOR AG	0.000%	99.549%
8923	GUJARAT STATE P	0.000%	99.550%
8924	KYUNGBANG LTD	0.000%	99.550%
8925	SANYO ELEC RAIL	0.000%	99.550%
8926	KIRKLAND S INC COMMON STOCK	0.000%	99.551%
8927	ST. IVES PLC	0.000%	99.551%
8928	JW HOLDINGS COR	0.000%	99.552%
8929	INTERTRUST NV	0.000%	99.552%
8930	ASCENCIO	0.000%	99.552%
8931	RVH INC	0.000%	99.553%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ES-CON JAPAN LT	0.000%	99.553%
8933	LEAF GROUP LTD COMMON STOCK USD.0001	0.000%	99.554%
8934	POONGSAN HOLDIN	0.000%	99.554%
8935	POSCO ICT CO LT	0.000%	99.554%
8936	MORITO CO	0.000%	99.555%
8937	CHINA ELEC OPTI	0.000%	99.555%
8938	ALPHA NETWORKS	0.000%	99.556%
8939	LUMENS CO LTD	0.000%	99.556%
8940	EHEALTH INC COMMON STOCK USD.001	0.000%	99.556%
8941	NODA CORP	0.000%	99.557%
8942	HEUNG-A SHIPPIN	0.000%	99.557%
8943	AKR CORPORINDO	0.000%	99.557%
8944	EUGENE INVS&SEC	0.000%	99.558%
8945	LIAN BENG GROUP	0.000%	99.558%
8946	SOFT-WORLD INTL	0.000%	99.559%
8947	CAPITALAND MALA	0.000%	99.559%
8948	WELL SHIN TECHN	0.000%	99.559%
8949	DAE WON KANG UP	0.000%	99.560%
8950	SWCC SHOWA HOLD	0.000%	99.560%
8951	HANSHIN CONSTRU	0.000%	99.561%
8952	AMPER SA	0.000%	99.561%
8953	OCTODEC	0.000%	99.561%
8954	THORESEN THAI A	0.000%	99.562%
8955	BEL FUSE INC CL B COMMON STOCK USD.1	0.000%	99.562%
8956	GFT TECHNOLOGY	0.000%	99.562%
8957	HUNTSWORTH PLC	0.000%	99.563%
8958	XINJIANG XINXIN	0.000%	99.563%
8959	ZIGEXN CO LTD	0.000%	99.564%
8960	HYUNDAI CORP	0.000%	99.564%
8961	ASAHI ORGANIC C	0.000%	99.564%
8962	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.565%
8963	SEMPERIT AG HOL	0.000%	99.565%
8964	MODERNLAND REAL	0.000%	99.566%
8965	THE BASIC HOUSE	0.000%	99.566%
8966	GUJARAT FLUOROC	0.000%	99.566%
8967	EKORNES ASA	0.000%	99.567%
8968	NIPPON SHARYO	0.000%	99.567%
8969	SEBANG CO LTD	0.000%	99.567%
8970	CENIT AG SYSTEM	0.000%	99.568%
8971	SREI INFRASTRUC	0.000%	99.568%
8972	PIVOT TECHNOLOG	0.000%	99.569%
8973	MAGNUM BERHAD	0.000%	99.569%
8974	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.569%
8975	SAPPE PCL	0.000%	99.570%
8976	HWASUNG INDUSTR	0.000%	99.570%
8977	KROSAKI CORP	0.000%	99.570%
8978	ZINWELL CORP	0.000%	99.571%
8979	KOATSU GAS KOGY	0.000%	99.571%
8980	NIP AIR CON	0.000%	99.572%
8981	WAI KEE HOLDING	0.000%	99.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	JAPFA LTD	0.000%	99.572%
8983	AVIC INTL HOLD	0.000%	99.573%
8984	TSUBAKIMOTO KOG	0.000%	99.573%
8985	CAPITA GROUP PL	0.000%	99.573%
8986	SIRTEC INTERNAT	0.000%	99.574%
8987	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.000%	99.574%
8988	KITAGAWA IRON W	0.000%	99.575%
8989	YAHAGI CONST CO	0.000%	99.575%
8990	KOPIN CORP COMMON STOCK USD.01	0.000%	99.575%
8991	POYA CO LTD	0.000%	99.576%
8992	STAR MICA CO LT	0.000%	99.576%
8993	HELBOR EMPREEND	0.000%	99.576%
8994	ING BANK SLASKI	0.000%	99.577%
8995	ICHIA TECHNOLOG	0.000%	99.577%
8996	CHINA OCEANWIDE	0.000%	99.578%
8997	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.578%
8998	C UYEMURA & CO	0.000%	99.578%
8999	CARLO CAVAZZI H	0.000%	99.579%
9000	KINKO OPTICAL C	0.000%	99.579%
9001	HIRAKAWA HEWTEC	0.000%	99.579%
9002	FOOSUNG CO LTD	0.000%	99.580%
9003	ZUIKO CORP	0.000%	99.580%
9004	NIHON CHOUZAI C	0.000%	99.581%
9005	ASUNARO AOKI CO	0.000%	99.581%
9006	MEIWA ESTATE CO	0.000%	99.581%
9007	SUNGSHIN CEMENT	0.000%	99.582%
9008	GILLETTE INDIA	0.000%	99.582%
9009	BR PROPERTIES S	0.000%	99.582%
9010	SHINSEGAE INTER	0.000%	99.583%
9011	CISION LTD	0.000%	99.583%
9012	TMK PAO GDR REG S GDR	0.000%	99.584%
9013	TOVIS CO LTD	0.000%	99.584%
9014	SINKO INDUSTRIE	0.000%	99.584%
9015	ZTE CORP	0.000%	99.585%
9016	SAFILO GROUP SP	0.000%	99.585%
9017	GRANULES INDIA	0.000%	99.585%
9018	ERM POWER LTD	0.000%	99.586%
9019	ANADOLU SIGORTA	0.000%	99.586%
9020	FLOW TRADERS	0.000%	99.587%
9021	IHLAS HOLDING	0.000%	99.587%
9022	ALTAMIR AMBOISE	0.000%	99.587%
9023	BEIJING URBAN C	0.000%	99.588%
9024	HIMACHAL FUTURI	0.000%	99.588%
9025	CHINA ALL ACCES	0.000%	99.588%
9026	TA ENTERPRISE B	0.000%	99.589%
9027	KANAGAWA CHUO K	0.000%	99.589%
9028	SESODA CORP	0.000%	99.590%
9029	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.590%
9030	DATALOGIC SPA	0.000%	99.590%
9031	KAROON GAS AUST	0.000%	99.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	HANNSTAR BOARD	0.000%	99.591%
9033	LATTICE SEMICON	0.000%	99.591%
9034	OCEANA GROUP LT	0.000%	99.592%
9035	STO AG-PREFERRE	0.000%	99.592%
9036	HEG LIMITED	0.000%	99.593%
9037	PLAYMATES TOYS	0.000%	99.593%
9038	TAMRON CO LTD	0.000%	99.593%
9039	TPV TECHNOLOGY	0.000%	99.594%
9040	YOMEISHU SEIZO	0.000%	99.594%
9041	PARROT	0.000%	99.594%
9042	PRONEXUS INC	0.000%	99.595%
9043	YUNGSHIN GLOBAL	0.000%	99.595%
9044	WERELDHAVE BELG	0.000%	99.595%
9045	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.596%
9046	CHUETSU PULP&PA	0.000%	99.596%
9047	CEMENTOS ARGOS	0.000%	99.597%
9048	KURIMOTO	0.000%	99.597%
9049	TAIWAN FU HSING	0.000%	99.597%
9050	NIHON TOKUSHU T	0.000%	99.598%
9051	THURGAUER KANTO	0.000%	99.598%
9052	HY LOK	0.000%	99.598%
9053	CIE FINANCIER T	0.000%	99.599%
9054	BIMB HLDGS BERH	0.000%	99.599%
9055	CAPITAL FIRST L	0.000%	99.600%
9056	SHINAGAWA FUEL	0.000%	99.600%
9057	BASSO INDUSTRY	0.000%	99.600%
9058	ZHONGYU GAS HOL	0.000%	99.601%
9059	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.601%
9060	ITE TECH INC	0.000%	99.601%
9061	JAPAN ASIA GROU	0.000%	99.602%
9062	AA PLC	0.000%	99.602%
9063	FANG HOLDINGS LTD ADR ADR	0.000%	99.602%
9064	FIRST TRACTOR C	0.000%	99.603%
9065	MITSUBISHI KAKO	0.000%	99.603%
9066	FAMUR SA	0.000%	99.604%
9067	APCB INC	0.000%	99.604%
9068	SHINKONG INSURA	0.000%	99.604%
9069	TEIKOKU TSUSHIN	0.000%	99.605%
9070	DFS FURNITURE L	0.000%	99.605%
9071	PALIBURG HOLDIN	0.000%	99.605%
9072	HONG KONG AIRCR	0.000%	99.606%
9073	STEINHOFF INTER	0.000%	99.606%
9074	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.606%
9075	KH VATEC	0.000%	99.607%
9076	SIAM FUTURE DEV	0.000%	99.607%
9077	AMATA CORP PUBL	0.000%	99.608%
9078	FUKUI COMPUTER	0.000%	99.608%
9079	MALAYSIA MINING	0.000%	99.608%
9080	RION CO LTD	0.000%	99.609%
9081	AMOT INVESTMENT	0.000%	99.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	SANOI INDUSTRIA	0.000%	99.609%
9083	SAWADA HOLDINGS	0.000%	99.610%
9084	CSBC CORPORATIO	0.000%	99.610%
9085	SHINING BUILDIN	0.000%	99.610%
9086	VINDA INTERNATI	0.000%	99.611%
9087	ALTECH CORP	0.000%	99.611%
9088	SERCO GROUP	0.000%	99.611%
9089	GUJARAT PIPAVAV	0.000%	99.612%
9090	SPACE CO LTD	0.000%	99.612%
9091	NEW PROVENANCE	0.000%	99.613%
9092	SABANA SHARIAH	0.000%	99.613%
9093	CIA ENERGETICA	0.000%	99.613%
9094	SOC BAINS DE ME	0.000%	99.614%
9095	LION TRAVEL SER	0.000%	99.614%
9096	ZORLU ENRJI	0.000%	99.614%
9097	DAIHAN	0.000%	99.615%
9098	TOREX SEMICONDU	0.000%	99.615%
9099	CENT PLYBRD	0.000%	99.615%
9100	ZONGTAI REAL ES	0.000%	99.616%
9101	LOTUS BAKERIES	0.000%	99.616%
9102	BITTIUM OYJ	0.000%	99.616%
9103	SAM YOUNG ELECT	0.000%	99.617%
9104	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.617%
9105	MEIKO NETWORK J	0.000%	99.618%
9106	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.618%
9107	GLOBAL MIXED MO	0.000%	99.618%
9108	OCEAN-LAND GROU	0.000%	99.619%
9109	KSH HOLDINGS LT	0.000%	99.619%
9110	MEGASTUDY EDUCA	0.000%	99.619%
9111	GIANPLUS TECHN	0.000%	99.620%
9112	UNITY OPTO TECH	0.000%	99.620%
9113	IMARKETKOREA IN	0.000%	99.620%
9114	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.621%
9115	KARDEMIR KARABU	0.000%	99.621%
9116	RASA INDUSTRIES	0.000%	99.621%
9117	LUBELSKI WEGIEL	0.000%	99.622%
9118	TAIMIDE TCH	0.000%	99.622%
9119	ZENITAKA CORP	0.000%	99.623%
9120	SOCOVEDSA SA	0.000%	99.623%
9121	ENERGY DEVELOP	0.000%	99.623%
9122	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.624%
9123	MEITO SANGYO CO	0.000%	99.624%
9124	JAPAN PILE CORP	0.000%	99.624%
9125	TAIWAN CHINSAN	0.000%	99.625%
9126	TAKEEI CORPORAT	0.000%	99.625%
9127	NORDJYSKE BANK	0.000%	99.625%
9128	GUANGDONG KELON	0.000%	99.626%
9129	TOKMANNI GROUP	0.000%	99.626%
9130	TOYO RADIATOR C	0.000%	99.626%
9131	MATSUI CONST CO	0.000%	99.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	SBS MEDIA HOLDI	0.000%	99.627%
9133	F&F COMPANY	0.000%	99.627%
9134	SANKO METAL IND	0.000%	99.628%
9135	ROTTNEROS AB	0.000%	99.628%
9136	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.000%	99.629%
9137	RAMI LEVI CHAIN	0.000%	99.629%
9138	TONICHI CARLIFE	0.000%	99.629%
9139	MPI CORPORATION	0.000%	99.630%
9140	VETOQUINOL SA	0.000%	99.630%
9141	NHPC LTD	0.000%	99.630%
9142	TOSHIBA PLANT K	0.000%	99.631%
9143	GREAT PANTHER S	0.000%	99.631%
9144	SOCO INTERNATIO	0.000%	99.631%
9145	AEON CREDIT SER	0.000%	99.632%
9146	HOKUETSU INDS C	0.000%	99.632%
9147	SUNSPRING METAL	0.000%	99.632%
9148	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.633%
9149	EO TECHNICS CO	0.000%	99.633%
9150	OSK HOLDINGS BH	0.000%	99.633%
9151	MORY INDUSTRIES	0.000%	99.634%
9152	IRON FORCE INDU	0.000%	99.634%
9153	KI-STAR REAL ES	0.000%	99.634%
9154	MEIWACORPORATIO	0.000%	99.635%
9155	SHIPPING CP IND	0.000%	99.635%
9156	NAPHTHA ISRAEL	0.000%	99.636%
9157	CHORI CO LTD	0.000%	99.636%
9158	BANGKOK BANK	0.000%	99.636%
9159	MAISONS FRANCE	0.000%	99.637%
9160	KOHSOKU CORP	0.000%	99.637%
9161	RENHE COMMERCIA	0.000%	99.637%
9162	STARTEK INC	0.000%	99.638%
9163	CHUANGS CONS IN	0.000%	99.638%
9164	MAMEZOU	0.000%	99.638%
9165	SKELLERUP HOLDI	0.000%	99.639%
9166	KOREA ALCOHOL I	0.000%	99.639%
9167	JANOME SEWING M	0.000%	99.639%
9168	TACHIKAWA CORP	0.000%	99.640%
9169	ENERGA SA	0.000%	99.640%
9170	DADI EARLY	0.000%	99.640%
9171	NEC NETWK & SYS	0.000%	99.641%
9172	REIS INC COMMON STOCK USD.01	0.000%	99.641%
9173	ASAHI PRINT	0.000%	99.641%
9174	BERLI JUCKER CO	0.000%	99.642%
9175	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.642%
9176	TAOKAENOI	0.000%	99.642%
9177	ORGANO	0.000%	99.643%
9178	MAXVALU TOKAI C	0.000%	99.643%
9179	GOLDEN LAND PRO	0.000%	99.643%
9180	RELIANCE COMMUN	0.000%	99.644%
9181	MATRIX CONCEPTS	0.000%	99.644%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	UNITECH LIMITED	0.000%	99.644%
9183	G-7 HOLDINGS IN	0.000%	99.645%
9184	DAIHATSU DIESEL	0.000%	99.645%
9185	CYBERTAN TECHNO	0.000%	99.645%
9186	WUS PRINTD CIRC	0.000%	99.646%
9187	LOTTE FOOD CO	0.000%	99.646%
9188	ASTALDI	0.000%	99.647%
9189	CYIENT LIMITED	0.000%	99.647%
9190	RISO KAGAKU COR	0.000%	99.647%
9191	ABILITY ENTERPR	0.000%	99.648%
9192	AKATSUKI	0.000%	99.648%
9193	KITANO CONST CO	0.000%	99.648%
9194	NIEN HSING TEXT	0.000%	99.649%
9195	FORMOSAN RUBBER	0.000%	99.649%
9196	EZION HOLDINGS	0.000%	99.649%
9197	GENKY DRUGSTORE	0.000%	99.650%
9198	CHIYODA CO	0.000%	99.650%
9199	QUABIT INMOBILI	0.000%	99.650%
9200	K.C. TECH	0.000%	99.651%
9201	VINY THAI	0.000%	99.651%
9202	ESSITY AKTIEBOL	0.000%	99.651%
9203	CNA SUNSINE	0.000%	99.652%
9204	LH FINANCIAL GR	0.000%	99.652%
9205	THE WILL-BES &	0.000%	99.652%
9206	3M INDIA LTD	0.000%	99.653%
9207	ASHIMORI INDUST	0.000%	99.653%
9208	YAMATO INTL INC	0.000%	99.653%
9209	JAPAN KENZAI CO	0.000%	99.654%
9210	PROTO CORP	0.000%	99.654%
9211	FRANCE BED HOLD	0.000%	99.654%
9212	TOYO CORPORATIO	0.000%	99.655%
9213	ANHUI EXPRESSWA	0.000%	99.655%
9214	SUNNINGDALE TEC	0.000%	99.655%
9215	CNQC INTERNATIO	0.000%	99.656%
9216	TOKYO ELECTRON	0.000%	99.656%
9217	PCHOME ONLINE I	0.000%	99.656%
9218	VERBIO VEREINIG	0.000%	99.657%
9219	TELEFONICA CZEC	0.000%	99.657%
9220	LAGERCRANTZ GRO	0.000%	99.657%
9221	ACADEMEDIA AB	0.000%	99.658%
9222	YUSHIRO CHEMICA	0.000%	99.658%
9223	SEOHAN CO LTD	0.000%	99.658%
9224	BANYAN TREE HOL	0.000%	99.659%
9225	LIU CHONG HING	0.000%	99.659%
9226	KORADIOR HOLDIN	0.000%	99.659%
9227	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.660%
9228	ALUMINA LTD	0.000%	99.660%
9229	SG CORPORATION	0.000%	99.660%
9230	MAHINDRA CIE AU	0.000%	99.661%
9231	LIANHUA SUPERMA	0.000%	99.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	MAHLE METAL LEV	0.000%	99.661%
9233	CABCHARGE AUSTR	0.000%	99.662%
9234	KOMEDA HOLDINGS	0.000%	99.662%
9235	AKER AMERICAN S	0.000%	99.662%
9236	HIRAMATSU INC	0.000%	99.663%
9237	SATA SHOJI CORP	0.000%	99.663%
9238	ILSHIN SPINNING	0.000%	99.663%
9239	ATTACQ LTD	0.000%	99.664%
9240	TAISEI LAMICK C	0.000%	99.664%
9241	JAPAN BUSINESS	0.000%	99.664%
9242	PCM INC COMMON STOCK USD.001	0.000%	99.665%
9243	KOZA ALTIN ISLE	0.000%	99.665%
9244	WPP AUNZ LTD	0.000%	99.665%
9245	EL.EN. SPA	0.000%	99.666%
9246	GUJARAT MINERAL	0.000%	99.666%
9247	TOYO ELECTRIC	0.000%	99.666%
9248	NISSUI PHARM CO	0.000%	99.667%
9249	SAMCHULLY	0.000%	99.667%
9250	ABOITIZ POWER C	0.000%	99.667%
9251	EUROCASH SA	0.000%	99.668%
9252	DELEK AUTOMOTIV	0.000%	99.668%
9253	RAUBEX GROUP LT	0.000%	99.668%
9254	TOKYO KEIKI INC	0.000%	99.669%
9255	U-SHIN	0.000%	99.669%
9256	CITY TELECOM (H	0.000%	99.669%
9257	TER BEKE SA	0.000%	99.670%
9258	AREZZO INDUSTRI	0.000%	99.670%
9259	OSAKA ORGANIC C	0.000%	99.670%
9260	HARBOUR CENTRE	0.000%	99.671%
9261	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.671%
9262	JACOBSON PHARMA	0.000%	99.671%
9263	LBS BINA GROUP	0.000%	99.672%
9264	DONGSUNG HOLDIN	0.000%	99.672%
9265	VIJAYA BANK	0.000%	99.672%
9266	LIBBEY INC COMMON STOCK USD.01	0.000%	99.673%
9267	DISH TV INDIA L	0.000%	99.673%
9268	BUMRUNGRAD HOPT	0.000%	99.673%
9269	ICICI BANK	0.000%	99.674%
9270	TELEPIZZA SA	0.000%	99.674%
9271	AUDIX CORP	0.000%	99.674%
9272	NIHON DENKEI CO	0.000%	99.675%
9273	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.675%
9274	OPTEX COMPANY	0.000%	99.675%
9275	IEI INTEGRATION	0.000%	99.676%
9276	NAKABAYASHI CO	0.000%	99.676%
9277	AUSTEM	0.000%	99.676%
9278	WHARF REAL ESTA	0.000%	99.677%
9279	IDT CORP CLASS B COMMON STOCK USD.01	0.000%	99.677%
9280	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.677%
9281	POWER LOGICS	0.000%	99.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	HONG FOK CORP	0.000%	99.678%
9283	TAKAOKA TOKO HL	0.000%	99.678%
9284	TI FINANCIAL HO	0.000%	99.678%
9285	TAMA HOME CO LT	0.000%	99.679%
9286	DCM SHRIRAM LTD	0.000%	99.679%
9287	DEEPAK FERT&PE	0.000%	99.679%
9288	E.I.D.-PARRY(IN	0.000%	99.680%
9289	IWAKI & CO LTD	0.000%	99.680%
9290	CHINA GREENLAND	0.000%	99.680%
9291	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	99.681%
9292	KERRY TJ LOGIST	0.000%	99.681%
9293	MR MAX CORP	0.000%	99.681%
9294	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.682%
9295	BANK OF INDIA C	0.000%	99.682%
9296	ITALIAN-THAI DE	0.000%	99.682%
9297	mitsui matsushi	0.000%	99.683%
9298	COLABOR GROUP I	0.000%	99.683%
9299	SINCERE NAVIGAT	0.000%	99.683%
9300	KNM GROUP BERHA	0.000%	99.684%
9301	RM PLC	0.000%	99.684%
9302	MALAYAN FLOUR M	0.000%	99.684%
9303	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.685%
9304	MAEIL DIARY IND	0.000%	99.685%
9305	CHINA GREENFRES	0.000%	99.685%
9306	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.686%
9307	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.686%
9308	FORFARMERS NV	0.000%	99.686%
9309	HADERA PAPER LT	0.000%	99.687%
9310	EDREAMS ODIGEO	0.000%	99.687%
9311	FJ NEXT CO LTD	0.000%	99.687%
9312	SIXT LEASING AG	0.000%	99.688%
9313	PARK LAWN CORP	0.000%	99.688%
9314	RESILUX	0.000%	99.688%
9315	ESPRINET SPA	0.000%	99.688%
9316	CANVEST ENVIRON	0.000%	99.689%
9317	SUMMIT R/EST HL	0.000%	99.689%
9318	HOUSTON WIRE &	0.000%	99.689%
9319	WESTAR ENERGY I	0.000%	99.690%
9320	ASCENDAS INDIA	0.000%	99.690%
9321	CHIA HSIN CEMEN	0.000%	99.690%
9322	QUANTA STORAGE	0.000%	99.691%
9323	ABC ARBITRAGE	0.000%	99.691%
9324	IWASAKI ELECTRI	0.000%	99.691%
9325	FLEURY MICHON	0.000%	99.692%
9326	TV AZTECA	0.000%	99.692%
9327	ALMA MEDIA CORP	0.000%	99.692%
9328	MAEZAWA KYUSO I	0.000%	99.693%
9329	INTGRTD SVC	0.000%	99.693%
9330	NEOWIZ CORP	0.000%	99.693%
9331	NEW WORLD DEPT	0.000%	99.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	GEOSTR CORP	0.000%	99.694%
9333	D CARNEGIE & CO	0.000%	99.694%
9334	LOVISA HOLDINGS	0.000%	99.695%
9335	ITC PROPERTIES	0.000%	99.695%
9336	TAKEBISHI CORP	0.000%	99.695%
9337	NAKAMURAYA CO L	0.000%	99.695%
9338	CK POWER PCL	0.000%	99.696%
9339	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.696%
9340	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.696%
9341	HARBIN BANK CO	0.000%	99.697%
9342	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.697%
9343	SHIN NIPPON AIR	0.000%	99.697%
9344	KOBE BUSSAN CO	0.000%	99.698%
9345	LAURENT-PERRIER	0.000%	99.698%
9346	TA ANN HOLDINGS	0.000%	99.698%
9347	BONHEUR ASA	0.000%	99.699%
9348	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.699%
9349	TOHO CO LTD	0.000%	99.699%
9350	REGINA MIRACLE	0.000%	99.700%
9351	ECKERT & ZIEGLE	0.000%	99.700%
9352	SHINYOUNG SECS	0.000%	99.700%
9353	ENF TECHNOLOGY	0.000%	99.701%
9354	TONGYANG CEMENT	0.000%	99.701%
9355	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.701%
9356	SHINSEGAE ENGIN	0.000%	99.701%
9357	LUMAX INTERNATI	0.000%	99.702%
9358	UFLEX LTD	0.000%	99.702%
9359	SONAE CAPITAL S	0.000%	99.702%
9360	TAIKO BANK	0.000%	99.703%
9361	SUZLON ENERGY L	0.000%	99.703%
9362	LAI SUN GARMENT	0.000%	99.703%
9363	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.704%
9364	GREEN ENERGY TE	0.000%	99.704%
9365	STANDARD FOODS	0.000%	99.704%
9366	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.705%
9367	CHINA MODERN DA	0.000%	99.705%
9368	RENREN INC ADR ADR USD.001	0.000%	99.705%
9369	TAIDOC TECHNOLO	0.000%	99.706%
9370	EMPEROR WATCH A	0.000%	99.706%
9371	DAEHAN STEEL CO	0.000%	99.706%
9372	SAN HOLDINGS, I	0.000%	99.706%
9373	PRAKASH INDUSTR	0.000%	99.707%
9374	DAITO ELECTRON	0.000%	99.707%
9375	GUN EI CHEM IND	0.000%	99.707%
9376	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.708%
9377	BOUSTEAD PLANTA	0.000%	99.708%
9378	THIRUMALAI	0.000%	99.708%
9379	GRO-BELS CO LTD	0.000%	99.709%
9380	EXCEL CO LTD	0.000%	99.709%
9381	LSB INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	CRUCIALTEC CO L	0.000%	99.710%
9383	ADO Group Ltd	0.000%	99.710%
9384	HNA HLDGS GP CO	0.000%	99.710%
9385	DONGYANG GANGCH	0.000%	99.710%
9386	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.711%
9387	KUOYANG CONSTRU	0.000%	99.711%
9388	LOJAS AMERICANA	0.000%	99.711%
9389	HANKUK CARBON C	0.000%	99.712%
9390	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.712%
9391	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.712%
9392	CENTURY CITY IN	0.000%	99.713%
9393	LOPEZ HOLDINGS	0.000%	99.713%
9394	COREMAX	0.000%	99.713%
9395	MACAUTOIndustr	0.000%	99.714%
9396	NOKIA CORP ADR	0.000%	99.714%
9397	UNIFIN FINANCIE	0.000%	99.714%
9398	MONEY3 CORP LTD	0.000%	99.714%
9399	CIRCASSIA PHARM	0.000%	99.715%
9400	KEE TAI PROPERT	0.000%	99.715%
9401	RAYSEARCH LABOR	0.000%	99.715%
9402	JAPAN TRANCITY	0.000%	99.716%
9403	SAGAX AB	0.000%	99.716%
9404	DANAL	0.000%	99.716%
9405	DIRECT INSURANC	0.000%	99.717%
9406	DEOLEO SA	0.000%	99.717%
9407	FINDEL	0.000%	99.717%
9408	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.717%
9409	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.718%
9410	ASIA PLASTIC RE	0.000%	99.718%
9411	SIME DARBY PROP	0.000%	99.718%
9412	UCHIDA YOKO CO	0.000%	99.719%
9413	ALTICE NV	0.000%	99.719%
9414	MODETOUR NETWOR	0.000%	99.719%
9415	TAKIRON CO	0.000%	99.720%
9416	CHAMBAL FER	0.000%	99.720%
9417	CLEANUP CORP	0.000%	99.720%
9418	SIA ENGINEERING	0.000%	99.721%
9419	MINERA FRISCO S	0.000%	99.721%
9420	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.721%
9421	KEPPEL TELECOM&	0.000%	99.721%
9422	SANYO TRADING C	0.000%	99.722%
9423	E INK HOLDINGS	0.000%	99.722%
9424	COMP ENG & CONS	0.000%	99.722%
9425	QAF LTD	0.000%	99.723%
9426	SUNJIN	0.000%	99.723%
9427	KISWIRE LTD	0.000%	99.723%
9428	MALAYAN CEMENT	0.000%	99.724%
9429	AVON RUBBER	0.000%	99.724%
9430	CHUN YUAN STEEL	0.000%	99.724%
9431	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	PRIMA INDUSTRIE	0.000%	99.725%
9433	TOA CORP	0.000%	99.725%
9434	HIRANO TECSEED	0.000%	99.725%
9435	INVESTORS TITLE CO COMMON STOCK	0.000%	99.726%
9436	KANADEN CORP	0.000%	99.726%
9437	NAGANO BANK	0.000%	99.726%
9438	KALPATARU POWER	0.000%	99.726%
9439	ISU CHEMICAL	0.000%	99.727%
9440	RECRM RESEARCH	0.000%	99.727%
9441	FAGRON	0.000%	99.727%
9442	NILKAMAL	0.000%	99.728%
9443	ALLAHABAD BANK	0.000%	99.728%
9444	GLANBIA PLC	0.000%	99.728%
9445	BW PLANTATION	0.000%	99.729%
9446	SAM KWANG GLASS	0.000%	99.729%
9447	SOMBOON ADVANCE	0.000%	99.729%
9448	KAVERI SEED CO	0.000%	99.729%
9449	SHINWA KAIUN	0.000%	99.730%
9450	NIPPON CONCRETE	0.000%	99.730%
9451	MEGA WORLD PROP	0.000%	99.730%
9452	NICK SCALI LTD	0.000%	99.731%
9453	ASALEO CARE LTD	0.000%	99.731%
9454	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.731%
9455	NAVA BHARAT VEN	0.000%	99.732%
9456	PILIPINAS SHELL	0.000%	99.732%
9457	COSEL CO	0.000%	99.732%
9458	NL INDUSTRIES	0.000%	99.732%
9459	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.000%	99.733%
9460	ULKER BISKUVI S	0.000%	99.733%
9461	TOA DORO KOGYO	0.000%	99.733%
9462	ORIENTAL BK OF	0.000%	99.734%
9463	REJECT SHOP LTD	0.000%	99.734%
9464	WOORI BANK SPON ADR ADR	0.000%	99.734%
9465	ROMANDE ENERGIE	0.000%	99.734%
9466	YORK WATER CO COMMON STOCK	0.000%	99.735%
9467	WESTGOLD RESOUR	0.000%	99.735%
9468	ICHITAN GRO	0.000%	99.735%
9469	ORIENT OVERSEAS	0.000%	99.736%
9470	POLYMET MINING	0.000%	99.736%
9471	ELECTRICITY GEN	0.000%	99.736%
9472	CAREER TECHNOLO	0.000%	99.737%
9473	SVENSKA HANDELS	0.000%	99.737%
9474	TA-I TECHNOLOGY	0.000%	99.737%
9475	SOUNDWILL HOLDI	0.000%	99.737%
9476	TEIKOKU ELECTRI	0.000%	99.738%
9477	ICHIKEN CO LTD	0.000%	99.738%
9478	HO TUNG CHEMICA	0.000%	99.738%
9479	NIPPON KANZAI C	0.000%	99.739%
9480	MARUBUN CORP	0.000%	99.739%
9481	VILLAGE ROADSHO	0.000%	99.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TAKISAWA MACHIN	0.000%	99.739%
9483	MAEZAWA KASEI I	0.000%	99.740%
9484	ASAHI KOGYOSHA	0.000%	99.740%
9485	GRUPPO MUTUIONL	0.000%	99.740%
9486	RIGHT-ON CO	0.000%	99.741%
9487	VITEC GROUP	0.000%	99.741%
9488	EMPRESA DE ENER	0.000%	99.741%
9489	ELNUSA TBK	0.000%	99.741%
9490	IWATSUKA CONFEC	0.000%	99.742%
9491	MANZ AUTOMATION	0.000%	99.742%
9492	KOMATSU WALL IN	0.000%	99.742%
9493	ID LOGISTICS GR	0.000%	99.743%
9494	DONGWHA PHARM.C	0.000%	99.743%
9495	NICE INFORMATIO	0.000%	99.743%
9496	CHIHO-TIANDE GR	0.000%	99.743%
9497	GUOLIAN SECURIT	0.000%	99.744%
9498	MASTER GLORY GR	0.000%	99.744%
9499	GODREJ PROPERTI	0.000%	99.744%
9500	IC COMPANYS	0.000%	99.745%
9501	LPKF LASER & EL	0.000%	99.745%
9502	HITRON TECHNOLO	0.000%	99.745%
9503	EQT HOLDINGS LT	0.000%	99.745%
9504	AXTEL SAB DE CV	0.000%	99.746%
9505	CENTRAL AUTO	0.000%	99.746%
9506	SNT CORP	0.000%	99.746%
9507	MALAYSIAN PACIF	0.000%	99.747%
9508	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.747%
9509	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.747%
9510	RHYTHM WATCH CO	0.000%	99.747%
9511	SERVCORP	0.000%	99.748%
9512	SUNCALL CORP	0.000%	99.748%
9513	MOBILEZONE HOLD	0.000%	99.748%
9514	SANKYO SEIKO CO	0.000%	99.749%
9515	ROSENBAUER INTE	0.000%	99.749%
9516	ALPHA SYSTEMS I	0.000%	99.749%
9517	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.749%
9518	MATERIALS ANALY	0.000%	99.750%
9519	STAMFORD LAND	0.000%	99.750%
9520	COFFEE DAY ENTE	0.000%	99.750%
9521	SINYI REALTY IN	0.000%	99.751%
9522	NORCROS PLC	0.000%	99.751%
9523	SUZUKI CO LTD	0.000%	99.751%
9524	HANSAE YES24 HO	0.000%	99.751%
9525	MERIDIAN ENERGY	0.000%	99.752%
9526	MILLS ESTRUTURA	0.000%	99.752%
9527	CHAYANG SHENG D	0.000%	99.752%
9528	KAULIN MANUFACT	0.000%	99.753%
9529	ACBEL POLYTECH	0.000%	99.753%
9530	CLEAR CHANNEL O	0.000%	99.753%
9531	OTOKAR OTOMOTIV	0.000%	99.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.754%
9533	INTERPARK CORP	0.000%	99.754%
9534	NIHON ESLEAD CO	0.000%	99.754%
9535	HEXAGON COMPOSI	0.000%	99.755%
9536	GOLDEN MEDITECH	0.000%	99.755%
9537	BERJAYA ASSETS	0.000%	99.755%
9538	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.755%
9539	CHEN FULL INT C	0.000%	99.756%
9540	TORRENT POWER L	0.000%	99.756%
9541	ALPS LOGISTICS	0.000%	99.756%
9542	BAYSIDE LAND CO	0.000%	99.757%
9543	E1 CORPORATION	0.000%	99.757%
9544	I O DATA DEVICE	0.000%	99.757%
9545	GLACIER MEDIA I	0.000%	99.757%
9546	PLAZZA AG REG A	0.000%	99.758%
9547	XINYUAN REAL ES	0.000%	99.758%
9548	INTERSERVE PLC	0.000%	99.758%
9549	TOEI ANIMATION	0.000%	99.758%
9550	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.759%
9551	SHELL REFINING(	0.000%	99.759%
9552	KOJIMA	0.000%	99.759%
9553	HOEGH LNG HOLDI	0.000%	99.760%
9554	CHUGAI RO CO LT	0.000%	99.760%
9555	CAPRO CORPN	0.000%	99.760%
9556	KLCC PROPERTY H	0.000%	99.760%
9557	EL AL ISRAEL AI	0.000%	99.761%
9558	REALORD GROUP H	0.000%	99.761%
9559	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.761%
9560	Phoenix Mills L	0.000%	99.762%
9561	NAGAWA CO LTD	0.000%	99.762%
9562	SER EDUCACIONAL	0.000%	99.762%
9563	CROPENERGIES AG	0.000%	99.762%
9564	FDM GROUP PLC	0.000%	99.763%
9565	ON-BRIGHT ELECT	0.000%	99.763%
9566	KT CORP SP ADR ADR	0.000%	99.763%
9567	LT FOODS	0.000%	99.763%
9568	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.764%
9569	FLUIDRA SA	0.000%	99.764%
9570	TECHNOVATOR INT	0.000%	99.764%
9571	STI EDUCATION S	0.000%	99.765%
9572	DA-CIN CONSTRUC	0.000%	99.765%
9573	NS SHOPPING CO	0.000%	99.765%
9574	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.765%
9575	TSUTSUMI JEWELR	0.000%	99.766%
9576	BORUSAN BORU	0.000%	99.766%
9577	SANSHA ELECTRIC	0.000%	99.766%
9578	LPN DEVELOPMENT	0.000%	99.767%
9579	ECZACIBASI YATI	0.000%	99.767%
9580	UNION BANK OF I	0.000%	99.767%
9581	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.767%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	FUJIKURA KASEI	0.000%	99.768%
9583	THAI STANLEY EL	0.000%	99.768%
9584	VIA HOLDINGS IN	0.000%	99.768%
9585	FEDERAL BANK LT	0.000%	99.768%
9586	EIDAI CO.LTD.	0.000%	99.769%
9587	SK D&D	0.000%	99.769%
9588	TOWER BERSAMA I	0.000%	99.769%
9589	INFORMATION SVC	0.000%	99.770%
9590	DORO AB	0.000%	99.770%
9591	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.770%
9592	DONGWON FOOD& B	0.000%	99.770%
9593	KOREA TECH BANK	0.000%	99.771%
9594	RELIANCE HOME F	0.000%	99.771%
9595	CHINA PIONEER P	0.000%	99.771%
9596	S&T DYNAMICS CO	0.000%	99.771%
9597	EASTERN MEDIA	0.000%	99.772%
9598	ROCKWOOL INTL P	0.000%	99.772%
9599	KAWAGISHI BRIDG	0.000%	99.772%
9600	SHENYIN WANGUO(	0.000%	99.773%
9601	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.773%
9602	GUORUI PROPRTI	0.000%	99.773%
9603	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.773%
9604	ARISAWA MFG CO	0.000%	99.774%
9605	BANK OF KOCHI L	0.000%	99.774%
9606	LEADCORP (THE)	0.000%	99.774%
9607	NIPPON HUME PIP	0.000%	99.774%
9608	SCHAFFNER HOLDI	0.000%	99.775%
9609	CN T L GAS	0.000%	99.775%
9610	AIRPORT FACILIT	0.000%	99.775%
9611	PETRO RIO SA	0.000%	99.776%
9612	GALLANT PRECISI	0.000%	99.776%
9613	FIRST STEAMSHIP	0.000%	99.776%
9614	FOURLIS S.A.	0.000%	99.776%
9615	PRG-SCHULTZ INT	0.000%	99.777%
9616	ACAL	0.000%	99.777%
9617	KODACO	0.000%	99.777%
9618	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.777%
9619	SEALINK TRAVEL	0.000%	99.778%
9620	OUG HOLDING	0.000%	99.778%
9621	KG CHEMICAL COR	0.000%	99.778%
9622	BAOYE GROUP CO	0.000%	99.778%
9623	CHANG WAH ELECT	0.000%	99.779%
9624	INDS BACHOCO SA	0.000%	99.779%
9625	CHINA MINSHENG	0.000%	99.779%
9626	TOSHO PRINTING	0.000%	99.780%
9627	UNION TOOL CO	0.000%	99.780%
9628	KHON KAEN SUGAR	0.000%	99.780%
9629	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.780%
9630	BLUE DART EXPRE	0.000%	99.781%
9631	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	LONDON&PACIFIC	0.000%	99.781%
9633	PC JEWELLER LIM	0.000%	99.781%
9634	MIDLAND REALTY	0.000%	99.782%
9635	SAHA-UNION	0.000%	99.782%
9636	ELAN MICROELECT	0.000%	99.782%
9637	BLISS GVS PHARM	0.000%	99.782%
9638	HONEYS CO LTD	0.000%	99.783%
9639	ODELIC CO LTD	0.000%	99.783%
9640	NISHIKAWA RUBBE	0.000%	99.783%
9641	ALVIVA HOLDINGS	0.000%	99.784%
9642	JAGRAN PRAKASHA	0.000%	99.784%
9643	CTT-CORREIOS DE	0.000%	99.784%
9644	HWA FONG RUBBER	0.000%	99.784%
9645	KANEKO SEEDS CO	0.000%	99.785%
9646	FORMOSAN UNION	0.000%	99.785%
9647	PEGASUS HAVA TA	0.000%	99.785%
9648	KRS CORPORATION	0.000%	99.785%
9649	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.786%
9650	KINGSWAY FINANC	0.000%	99.786%
9651	KANGDA INTERNAT	0.000%	99.786%
9652	SHINKAWA	0.000%	99.786%
9653	MITANI SEKISAN	0.000%	99.787%
9654	SECTRA AB - B S	0.000%	99.787%
9655	TEXWINCA HLDGS	0.000%	99.787%
9656	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.788%
9657	BANK OF KAOHSIU	0.000%	99.788%
9658	FIRST BANK OF T	0.000%	99.788%
9659	CHC HEALTHCARE	0.000%	99.788%
9660	KUNSUL CHEM IND	0.000%	99.789%
9661	MOIL LTD	0.000%	99.789%
9662	SAC'S BAR HOLDI	0.000%	99.789%
9663	SICHUAN EXPRESS	0.000%	99.789%
9664	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.790%
9665	S-CONNECT CO LT	0.000%	99.790%
9666	HAKUDO CO LTD	0.000%	99.790%
9667	TOMORROW FOCUS	0.000%	99.790%
9668	DECMIL GROUP LT	0.000%	99.791%
9669	SRG TAKAMI	0.000%	99.791%
9670	TIPTREE INC COMMON STOCK USD.001	0.000%	99.791%
9671	TORISHIMA PUMP	0.000%	99.791%
9672	CONCORD SECURIT	0.000%	99.792%
9673	SAM JIN PHARM	0.000%	99.792%
9674	HAINAN MEILAN A	0.000%	99.792%
9675	ENEL CHILE SA	0.000%	99.793%
9676	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.793%
9677	POLETOWIN PITCR	0.000%	99.793%
9678	POLY CULTURE GR	0.000%	99.793%
9679	HIROSE ELECTRIC	0.000%	99.794%
9680	TORIGOE CO LTD	0.000%	99.794%
9681	CAPIO AB	0.000%	99.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	SOLARIA ENERGIA	0.000%	99.794%
9683	WIZ SOL CORR DE	0.000%	99.795%
9684	WORLDLINE	0.000%	99.795%
9685	REPCO HOME FINA	0.000%	99.795%
9686	KINKI NIPPON TO	0.000%	99.795%
9687	HARUYAMA TRADIN	0.000%	99.796%
9688	TDC SOFTWARE EN	0.000%	99.796%
9689	ECO'S CO LTD/JA	0.000%	99.796%
9690	COUNTRYWIDE	0.000%	99.796%
9691	KSB AG	0.000%	99.797%
9692	HILONG HOLDING	0.000%	99.797%
9693	NUSANTARA INFRA	0.000%	99.797%
9694	NEXEN CORPORATI	0.000%	99.797%
9695	MERAFA RESOURCE	0.000%	99.798%
9696	TENWOW INTL HLD	0.000%	99.798%
9697	ACE TECHNOLOGIE	0.000%	99.798%
9698	GENTRACK GROUP	0.000%	99.798%
9699	ALBARAKA TURK K	0.000%	99.799%
9700	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.799%
9701	YAMAYA CO	0.000%	99.799%
9702	SECHE ENVIRONNE	0.000%	99.799%
9703	NOCIL LTD	0.000%	99.800%
9704	NICOX	0.000%	99.800%
9705	HUMAX CO LTD	0.000%	99.800%
9706	NANTEX INDUSTRY	0.000%	99.801%
9707	SPARX ASSET MAN	0.000%	99.801%
9708	EMPIRIC STUDENT	0.000%	99.801%
9709	HARADA IND	0.000%	99.801%
9710	TOMOE ENGINEERI	0.000%	99.802%
9711	GREEN SEAL HOLD	0.000%	99.802%
9712	CSS INDUSTRIES	0.000%	99.802%
9713	JMS CO	0.000%	99.802%
9714	BK OF GREECE	0.000%	99.803%
9715	SABAF SPA	0.000%	99.803%
9716	DAIDO KOGYO CO	0.000%	99.803%
9717	KOREA DISTRICT	0.000%	99.803%
9718	SHIN NIPPON BIO	0.000%	99.804%
9719	WARSAW STOCK EX	0.000%	99.804%
9720	MAXIM POWER COR	0.000%	99.804%
9721	OHASHI TECHNICA	0.000%	99.804%
9722	PRICER AB	0.000%	99.805%
9723	PW MEDTECH GROU	0.000%	99.805%
9724	INSAS BHD	0.000%	99.805%
9725	SARKUYSAN ELEKT	0.000%	99.805%
9726	G SHANK ENTERPR	0.000%	99.806%
9727	BCO DESIO E BRI	0.000%	99.806%
9728	SATORI ELECTRIC	0.000%	99.806%
9729	BSM TECHNOLOGIE	0.000%	99.806%
9730	YOU EAL ELECTRO	0.000%	99.807%
9731	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	XAAR	0.000%	99.807%
9733	SHANGHAI FUDAN-	0.000%	99.807%
9734	RADIUM LIFE TEC	0.000%	99.808%
9735	SUPERLOOP LTD	0.000%	99.808%
9736	TAKAMATSU CONS	0.000%	99.808%
9737	SEKONIX CO LTD	0.000%	99.808%
9738	SAN MIGUEL FOOD	0.000%	99.809%
9739	WANG ON GROUP	0.000%	99.809%
9740	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.809%
9741	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.809%
9742	NATORI CO LTD	0.000%	99.810%
9743	SAMPO CORP	0.000%	99.810%
9744	TOHOKU TELECOM	0.000%	99.810%
9745	CHINA VAST INDU	0.000%	99.810%
9746	KSS LINE LTD	0.000%	99.811%
9747	CJ HELLOVISION	0.000%	99.811%
9748	NIHON KAGAKU SA	0.000%	99.811%
9749	HKC HOLDINGS LT	0.000%	99.811%
9750	AIDA ENGINEERIN	0.000%	99.812%
9751	ADCORP HLDGS	0.000%	99.812%
9752	OIL INDIA LTD	0.000%	99.812%
9753	BRIGADE ENTERPR	0.000%	99.812%
9754	N.W BIO	0.000%	99.813%
9755	WEST HOLDINGS C	0.000%	99.813%
9756	MUGEN ESTATE CO	0.000%	99.813%
9757	NEW HOPE CORP	0.000%	99.813%
9758	OLVI	0.000%	99.814%
9759	YAT SING HOLDIN	0.000%	99.814%
9760	LUNG KEE(BERMUD	0.000%	99.814%
9761	ARES ALLERGY HO	0.000%	99.814%
9762	RASA CORP	0.000%	99.815%
9763	RAFAEL HOLDINGS INC CLASS B COMMON STOCK USD.01	0.000%	99.815%
9764	PC DEPOT CORP	0.000%	99.815%
9765	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.815%
9766	TTW PUBLIC COMP	0.000%	99.816%
9767	TUBOS REUNIDOS	0.000%	99.816%
9768	ZENITRON CORP	0.000%	99.816%
9769	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.816%
9770	FIELDS CORP	0.000%	99.817%
9771	SALIM IVOMAS	0.000%	99.817%
9772	AVANCE GAS HOLD	0.000%	99.817%
9773	E TEC E&C LTD	0.000%	99.817%
9774	TOFAS TURK OTOM	0.000%	99.818%
9775	BRACK CAPITAL P	0.000%	99.818%
9776	TONG-TAI MACHIN	0.000%	99.818%
9777	COIMA RES SPA	0.000%	99.818%
9778	LARSEN & TOUBRO	0.000%	99.819%
9779	BOUSTEAD SINGAP	0.000%	99.819%
9780	INDUSTRIA REIT	0.000%	99.819%
9781	NEDAP(NED APP)N	0.000%	99.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	PACIFIC CENTURY	0.000%	99.820%
9783	ANN JOO RESOURC	0.000%	99.820%
9784	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.820%
9785	KAWASUMI LABS I	0.000%	99.820%
9786	IBI GROUP INC.	0.000%	99.820%
9787	ADAIRS LTD	0.000%	99.821%
9788	CHENNAI PETROLE	0.000%	99.821%
9789	MERIDA INDUSTRY	0.000%	99.821%
9790	SINDO RICOH	0.000%	99.821%
9791	TAIWAN NAVIGATI	0.000%	99.822%
9792	GRUPO SANDBORNS	0.000%	99.822%
9793	KYOWA ELECTRONI	0.000%	99.822%
9794	BEST PACIFIC IN	0.000%	99.822%
9795	LINGKARAN TRANS	0.000%	99.823%
9796	INTEGRATED MICR	0.000%	99.823%
9797	VIEL ET COMPAGN	0.000%	99.823%
9798	FLEX LNG LTD	0.000%	99.823%
9799	SPORTON INTERNA	0.000%	99.824%
9800	PHOENIX SATELLI	0.000%	99.824%
9801	CHIPMOS TECHNOL	0.000%	99.824%
9802	UBM DEVELOPMENT	0.000%	99.824%
9803	YONDENKO CORP	0.000%	99.825%
9804	ELEMENTIA SAB D	0.000%	99.825%
9805	RATNAMANI METAL	0.000%	99.825%
9806	AMVIG HOLDINGS	0.000%	99.825%
9807	BAY ENERGY LTD	0.000%	99.826%
9808	NISSIN FOOD HOL	0.000%	99.826%
9809	MIWON SC	0.000%	99.826%
9810	INDUSTRI JAMU D	0.000%	99.826%
9811	JESS-LINK PRODU	0.000%	99.827%
9812	TOSHO CO LTD	0.000%	99.827%
9813	RIKEN TECHNOS C	0.000%	99.827%
9814	PEET LIMITED	0.000%	99.827%
9815	YUKEN KOGYO	0.000%	99.827%
9816	H S R & A	0.000%	99.828%
9817	HIGHLIGHT COMMU	0.000%	99.828%
9818	SUMMIT ASCENT H	0.000%	99.828%
9819	VA TECH WABAG L	0.000%	99.828%
9820	DO & CO AG	0.000%	99.829%
9821	SODA NIKKA CO	0.000%	99.829%
9822	HOME INVEST BEL	0.000%	99.829%
9823	DALIAN PORT (PD	0.000%	99.829%
9824	CRAWFORD & CO	0.000%	99.830%
9825	TNPL	0.000%	99.830%
9826	BANQUE CANTONAL	0.000%	99.830%
9827	YACHIYO INDUS C	0.000%	99.830%
9828	UNIVERSE INTERN	0.000%	99.831%
9829	HIMATSINGKA SEI	0.000%	99.831%
9830	SHINAGAWA REFRA	0.000%	99.831%
9831	BOE VARITRONIX	0.000%	99.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	JUVENTUS FOOTBA	0.000%	99.832%
9833	AGUNG PODOMORO	0.000%	99.832%
9834	HARMONICARE MED	0.000%	99.832%
9835	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.832%
9836	YAMATANE CORP N	0.000%	99.832%
9837	CROWN CONFECTIO	0.000%	99.833%
9838	INTILAND DEVPT	0.000%	99.833%
9839	SNAI SPA	0.000%	99.833%
9840	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.833%
9841	ENERGIEDIENST H	0.000%	99.834%
9842	DUSTIN GROUP AB	0.000%	99.834%
9843	CAC CORPORATION	0.000%	99.834%
9844	MAEDA KOSEN CO.	0.000%	99.834%
9845	COLLECTOR AB	0.000%	99.835%
9846	GUNNEBO AB	0.000%	99.835%
9847	NOSTRUM OIL & G	0.000%	99.835%
9848	KATO WORKS CO	0.000%	99.835%
9849	COLLECTION HOUS	0.000%	99.835%
9850	KAWASAN INDS JA	0.000%	99.836%
9851	INTER PARFUMS	0.000%	99.836%
9852	GILAT SATELLITE	0.000%	99.836%
9853	PFSWEB INC COMMON STOCK USD.001	0.000%	99.836%
9854	ALL RING	0.000%	99.837%
9855	SAMYUNG TRA	0.000%	99.837%
9856	BRAVIDA HOLDING	0.000%	99.837%
9857	MARUFUJI SHEET	0.000%	99.837%
9858	VICTORIA PARK A	0.000%	99.838%
9859	FAR EAST ORCH	0.000%	99.838%
9860	FUJIJURA RUBBER	0.000%	99.838%
9861	AGRO-KANESHO CO	0.000%	99.838%
9862	SARAWAK OIL PAL	0.000%	99.838%
9863	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.839%
9864	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.839%
9865	GUANGDONG LAND	0.000%	99.839%
9866	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.839%
9867	NIPPON CHEMIPHA	0.000%	99.840%
9868	CHUO SPRING CO	0.000%	99.840%
9869	KINGS TOWN CONS	0.000%	99.840%
9870	SUHEUNG CAPSULE	0.000%	99.840%
9871	ANADOLU CAM	0.000%	99.841%
9872	INABA SEISAKUSH	0.000%	99.841%
9873	INUI GLOBAL LOG	0.000%	99.841%
9874	ICHIBANYA CO LT	0.000%	99.841%
9875	AP EAGERS LTD	0.000%	99.841%
9876	F@N COMMUNICATI	0.000%	99.842%
9877	CENTER LABORATO	0.000%	99.842%
9878	CONTREL	0.000%	99.842%
9879	JINDAL	0.000%	99.842%
9880	SHOFU INC	0.000%	99.843%
9881	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	AXIS REAL ESTAT	0.000%	99.843%
9883	MARUKA MACHINER	0.000%	99.843%
9884	TEN PAO GROUP H	0.000%	99.843%
9885	OVERSEAS CHINES	0.000%	99.844%
9886	GL LTD	0.000%	99.844%
9887	TARSUS GROUP PL	0.000%	99.844%
9888	MAISONS DU MOND	0.000%	99.844%
9889	MIX TELEMATICS	0.000%	99.845%
9890	PICANOL	0.000%	99.845%
9891	OCEAN PLASTICS	0.000%	99.845%
9892	WOONGJIN THINKB	0.000%	99.845%
9893	ENDO LIGHTING C	0.000%	99.846%
9894	WELSPUN GUJARAT	0.000%	99.846%
9895	INNER MONGOLIA	0.000%	99.846%
9896	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.846%
9897	CHINESE MARITIM	0.000%	99.846%
9898	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.847%
9899	MOTONIC CORP	0.000%	99.847%
9900	MK RESTAURANT G	0.000%	99.847%
9901	URBANET CORP CO	0.000%	99.847%
9902	SHOBUNSHA PUB I	0.000%	99.848%
9903	SENSHUKAI CO	0.000%	99.848%
9904	STRAITS TRADING	0.000%	99.848%
9905	ACCOR	0.000%	99.848%
9906	RF-LINK SYSTEM	0.000%	99.848%
9907	ENKA INSAAT VE	0.000%	99.849%
9908	CAL-COMP ELECTR	0.000%	99.849%
9909	KPX CHEMICAL	0.000%	99.849%
9910	OUE COMMERCIAL	0.000%	99.849%
9911	WESTPORTS HOLDI	0.000%	99.850%
9912	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.850%
9913	HANIL E-HWA CO	0.000%	99.850%
9914	MCPHERSONS LTD	0.000%	99.850%
9915	HARUM ENERGY TB	0.000%	99.850%
9916	HEVEABOARD	0.000%	99.851%
9917	MITANI SANGYO	0.000%	99.851%
9918	DAE-IL CORP	0.000%	99.851%
9919	SEVEN GROUP HLD	0.000%	99.851%
9920	D&L INDUSTRIES	0.000%	99.852%
9921	MARISA LOJAS SA	0.000%	99.852%
9922	YC CO LTD	0.000%	99.852%
9923	SINPHAR PHARMAC	0.000%	99.852%
9924	JOBAN KOSAN CO	0.000%	99.852%
9925	ALI CORP	0.000%	99.853%
9926	CAYMAN ENGLELY I	0.000%	99.853%
9927	ISC CO LTD	0.000%	99.853%
9928	PYEONG HWA AUTO	0.000%	99.853%
9929	PORTOBELLO SA	0.000%	99.854%
9930	HK INTL CONSTR	0.000%	99.854%
9931	GEM DIAMONDS	0.000%	99.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	KONAKA CO LTD	0.000%	99.854%
9933	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.854%
9934	ELBIT SYSTEMS L	0.000%	99.855%
9935	KSL HLDGS BERHA	0.000%	99.855%
9936	LIPPO CHINA RES	0.000%	99.855%
9937	TEGEL GROUP	0.000%	99.855%
9938	T COOK IND	0.000%	99.855%
9939	SKP RESOURCES B	0.000%	99.856%
9940	CENTURION C	0.000%	99.856%
9941	YUANSHENGTAI DA	0.000%	99.856%
9942	TOMOE CORP	0.000%	99.856%
9943	RESURS HOLDING	0.000%	99.857%
9944	ANGLO-EASTN PLA	0.000%	99.857%
9945	RAFFLES EDUCATI	0.000%	99.857%
9946	YAMAMURA GLASS	0.000%	99.857%
9947	SHIZUKI ELECTRI	0.000%	99.857%
9948	TERREIS	0.000%	99.858%
9949	VECTOR	0.000%	99.858%
9950	GLOBAL CONS	0.000%	99.858%
9951	DAISYO CORP	0.000%	99.858%
9952	YTL POWER INTL	0.000%	99.859%
9953	BASIC-FIT NV	0.000%	99.859%
9954	HAITAI CONFECTI	0.000%	99.859%
9955	JUKEN SANGYO CO	0.000%	99.859%
9956	TIMKEN INDIA LT	0.000%	99.859%
9957	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.860%
9958	YASHIMA	0.000%	99.860%
9959	SCOPE METALS GR	0.000%	99.860%
9960	SIMPLEX INFRAST	0.000%	99.860%
9961	DAIICHI KENSETS	0.000%	99.860%
9962	SICHUAN XINHUA	0.000%	99.861%
9963	TOP FRONTIER IN	0.000%	99.861%
9964	TAMURA TAIKO HL	0.000%	99.861%
9965	AMIYAKI TEI CO	0.000%	99.861%
9966	TAKIHYO CO LTD	0.000%	99.862%
9967	MONDO TV SPA	0.000%	99.862%
9968	HUNG CHING DEVE	0.000%	99.862%
9969	FUTURE SYSTEMS	0.000%	99.862%
9970	TA GLOBAL BHD	0.000%	99.862%
9971	PLAYMATES HOLDI	0.000%	99.863%
9972	TAINERGY TECH C	0.000%	99.863%
9973	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.863%
9974	NITTA GELATIN I	0.000%	99.863%
9975	SINO GAS & ENER	0.000%	99.863%
9976	FSP TECHNOLOGY	0.000%	99.864%
9977	MPHB CAPITAL BH	0.000%	99.864%
9978	ZIGNAGO VETRO S	0.000%	99.864%
9979	AKSIGORTA AS	0.000%	99.864%
9980	SERVICE STREAM	0.000%	99.864%
9981	CIMSA	0.000%	99.865%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	CHINA POWER CLE	0.000%	99.865%
9983	WHA CORP PCL	0.000%	99.865%
9984	FOX WIZEL LTD	0.000%	99.865%
9985	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.866%
9986	DAEKYO	0.000%	99.866%
9987	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.866%
9988	FAG BEARINGS IN	0.000%	99.866%
9989	SUN-WA TECHNOS	0.000%	99.866%
9990	NOZAWA CORP	0.000%	99.867%
9991	STALPRODUKT SA	0.000%	99.867%
9992	SUBARU ENTERPRI	0.000%	99.867%
9993	SEACHANGE INTL	0.000%	99.867%
9994	TODA KOGYO CORP	0.000%	99.867%
9995	FUKOKU CO LTD	0.000%	99.868%
9996	SYARIKAT TAKAFU	0.000%	99.868%
9997	DEUTSCH	0.000%	99.868%
9998	NIIT	0.000%	99.868%
9999	SPROTT RESOURCE	0.000%	99.868%
10000	BHAKTI INVESTAM	0.000%	99.869%
10001	DATA#3 LTD	0.000%	99.869%
10002	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.869%
10003	JAPAN FOUNDTN E	0.000%	99.869%
10004	GRUPO HSF	0.000%	99.870%
10005	MAHARASHTRA SEA	0.000%	99.870%
10006	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.870%
10007	PAVILION REAL E	0.000%	99.870%
10008	SEOBU T&D	0.000%	99.870%
10009	MS AUTOTECH	0.000%	99.871%
10010	VP PLC	0.000%	99.871%
10011	ZUMTOBEL AG	0.000%	99.871%
10012	UNITED UTILITIE	0.000%	99.871%
10013	WINCOR NIXDORF	0.000%	99.871%
10014	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.872%
10015	MONO TECHNOLOGY	0.000%	99.872%
10016	TAKANA CO LTD	0.000%	99.872%
10017	JASTEC CO	0.000%	99.872%
10018	HOKURIKU ELEC I	0.000%	99.872%
10019	LANDSEA GREEN P	0.000%	99.873%
10020	COOR SERVICE MA	0.000%	99.873%
10021	FUJI CORP/MIYAG	0.000%	99.873%
10022	IHQ INC	0.000%	99.873%
10023	MELBOURNE IT	0.000%	99.873%
10024	SINGHA ESTATE P	0.000%	99.874%
10025	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.874%
10026	ATLAS FINANCIAL	0.000%	99.874%
10027	CONVOY FINANCIA	0.000%	99.874%
10028	CSG LIMITED	0.000%	99.874%
10029	YAMATO CORPORAT	0.000%	99.875%
10030	CICOR TECHNOLOG	0.000%	99.875%
10031	CARBORUNDUM	0.000%	99.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.875%
10033	MONASH IVF GRP	0.000%	99.875%
10034	ALROV PROPETIE	0.000%	99.876%
10035	DONG AH TIRE&RU	0.000%	99.876%
10036	TIGA PILAR SEJA	0.000%	99.876%
10037	SEPTENI CO LTD	0.000%	99.876%
10038	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.877%
10039	SURYA SEMESTA I	0.000%	99.877%
10040	J.B. CHEM	0.000%	99.877%
10041	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.877%
10042	MCLEOD RUSSEL I	0.000%	99.877%
10043	GRUPO LALA SAB	0.000%	99.878%
10044	AUTECH	0.000%	99.878%
10045	MANGALORE REF &	0.000%	99.878%
10046	TONLY ELECTRONI	0.000%	99.878%
10047	INTEGRATED RESE	0.000%	99.878%
10048	UEM EDGENTA BHD	0.000%	99.879%
10049	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.879%
10050	ASCENDIS HEALTH	0.000%	99.879%
10051	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.879%
10052	MEGA 1ST CORP B	0.000%	99.879%
10053	POS MALAYSIA	0.000%	99.880%
10054	IL&FS TRANSPORT	0.000%	99.880%
10055	AMBASSADOR HOTE	0.000%	99.880%
10056	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.880%
10057	BEKASI FAJAR TB	0.000%	99.880%
10058	DOM DEVELOPMENT	0.000%	99.881%
10059	OMAXE LTD	0.000%	99.881%
10060	XAC AUTOMATION	0.000%	99.881%
10061	FIBRA SHOP PORT	0.000%	99.881%
10062	FRED'S INC	0.000%	99.881%
10063	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.882%
10064	KUMHO INV BANK	0.000%	99.882%
10065	CEGEDIM	0.000%	99.882%
10066	SFP DINING	0.000%	99.882%
10067	CIA ENERGET CEA	0.000%	99.882%
10068	VITA GROUP LTD	0.000%	99.883%
10069	ASESOR DE ACTIV	0.000%	99.883%
10070	FOLLI FOLLIE GP	0.000%	99.883%
10071	CHINA LNG GROUP	0.000%	99.883%
10072	VRL LOGISTICS L	0.000%	99.883%
10073	SEIBU ELECTRIC	0.000%	99.884%
10074	SYNGENE INTERNA	0.000%	99.884%
10075	GYM GROUP PLC/T	0.000%	99.884%
10076	IS YATIRIM MENK	0.000%	99.884%
10077	GRINDWELL	0.000%	99.884%
10078	QLIRO GROUP AB	0.000%	99.885%
10079	KOBE ELECTRIC R	0.000%	99.885%
10080	MOROZOFF LIMITE	0.000%	99.885%
10081	PARIS MIKI INC	0.000%	99.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	ELECTRA CONSUME	0.000%	99.885%
10083	BOURBON SA	0.000%	99.886%
10084	GETIN NOBLE BA	0.000%	99.886%
10085	CHC RESOURCES C	0.000%	99.886%
10086	HANEDA ZENITH H	0.000%	99.886%
10087	XTREME DRILLING	0.000%	99.886%
10088	SHANGHAI DASHEN	0.000%	99.887%
10089	DAISHINKU CORP	0.000%	99.887%
10090	ESCALADE INC COMMON STOCK	0.000%	99.887%
10091	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.887%
10092	MITRA	0.000%	99.887%
10093	EVEREST TEXTILE	0.000%	99.888%
10094	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.888%
10095	HOGG ROBINSON G	0.000%	99.888%
10096	TERAOKA SEISAKU	0.000%	99.888%
10097	PARTNERS REAL E	0.000%	99.888%
10098	IDP EDUCATION L	0.000%	99.888%
10099	LOTUS PHARMACEU	0.000%	99.889%
10100	DAITO BANK	0.000%	99.889%
10101	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.889%
10102	LARGO RESOURCES	0.000%	99.889%
10103	PAN-PACIFIC	0.000%	99.889%
10104	CCL PRODUCTS (I	0.000%	99.890%
10105	ABLE C&C	0.000%	99.890%
10106	CHU KONG SHIPPI	0.000%	99.890%
10107	GRANDY HOUSE CO	0.000%	99.890%
10108	GFPT PCL	0.000%	99.890%
10109	YI JINNIndustr	0.000%	99.891%
10110	HYUNDAI ENGINEE	0.000%	99.891%
10111	GLOBAL LIGHTING	0.000%	99.891%
10112	TAKACHIHO ELECT	0.000%	99.891%
10113	DAGANG NEXCHANG	0.000%	99.891%
10114	GOOD-YEAR	0.000%	99.892%
10115	AROTECH CORP COMMON STOCK USD.01	0.000%	99.892%
10116	NESCO LTD	0.000%	99.892%
10117	VOCENTO	0.000%	99.892%
10118	S&T HOLDINGS CO	0.000%	99.892%
10119	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.893%
10120	SANKO GOSEI LTD	0.000%	99.893%
10121	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.893%
10122	NLC INDIA	0.000%	99.893%
10123	KYERYONG CONST	0.000%	99.893%
10124	KOOK SOON DANG	0.000%	99.894%
10125	HSIL LTD	0.000%	99.894%
10126	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.894%
10127	GODFREY PHILLIP	0.000%	99.894%
10128	CHUNGHWA PICTUR	0.000%	99.894%
10129	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.894%
10130	SEIKA CORP	0.000%	99.895%
10131	HYFLUX LTD	0.000%	99.895%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.895%
10133	SHENG YU STEEL	0.000%	99.895%
10134	WATAHAN & CO LT	0.000%	99.895%
10135	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.896%
10136	MARUSAN SECUR	0.000%	99.896%
10137	KINETIC MINES A	0.000%	99.896%
10138	TOPTEC CO LTD	0.000%	99.896%
10139	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.896%
10140	HONWORLD GROUP	0.000%	99.897%
10141	BEIJING JINGNEN	0.000%	99.897%
10142	CLEAR MEDIA	0.000%	99.897%
10143	HONGKONG CHINES	0.000%	99.897%
10144	NIHON PLAST CO	0.000%	99.897%
10145	STRATTEC SECURI	0.000%	99.898%
10146	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.898%
10147	CYBEROPTICS CORP COMMON STOCK	0.000%	99.898%
10148	GENESIS ENERGY	0.000%	99.898%
10149	NEXTURN	0.000%	99.898%
10150	SIWARD CRYSTAL	0.000%	99.899%
10151	OTONOMY INC COMMON STOCK USD.001	0.000%	99.899%
10152	TRIDENT LTD/IND	0.000%	99.899%
10153	GENCO SHIPPING	0.000%	99.899%
10154	GAYATRI PROJECT	0.000%	99.899%
10155	EMCORE CORP COMMON STOCK	0.000%	99.899%
10156	VANTAGE INTERNA	0.000%	99.900%
10157	VALUE CONVERGEN	0.000%	99.900%
10158	VIOHALCO SA	0.000%	99.900%
10159	SEMCON AB	0.000%	99.900%
10160	RECYLEX SA	0.000%	99.900%
10161	ASIA FINANCIAL	0.000%	99.901%
10162	MAHINDRA LIFESC	0.000%	99.901%
10163	KEYSTONE GL	0.000%	99.901%
10164	HILAN LTD	0.000%	99.901%
10165	KAWASHO GECOSS	0.000%	99.901%
10166	ABBOTT INDIA LT	0.000%	99.902%
10167	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.902%
10168	BRASILAGRO	0.000%	99.902%
10169	SAN SHING FASTE	0.000%	99.902%
10170	UNISYS CORP	0.000%	99.902%
10171	BALRAMPUR CHINI	0.000%	99.902%
10172	SEOYEON CO	0.000%	99.903%
10173	TECHNO RYOWA LT	0.000%	99.903%
10174	BIRLA CORP LTD	0.000%	99.903%
10175	OCL INDIA LTD	0.000%	99.903%
10176	PREMIER MARKETI	0.000%	99.903%
10177	ORIENT SECURITI	0.000%	99.904%
10178	PSI AG GESELL F	0.000%	99.904%
10179	DANEN TECHNOLOG	0.000%	99.904%
10180	SHAPIR ENGINEER	0.000%	99.904%
10181	FLEETWOOD CORP	0.000%	99.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.905%
10183	FNM SPA	0.000%	99.905%
10184	CATENA AB	0.000%	99.905%
10185	FURYU CORP	0.000%	99.905%
10186	ATENOR	0.000%	99.905%
10187	BasicNet S.p.A.	0.000%	99.905%
10188	NIHON DEMPA KOG	0.000%	99.906%
10189	VAN DE VELDE	0.000%	99.906%
10190	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.906%
10191	ELLAKTOR SA	0.000%	99.906%
10192	EXFO INC	0.000%	99.906%
10193	VIVA INDUSTRIAL	0.000%	99.907%
10194	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.907%
10195	CITIC DAMENG HO	0.000%	99.907%
10196	SHANGHAI PRIME	0.000%	99.907%
10197	EASTON CO	0.000%	99.907%
10198	NICHIEI CO	0.000%	99.907%
10199	STAR CRUISES LT	0.000%	99.908%
10200	CONNECT GROUP	0.000%	99.908%
10201	REGIONAL CONT L	0.000%	99.908%
10202	LANDS END INC COMMON STOCK USD.01	0.000%	99.908%
10203	WILMINGTON GROU	0.000%	99.908%
10204	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.909%
10205	BALMER LAWRIE	0.000%	99.909%
10206	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.909%
10207	WALTON ADVANCED	0.000%	99.909%
10208	SH LA CHAP	0.000%	99.909%
10209	HONG KONG FERRY	0.000%	99.910%
10210	ASPO OYJ	0.000%	99.910%
10211	ALARKO HOLDINGS	0.000%	99.910%
10212	SHAN-LOONG	0.000%	99.910%
10213	SECOM JOSHINETS	0.000%	99.910%
10214	DIGITAL POWER C	0.000%	99.910%
10215	MAHARASHTRA	0.000%	99.911%
10216	AXWAY SOFTWARE	0.000%	99.911%
10217	TREASURE ASA	0.000%	99.911%
10218	MAHINDRA	0.000%	99.911%
10219	KEYANG ELEC	0.000%	99.911%
10220	INTEGRAL DIAGNO	0.000%	99.912%
10221	NET INSIGHT	0.000%	99.912%
10222	RANE H	0.000%	99.912%
10223	COMVITA LTD	0.000%	99.912%
10224	ROLLS-ROYCE HOL	0.000%	99.912%
10225	ZUKEN INC	0.000%	99.912%
10226	AFRICA ISRAEL P	0.000%	99.913%
10227	CJ FOOD SYSTEM	0.000%	99.913%
10228	RHODES FOOD GRO	0.000%	99.913%
10229	EUSKALTEL SA	0.000%	99.913%
10230	ORIENT CEME	0.000%	99.913%
10231	OHB SE	0.000%	99.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	LUBY'S INC.	0.000%	99.914%
10233	PLDT INC SPON ADR ADR	0.000%	99.914%
10234	MONGOLIAN MININ	0.000%	99.914%
10235	PTG ENERGY PCL	0.000%	99.914%
10236	TEVA PHARMA IND	0.000%	99.914%
10237	ALLIED ELECTRON	0.000%	99.915%
10238	MANITOU	0.000%	99.915%
10239	ASIA PAPER MANU	0.000%	99.915%
10240	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.915%
10241	HIAG IMMOBILIEN	0.000%	99.915%
10242	SHIRE PLC ADR	0.000%	99.915%
10243	TECHNO ELECTRIC	0.000%	99.916%
10244	PARAGON CAR	0.000%	99.916%
10245	ENEVA SA	0.000%	99.916%
10246	BANGKOK AVIAT F	0.000%	99.916%
10247	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.916%
10248	YONGNAM HOLDING	0.000%	99.917%
10249	LIHOM-CUCHEN CO	0.000%	99.917%
10250	AINSWORTH GAME	0.000%	99.917%
10251	GOLDPAC GROUP L	0.000%	99.917%
10252	EIH LTD	0.000%	99.917%
10253	MAOYE INTL HOLD	0.000%	99.917%
10254	OL GROUPE SA	0.000%	99.918%
10255	BUND CENTER INV	0.000%	99.918%
10256	CALEDONIA MININ	0.000%	99.918%
10257	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.918%
10258	MARKSANS PHARMA	0.000%	99.918%
10259	TAT HONG HOLDIN	0.000%	99.918%
10260	MQ HOLDING AB	0.000%	99.919%
10261	GLOBAL BRANDS M	0.000%	99.919%
10262	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.919%
10263	DYNASTY CERAMIC	0.000%	99.919%
10264	NITTO FC CO	0.000%	99.919%
10265	PNB HOUSING FIN	0.000%	99.920%
10266	SAMART CORP PCL	0.000%	99.920%
10267	SUMINOE TEXTILE	0.000%	99.920%
10268	KYORITSU PRINTI	0.000%	99.920%
10269	NIKKO CO	0.000%	99.920%
10270	KEIYU CO., LTD	0.000%	99.920%
10271	SUMITOMO PRECIS	0.000%	99.921%
10272	KG ETS	0.000%	99.921%
10273	HANKOOK SHELL O	0.000%	99.921%
10274	ACES ELECTRONIC	0.000%	99.921%
10275	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.921%
10276	TECHNOTRANS AG	0.000%	99.921%
10277	MAZOR ROBOTICS	0.000%	99.922%
10278	WEATHERNEWS INC	0.000%	99.922%
10279	KERUR HOLDINGS	0.000%	99.922%
10280	KINGMAKER FOOTW	0.000%	99.922%
10281	NICKEL ASIA COR	0.000%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	AFRICAN OXYGEN	0.000%	99.922%
10283	INDOFOOD AGRI R	0.000%	99.923%
10284	CARILLION	0.000%	99.923%
10285	GRAND	0.000%	99.923%
10286	KONOSHIMA CHEMI	0.000%	99.923%
10287	FINGERPRINT CAR	0.000%	99.923%
10288	VECIMA NETWORKS	0.000%	99.923%
10289	HEIDELBERGCEMEN	0.000%	99.924%
10290	SINMAG BAKERY M	0.000%	99.924%
10291	INOX LEISURE LT	0.000%	99.924%
10292	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.924%
10293	ADDLIFE AB	0.000%	99.924%
10294	BANK BUKOPIN PT	0.000%	99.924%
10295	KWALITY LTD	0.000%	99.925%
10296	THITIKORN PCL	0.000%	99.925%
10297	EFORCE HLD	0.000%	99.925%
10298	CHINA NEW TOWN	0.000%	99.925%
10299	INFORTREND TECH	0.000%	99.925%
10300	TIVOLI A/S	0.000%	99.925%
10301	HKSCAN OYJ	0.000%	99.926%
10302	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.926%
10303	AKIS GAYRIMENKU	0.000%	99.926%
10304	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.926%
10305	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.926%
10306	TOTTORI BANK	0.000%	99.926%
10307	UCO BANK	0.000%	99.927%
10308	JAPAN OIL TRANS	0.000%	99.927%
10309	KNR CONSTRUCTIO	0.000%	99.927%
10310	ZEALAND PHARMA	0.000%	99.927%
10311	1ST SHANGHAI IN	0.000%	99.927%
10312	KYOWA LEATHER	0.000%	99.927%
10313	ENERGY RESOURCE	0.000%	99.928%
10314	OKK CORP	0.000%	99.928%
10315	ENDUR TECH	0.000%	99.928%
10316	LOW & BONAR PLC	0.000%	99.928%
10317	SUN KING POWER	0.000%	99.928%
10318	LIFENET INSURAN	0.000%	99.928%
10319	CAVOTEC SA	0.000%	99.929%
10320	VITRO SA	0.000%	99.929%
10321	VON ROLL HOLDIN	0.000%	99.929%
10322	CYBERPOWER SYST	0.000%	99.929%
10323	LIFCO AB-B SHS	0.000%	99.929%
10324	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.929%
10325	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.930%
10326	ROYAL BAFOKENG	0.000%	99.930%
10327	KEY TRONIC CORP COMMON STOCK	0.000%	99.930%
10328	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.930%
10329	CAN DO CO LTD	0.000%	99.930%
10330	GRANGE RESOURCE	0.000%	99.930%
10331	HALOWS CO LTD	0.000%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	WONDERFUL SKY F	0.000%	99.931%
10333	DAIDOH	0.000%	99.931%
10334	SKF INDIA LTD	0.000%	99.931%
10335	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.931%
10336	BIG SHOPPING CE	0.000%	99.931%
10337	KOMEHYO	0.000%	99.932%
10338	JK CEMENTS LTD	0.000%	99.932%
10339	WMIH CORP COMMON STOCK USD.00001	0.000%	99.932%
10340	CHINA ENERGINE	0.000%	99.932%
10341	WALTER MEIER AG	0.000%	99.932%
10342	JSL SA	0.000%	99.932%
10343	ROSTELECOM OJSC	0.000%	99.933%
10344	AYGAZ	0.000%	99.933%
10345	CHANGH ETH	0.000%	99.933%
10346	FONAR CORP COMMON STOCK USD.0001	0.000%	99.933%
10347	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.933%
10348	LONG BON INTERN	0.000%	99.933%
10349	ACETO CORP COMMON STOCK USD.01	0.000%	99.933%
10350	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.934%
10351	FIRST JUKEN CO	0.000%	99.934%
10352	TOUNG LOONG TEX	0.000%	99.934%
10353	TIME TECHNO	0.000%	99.934%
10354	BOOM LOGISTICS	0.000%	99.934%
10355	SILVER CHEF LTD	0.000%	99.934%
10356	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.935%
10357	NAK SEALING	0.000%	99.935%
10358	POSFUL CORPORAT	0.000%	99.935%
10359	HALCYON AGRI CO	0.000%	99.935%
10360	OSTASIATISKE KO	0.000%	99.935%
10361	GADANG HOLDINGS	0.000%	99.935%
10362	MUTOW CO LTD	0.000%	99.936%
10363	BRAEMAR SHIPPIN	0.000%	99.936%
10364	FILA SPA	0.000%	99.936%
10365	GHCL LTD	0.000%	99.936%
10366	UNION MEDICAL H	0.000%	99.936%
10367	MERCK LTD	0.000%	99.936%
10368	ESSEL PROP	0.000%	99.936%
10369	AGORA	0.000%	99.937%
10370	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.937%
10371	BEIJINGWEST IND	0.000%	99.937%
10372	FUTURE LIFESTYL	0.000%	99.937%
10373	ANANT RAJ LTD	0.000%	99.937%
10374	GATEWAY DISTRIP	0.000%	99.937%
10375	FOOD EMPIRE HOL	0.000%	99.938%
10376	MEDUSA MINING L	0.000%	99.938%
10377	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.938%
10378	LOJAS AMERICANA	0.000%	99.938%
10379	TAIHEIYO KOUHAT	0.000%	99.938%
10380	SHIN-ETSU POLYM	0.000%	99.938%
10381	SEVERFIELD-ROWE	0.000%	99.938%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	FUJISHOJI CO.LT	0.000%	99.939%
10383	NAKAYAMA STEEL	0.000%	99.939%
10384	B2HOLDING ASA	0.000%	99.939%
10385	MNTECH	0.000%	99.939%
10386	SAN FANG CHEMIC	0.000%	99.939%
10387	EMPEROR ENTERTA	0.000%	99.939%
10388	PARKER CORP	0.000%	99.940%
10389	SAMYA TONG	0.000%	99.940%
10390	THAICOM PUBLIC	0.000%	99.940%
10391	INVICTA HOLDING	0.000%	99.940%
10392	SHIMOJIMA CO LT	0.000%	99.940%
10393	ADANI GREEN ENE	0.000%	99.940%
10394	KLEANNARA CO LT	0.000%	99.940%
10395	FOM CONST Y CON	0.000%	99.941%
10396	ELANDERS AB	0.000%	99.941%
10397	PACIFIC CURRENT	0.000%	99.941%
10398	WAREHOUSE GROUP	0.000%	99.941%
10399	BANCA SISTEMA S	0.000%	99.941%
10400	CHEUK NANG HLDG	0.000%	99.941%
10401	JK PAPER	0.000%	99.942%
10402	SPARKLE	0.000%	99.942%
10403	AKCANS A CIMENTO	0.000%	99.942%
10404	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.942%
10405	GOLFZON CO LTD	0.000%	99.942%
10406	HONG YI FIBER I	0.000%	99.942%
10407	TYCOONS GROUP E	0.000%	99.942%
10408	HANA MICROELECT	0.000%	99.943%
10409	TOBU STORE CO L	0.000%	99.943%
10410	RALLIS INDIA LT	0.000%	99.943%
10411	CHINA ELECT COR	0.000%	99.943%
10412	BOO KOOK	0.000%	99.943%
10413	MJ GLEESON PLC	0.000%	99.943%
10414	GEO ENERGY RESO	0.000%	99.944%
10415	DOTTIKON ES HOL	0.000%	99.944%
10416	CHINA NT PHARMA	0.000%	99.944%
10417	SPRINGS GLOBAL	0.000%	99.944%
10418	TOKYO SANGY	0.000%	99.944%
10419	NVC LIGHTING HO	0.000%	99.944%
10420	MALAKOFF CORP B	0.000%	99.944%
10421	JHSF PARTICIPAC	0.000%	99.945%
10422	LINEDATA SERVIC	0.000%	99.945%
10423	TRIVENI ENGINEE	0.000%	99.945%
10424	STAR MEDIA GROU	0.000%	99.945%
10425	BSL CORPORATION	0.000%	99.945%
10426	VINA CONCHA Y T	0.000%	99.945%
10427	HUA HAN BIO-PHA	0.000%	99.945%
10428	ASTRAL POLY	0.000%	99.946%
10429	KUNG SING ENGIN	0.000%	99.946%
10430	INDOSAT TBK PT	0.000%	99.946%
10431	DONGWON SYSTEMS	0.000%	99.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	EMPERADOR INC	0.000%	99.946%
10433	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.946%
10434	DAEWON SANUP	0.000%	99.946%
10435	EBARA FOODS IND	0.000%	99.947%
10436	IMPEXMETAL	0.000%	99.947%
10437	MIGROS TICARET	0.000%	99.947%
10438	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.947%
10439	ECHELON FINANCI	0.000%	99.947%
10440	TAIWAN PAPER&PU	0.000%	99.947%
10441	BURWILL HOLDING	0.000%	99.947%
10442	KYOWA HAKKO KIR	0.000%	99.948%
10443	TOMATO BANK LTD	0.000%	99.948%
10444	POLYTEC ASSET H	0.000%	99.948%
10445	PYI CORPORATION	0.000%	99.948%
10446	SINTEX INDUSTRI	0.000%	99.948%
10447	ALLCARGO	0.000%	99.948%
10448	SINCERE WATCH H	0.000%	99.949%
10449	HUANG HSIANG CO	0.000%	99.949%
10450	AMS AG	0.000%	99.949%
10451	TAIWAN FIRE & M	0.000%	99.949%
10452	PC TEL INC COMMON STOCK USD.001	0.000%	99.949%
10453	KMH	0.000%	99.949%
10454	SRV GROUP OYJ	0.000%	99.949%
10455	SUNLAND GROUP L	0.000%	99.950%
10456	PERENNIAL REAL	0.000%	99.950%
10457	SUNTECK	0.000%	99.950%
10458	WISDOM HOLDINGS	0.000%	99.950%
10459	KECK SENG(MAL)B	0.000%	99.950%
10460	CK SAN-ETSU	0.000%	99.950%
10461	PLATZER FASTIGH	0.000%	99.950%
10462	PIHLAJALINNA OY	0.000%	99.951%
10463	METRO KAJANG HL	0.000%	99.951%
10464	VAIBHAV GL	0.000%	99.951%
10465	MARCOPOLO SA	0.000%	99.951%
10466	CHINA FINANCIAL	0.000%	99.951%
10467	NICHIA STEEL WO	0.000%	99.951%
10468	KAORI HEAT TREA	0.000%	99.951%
10469	SPECTRUM ASA	0.000%	99.952%
10470	HONG LEONG ASIA	0.000%	99.952%
10471	FDC LTD/INDIA	0.000%	99.952%
10472	INTL PAPER	0.000%	99.952%
10473	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.952%
10474	PACASMAYO	0.000%	99.952%
10475	NETRONIX INC	0.000%	99.952%
10476	YNH PROPERTY BH	0.000%	99.952%
10477	INDUSTRIAL BLDG	0.000%	99.953%
10478	ACNB CORP COMMON STOCK USD2.5	0.000%	99.953%
10479	PAN BROTHERS TB	0.000%	99.953%
10480	ALLIANZ MALAYSI	0.000%	99.953%
10481	TAIYEN BIOTECH	0.000%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	SELVAAG BOLIG A	0.000%	99.953%
10483	COCO'S JAPAN CO	0.000%	99.953%
10484	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.954%
10485	TIANJIN DEVMT H	0.000%	99.954%
10486	AKZO NOBEL INDI	0.000%	99.954%
10487	NEPES CORPORATI	0.000%	99.954%
10488	C-SUN MFG	0.000%	99.954%
10489	PROGRESS WERK A	0.000%	99.954%
10490	TOKYO TEKKO CO	0.000%	99.954%
10491	SINGAPORE BUS S	0.000%	99.955%
10492	TAO HEUNG HOLDI	0.000%	99.955%
10493	CHINOOK ENERGY	0.000%	99.955%
10494	SHIHLIN ELEC &	0.000%	99.955%
10495	CATHAY NO 1 REI	0.000%	99.955%
10496	AWARE INC	0.000%	99.955%
10497	HANKUK PAPER MF	0.000%	99.955%
10498	GFOOT CO LTD	0.000%	99.955%
10499	BLUECOM	0.000%	99.956%
10500	STANDARD CHEMIC	0.000%	99.956%
10501	CARASSO MOTORS	0.000%	99.956%
10502	AMICA WRONKI	0.000%	99.956%
10503	ECOGREEN FINE C	0.000%	99.956%
10504	MAX'S GROUP INC	0.000%	99.956%
10505	JINMAO INVESTME	0.000%	99.956%
10506	DY CORP	0.000%	99.957%
10507	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.957%
10508	RETAIL FOOD GRO	0.000%	99.957%
10509	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.957%
10510	ROXY-PACIFIC HO	0.000%	99.957%
10511	GLOBAL MEDICAL REIT INC REIT	0.000%	99.957%
10512	SKYLINE CORP	0.000%	99.957%
10513	SOLAR INDUS	0.000%	99.957%
10514	DONG A ELTEK CO	0.000%	99.958%
10515	INVESTIS HOLDIN	0.000%	99.958%
10516	1ST INSURANCE C	0.000%	99.958%
10517	BAJAJ CORP LTD	0.000%	99.958%
10518	PHILLIPS CARBON	0.000%	99.958%
10519	ZHOU HEI YA INT	0.000%	99.958%
10520	CHIEN KUO CONST	0.000%	99.958%
10521	NAVNEET EDUCATI	0.000%	99.959%
10522	ADVANCETEK ENTE	0.000%	99.959%
10523	TWI PHARMACEUTI	0.000%	99.959%
10524	YUGANG INTL	0.000%	99.959%
10525	KANSAI SUPERMAR	0.000%	99.959%
10526	CASTINGS	0.000%	99.959%
10527	TRADELINK ELECT	0.000%	99.959%
10528	KONDOTEC INC	0.000%	99.959%
10529	INFORMA PLC	0.000%	99.960%
10530	TECNISA SA	0.000%	99.960%
10531	PESTECH	0.000%	99.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	DEL MONTE PACIF	0.000%	99.960%
10533	CIA DE SANEAMEN	0.000%	99.960%
10534	TRINITY LTD	0.000%	99.960%
10535	HARBIN POWER EQ	0.000%	99.960%
10536	HORIZON SECURIT	0.000%	99.960%
10537	SAVEZONE IC	0.000%	99.961%
10538	AUTOMOTIVE AXLE	0.000%	99.961%
10539	MAUREL ET PROM	0.000%	99.961%
10540	CELLCOM ISRAEL	0.000%	99.961%
10541	NEW YORK & CO I	0.000%	99.961%
10542	LINDE INDIA LTD	0.000%	99.961%
10543	JUTAL OFFSHORE	0.000%	99.961%
10544	INFOMEDIA	0.000%	99.961%
10545	TAINAN ENTERPRI	0.000%	99.962%
10546	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.962%
10547	DA MING INTERNA	0.000%	99.962%
10548	WESTPORT INNOVA	0.000%	99.962%
10549	ITAB SHOP CONCE	0.000%	99.962%
10550	HT MEDIA LTD	0.000%	99.962%
10551	KINGSGATE CONSD	0.000%	99.962%
10552	SAMSE SA	0.000%	99.962%
10553	REGENT PACIFIC	0.000%	99.963%
10554	BASWARE OYJ	0.000%	99.963%
10555	OLVI OYJ-A SHAR	0.000%	99.963%
10556	HUA ENG WIRE&CA	0.000%	99.963%
10557	FLETCHER BUILDI	0.000%	99.963%
10558	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.963%
10559	SUNDARAM	0.000%	99.963%
10560	MIVTACH SHAMIR	0.000%	99.963%
10561	PURAVANKARA PRO	0.000%	99.964%
10562	ALKANE RESOURCE	0.000%	99.964%
10563	MNRB HOLDINGS B	0.000%	99.964%
10564	YEEBO INT	0.000%	99.964%
10565	NADEX CO LTD	0.000%	99.964%
10566	APPROACH RESOUR	0.000%	99.964%
10567	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.964%
10568	AGV PRODUCTS	0.000%	99.964%
10569	NEPTUNE TECHNOL	0.000%	99.965%
10570	T4F ENTRETENIMN	0.000%	99.965%
10571	YAIZU SUISANKAG	0.000%	99.965%
10572	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.965%
10573	SINO GRANDNESS	0.000%	99.965%
10574	DONGBU SECURITI	0.000%	99.965%
10575	SERVIZI ITALIA	0.000%	99.965%
10576	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.965%
10577	TSEC CORP	0.000%	99.965%
10578	INDO COUNT INDU	0.000%	99.966%
10579	GREAVES COT	0.000%	99.966%
10580	JYOTHY LABORATO	0.000%	99.966%
10581	CARR'S GROUP PL	0.000%	99.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	MACNICA FUJI EL	0.000%	99.966%
10583	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.966%
10584	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.966%
10585	MAX INDIA LTD/N	0.000%	99.966%
10586	AEGIS LOGISTICS	0.000%	99.967%
10587	PRIME FOCUS	0.000%	99.967%
10588	CRAWFORD & CO	0.000%	99.967%
10589	NAVKAR CORP LTD	0.000%	99.967%
10590	HANMI SEMICONDU	0.000%	99.967%
10591	HATHWAY CABLE	0.000%	99.967%
10592	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.967%
10593	PHIHONG TECHNOL	0.000%	99.967%
10594	LUCAS BOLS NV	0.000%	99.968%
10595	CHINA HANKING H	0.000%	99.968%
10596	KIM LOONG RESOU	0.000%	99.968%
10597	CHONGQING MACHI	0.000%	99.968%
10598	SHRIRAM EPC	0.000%	99.968%
10599	DONG AH TIR	0.000%	99.968%
10600	KITAMURA CO LTD	0.000%	99.968%
10601	KISCO HOLDINGS	0.000%	99.968%
10602	PETRA FOODS LTD	0.000%	99.968%
10603	SANYO ENG & CON	0.000%	99.969%
10604	RBL BANK LTD	0.000%	99.969%
10605	TRIFAST PLC	0.000%	99.969%
10606	YOUYUAN INTERNA	0.000%	99.969%
10607	INROM CONSTRUCT	0.000%	99.969%
10608	INDIAN OVERSEAS	0.000%	99.969%
10609	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.969%
10610	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.969%
10611	COCA-COLA ICECE	0.000%	99.970%
10612	MC GROUP PUBLIC	0.000%	99.970%
10613	STADIO HOLDINGS	0.000%	99.970%
10614	EUROTECH SPA	0.000%	99.970%
10615	GE T&D INDIA LT	0.000%	99.970%
10616	NAGANO KEIKI CO	0.000%	99.970%
10617	FULLER SMITH &	0.000%	99.970%
10618	UNITED MICROELECTRON SP ADR ADR	0.000%	99.970%
10619	SCHLOSS WACHENH	0.000%	99.970%
10620	DATA SERVICE SP	0.000%	99.971%
10621	KINTETSU DPT ST	0.000%	99.971%
10622	MEGA OR HOLDING	0.000%	99.971%
10623	INGERSOLL	0.000%	99.971%
10624	TIGERS POLYMER	0.000%	99.971%
10625	April Group	0.000%	99.971%
10626	LK TECH	0.000%	99.971%
10627	USINAS SIDERURG	0.000%	99.971%
10628	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.972%
10629	S.A.S. DRAGON H	0.000%	99.972%
10630	RAMKRISHNA	0.000%	99.972%
10631	VISTA GROUP INT	0.000%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	THAIFOODS GROUP	0.000%	99.972%
10633	KAPSCH TRAFFICC	0.000%	99.972%
10634	LOTTE CHILSUNG	0.000%	99.972%
10635	AES GENER SA	0.000%	99.972%
10636	CENTURY PACIFIC	0.000%	99.972%
10637	BLUE SQUARE REA	0.000%	99.973%
10638	LYDIAN INTERNAT	0.000%	99.973%
10639	KEIHANSHIN RL	0.000%	99.973%
10640	GOLDIS BHD	0.000%	99.973%
10641	COOLPAD GROUP L	0.000%	99.973%
10642	CPMC HLDGS LTD	0.000%	99.973%
10643	MAXITRANS INDS	0.000%	99.973%
10644	QUINTIS LTD	0.000%	99.973%
10645	SWANCOR	0.000%	99.973%
10646	CW GROUP HLDGS	0.000%	99.974%
10647	CHORUS LTD ADR ADR	0.000%	99.974%
10648	NNIT A/S	0.000%	99.974%
10649	TOW CO LTD	0.000%	99.974%
10650	I G PETROCHEMIC	0.000%	99.974%
10651	THORN GROUP LTD	0.000%	99.974%
10652	KADER HOLDINGS	0.000%	99.974%
10653	MIN AIK TECHNOL	0.000%	99.974%
10654	ZHUHAI HLDGS IN	0.000%	99.974%
10655	DOUBLEDRAGON PR	0.000%	99.975%
10656	NANTKWEST INC COMMON STOCK USD.0001	0.000%	99.975%
10657	MORTGAGE CHOICE	0.000%	99.975%
10658	ALMIRALL SA	0.000%	99.975%
10659	KRAKATAU STEEL	0.000%	99.975%
10660	TBK Co., Ltd.	0.000%	99.975%
10661	TOHOKU BANK	0.000%	99.975%
10662	BEST BRIDAL INC	0.000%	99.975%
10663	HENGDELI HOLDIN	0.000%	99.975%
10664	PINE CLIFF ENER	0.000%	99.976%
10665	SIYARAM	0.000%	99.976%
10666	ISELECT LTD	0.000%	99.976%
10667	NORWEGIAN PROPE	0.000%	99.976%
10668	TRADA MARITIME	0.000%	99.976%
10669	GRUPO ARGOS SA	0.000%	99.976%
10670	DIFFER GRP	0.000%	99.976%
10671	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.976%
10672	MACMAHON HOLDIN	0.000%	99.976%
10673	REALDOLMEN	0.000%	99.977%
10674	CGN MINING CO L	0.000%	99.977%
10675	INTER CARS SA	0.000%	99.977%
10676	SANYO HOUSING N	0.000%	99.977%
10677	PHILEX MINING C	0.000%	99.977%
10678	ORIGIN ELECTRIC	0.000%	99.977%
10679	TOWN HEALTH INT	0.000%	99.977%
10680	UTD PLANTATION	0.000%	99.977%
10681	MEDIA PRIMA BHD	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	SUPRAJIT EN	0.000%	99.977%
10683	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.978%
10684	SITTOY GROUP HLD	0.000%	99.978%
10685	TWIN DISC INC COMMON STOCK	0.000%	99.978%
10686	CERAGON NETWORK	0.000%	99.978%
10687	KOLAO HOLDINGS	0.000%	99.978%
10688	NEMAK SAB DE CV	0.000%	99.978%
10689	DUTY FREE INTER	0.000%	99.978%
10690	TERAGO INC COMM	0.000%	99.978%
10691	BIFFA PLC	0.000%	99.978%
10692	ROS AGRO PLC GD	0.000%	99.979%
10693	GWANGJU SHINSEG	0.000%	99.979%
10694	YAC CO LTD	0.000%	99.979%
10695	ALEMBIC LTD	0.000%	99.979%
10696	VAT GROUP AG	0.000%	99.979%
10697	VBG GROUP AB	0.000%	99.979%
10698	KIMOTO CO LTD	0.000%	99.979%
10699	Tessi S.A.	0.000%	99.979%
10700	WHIRLPOOL OF IN	0.000%	99.979%
10701	SHIDAX CORP	0.000%	99.979%
10702	SANGSIN BRAKE	0.000%	99.980%
10703	KINKI SHARYO CO	0.000%	99.980%
10704	CHINA RUNDONG A	0.000%	99.980%
10705	ISENTIA GROUP L	0.000%	99.980%
10706	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.980%
10707	MTLM	0.000%	99.980%
10708	V1 GROUP LTD	0.000%	99.980%
10709	CHAMPION TECHNO	0.000%	99.980%
10710	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.980%
10711	THERMAX LTD	0.000%	99.980%
10712	CHILLED & FROZE	0.000%	99.981%
10713	BONAVA AB - A S	0.000%	99.981%
10714	HOSTELWORLD GRO	0.000%	99.981%
10715	SANFORD LTD	0.000%	99.981%
10716	ENEA AB	0.000%	99.981%
10717	VULCABRAS AZALE	0.000%	99.981%
10718	SEJONG INDUSTRI	0.000%	99.981%
10719	NATURAL ALTERNT	0.000%	99.981%
10720	OZFOREX GROUP L	0.000%	99.981%
10721	YUNNAN WATER IN	0.000%	99.981%
10722	SELCUK ECZA DEP	0.000%	99.982%
10723	SAFETY GODOWN C	0.000%	99.982%
10724	CK LIFE SCIENCE	0.000%	99.982%
10725	GROUP LEASE PUB	0.000%	99.982%
10726	CONTROLADORA VU	0.000%	99.982%
10727	MIRZA INTERNATI	0.000%	99.982%
10728	SKANDINAVISKA E	0.000%	99.982%
10729	SP SETIA BHD GR	0.000%	99.982%
10730	PACIFIC ONLINE	0.000%	99.982%
10731	VALNEVA SE	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	MYSTATE LTD	0.000%	99.983%
10733	JIANGNAN GROUP	0.000%	99.983%
10734	CLINICA LAS CON	0.000%	99.983%
10735	MAGNI-TECH INDU	0.000%	99.983%
10736	FAR EAST HOLDIN	0.000%	99.983%
10737	LINK NET TBK PT	0.000%	99.983%
10738	SILOAM INTERNAT	0.000%	99.983%
10739	PARANAPANEMA SA	0.000%	99.983%
10740	SWORD GROUP	0.000%	99.983%
10741	BLACK BOX CORP	0.000%	99.983%
10742	SHUNFENG INTL C	0.000%	99.983%
10743	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.984%
10744	MEDCO ENERGI IN	0.000%	99.984%
10745	CUSTODIAN REIT	0.000%	99.984%
10746	LOW KENG HUAT(S	0.000%	99.984%
10747	NSL LTD	0.000%	99.984%
10748	TATA STEEL LTD	0.000%	99.984%
10749	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.984%
10750	SHILPA MED	0.000%	99.984%
10751	US Wire Order	0.000%	99.984%
10752	FOXTONS GROUP P	0.000%	99.984%
10753	SRI AYUDHYA	0.000%	99.984%
10754	FIRSTSOURCE SOL	0.000%	99.985%
10755	SSI GROUP INC	0.000%	99.985%
10756	WAH SEONG	0.000%	99.985%
10757	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.985%
10758	GDI INTERGRATED	0.000%	99.985%
10759	LOGISTEC CORP C	0.000%	99.985%
10760	HIROSHIMA ELEC	0.000%	99.985%
10761	WARTECK INVEST	0.000%	99.985%
10762	NEW TIMES ENERG	0.000%	99.985%
10763	TOPPS TILES	0.000%	99.985%
10764	PERMANENT TSB G	0.000%	99.985%
10765	FREQUENCY ELEC	0.000%	99.986%
10766	TAKASHIMA & CO	0.000%	99.986%
10767	TOKYO THEATRES	0.000%	99.986%
10768	ENERGY EQUITY C	0.000%	99.986%
10769	CMMB VISION HOL	0.000%	99.986%
10770	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.986%
10771	GLAXO SMITHKLIN	0.000%	99.986%
10772	CHOSUN REFRACTO	0.000%	99.986%
10773	GOOD RESOURCES	0.000%	99.986%
10774	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.986%
10775	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.986%
10776	ATHENS WATER SU	0.000%	99.986%
10777	PT INTERNATIONA	0.000%	99.987%
10778	FUJISASH CO LTD	0.000%	99.987%
10779	PP PROPERTI TBK	0.000%	99.987%
10780	PFENEX INC COMMON STOCK USD.001	0.000%	99.987%
10781	RAI WAY SPA	0.000%	99.987%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	VGI GLOBAL MEDI	0.000%	99.987%
10783	VOLT INFO SCIEN	0.000%	99.987%
10784	CRISIL LTD	0.000%	99.987%
10785	MAXVALU NISHINI	0.000%	99.987%
10786	BANCO PAN SA	0.000%	99.987%
10787	DHAMPUR SUGAR M	0.000%	99.987%
10788	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.987%
10789	TILT RENEWABLES	0.000%	99.988%
10790	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.988%
10791	WEE HUR HOLDING	0.000%	99.988%
10792	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.988%
10793	HONEYWELL	0.000%	99.988%
10794	MYER HOLDINGS L	0.000%	99.988%
10795	MINEROS S.A.	0.000%	99.988%
10796	LSL PROPERTY SE	0.000%	99.988%
10797	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.988%
10798	WORLD HOLDINGS	0.000%	99.988%
10799	AFFINE	0.000%	99.988%
10800	HOKKAI CAN CO	0.000%	99.988%
10801	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.989%
10802	D.B. CORP LIMIT	0.000%	99.989%
10803	LAKSHMI VILAS B	0.000%	99.989%
10804	AZORIM-INVESTME	0.000%	99.989%
10805	INTRALOT SA - I	0.000%	99.989%
10806	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.989%
10807	JINLI GROUP HOL	0.000%	99.989%
10808	MIRAIAL CO LTD	0.000%	99.989%
10809	TAKE SOLUTN	0.000%	99.989%
10810	BEADELL RESOURC	0.000%	99.989%
10811	ISE CHEMICAL CO	0.000%	99.989%
10812	CSU CARDSYSTEM	0.000%	99.989%
10813	MARUYAMA MFG CO	0.000%	99.989%
10814	TURK TRKTOR VE	0.000%	99.990%
10815	KIAN JOO CAN FC	0.000%	99.990%
10816	CHINA OCEANWIDE	0.000%	99.990%
10817	NATURES SUNSHIN	0.000%	99.990%
10818	SINO THAI EN,FG	0.000%	99.990%
10819	HWA SHIN CO	0.000%	99.990%
10820	WIN HANVERKY HO	0.000%	99.990%
10821	LIBERTY GOLD CO	0.000%	99.990%
10822	FABRYKI MEBLI F	0.000%	99.990%
10823	GRANDVISION BV	0.000%	99.990%
10824	S.T.CHEMICAL CO	0.000%	99.990%
10825	MIYOSHI OIL & F	0.000%	99.990%
10826	STARK TECHNOLOG	0.000%	99.990%
10827	DIALIGHT PLC	0.000%	99.990%
10828	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.991%
10829	DRDGOLD LTD	0.000%	99.991%
10830	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.991%
10831	BARCOCK & WILCO	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.991%
10833	PANINVEST TBK	0.000%	99.991%
10834	ASHTROM PROPERT	0.000%	99.991%
10835	TERNA ENERGY SA	0.000%	99.991%
10836	BANK INTERNASIO	0.000%	99.991%
10837	KAM HING INTERN	0.000%	99.991%
10838	BIO PAPPEL SAB	0.000%	99.991%
10839	HAGOROMO FOODS	0.000%	99.991%
10840	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.991%
10841	NEXUS AG	0.000%	99.991%
10842	COXON PRECISE I	0.000%	99.992%
10843	BOOT(HENRY) & S	0.000%	99.992%
10844	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.992%
10845	SIERRA METALS I	0.000%	99.992%
10846	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.992%
10847	ERICSSON LM-A S	0.000%	99.992%
10848	OOEDO ONSEN REI	0.000%	99.992%
10849	ZEDGE INC CL B COMMON STOCK	0.000%	99.992%
10850	BSQUARE CORP COMMON STOCK	0.000%	99.992%
10851	RECKON LTD	0.000%	99.992%
10852	TOTAL GABON	0.000%	99.992%
10853	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.992%
10854	TRIVENI TURBINE	0.000%	99.992%
10855	ALLGEIER SE	0.000%	99.992%
10856	ASIA SATELLITE	0.000%	99.992%
10857	BLOOMSBURY PUBL	0.000%	99.993%
10858	CLOVER INDUSTRI	0.000%	99.993%
10859	STREET CAPITAL	0.000%	99.993%
10860	VOLUTION GROUP	0.000%	99.993%
10861	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.993%
10862	MCKAY SECURITIE	0.000%	99.993%
10863	ASHFORD INC COMMON STOCK USD.01	0.000%	99.993%
10864	HON KWOK LAND I	0.000%	99.993%
10865	MEDICAL SYSTEM	0.000%	99.993%
10866	TOWN CENTRE SEC	0.000%	99.993%
10867	COCA-COLA EMBON	0.000%	99.993%
10868	DYAX CORPORATIO	0.000%	99.993%
10869	NIPPON FILCON C	0.000%	99.993%
10870	DYNAMIC ELECTRO	0.000%	99.993%
10871	GALLANT VENTURE	0.000%	99.993%
10872	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.993%
10873	LEM HOLDING SA	0.000%	99.994%
10874	LEIFHEIT AG	0.000%	99.994%
10875	KASEN INTERNATI	0.000%	99.994%
10876	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.994%
10877	BOER POWER HOLD	0.000%	99.994%
10878	YUNFENG FINANCI	0.000%	99.994%
10879	VICTORY CITY IN	0.000%	99.994%
10880	PROMOTORA Y OPE	0.000%	99.994%
10881	RIZAL COMML BAN	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	IPE GROUP LTD	0.000%	99.994%
10883	CROCODILE GARME	0.000%	99.994%
10884	DICKSON CONCEPT	0.000%	99.994%
10885	HOKKAIDO GAS CO	0.000%	99.994%
10886	SAO CARLOS EMPR	0.000%	99.994%
10887	YIP'S CHEMICAL	0.000%	99.994%
10888	STRONG PETROCHE	0.000%	99.994%
10889	TEN PEAKS COFFE	0.000%	99.994%
10890	ASANTE INC	0.000%	99.995%
10891	BOLU CIMENTO SA	0.000%	99.995%
10892	SALUTICA	0.000%	99.995%
10893	GUANGNAN(HLDGS)	0.000%	99.995%
10894	XERIUM TECHNOLO	0.000%	99.995%
10895	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.995%
10896	KOSEI SECURITIE	0.000%	99.995%
10897	SUNWAY CONSTRUC	0.000%	99.995%
10898	PHARMA MAR SA	0.000%	99.995%
10899	DYNASTY FINE WI	0.000%	99.995%
10900	FRAGRANCE GROUP	0.000%	99.995%
10901	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.995%
10902	UTD MALACCA BER	0.000%	99.995%
10903	A&D CO LTD	0.000%	99.995%
10904	MEGASTUDY CO LT	0.000%	99.995%
10905	HANISON CONSTRU	0.000%	99.995%
10906	GLORIOUS SUN EN	0.000%	99.995%
10907	NISSEI INDUSTRI	0.000%	99.995%
10908	APAR INDS	0.000%	99.996%
10909	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.996%
10910	FOUNTAIN SET HL	0.000%	99.996%
10911	SUNDARAM FINANC	0.000%	99.996%
10912	NATIONAL RESEARCH CORP COMMON STOCK USD.001	0.000%	99.996%
10913	MOTHERCARE	0.000%	99.996%
10914	EUROZ LTD	0.000%	99.996%
10915	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.996%
10916	ASPEN GROUP	0.000%	99.996%
10917	RXP SERVICES LT	0.000%	99.996%
10918	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.996%
10919	EASTMAIN RES IN	0.000%	99.996%
10920	PRIME MEDIA GRO	0.000%	99.996%
10921	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.996%
10922	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	0.000%	99.996%
10923	ADDNODE GROUP A	0.000%	99.996%
10924	NATIONAL AGRICU	0.000%	99.996%
10925	STP & I PCL-FOR	0.000%	99.996%
10926	COLUMBUS GOLD C	0.000%	99.996%
10927	INES CORPORATIO	0.000%	99.997%
10928	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.997%
10929	INTEVAC INC	0.000%	99.997%
10930	HUAJUN HOLDINGS	0.000%	99.997%
10931	ROULARTA MEDIA	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	JBF INDUSTRIES	0.000%	99.997%
10933	ANXIN-CHINA HOL	0.000%	99.997%
10934	PMP COMMUNICATI	0.000%	99.997%
10935	CHINA PROPERTIE	0.000%	99.997%
10936	AMREP CORP COMMON STOCK USD.1	0.000%	99.997%
10937	SALEM COMM CORP	0.000%	99.997%
10938	ONO SOKKI CO	0.000%	99.997%
10939	CB INDUSTRIAL P	0.000%	99.997%
10940	ELEC DE STRASBO	0.000%	99.997%
10941	TSH RESOURCES B	0.000%	99.997%
10942	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.997%
10943	MEDIVIR	0.000%	99.997%
10944	ORBITE TECHNOLO	0.000%	99.997%
10945	EZRA HOLDINGS	0.000%	99.997%
10946	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.997%
10947	BOUSTEAD PROJEC	0.000%	99.997%
10948	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10949	LOTTE CONFECT	0.000%	99.997%
10950	OLYMPIC CORP	0.000%	99.998%
10951	HITE HOLDINGS C	0.000%	99.998%
10952	TAUNG GOLD INTE	0.000%	99.998%
10953	TOWER LTD	0.000%	99.998%
10954	NICE SPA	0.000%	99.998%
10955	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.998%
10956	OTSUKA KAGU	0.000%	99.998%
10957	HSIN CHONG CONS	0.000%	99.998%
10958	ABAN OFFSHORE	0.000%	99.998%
10959	ANTALIS INTERNA	0.000%	99.998%
10960	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.998%
10961	AUSWIDE BANK LT	0.000%	99.998%
10962	NAGARJUNA FERTI	0.000%	99.998%
10963	HIPAY GROUP SA	0.000%	99.998%
10964	TRUBA ALAM MANU	0.000%	99.998%
10965	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.998%
10966	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10967	ALANDSBANKEN	0.000%	99.998%
10968	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.998%
10969	LIPPO CIKARANG	0.000%	99.998%
10970	ZTO EXPRESS CAYMAN INC ADR ADR USD.001	0.000%	99.998%
10971	CHINA FIBER OPT	0.000%	99.998%
10972	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%
10973	TSUI WAH HOLDIN	0.000%	99.998%
10974	SOLARA ACTIVE P	0.000%	99.998%
10975	AEGON NV	0.000%	99.998%
10976	BRILLIANT CIRCL	0.000%	99.998%
10977	13 HOLDINGS LTD	0.000%	99.998%
10978	CASH CONVERTERS	0.000%	99.999%
10979	ABTERRA LTD	0.000%	99.999%
10980	FERRATUM OYJ	0.000%	99.999%
10981	SILVER BASE GRO	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10982	K.P.R. MILL	0.000%	99.999%
10983	CST GROUP LTD	0.000%	99.999%
10984	DELTICOM AG	0.000%	99.999%
10985	BOMBAY RAYON FA	0.000%	99.999%
10986	MIN XIN HLDGS	0.000%	99.999%
10987	US AUTO PARTS N	0.000%	99.999%
10988	FORTRESS GLOBAL	0.000%	99.999%
10989	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
10990	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10991	QUNXING PAPER H	0.000%	99.999%
10992	PETRUS RESOURCE	0.000%	99.999%
10993	GROUP FIVE	0.000%	99.999%
10994	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%
10995	LUKS GROUP (VH)	0.000%	99.999%
10996	STEEL & TUBE HL	0.000%	99.999%
10997	R.E.A. HOLDINGS	0.000%	99.999%
10998	NRJ GROUP	0.000%	99.999%
10999	YEO HIAP SENG	0.000%	99.999%
11000	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.999%
11001	CHINA RARE EART	0.000%	99.999%
11002	ECOSYNTHETIX IN	0.000%	99.999%
11003	PEARL ORIENTAL	0.000%	99.999%
11004	CORP BANK	0.000%	99.999%
11005	I-CABLE COMMUNI	0.000%	99.999%
11006	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.999%
11007	DAN FORM HOLDIN	0.000%	99.999%
11008	TONGDA HONG TAI	0.000%	99.999%
11009	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
11010	BGR ENERGY SYST	0.000%	99.999%
11011	TAKACHIHO KOHEK	0.000%	99.999%
11012	IGUATEMI EMP SH	0.000%	99.999%
11013	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
11014	BE GROUP AB	0.000%	99.999%
11015	ENERGY ABSOLUTE	0.000%	100.000%
11016	ARCELORMITTAL S	0.000%	100.000%
11017	GETIN HOLDING S	0.000%	100.000%
11018	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.000%
11019	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.000%
11020	CARINDALE PROPE	0.000%	100.000%
11021	KONG SUN HLDGS	0.000%	100.000%
11022	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.000%
11023	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
11024	TUNAS RIDEAN	0.000%	100.000%
11025	PERPETUAL ENERG	0.000%	100.000%
11026	QUMU CORP COMMON STOCK USD.01	0.000%	100.000%
11027	ASCENDANT RESOU	0.000%	100.000%
11028	ARALEZ PHARMACE	0.000%	100.000%
11029	LEE & MAN CHEMI	0.000%	100.000%
11030	WATPAC LIMITED	0.000%	100.000%
11031	CHINA DYNAMICS	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
11032	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.000%
11033	TEEKAY TANKERS	0.000%	100.000%
11034	BOLLORE SA	0.000%	100.000%
11035	PACIFIC ANDES I	0.000%	100.000%
11036	SINAR MAS MULTI	0.000%	100.000%
11037	IRC LIMITED	0.000%	100.000%
11038	JINDAL POLY FIL	0.000%	100.000%
11039	K1 VENTURES LTD	0.000%	100.000%
11040	CROWN CONFECTIO	0.000%	100.000%
11041	SOCIETE MANUTAN	0.000%	100.000%
11042	PROBI AB	0.000%	100.000%
11043	LAURA ASHLEY HO	0.000%	100.000%
11044	DOGUS OTOMOTIV	0.000%	100.000%
11045	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
11046	CARE PROPERTY I	0.000%	100.000%
11047	CHINA SOFT POWE	0.000%	100.000%
11048	SWIBER HOLDINGS	0.000%	100.000%
11049	QUABIT IMMOBILI	0.000%	100.000%
11050	CSMALL GROUP LT	0.000%	100.000%
11051	AVENG	0.000%	100.000%
11052	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
11053	MINGFA GROUP	0.000%	100.000%
11054	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
11055	GAYATRI HIGHWAY	0.000%	100.000%
11056	MCBRIDE PLC B S	0.000%	100.000%
11057	MIDLAND IC&I LT	0.000%	100.000%
11058	SRI AYUDHYA CAP	0.000%	100.000%
11059	IMMOBEL	0.000%	100.000%
11060	NOVUS HOLDINGS	0.000%	100.000%
11061	PRIMARY HLTH PR	0.000%	100.000%
11062	SPORTECH PLC	0.000%	100.000%
11063	CARPETRIGHT	0.000%	100.000%
11064	MUNSUN CAP	0.000%	100.000%
11065	TALVIVAARA MINI	0.000%	100.000%
11066	ASTRO JAPAN PR	0.000%	100.000%
11067	ZENITH CAPITAL	0.000%	100.000%
11068	NORDIC AMERICAN	0.000%	100.000%
11069	CHENNAI SUPER K	0.000%	100.000%
11070	STRAD ENERGY SE	0.000%	100.000%
11071	SING HOLDINGS L	0.000%	100.000%
11072	PALADIN ENERGY	0.000%	100.000%
11073	EMPRESAS ICA SA	0.000%	100.000%
11074	KIM LOONG RESOU	0.000%	100.000%
11075	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
11076	BERJAYA LAND BH	0.000%	100.000%
11077	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
11078	CHINA HUIZHAN D	0.000%	100.000%
11079	PLATINUM GROUP	0.000%	100.000%
11080	ORMAT TECHNOLOG	0.000%	100.000%
11081	TRAKCJA SA	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
11082	RB ENERGY INC	0.000%	100.000%
11083	BANCA MONTE DEI	0.000%	100.000%
11084	DEVA HLDG	0.000%	100.000%
11085	ENERGIX-RENEWAB	0.000%	100.000%
11086	RETAIL ESTATES	0.000%	100.000%
11087	PEACE MARK HLDG	-	100.000%
11088	EGANAGOLDPFEIL	-	100.000%
11089	TOUCHSTONE EXPL	-	100.000%
11090	INTERCELL AG RI	-	100.000%
11091	AFREN PLC COMMO	-	100.000%
11092	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
11093	GVC HOLDINGS PL	-	100.000%
11094	TRANSCOM WORLDW	-	100.000%
11095	CHINA METAL REC	-	100.000%
11096	RREEF CHINA COM	-	100.000%
11097	AFRICA ISRAEL I	-	100.000%
11098	ODFJELL DRILLIN	-	100.000%
11099	RHB CAPITAL BHD	-	100.000%
11100	MINCO BASE META	-	100.000%
11101	MONTEA SCA RTS	-	100.000%
11102	PRIME RETIREMEN	-	100.000%
11103	ANGLO IRISH BAN	-	100.000%
11104	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
11105	BCO ESPIR SANTO	-	100.000%
11106	PRIME AET & D H	-	100.000%
11107	HANFENG EVERGRE	-	100.000%
11108	LIGHTSTREAM RES	-	100.000%
11109	BGP HOLDINGS (P	-	100.000%
11110	BERLIAN LAJU TA	-	100.000%
11111	C A DE MEDITERR	-	100.000%
11112	CHINA LUMENA NE	-	100.000%
11113	VIRGIN AUSTRALI	-	100.000%
11114	EZION HOLDINGS	-	100.000%
11115	SNS REAAL GROEP	-	100.000%
11116	MANITOK ENERGY	-	100.000%
11117	US Wire Order -	<span class="negative">-0.000%</span>	100.000%