

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

As of July 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	SWEDISH GOVT 3.	0.953%	0.953%
2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.790%	1.744%
3	ORACLE CORP SR UNSECURED 09/21 1.9	0.707%	2.451%
4	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.640%	3.090%
5	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.595%	3.685%
6	SINGAPORE GOVER	0.592%	4.277%
7	LANDWIRT RENTEN	0.575%	4.852%
8	BANK OF MONTREAL COMMON STOCK	0.505%	5.357%
9	KFW 1.375% 01FE	0.497%	5.855%
10	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.494%	6.349%
11	LANDESKREDITBAN	0.494%	6.842%
12	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.483%	7.325%
13	AT+T INC COMMON STOCK USD1.0	0.475%	7.800%
14	KOMMUNINVEST I	0.469%	8.270%
15	KOMMUNINVEST I	0.460%	8.730%
16	APPLE INC SR UNSECURED 02/21 2.25	0.458%	9.187%
17	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.443%	9.630%
18	BANK OF NOVA SCOTIA COMMON STOCK	0.440%	10.070%
19	APPLE INC	0.438%	10.509%
20	SWEDISH EXP CRE	0.435%	10.944%
21	WESTPAC BKG COR	0.428%	11.372%
22	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.428%	11.801%
23	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.406%	12.206%
24	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.400%	12.606%
25	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.397%	13.003%
26	ROYAL BK OF CAN	0.397%	13.400%
27	CAD - London	0.390%	13.789%
28	TORONTO DOMINION BANK COMMON STOCK	0.385%	14.174%
29	MICROSOFT CORP	0.383%	14.557%
30	MERCK & CO INC	0.379%	14.936%
31	EXPORT DEVELOPM	0.362%	15.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.360%	15.659%
33	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.360%	16.018%
34	IBM CORP SR UNSECURED 01/22 2.5	0.358%	16.376%
35	CHEVRON CORP 2.	0.357%	16.734%
36	SUNCOR ENERGY INC COMMON STOCK	0.355%	17.088%
37	WELLS FARGO + CO COMMON STOCK USD1.666	0.353%	17.441%
38	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.349%	17.790%
39	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.342%	18.132%
40	ROYAL BANK OF CANADA COMMON STOCK	0.337%	18.469%
41	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.330%	18.800%
42	UNEDIC ASSEO 0.	0.329%	19.129%
43	CHEVRON CORP SR UNSECURED 03/20 1.961	0.316%	19.445%
44	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.312%	19.758%
45	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.308%	20.066%
46	MICROSOFT CORP SR UNSECURED 11/20 2	0.308%	20.373%
47	CANADA HOUSING	0.299%	20.672%
48	NATL AUSTRALIA	0.284%	20.957%
49	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.280%	21.236%
50	SINGAPORE GOVT	0.278%	21.514%
51	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.278%	21.792%
52	FRENCH REPUBLIC	0.275%	22.068%
53	IBM CORP SR UNSECURED 02/21 2.25	0.274%	22.341%
54	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.271%	22.612%
55	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.269%	22.880%
56	APPLE INC SR UNSECURED 02/22 2.5	0.267%	23.147%
57	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.263%	23.411%
58	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.262%	23.672%
59	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.257%	23.929%
60	ONTARIO(PROV OF	0.252%	24.181%
61	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.250%	24.432%
62	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.249%	24.681%
63	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.249%	24.930%
64	COMCAST CORP CLASS A COMMON STOCK USD.01	0.248%	25.178%
65	UK(GOVT OF) 4.2	0.246%	25.424%
66	BK NEDERLANDSE	0.234%	25.658%
67	US TREASURY N/B 05/25 2.125	0.234%	25.892%
68	MANULIFE FINANCIAL CORP COMMON STOCK	0.230%	26.123%
69	AGENCE FRANC DE	0.229%	26.352%
70	PFIZER INC	0.227%	26.579%
71	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.225%	26.804%
72	EXXON MOBIL CORP COMMON STOCK	0.223%	27.026%
73	NETWORK RAIL IN	0.223%	27.249%
74	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.220%	27.469%
75	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.219%	27.688%
76	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.215%	27.903%
77	MICROSOFT CORP COMMON STOCK USD.00000625	0.215%	28.118%
78	LANDESKREDITBAN	0.212%	28.330%
79	INTEL CORP COMMON STOCK USD.001	0.209%	28.540%
80	BK OF NOVA SCOT	0.206%	28.745%
81	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.206%	28.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	BANK OF AMERICA	0.205%	29.156%
83	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.204%	29.361%
84	SWEDEN GOVERNME	0.203%	29.563%
85	FRENCH REP GOVT	0.200%	29.764%
86	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.199%	29.963%
87	PFIZER INC COMMON STOCK USD.05	0.196%	30.159%
88	AGENCE FRANCAIS	0.193%	30.352%
89	MERCK + CO INC SR UNSECURED 02/22 2.35	0.193%	30.544%
90	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.192%	30.737%
91	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.192%	30.929%
92	SHELL INTL.FIN.	0.192%	31.121%
93	KOMMUNALBANKEN	0.188%	31.309%
94	BANK OF MONTREA	0.188%	31.498%
95	NEDERLANDSE WAT	0.188%	31.686%
96	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.187%	31.873%
97	CHEVRON CORP COMMON STOCK USD.75	0.186%	32.059%
98	FINLAND GOVT IN	0.185%	32.244%
99	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.180%	32.425%
100	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.179%	32.604%
101	WAL-MART STORES	0.169%	32.773%
102	MAGNA INTERNATIONAL INC COMMON STOCK	0.168%	32.941%
103	TEMASEK FINL I	0.168%	33.109%
104	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.167%	33.276%
105	CANADIAN NATURAL RESOURCES COMMON STOCK	0.166%	33.442%
106	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.164%	33.606%
107	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.164%	33.770%
108	TOTAL CAPITAL I	0.163%	33.933%
109	FMS WERTMANAGEM	0.162%	34.095%
110	BK NED GEMEENTE	0.161%	34.256%
111	CITIGROUP INC COMMON STOCK USD.01	0.161%	34.417%
112	TECK RESOURCES LTD CLS B COMMON STOCK	0.159%	34.575%
113	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.156%	34.732%
114	NATIONAL BK CDA	0.156%	34.887%
115	SINGAPORE GOVT	0.156%	35.043%
116	CISCO SYSTEMS	0.155%	35.198%
117	NESTLE FINANCE	0.150%	35.349%
118	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.150%	35.499%
119	COOPERATIEVE RA	0.147%	35.646%
120	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.145%	35.791%
121	SAMSUNG ELECTRO	0.145%	35.936%
122	SUN LIFE FINANCIAL INC COMMON STOCK	0.143%	36.079%
123	DEUTSCHE BAHN F	0.141%	36.220%
124	ORACLE CORP SR UNSECURED 07/21 2.8	0.140%	36.360%
125	PROVINCE OF QUE	0.140%	36.499%
126	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.138%	36.637%
127	CHEVRON CORP SR UNSECURED 06/23 3.191	0.138%	36.775%
128	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.137%	36.912%
129	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.137%	37.049%
130	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.136%	37.185%
131	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.136%	37.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.135%	37.456%
133	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.135%	37.590%
134	TRANSCANADA CORP COMMON STOCK	0.132%	37.723%
135	ENBRIDGE INC COMMON STOCK	0.132%	37.855%
136	NESTLE SA	0.132%	37.987%
137	DEXIA CREDIT LO	0.132%	38.119%
138	FACEBOOK INC A COMMON STOCK USD.000006	0.129%	38.248%
139	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.127%	38.375%
140	TOTAL SA	0.127%	38.501%
141	AMAZON.COM INC	0.127%	38.628%
142	PROCTER + GAMBLE CO/THE COMMON STOCK	0.124%	38.752%
143	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.123%	38.876%
144	UNITEDHEALTH GR	0.123%	38.998%
145	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.120%	39.119%
146	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.119%	39.238%
147	NOVARTIS CAP CO	0.119%	39.356%
148	SNCF RESEAU 3.1	0.115%	39.471%
149	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.111%	39.583%
150	PFIZER INC 0.25	0.111%	39.694%
151	ALPHABET INC CL C COMMON STOCK USD.001	0.111%	39.804%
152	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.111%	39.915%
153	PFIZER INC SR UNSECURED 12/21 2.2	0.110%	40.025%
154	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.110%	40.134%
155	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.108%	40.242%
156	ALPHABET INC CL A COMMON STOCK USD.001	0.107%	40.349%
157	CANADIAN NATL RAILWAY CO COMMON STOCK	0.107%	40.456%
158	WALT DISNEY(HLD)	0.106%	40.562%
159	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.103%	40.665%
160	PROVINCE OF QUE	0.102%	40.767%
161	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.101%	40.868%
162	BERKSHIRE HATHA	0.101%	40.968%
163	TOYOTA MOTOR CO	0.100%	41.068%
164	GENERAL MOTORS CO COMMON STOCK USD.01	0.098%	41.166%
165	TEMASEK FINANCI	0.098%	41.264%
166	CHINA CONST BK	0.097%	41.361%
167	WESTPAC BKG COR	0.097%	41.458%
168	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.096%	41.554%
169	APPLE INC SR UNSECURED 05/23 2.4	0.096%	41.650%
170	INTL BUSINESS M	0.095%	41.745%
171	SVENSKA HANDELS	0.095%	41.840%
172	KINGDOM BELGIUM	0.094%	41.934%
173	DAIMLER AG	0.094%	42.028%
174	BCE INC COMMON STOCK	0.093%	42.121%
175	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.093%	42.213%
176	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.092%	42.305%
177	INTL BUSINESS M	0.091%	42.396%
178	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.091%	42.487%
179	BHP BILLITON LT	0.091%	42.577%
180	ONTARIO(PROV OF	0.089%	42.667%
181	L-BANK BW FOERD	0.089%	42.756%

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182	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.089%	42.845%
183	PROV OF SASK CA	0.088%	42.933%
184	AGENCE FRANCAIS	0.087%	43.020%
185	CVS HEALTH CORP COMMON STOCK USD.01	0.087%	43.107%
186	MERCK + CO. INC. COMMON STOCK USD.5	0.086%	43.193%
187	VODAFONE GROUP	0.086%	43.278%
188	EUROPEAN INVEST	0.085%	43.363%
189	CHEVRON CORP SR UNSECURED 11/20 2.419	0.083%	43.446%
190	EUROPEAN INVEST	0.082%	43.528%
191	KINROSS GOLD CORP COMMON STOCK	0.081%	43.609%
192	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.081%	43.689%
193	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.081%	43.770%
194	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.080%	43.850%
195	FORD MOTOR CO COMMON STOCK USD.01	0.080%	43.930%
196	TIME WARNER INC COMMON STOCK USD.01	0.079%	44.009%
197	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.079%	44.088%
198	LUNDIN MINING C	0.079%	44.167%
199	WASTE CONNECTIONS INC COMMON STOCK	0.079%	44.246%
200	NATIONAL AUSTRA	0.079%	44.325%
201	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.078%	44.403%
202	MORGAN STANLEY COMMON STOCK USD.01	0.078%	44.481%
203	ALLERGAN PLC	0.078%	44.559%
204	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.077%	44.635%
205	QUALCOMM INC COMMON STOCK USD.0001	0.076%	44.712%
206	ORACLE CORP COMMON STOCK USD.01	0.076%	44.788%
207	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.076%	44.864%
208	SIMON PROPERTY GROUP INC REIT USD.0001	0.076%	44.939%
209	US BANCORP COMMON STOCK USD.01	0.075%	45.014%
210	AMGEN INC COMMON STOCK USD.0001	0.074%	45.088%
211	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.074%	45.162%
212	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.073%	45.235%
213	GENERAL ELECTRI	0.073%	45.308%
214	APPLE INC 1.55%	0.073%	45.381%
215	SWEDEN GOVERNME	0.073%	45.454%
216	COCA-COLA CO	0.073%	45.527%
217	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.072%	45.598%
218	ROYAL DUTCH SHELL SPON ADR A ADR	0.072%	45.670%
219	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.071%	45.741%
220	CANADIAN (GOVT	0.071%	45.812%
221	AGNICO EAGLE MINES LTD COMMON STOCK	0.070%	45.882%
222	BASF SE	0.070%	45.952%
223	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.069%	46.021%
224	DEXIA CREDIT LO	0.069%	46.090%
225	TRAVELERS COS	0.069%	46.159%
226	EUROPEAN INVEST	0.069%	46.228%
227	UNION PACIFIC CORP COMMON STOCK USD2.5	0.068%	46.296%
228	BNP PARIBAS SA	0.068%	46.364%
229	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.068%	46.432%
230	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.068%	46.500%
231	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.068%	46.568%

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232	PROCTER & GAMBL	0.068%	46.636%
233	AGRIUM INC COMMON STOCK NPV	0.068%	46.703%
234	TOTAL CAPITAL I	0.067%	46.771%
235	TARGET CORP SR UNSECURED 01/22 2.9	0.066%	46.836%
236	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.066%	46.902%
237	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.065%	46.967%
238	ROYAL BANK OF C	0.064%	47.031%
239	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.064%	47.095%
240	FRENCH REPUBLIC	0.064%	47.160%
241	INDUSTRIAL ALLI	0.064%	47.224%
242	SHELL INTL.FIN.	0.064%	47.287%
243	MEDTRONIC PLC	0.063%	47.351%
244	ITALY BUONI POL	0.063%	47.413%
245	SVENSKA HANDELS	0.062%	47.475%
246	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.062%	47.536%
247	NOVARTIS AG	0.062%	47.598%
248	FORTIS INC COMMON STOCK	0.061%	47.659%
249	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.061%	47.720%
250	BARRICK GOLD CORP COMMON STOCK	0.061%	47.781%
251	UNIBAIL-RODAMCO	0.059%	47.841%
252	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.059%	47.900%
253	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.059%	47.959%
254	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.059%	48.019%
255	ANTHEM INC COMMON STOCK USD.01	0.059%	48.078%
256	HONDA MOTOR CO	0.059%	48.137%
257	ABBOTT LABORATORIES COMMON STOCK	0.059%	48.196%
258	DAIWA SECS GROU	0.059%	48.254%
259	GOLDCORP INC COMMON STOCK	0.058%	48.312%
260	MUNICIPALITY FI	0.058%	48.371%
261	ROYAL DUTCH SHE	0.058%	48.428%
262	EXPORT DEVELOPM	0.058%	48.486%
263	HOME DEPOT INC COMMON STOCK USD.05	0.057%	48.543%
264	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.057%	48.600%
265	ACE LTD	0.057%	48.656%
266	DELTA AIRLINES	0.056%	48.713%
267	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.056%	48.769%
268	BANK NEDERLANDS	0.056%	48.825%
269	INDUSTRIAL & CO	0.056%	48.881%
270	WEST FRASER TIM	0.056%	48.936%
271	SIEMENS AG	0.055%	48.992%
272	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.055%	49.047%
273	BANCO SANTANDER	0.055%	49.102%
274	FIRST QUANTUM M	0.055%	49.157%
275	SCHLUMBERGER LTD COMMON STOCK USD.01	0.055%	49.212%
276	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.055%	49.267%
277	PNC BANK	0.055%	49.322%
278	KREDITANST FUR	0.055%	49.377%
279	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.055%	49.431%
280	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.055%	49.486%
281	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.054%	49.540%

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282	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.054%	49.594%
283	DEUTSCHE TELEKO	0.054%	49.648%
284	IBM CORP SR UNSECURED 05/20 1.625	0.054%	49.702%
285	SHAW COMMUNICATIONS INC B COMMON STOCK	0.054%	49.756%
286	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.054%	49.810%
287	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.053%	49.863%
288	TENCENT HLDGS L	0.053%	49.917%
289	BRITISH TELECOM	0.053%	49.970%
290	PEPSICO INC COMMON STOCK USD.017	0.053%	50.023%
291	CANADIAN TIRE C	0.053%	50.076%
292	HITACHI	0.052%	50.128%
293	EQUINIX INC REIT USD.001	0.052%	50.180%
294	FEDEX CORPORATI	0.052%	50.232%
295	AUST & NZ BANK	0.052%	50.284%
296	CENOVUS ENERGY INC COMMON STOCK	0.052%	50.336%
297	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.051%	50.387%
298	NEWBELCO SA/NV	0.051%	50.438%
299	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.051%	50.489%
300	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.051%	50.540%
301	CSX CORP	0.051%	50.591%
302	CONOCOPHILLIPS COMMON STOCK USD.01	0.050%	50.641%
303	VALERO ENERGY C	0.050%	50.691%
304	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.050%	50.741%
305	CAPITAL ONE FIN	0.050%	50.790%
306	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.049%	50.840%
307	ENCANA CORP COMMON STOCK	0.049%	50.889%
308	SANOFI-AVENTIS	0.049%	50.938%
309	KINDER MORGAN INC COMMON STOCK USD.01	0.049%	50.987%
310	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.049%	51.036%
311	ROYAL DUTCH SH-	0.049%	51.085%
312	GOLDCORP INC SR UNSECURED 06/21 3.625	0.048%	51.133%
313	VOLKSWAGEN AG	0.048%	51.181%
314	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.048%	51.228%
315	TELUS CORPORATI	0.048%	51.276%
316	CATERPILLAR INC COMMON STOCK USD1.0	0.048%	51.323%
317	PROLOGIS INC REIT USD.01	0.047%	51.371%
318	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.047%	51.418%
319	GILEAD SCIENCES	0.047%	51.466%
320	SPAIN GOVERNMEN	0.047%	51.513%
321	WESTPAC BANK CO	0.047%	51.560%
322	ROCKWELL COLLIN	0.047%	51.607%
323	BPCE SA SR UNSECURED 02/21 2.65	0.047%	51.654%
324	BP PLC	0.046%	51.700%
325	VERESEN INC.	0.046%	51.746%
326	DANONE SA	0.046%	51.792%
327	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.046%	51.838%
328	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.046%	51.884%
329	FINNING INTL LT	0.046%	51.929%
330	PUBLIC STORAGE	0.046%	51.975%
331	MICRON TECHNOLO	0.045%	52.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ABB LTD	0.045%	52.066%
333	BAYERISCHE MOTO	0.045%	52.111%
334	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.045%	52.157%
335	KOHL S CORPORATION SR UNSECURED 11/21 4	0.045%	52.202%
336	AUST & NZ BK GP	0.045%	52.247%
337	RIO TINTO PLC SPON ADR ADR	0.045%	52.292%
338	EUROPEAN FIN ST	0.045%	52.337%
339	ROCHE HOLDING A	0.045%	52.382%
340	AMERICAN TOWER CORP REIT USD.01	0.045%	52.427%
341	BOEING CO/THE COMMON STOCK USD5.0	0.045%	52.472%
342	MOSAIC CO SR UNSECURED 11/21 3.75	0.044%	52.516%
343	BLACKROCK INC COMMON STOCK USD.01	0.044%	52.560%
344	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.044%	52.604%
345	ORANGE SA	0.044%	52.648%
346	CAMECO CORP COMMON STOCK	0.044%	52.691%
347	SHELL INTERNATI	0.044%	52.735%
348	TOURMALINE OIL	0.044%	52.779%
349	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.044%	52.823%
350	LINAMAR CORP	0.043%	52.866%
351	GLENCORE XSTRA	0.043%	52.909%
352	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.043%	52.953%
353	STATOIL ASA COMPANY GUAR 01/24 2.65	0.043%	52.996%
354	DANAHER CORP COMMON STOCK USD.01	0.043%	53.039%
355	MARATHON PETROLEUM CORP COMMON STOCK	0.043%	53.082%
356	LIBERTY MUTUAL	0.043%	53.125%
357	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.043%	53.168%
358	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.043%	53.210%
359	REGIONS FINANCI	0.043%	53.253%
360	METLIFE INC COMMON STOCK USD.01	0.043%	53.296%
361	ORANGE SA SR UNSECURED 09/21 4.125	0.043%	53.338%
362	TOTAL CAPITAL I	0.042%	53.381%
363	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.042%	53.423%
364	STRYKER CORP SR UNSECURED 03/21 2.625	0.042%	53.465%
365	UNEDIC ASSEO 1.	0.042%	53.507%
366	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.042%	53.549%
367	PAN AMERICAN SILVER CORP COMMON STOCK	0.042%	53.591%
368	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.041%	53.633%
369	MCDONALD S CORP COMMON STOCK USD.01	0.041%	53.674%
370	EMPIRE CO LTD N	0.041%	53.715%
371	COCA-COLA CO/TH	0.041%	53.756%
372	NORFOLK STHN CO	0.041%	53.797%
373	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.041%	53.839%
374	CRESCENT POINT ENERGY CORP COMMON STOCK	0.041%	53.880%
375	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.041%	53.921%
376	BANK OF NY MELL	0.041%	53.961%
377	NATL AUST BANK	0.041%	54.002%
378	AVALONBAY COMMUNITIES INC REIT USD.01	0.041%	54.043%
379	IBERDROLA SA	0.040%	54.083%
380	NOVARTIS AG SPONSORED ADR ADR	0.040%	54.124%
381	TAIWAN SEMI-ADR	0.040%	54.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ALTRIA GROUP INC COMMON STOCK USD.333	0.040%	54.204%
383	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.040%	54.244%
384	WELLTOWER INC REIT USD1.0	0.040%	54.284%
385	ENERPLUS CORP COMMON STOCK	0.040%	54.324%
386	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.039%	54.364%
387	CMNWLT BK OF A	0.039%	54.403%
388	ALLSTATE CORP COMMON STOCK USD.01	0.039%	54.442%
389	NATL AUSTRALIA	0.039%	54.482%
390	BPCE SA COMPANY GUAR 04/24 4	0.039%	54.521%
391	TEXAS INSTRUMEN	0.039%	54.560%
392	ARC RESOURCES L	0.039%	54.599%
393	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.039%	54.638%
394	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.039%	54.676%
395	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.039%	54.715%
396	GLAXOSMITHKLINE	0.039%	54.754%
397	ITALY BUONI POL	0.039%	54.793%
398	HON HAI PRECISI	0.039%	54.831%
399	IAMGOLD CORP COMMON STOCK	0.039%	54.870%
400	CANADA HOUSING	0.039%	54.908%
401	MASTERCARD INC A COMMON STOCK USD.0001	0.039%	54.947%
402	AFLAC INC COMMON STOCK USD.1	0.038%	54.985%
403	CK HUTCHINSON H	0.038%	55.024%
404	NISSAN MOTOR CO	0.038%	55.062%
405	CAE INC COMMON STOCK	0.038%	55.100%
406	3M CO COMMON STOCK USD.01	0.038%	55.138%
407	BROADCOM LTD	0.038%	55.176%
408	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.038%	55.214%
409	SOC GENERALE	0.038%	55.252%
410	THOMSON REUTERS CORP COMMON STOCK	0.038%	55.289%
411	AETNA INC COMMON STOCK USD.01	0.038%	55.327%
412	METLIFE INC SR UNSECURED 02/21 4.75	0.038%	55.365%
413	CSX CORP 3.7% 3	0.038%	55.403%
414	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.038%	55.441%
415	BAYER AG	0.037%	55.478%
416	NVIDIA CORP	0.037%	55.516%
417	WHITECAP RESOUR	0.037%	55.553%
418	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.037%	55.590%
419	CHINA EVERGRAND	0.037%	55.628%
420	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.037%	55.665%
421	EQUITY RESIDENT	0.037%	55.702%
422	EBAY INC	0.037%	55.739%
423	TFI INTERNATION	0.037%	55.776%
424	SNC-LAVALIN GRO	0.037%	55.813%
425	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.037%	55.850%
426	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.037%	55.886%
427	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.037%	55.923%
428	AIA GROUP LTD	0.037%	55.960%
429	COTT CORP	0.037%	55.996%
430	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.037%	56.033%
431	B2GOLD CORP COM	0.036%	56.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	ENGIE	0.036%	56.105%
433	L-BANK BW FOERD	0.036%	56.142%
434	ENBRIDGE	0.036%	56.178%
435	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.036%	56.214%
436	PACIFIC GAS & E	0.036%	56.250%
437	AMERISOURCEBERG	0.036%	56.286%
438	WESTJET AIRLINE	0.036%	56.322%
439	ABBVIE INC COMMON STOCK USD.01	0.036%	56.358%
440	COMCAST CORP COMPANY GUAR 08/25 3.375	0.036%	56.394%
441	VENTAS INC-REIT	0.036%	56.430%
442	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.036%	56.466%
443	BEST BUY CO INC	0.036%	56.502%
444	CIGNA CORP SR UNSECURED 02/22 4	0.036%	56.538%
445	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.036%	56.574%
446	CANADIAN WESTER	0.036%	56.609%
447	WSP GLOBAL INC	0.036%	56.645%
448	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.036%	56.681%
449	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.036%	56.716%
450	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.035%	56.752%
451	ABBVIE INC SR UNSECURED 11/22 2.9	0.035%	56.787%
452	GEORGE WESTON L	0.035%	56.822%
453	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.035%	56.858%
454	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.035%	56.893%
455	MCKESSON CORP.	0.035%	56.928%
456	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.035%	56.964%
457	CIGNA CORP	0.035%	56.999%
458	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.035%	57.034%
459	PNC BANK NA 2.6	0.035%	57.069%
460	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.035%	57.105%
461	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.035%	57.140%
462	BCO BILBAO VIZC	0.035%	57.175%
463	PING AN INSURAN	0.035%	57.210%
464	MICROSOFT CORP	0.035%	57.245%
465	CHINA NATIONAL	0.035%	57.280%
466	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.035%	57.314%
467	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.035%	57.349%
468	TARGET CORPORAT	0.035%	57.384%
469	EATON CORP PLC	0.035%	57.419%
470	VERIZON COMMUN	0.035%	57.453%
471	CORNING INC COMMON STOCK USD.5	0.035%	57.488%
472	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.035%	57.523%
473	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.035%	57.557%
474	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.035%	57.592%
475	ABN AMRO BANK N	0.035%	57.626%
476	FREEPORT-MCMORA	0.034%	57.661%
477	PHILLIPS 66 COMMON STOCK	0.034%	57.695%
478	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.034%	57.729%
479	SOUTHWEST AIRLI	0.034%	57.763%
480	TESORO CORP	0.034%	57.798%
481	ZURICH FIN SVS	0.034%	57.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ALIMENTATION CO	0.034%	57.866%
483	OMNICOM GROUP I	0.034%	57.900%
484	BAXTER INTL INC	0.034%	57.934%
485	GILDAN ACTIVEWEAR INC COMMON STOCK	0.034%	57.968%
486	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.034%	58.001%
487	LOBLAW COS LTD	0.034%	58.035%
488	CELGENE CORP	0.033%	58.068%
489	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.033%	58.102%
490	BB+T CORP COMMON STOCK USD5.0	0.033%	58.135%
491	KOMMUNINVEST I	0.033%	58.168%
492	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.033%	58.201%
493	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.033%	58.234%
494	IMPERIAL OIL LTD COMMON STOCK	0.033%	58.267%
495	BEST BUY CO INC	0.033%	58.300%
496	MICHELIN(CGDE)	0.033%	58.332%
497	TOYOTA MOTOR CO	0.033%	58.365%
498	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.032%	58.398%
499	SKANDINAVISKA E	0.032%	58.430%
500	KREDITANSTALT F	0.032%	58.462%
501	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.032%	58.494%
502	APPLE INC SR UNSECURED 02/27 3.35	0.032%	58.526%
503	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.032%	58.559%
504	MOLSONCOORS-B-U	0.032%	58.591%
505	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.032%	58.623%
506	CENTURYLINK INC COMMON STOCK USD1.0	0.032%	58.655%
507	CCL INDS INC CL	0.032%	58.686%
508	BANK OF CHINA L	0.032%	58.718%
509	METHANEX CORP COMMON STOCK	0.032%	58.750%
510	ASSOCD BANC-COR	0.032%	58.782%
511	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.032%	58.813%
512	DOLLAR TREE INC	0.032%	58.845%
513	COSTCO WHOLESALE	0.032%	58.877%
514	NORDSTROM INC SR UNSECURED 05/20 4.75	0.032%	58.909%
515	ELEMENT FINANCI	0.032%	58.940%
516	BLACKBERRY LTD COMMON STOCK	0.032%	58.972%
517	AIR CANADA	0.032%	59.004%
518	ALLIANZ SE SPON ADR ADR	0.031%	59.035%
519	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.031%	59.066%
520	MAPLE LEAF FOOD	0.031%	59.098%
521	SUMITOMO MITSUI	0.031%	59.129%
522	GE CAPITAL EURO	0.031%	59.160%
523	PRICELINE GROUP	0.031%	59.191%
524	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.031%	59.222%
525	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.031%	59.253%
526	WESTERN DIGITAL	0.031%	59.284%
527	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.031%	59.315%
528	SONY CORP	0.031%	59.346%
529	ASSIC GENERALI	0.031%	59.377%
530	LINK R/EST INVE	0.031%	59.407%
531	DIAGEO PLC ADR	0.031%	59.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.031%	59.469%
533	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.031%	59.499%
534	DIGITAL REALTY	0.031%	59.530%
535	ENI S.P.A.	0.030%	59.560%
536	ALAMOS GOLD INC CLASS A COMMON STOCK	0.030%	59.591%
537	DISCOVER FINL S	0.030%	59.621%
538	STATE STREET CORP COMMON STOCK USD1.0	0.030%	59.651%
539	EURO FIN STABIL	0.030%	59.681%
540	CGI GROUP INC CLASS A COMMON STOCK	0.030%	59.711%
541	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.030%	59.741%
542	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.030%	59.771%
543	CHINA MOBILE LT	0.030%	59.801%
544	INTACT FINANCIA	0.030%	59.831%
545	SOUTHERN CO SR UNSECURED 06/20 2.75	0.029%	59.860%
546	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.029%	59.890%
547	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.029%	59.919%
548	LVMH MOET HENNE	0.029%	59.948%
549	RIOCAN REAL EST	0.029%	59.977%
550	BOSTON PROPERTIES INC REIT USD.01	0.029%	60.007%
551	TMX GROUP LTD	0.029%	60.036%
552	RYDER SYSTEM IN	0.029%	60.065%
553	WOODSIDE PETROL	0.029%	60.094%
554	TE CONNECTIVITY	0.029%	60.123%
555	NIKE INC CL B COMMON STOCK USD1.0	0.029%	60.152%
556	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.029%	60.181%
557	MGM MIRAGE INC	0.029%	60.210%
558	SCENTRE GROUP	0.029%	60.239%
559	LAURENTIAN BANK	0.029%	60.267%
560	MITSUBISHI UFJ	0.029%	60.296%
561	DOLLARAMA INC	0.029%	60.325%
562	YAMANA GOLD INC COMMON STOCK	0.028%	60.353%
563	TRANSALTA CORP COMMON STOCK	0.028%	60.381%
564	DEUTSCHE BANK A	0.028%	60.410%
565	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.028%	60.438%
566	AMEREN CORP SR UNSECURED 11/20 2.7	0.028%	60.466%
567	GREAT WEST LIFE	0.028%	60.494%
568	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.028%	60.523%
569	CONSTELLATION S	0.028%	60.551%
570	HUSKY ENERGY IN	0.028%	60.579%
571	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.028%	60.607%
572	BERKSHIRE HAT E	0.028%	60.635%
573	ING GROEP NV	0.028%	60.663%
574	LLOYDS BANKING	0.028%	60.691%
575	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.028%	60.719%
576	PACCAR INC	0.028%	60.746%
577	UBS GROUP	0.028%	60.774%
578	LEGG MASON INC SR UNSECURED 03/26 4.75	0.028%	60.802%
579	HARTFORD FINANC	0.028%	60.830%
580	ESSEX PROP TRUS	0.028%	60.857%
581	PRICELINE GROUP	0.028%	60.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	US BANCORP SR UNSECURED 01/24 3.7	0.028%	60.912%
583	HUMANA INC	0.028%	60.940%
584	DAVITA INC COMMON STOCK USD.001	0.028%	60.968%
585	SOFTBANK CORP	0.028%	60.995%
586	AMAYA INC COMMON STOCK	0.027%	61.023%
587	VALE RIO DOCE(C	0.027%	61.050%
588	NATIONWIDE B/S	0.027%	61.077%
589	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.027%	61.105%
590	FIAT CHRYSLER A	0.027%	61.132%
591	CA INC SR UNSECURED 03/27 4.7	0.027%	61.159%
592	ASTRAZENECA PLC SPONS ADR ADR	0.027%	61.187%
593	KONINKLIJKE AHO	0.027%	61.214%
594	CHEVRON CORP SR UNSECURED 05/21 2.1	0.027%	61.241%
595	T MOBILE US INC COMMON STOCK USD.0001	0.027%	61.268%
596	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.027%	61.295%
597	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.027%	61.322%
598	ELECTRICITE DE	0.027%	61.349%
599	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.027%	61.376%
600	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.027%	61.403%
601	HUBBAY MINERALS INC COMMON STOCK NPV	0.027%	61.430%
602	KELLOGG CO 4% 1	0.027%	61.457%
603	HSBC USA INC SR UNSECURED 08/20 2.75	0.027%	61.484%
604	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.027%	61.511%
605	DETOUR GOLD COR	0.027%	61.538%
606	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.027%	61.565%
607	UPM-KYMMENE OYJ	0.027%	61.592%
608	KEY BANK NA SR UNSECURED 06/25 3.3	0.027%	61.618%
609	COGECO COMMUNIC	0.027%	61.645%
610	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.027%	61.672%
611	ALTAGAS LTD	0.027%	61.698%
612	CARNIVAL CORP COMMON STOCK USD.01	0.026%	61.725%
613	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.026%	61.751%
614	ITAU UNIBANCO S	0.026%	61.777%
615	RIO TINTO	0.026%	61.804%
616	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.026%	61.830%
617	CME GROUP INC COMMON STOCK USD.01	0.026%	61.857%
618	CA INC 3.6% 01A	0.026%	61.883%
619	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.026%	61.909%
620	H&R REIT UNITS	0.026%	61.936%
621	OCEANAGOLD CORP	0.026%	61.962%
622	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.026%	61.988%
623	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.026%	62.014%
624	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.026%	62.040%
625	NEW GOLD INC COMMON STOCK	0.026%	62.066%
626	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.026%	62.092%
627	AT+T INC SR UNSECURED 05/25 3.4	0.026%	62.117%
628	SKYWORCS SOLUTIONS INC COMMON STOCK USD.25	0.026%	62.143%
629	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.026%	62.169%
630	KEYERA CORP	0.026%	62.194%
631	E.ON SE	0.026%	62.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	RAYTHEON COMPANY COMMON STOCK USD.01	0.026%	62.246%
633	BHP BILLITON PL	0.026%	62.271%
634	BARCLAYS PLC 1.	0.026%	62.297%
635	ALLIANZ AG	0.026%	62.323%
636	AXA	0.026%	62.348%
637	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.026%	62.374%
638	HYNIX SEMICONDU	0.026%	62.399%
639	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.026%	62.425%
640	TYSON FOODS INC	0.025%	62.450%
641	AKZO NOBEL NV	0.025%	62.476%
642	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.025%	62.501%
643	WHIRLPOOL CORP	0.025%	62.526%
644	VIACOM INC CLASS B COMMON STOCK USD.001	0.025%	62.552%
645	SUMITOMO MITSUI	0.025%	62.577%
646	SAPUTO GROUP IN	0.025%	62.602%
647	ANALOG DEVICES INC COMMON STOCK USD.167	0.025%	62.627%
648	MIZUHO FINANCIA	0.025%	62.652%
649	BIOGEN IDEC INC	0.025%	62.678%
650	KBC GROEP NV	0.025%	62.703%
651	ROLLS ROYCE	0.025%	62.728%
652	VF CORP SR UNSECURED 09/21 3.5	0.025%	62.753%
653	SUNTRUST BANKS	0.025%	62.778%
654	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.025%	62.803%
655	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.025%	62.828%
656	AON CORP COMPANY GUAR 09/20 5	0.025%	62.854%
657	BRIDGESTONE COR	0.025%	62.879%
658	BANK TOKYO-MITS	0.025%	62.904%
659	JOHNSON CONTROL	0.025%	62.929%
660	ACCENTURE PLC A	0.025%	62.954%
661	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.025%	62.979%
662	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.025%	63.004%
663	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.025%	63.029%
664	BALL CORP COMPANY GUAR 03/22 5	0.025%	63.054%
665	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.025%	63.079%
666	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.025%	63.104%
667	ALGONQUIN POWER	0.025%	63.129%
668	OPEN TEXT CORPO	0.025%	63.154%
669	CROWN CASTLE INTL CORP REIT USD.01	0.025%	63.179%
670	SCHWAB(CHARLES)	0.025%	63.204%
671	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.025%	63.228%
672	GEN DYNAMICS CO	0.025%	63.253%
673	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.025%	63.278%
674	MACDONALD DETTW	0.025%	63.303%
675	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.025%	63.327%
676	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.025%	63.352%
677	NOVO-NORDISK AS	0.025%	63.377%
678	AMGEN INC SR UNSECURED 11/21 3.875	0.025%	63.401%
679	GEN DYNAMICS CO	0.025%	63.426%
680	ROLLS-ROYCE GRO	0.025%	63.451%
681	STARBUCKS CORP	0.025%	63.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.025%	63.500%
683	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.025%	63.524%
684	AETNA INC 4.125	0.025%	63.549%
685	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.025%	63.573%
686	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.025%	63.598%
687	FIFTH THIRD BAN	0.025%	63.623%
688	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.024%	63.647%
689	DENMARK GOVT BO	0.024%	63.671%
690	CI FINANCIAL CO	0.024%	63.696%
691	STANTEC INC COMMON STOCK	0.024%	63.720%
692	EBAY INC SR UNSECURED 03/22 3.8	0.024%	63.745%
693	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.024%	63.769%
694	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.024%	63.793%
695	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.024%	63.817%
696	LOCKHEED MARTIN	0.024%	63.842%
697	LEAR CORP	0.024%	63.866%
698	TAIWAN SEMICON	0.024%	63.890%
699	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.024%	63.914%
700	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.024%	63.938%
701	LAM RESEARCH CORP COMMON STOCK USD.001	0.024%	63.962%
702	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.024%	63.987%
703	PEUGEOT SA	0.024%	64.011%
704	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.024%	64.035%
705	NUCOR CORP	0.024%	64.059%
706	PROGRESSIVE CORP COMMON STOCK USD1.0	0.024%	64.083%
707	CONTINENTAL AG	0.024%	64.107%
708	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.024%	64.131%
709	GENWORTH MI CAN	0.024%	64.155%
710	QUALCOMM INC SR UNSECURED 05/22 3	0.024%	64.178%
711	CIE FINANCIERE	0.024%	64.202%
712	REALTY INCOME C	0.024%	64.226%
713	NETAPP INC SR UNSECURED 06/21 3.375	0.024%	64.250%
714	HCP INC.	0.024%	64.274%
715	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.024%	64.298%
716	BIOGEN INC SR UNSECURED 09/20 2.9	0.024%	64.321%
717	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.024%	64.345%
718	ROPER TECHNOLOG	0.024%	64.369%
719	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.024%	64.393%
720	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.024%	64.416%
721	AUTODESK INC SR UNSECURED 06/20 3.125	0.024%	64.440%
722	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.024%	64.464%
723	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.024%	64.487%
724	STATE STREET CORP SR UNSECURED 08/20 2.55	0.024%	64.511%
725	RWE AG (NEU)	0.024%	64.535%
726	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.024%	64.558%
727	HUNTINGTON NATI	0.024%	64.582%
728	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.024%	64.605%
729	SEMPRA ENERGY	0.024%	64.629%
730	MORGAN STANLEY	0.024%	64.653%
731	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.024%	64.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.024%	64.700%
733	PNC BANK NA SR UNSECURED 07/20 2.6	0.024%	64.723%
734	UTD PARCEL SERV	0.024%	64.747%
735	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.024%	64.770%
736	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.024%	64.794%
737	ANIXTER INC COMPANY GUAR 10/21 5.125	0.024%	64.817%
738	BAE SYSTEMS HLD	0.024%	64.841%
739	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.024%	64.864%
740	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.024%	64.888%
741	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.024%	64.911%
742	CHINA MOBILE	0.024%	64.935%
743	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.023%	64.958%
744	US BANCORP SR UNSECURED 01/22 2.625	0.023%	64.982%
745	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.023%	65.005%
746	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.023%	65.029%
747	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.023%	65.052%
748	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.023%	65.076%
749	ELI LILLY + CO COMMON STOCK	0.023%	65.099%
750	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.023%	65.123%
751	JOHN DEERE CAPI	0.023%	65.146%
752	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.023%	65.170%
753	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.023%	65.193%
754	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.023%	65.217%
755	AFLAC INC SR UNSECURED 03/20 2.4	0.023%	65.240%
756	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.023%	65.264%
757	QUALCOMM INC SR UNSECURED 05/20 2.25	0.023%	65.287%
758	UNUM GROUP SR UNSECURED 05/21 3	0.023%	65.310%
759	LAB CORP AMER H	0.023%	65.334%
760	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.023%	65.357%
761	MIZUHO BANK LTD	0.023%	65.381%
762	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.023%	65.404%
763	BNP PARIBAS SR UNSECURED 05/20 2.375	0.023%	65.427%
764	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.023%	65.451%
765	CITIGROUP INC SR UNSECURED 03/21 2.7	0.023%	65.474%
766	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.023%	65.498%
767	LEGG MASON INC SR UNSECURED 07/19 2.7	0.023%	65.521%
768	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.023%	65.544%
769	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.023%	65.568%
770	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.023%	65.591%
771	STRYKER CORP SR UNSECURED 05/24 3.375	0.023%	65.615%
772	US BANCORP SR UNSECURED 01/21 2.35	0.023%	65.638%
773	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.023%	65.661%
774	CITIGROUP INC	0.023%	65.685%
775	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.023%	65.708%
776	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.023%	65.731%
777	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.023%	65.755%
778	MYLAN INC/PA	0.023%	65.778%
779	AT+T INC SR UNSECURED 06/20 2.45	0.023%	65.801%
780	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.023%	65.825%
781	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.023%	65.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	WALT DISNEY CO	0.023%	65.871%
783	AMERICAN HONDA	0.023%	65.895%
784	CONSTELLATION B	0.023%	65.918%
785	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.023%	65.941%
786	NORDEA AB	0.023%	65.965%
787	HARLEY DAVIDSON	0.023%	65.988%
788	COMERICA BANK SR UNSECURED 06/20 2.5	0.023%	66.011%
789	ROCKWELL COLLIN	0.023%	66.035%
790	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.023%	66.058%
791	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.023%	66.081%
792	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.023%	66.104%
793	SANTANDER HLDG	0.023%	66.128%
794	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.023%	66.151%
795	COMPAGNIE DE SA	0.023%	66.174%
796	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.023%	66.197%
797	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.023%	66.220%
798	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.023%	66.244%
799	QUEST DIAGNOSTI	0.023%	66.267%
800	MATTEL INC SR UNSECURED 08/21 2.35	0.023%	66.290%
801	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.023%	66.313%
802	BP CAPITAL MARK	0.023%	66.336%
803	REINSURANCE GRO	0.023%	66.359%
804	STATOIL ASA	0.023%	66.382%
805	TJX COS INC SR UNSECURED 06/21 2.75	0.023%	66.405%
806	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.023%	66.428%
807	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.023%	66.451%
808	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.023%	66.474%
809	EASTMAN CHEMICA	0.023%	66.497%
810	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.023%	66.520%
811	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.023%	66.543%
812	WHOLE FOODS MAR	0.023%	66.566%
813	METRO INC	0.023%	66.589%
814	NVIDIA CORP	0.023%	66.612%
815	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.023%	66.635%
816	ARCHER DANIELS	0.023%	66.658%
817	EMC CORP(MASS)	0.023%	66.681%
818	JX HOLDINGS INC	0.023%	66.704%
819	IVANHOE MINES L	0.023%	66.726%
820	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.023%	66.749%
821	NEXTERA ENERGY INC COMMON STOCK USD.01	0.023%	66.772%
822	ASAHI KASEI COR	0.023%	66.795%
823	METLIFE INC SR UNSECURED 04/24 3.6	0.023%	66.818%
824	PLAINS ALL AMER	0.023%	66.841%
825	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.023%	66.863%
826	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.023%	66.886%
827	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.023%	66.909%
828	IGM FINANCIAL I	0.023%	66.931%
829	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.023%	66.954%
830	NESTLE FINANCE	0.023%	66.977%
831	TELEFONICA SA	0.023%	66.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.023%	67.022%
833	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.023%	67.045%
834	VOLVO AB	0.023%	67.067%
835	RESTAURANT BRANDS INTERN COMMON STOCK	0.023%	67.090%
836	KIRKLAND LAKE G	0.023%	67.112%
837	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.023%	67.135%
838	MITSUBISHI CHEM	0.022%	67.157%
839	SOLVAY	0.022%	67.180%
840	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.022%	67.202%
841	CONCHO RESOURCE	0.022%	67.224%
842	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.022%	67.247%
843	PANASONIC CORP	0.022%	67.269%
844	MYLAN NV 3.125%	0.022%	67.291%
845	LIBERTY MUTUAL	0.022%	67.314%
846	CORNING INC SR UNSECURED 08/20 4.25	0.022%	67.336%
847	CELESTICA INC COMMON STOCK NPV	0.022%	67.358%
848	ORIX CORP	0.022%	67.380%
849	HOST HOTELS &	0.022%	67.402%
850	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.022%	67.425%
851	STANDARD BANK G	0.022%	67.447%
852	VINCI SA	0.022%	67.469%
853	UNILEVER NV	0.022%	67.491%
854	TRANSCONTINENTA	0.022%	67.513%
855	PEYTO EXPLORATI	0.022%	67.535%
856	CANADIAN APARTM	0.022%	67.557%
857	SCOTTISH AND SO	0.022%	67.579%
858	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.022%	67.601%
859	APPLIED MATERIALS INC COMMON STOCK USD.01	0.022%	67.623%
860	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.022%	67.645%
861	L BRANDS INC COMPANY GUAR 02/22 5.625	0.022%	67.666%
862	CNH INDUSTRIAL	0.022%	67.688%
863	TOKIO MARINE HL	0.022%	67.710%
864	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.022%	67.732%
865	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.022%	67.754%
866	HEWLETT PACKARD	0.022%	67.776%
867	CARPENTER TECHN	0.022%	67.797%
868	MID AMERICA APARTMENT COMM REIT USD.01	0.022%	67.819%
869	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.022%	67.841%
870	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.022%	67.863%
871	T MOBILE USA INC COMPANY GUAR 04/22 4	0.022%	67.884%
872	THERMO FISHER S	0.022%	67.906%
873	VORNADO REALTY TRUST REIT USD.04	0.022%	67.928%
874	CANFOR CORPORAT	0.022%	67.950%
875	WILLIAMS COS IN	0.022%	67.971%
876	M + T BANK CORP COMMON STOCK USD.5	0.022%	67.993%
877	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.021%	68.014%
878	CRH	0.021%	68.036%
879	AIRGAS INC COMPANY GUAR 08/20 3.05	0.021%	68.057%
880	HYATT HOTELS CO	0.021%	68.078%
881	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.021%	68.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.021%	68.121%
883	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.021%	68.142%
884	DOMINION DIAMOND CORP COMMON STOCK	0.021%	68.164%
885	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.021%	68.185%
886	NEWMONT MINING CORP COMMON STOCK USD1.6	0.021%	68.206%
887	JPMORGAN CHASE	0.021%	68.227%
888	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.021%	68.249%
889	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.021%	68.270%
890	UNILEVER NV	0.021%	68.291%
891	NATIONAL AUSTRALIA	0.021%	68.312%
892	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.021%	68.333%
893	TOROMONT INDS L	0.021%	68.354%
894	COLGATE-PALMOLI	0.021%	68.375%
895	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.021%	68.396%
896	LAFARGEHOLCIM L	0.021%	68.417%
897	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.021%	68.438%
898	MACQUARIE GP LT	0.021%	68.459%
899	NASDAQ INC SR UNSECURED 06/24 4.25	0.021%	68.480%
900	DBS GROUP HLDGS	0.021%	68.500%
901	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.021%	68.521%
902	INTER PIPELINE	0.021%	68.542%
903	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.021%	68.563%
904	HOUSING DEVELOPMENT FUND	0.021%	68.583%
905	MORGAN STANLEY	0.021%	68.604%
906	REPSOL SA	0.021%	68.625%
907	UNICREDIT SPA	0.021%	68.645%
908	NORDEA BANK AB	0.021%	68.666%
909	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.021%	68.686%
910	AMGEN INC	0.021%	68.707%
911	GOODYEAR TIRE & RUBBER	0.020%	68.727%
912	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.020%	68.748%
913	INTESA SANPAOLO	0.020%	68.768%
914	ARCONIC INC SR UNSECURED 02/22 5.87	0.020%	68.789%
915	GLAXOSMITHKLINE PLC SPON ADR ADR	0.020%	68.809%
916	GGP INC REIT USD.01	0.020%	68.830%
917	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.020%	68.850%
918	WESTFIELD CORP	0.020%	68.870%
919	DOVER CORP	0.020%	68.890%
920	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.020%	68.911%
921	BOMBARDIER INC	0.020%	68.931%
922	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.020%	68.951%
923	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.020%	68.971%
924	DEUTSCHE BANK A	0.020%	68.991%
925	BRITISH AMERICAN TOBACCO SP ADR ADR	0.020%	69.011%
926	HSBC HOLDINGS PLC	0.020%	69.031%
927	INVESCO LTD COMMON STOCK USD.2	0.020%	69.051%
928	SIKA FINANZ AG	0.020%	69.071%
929	LOWE'S COS INC	0.020%	69.091%
930	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.020%	69.111%
931	TAHOE RESOURCES INC COMMON STOCK	0.020%	69.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	KROGER CO SR UNSECURED 01/21 3.3	0.020%	69.151%
933	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.020%	69.171%
934	COACH INC	0.020%	69.191%
935	EMERA INC.	0.020%	69.210%
936	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.020%	69.230%
937	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.020%	69.250%
938	MINITUBISHI ELEC	0.020%	69.270%
939	GIBSON ENERGY I	0.020%	69.289%
940	DEERE + CO COMMON STOCK USD1.0	0.020%	69.309%
941	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.020%	69.329%
942	ALLY FINANCIAL INC COMMON STOCK USD.1	0.020%	69.349%
943	OP CORPORATE BA	0.020%	69.368%
944	DSV A/S	0.020%	69.388%
945	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.020%	69.407%
946	INGERSOLL-RAND	0.020%	69.427%
947	ENERFLEX LTD	0.020%	69.447%
948	DR HORTON INC COMMON STOCK USD.01	0.020%	69.466%
949	RELIANCE INDS	0.020%	69.486%
950	ENEL S.p.A.	0.020%	69.505%
951	FNF GROUP TRACKING STK USD.0001	0.020%	69.525%
952	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.020%	69.544%
953	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.019%	69.564%
954	CENTENE CORP COMMON STOCK USD.001	0.019%	69.583%
955	LLOYDS BANKING	0.019%	69.602%
956	BUNGE LTD COMMON STOCK USD.01	0.019%	69.622%
957	ZIMMER HLDGS IN	0.019%	69.641%
958	MINITUBISHI UFJ FINL SPON ADR ADR	0.019%	69.661%
959	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.019%	69.680%
960	NIELSEN HOLDING	0.019%	69.699%
961	XEROX CORP 2.75	0.019%	69.718%
962	STANDARD CHARTE	0.019%	69.738%
963	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.019%	69.757%
964	BARCLAYS ADR-EA	0.019%	69.776%
965	NORWEGIAN CRUIS	0.019%	69.795%
966	HUNTINGTON BANC	0.019%	69.815%
967	COUNTRY GARDEN	0.019%	69.834%
968	MINITUBISHI CORP	0.019%	69.853%
969	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.019%	69.872%
970	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.019%	69.891%
971	DUKE ENERGY CORP COMMON STOCK USD.001	0.019%	69.910%
972	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.019%	69.929%
973	INTERFOR CORP	0.019%	69.949%
974	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.019%	69.968%
975	TOREX GOLD RESO	0.019%	69.987%
976	TEXTRON INC COMMON STOCK USD.125	0.019%	70.006%
977	DOVER CORP	0.019%	70.025%
978	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.019%	70.044%
979	GOODMAN GROUP	0.019%	70.063%
980	MUNCHENER RUCKV	0.019%	70.082%
981	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.019%	70.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	RENAULT	0.019%	70.119%
983	GAP INC/THE SR UNSECURED 04/21 5.95	0.019%	70.138%
984	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.019%	70.157%
985	SEVEN GENERATIO	0.019%	70.176%
986	WILLIS TOWERS W	0.019%	70.195%
987	REPUBLIC SERVIC	0.019%	70.214%
988	JANUS CAPITAL G	0.019%	70.232%
989	FUJITSU	0.019%	70.251%
990	AGEAS	0.019%	70.270%
991	SUPERIOR PLUS C	0.019%	70.289%
992	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.019%	70.307%
993	CA INC COMMON STOCK USD.1	0.019%	70.326%
994	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.019%	70.345%
995	ELDORADO GOLD CORP COMMON STOCK	0.019%	70.363%
996	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.019%	70.382%
997	LINDE AG	0.019%	70.401%
998	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.019%	70.419%
999	BEMIS CO INC	0.019%	70.438%
1000	NRG ENERGY	0.019%	70.456%
1001	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.019%	70.475%
1002	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.019%	70.493%
1003	KDDI CORP	0.018%	70.512%
1004	LAND SECURITIES	0.018%	70.530%
1005	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.018%	70.549%
1006	SANTANDER UK PLC SR UNSECURED 03/24 4	0.018%	70.567%
1007	SHIN-ETSU CHEM	0.018%	70.586%
1008	NORDEA BANK AB	0.018%	70.604%
1009	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.018%	70.622%
1010	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.018%	70.641%
1011	MOSAIC CO SR UNSECURED 11/23 4.25	0.018%	70.659%
1012	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.018%	70.677%
1013	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.018%	70.696%
1014	PRUDENTIAL ADR	0.018%	70.714%
1015	MCKESSON CORP SR UNSECURED 03/24 3.796	0.018%	70.732%
1016	LAB CORP OF AME	0.018%	70.751%
1017	AMGEN INC SR UNSECURED 05/24 3.625	0.018%	70.769%
1018	IBM CORP SR UNSECURED 02/24 3.625	0.018%	70.787%
1019	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.018%	70.806%
1020	STATE STREET CORP SR UNSECURED 08/25 3.55	0.018%	70.824%
1021	MITSUBISHI HVY	0.018%	70.842%
1022	BLACKROCK INC SR UNSECURED 06/22 3.375	0.018%	70.860%
1023	MEDTRONIC INC 3	0.018%	70.879%
1024	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.018%	70.897%
1025	MTN GROUP LTD	0.018%	70.915%
1026	NORTHROP GRUMMA	0.018%	70.933%
1027	MASTERCARD INC SR UNSECURED 04/24 3.375	0.018%	70.951%
1028	SASOL	0.018%	70.970%
1029	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.018%	70.988%
1030	RADIAN GROUP INC SR UNSECURED 03/21 7	0.018%	71.006%
1031	CELGENE CORP SR UNSECURED 05/24 3.625	0.018%	71.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	BAT INTL FINANC	0.018%	71.042%
1033	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.018%	71.061%
1034	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.018%	71.079%
1035	PERRIGO FIN UNL	0.018%	71.097%
1036	LOEWS CORP SR UNSECURED 04/26 3.75	0.018%	71.115%
1037	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.018%	71.133%
1038	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.018%	71.151%
1039	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.018%	71.169%
1040	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.018%	71.187%
1041	PERSIMMON PLC	0.018%	71.205%
1042	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.018%	71.224%
1043	LEGAL & GENERAL	0.018%	71.242%
1044	AETNA INC SR UNSECURED 11/24 3.5	0.018%	71.260%
1045	AVNET INC SR UNSECURED 04/26 4.625	0.018%	71.278%
1046	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.018%	71.296%
1047	STRYKER CORP	0.018%	71.314%
1048	KEYCORP	0.018%	71.332%
1049	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.018%	71.350%
1050	ASSURANT INC	0.018%	71.368%
1051	PLAINS ALL AMER	0.018%	71.386%
1052	GAP INC	0.018%	71.404%
1053	AIR LIQUIDE(L)	0.018%	71.422%
1054	ANTHEM INC	0.018%	71.440%
1055	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.018%	71.458%
1056	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.018%	71.476%
1057	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.018%	71.494%
1058	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.018%	71.512%
1059	COACH INC SR UNSECURED 04/25 4.25	0.018%	71.530%
1060	MANITOBA PROVIN	0.018%	71.548%
1061	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.018%	71.566%
1062	HYUNDAI MOTOR C	0.018%	71.584%
1063	QUALCOMM INC SR UNSECURED 05/25 3.45	0.018%	71.602%
1064	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.018%	71.620%
1065	HOLOGIC INC COMMON STOCK USD.01	0.018%	71.638%
1066	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.018%	71.656%
1067	HSBC USA INC SR UNSECURED 06/24 3.5	0.018%	71.674%
1068	VERMILION ENERGY INC COMMON STOCK	0.018%	71.692%
1069	UNUM GROUP	0.018%	71.710%
1070	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.018%	71.728%
1071	STATOIL ASA COMPANY GUAR 01/22 3.15	0.018%	71.745%
1072	3I GROUP PLC	0.018%	71.763%
1073	ENTERPRISE PROD	0.018%	71.781%
1074	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.018%	71.799%
1075	CALPINE CORP	0.018%	71.817%
1076	STATE STREET CORP SR UNSECURED 12/24 3.3	0.018%	71.835%
1077	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.018%	71.853%
1078	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.018%	71.871%
1079	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.018%	71.889%
1080	CORUS ENTERTAIN	0.018%	71.906%
1081	OVERSEA-CHINESE	0.018%	71.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.018%	71.942%
1083	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.018%	71.960%
1084	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.018%	71.978%
1085	GEELY AUTOMOBIL	0.018%	71.996%
1086	BANK TOKYO-MIT	0.018%	72.014%
1087	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.018%	72.031%
1088	VISA INC SR UNSECURED 12/25 3.15	0.018%	72.049%
1089	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.018%	72.067%
1090	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.018%	72.085%
1091	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.018%	72.102%
1092	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.018%	72.120%
1093	VIACOM INC SR UNSECURED 04/24 3.875	0.018%	72.138%
1094	BHP BILLITON FI	0.018%	72.156%
1095	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.018%	72.173%
1096	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.018%	72.191%
1097	CANON INC	0.018%	72.209%
1098	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.018%	72.226%
1099	DEUTSCHE BK AG	0.018%	72.244%
1100	ARCONIC INC COMMON STOCK	0.018%	72.262%
1101	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.018%	72.279%
1102	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.018%	72.297%
1103	COTY INC CL A COMMON STOCK USD.01	0.018%	72.315%
1104	EXELON CORP SR UNSECURED 04/26 3.4	0.018%	72.332%
1105	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	72.350%
1106	PFIZER INC SR UNSECURED 12/26 3	0.018%	72.367%
1107	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.018%	72.385%
1108	ORACLE CORP SR UNSECURED 10/22 2.5	0.018%	72.403%
1109	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.018%	72.420%
1110	CME GROUP INC SR UNSECURED 03/25 3	0.018%	72.438%
1111	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.018%	72.455%
1112	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.018%	72.473%
1113	SBA COMMUNICATIONS CORP REIT USD.01	0.018%	72.490%
1114	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.018%	72.508%
1115	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.018%	72.526%
1116	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.018%	72.543%
1117	CITIGROUP INC SR UNSECURED 04/25 3.3	0.017%	72.561%
1118	A.P. MOLLER-MAE	0.017%	72.578%
1119	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.017%	72.595%
1120	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.017%	72.613%
1121	ARCELORMITTAL	0.017%	72.630%
1122	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.017%	72.648%
1123	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.017%	72.665%
1124	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.017%	72.683%
1125	WOLTERS KLUWERS	0.017%	72.700%
1126	NOKIA CORP	0.017%	72.717%
1127	ENERCARE INC	0.017%	72.735%
1128	MULLEN GROUP LT	0.017%	72.752%
1129	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.017%	72.769%
1130	STATOIL ASA COMPANY GUAR 01/23 2.45	0.017%	72.787%
1131	Cineplex Inc.	0.017%	72.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	NORTHLAND POWER	0.017%	72.821%
1133	VODAFONE GROUP PLC SP ADR ADR	0.017%	72.839%
1134	SCHNEIDER SA	0.017%	72.856%
1135	CENTERRA GOLD INC COMMON STOCK	0.017%	72.873%
1136	Banco Sabadell	0.017%	72.891%
1137	NORDSTROM INC	0.017%	72.908%
1138	STATE STREET CORP SR UNSECURED 05/21 1.95	0.017%	72.925%
1139	XPO LOGISTICS INC COMMON STOCK USD.001	0.017%	72.942%
1140	BECTON DICKINSON	0.017%	72.960%
1141	BANCO SANTANDER SA SPON ADR ADR	0.017%	72.977%
1142	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.017%	72.994%
1143	FIRSTSERVICE CORP COMMON STOCK	0.017%	73.011%
1144	NETEASE INC ADR ADR USD.0001	0.017%	73.028%
1145	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.017%	73.045%
1146	ENDEAVOUR MININ	0.017%	73.062%
1147	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.017%	73.079%
1148	KOHL'S CORPORATI	0.017%	73.097%
1149	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.017%	73.114%
1150	UDR INC REIT USD.01	0.017%	73.131%
1151	PRAXAIR STK	0.017%	73.148%
1152	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.017%	73.165%
1153	TELIASONERA AB	0.017%	73.182%
1154	CREDIT SUISSE G	0.017%	73.199%
1155	BOEING CO SR UNSECURED 03/25 2.5	0.017%	73.216%
1156	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.017%	73.233%
1157	LENNAR CORP CL	0.017%	73.250%
1158	NOKIA OYJ SR UNSECURED 06/22 3.375	0.017%	73.267%
1159	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.017%	73.284%
1160	SL GREEN REALTY	0.017%	73.301%
1161	SPARK INFRASTRU	0.017%	73.318%
1162	DUKE REALTY CORP REIT USD.01	0.017%	73.334%
1163	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.017%	73.351%
1164	WESTROCK CO COMMON STOCK	0.017%	73.368%
1165	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.017%	73.385%
1166	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.017%	73.401%
1167	ATOS ORIGIN SA	0.017%	73.418%
1168	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.017%	73.435%
1169	SILVER STANDARD RESOURCES COMMON STOCK	0.017%	73.452%
1170	CNOOC LTD	0.017%	73.468%
1171	TARGET CORP SR UNSECURED 04/26 2.5	0.017%	73.485%
1172	SAMPO OYJ	0.017%	73.502%
1173	ARAMARK COMMON STOCK USD.01	0.017%	73.518%
1174	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.017%	73.535%
1175	CBS CORP COMPANY GUAR 01/27 2.9	0.017%	73.552%
1176	VIVENDI SA	0.017%	73.568%
1177	ANGLO AMERICAN	0.017%	73.585%
1178	REGENCY CENTERS CORP REIT USD.01	0.017%	73.601%
1179	KROGER CO	0.017%	73.618%
1180	NESTLE FINANCE	0.017%	73.635%
1181	BAXTER INTL INC	0.017%	73.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.016%	73.668%
1183	BM&F BOVESPA SA	0.016%	73.684%
1184	KOMATSU	0.016%	73.701%
1185	UNILEVER CAP CO	0.016%	73.717%
1186	BOLIDEN AB	0.016%	73.733%
1187	NEW FLYER COMMO	0.016%	73.750%
1188	MARSH & MCLENNA	0.016%	73.766%
1189	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.016%	73.783%
1190	HUNTSMAN CORP COMMON STOCK USD.01	0.016%	73.799%
1191	TOYOTA MOTOR CR	0.016%	73.816%
1192	AMETEK INC COMMON STOCK USD.01	0.016%	73.832%
1193	ADIDAS AG	0.016%	73.848%
1194	TESCO PLC	0.016%	73.865%
1195	RUSSEL METALS I	0.016%	73.881%
1196	JM SMUCKER CO/THE COMMON STOCK	0.016%	73.897%
1197	MAZDA MOTOR COR	0.016%	73.914%
1198	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.016%	73.930%
1199	CBS CORP COMPANY GUAR 01/25 3.5	0.016%	73.946%
1200	MUFG AMERICAS H	0.016%	73.963%
1201	STORA ENSO OYJ	0.016%	73.979%
1202	CBRE GROUP INC A COMMON STOCK USD.01	0.016%	73.995%
1203	UNILEVER PLC SPONSORED ADR ADR	0.016%	74.011%
1204	SMART REAL ESTA	0.016%	74.027%
1205	CARMAX INC COMMON STOCK USD.5	0.016%	74.044%
1206	RADIANT OPTO EL	0.016%	74.060%
1207	3M CO 0.375% 15	0.016%	74.076%
1208	BLUESCOPE STEEL	0.016%	74.092%
1209	PTT PUBLIC COMP	0.016%	74.108%
1210	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.016%	74.124%
1211	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.016%	74.140%
1212	ACTIVISION BLIZ	0.016%	74.156%
1213	BORGWARNER INC COMMON STOCK USD.01	0.016%	74.173%
1214	ING GROEP NV	0.016%	74.189%
1215	JABIL CIRCUIT I	0.016%	74.205%
1216	BALL CORP	0.016%	74.221%
1217	LKQ CORP COMMON STOCK USD.01	0.016%	74.237%
1218	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.016%	74.253%
1219	NIPPON STEEL CO	0.016%	74.268%
1220	UNUM GROUP	0.016%	74.284%
1221	QUEBECOR INC 'B	0.016%	74.300%
1222	XEROX CORP COMMON STOCK USD1.0	0.016%	74.316%
1223	DOMINION RES(VI	0.016%	74.332%
1224	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.016%	74.348%
1225	WESFARMERS LTD	0.016%	74.364%
1226	ADOBE SYSTEMS I	0.016%	74.379%
1227	UTD THERAPEUTIC	0.016%	74.395%
1228	CARREFOUR SA	0.016%	74.411%
1229	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.016%	74.427%
1230	PAREX RESOURCES	0.016%	74.442%
1231	LYONDELLBASELL	0.016%	74.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	MACY S INC COMMON STOCK USD.01	0.016%	74.474%
1233	ONEX CORP SUB V	0.016%	74.490%
1234	NETAPP INC.	0.016%	74.505%
1235	ARKEMA	0.016%	74.521%
1236	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.016%	74.537%
1237	UNIVERSAL HLTH	0.016%	74.552%
1238	NORTHERN TRUST	0.016%	74.568%
1239	AES CORP/VA SR UNSECURED 07/21 7.375	0.016%	74.584%
1240	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.016%	74.599%
1241	GENUINE PARTS C	0.016%	74.615%
1242	EXTRA SPACE STO	0.016%	74.630%
1243	SOUTHERN CO	0.016%	74.646%
1244	LINCOLN NATL CO	0.016%	74.662%
1245	CHINA PETROLEUM	0.016%	74.677%
1246	LIBERTY BROADBAND C COMMON STOCK USD.01	0.016%	74.693%
1247	APACHE CORP SR UNSECURED 04/22 3.25	0.016%	74.708%
1248	DANONE S.A. COM	0.015%	74.724%
1249	FORTESCUE METAL	0.015%	74.739%
1250	BORALEX INC CL	0.015%	74.755%
1251	TOTAL SA SPON ADR ADR	0.015%	74.770%
1252	SWISS RE AG	0.015%	74.785%
1253	FLEXTRONICS INT	0.015%	74.801%
1254	FRESENIUS SE &	0.015%	74.816%
1255	PARKLAND FUEL C	0.015%	74.831%
1256	AMP LIMITED	0.015%	74.847%
1257	SECURE ENERGY S	0.015%	74.862%
1258	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.015%	74.877%
1259	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.015%	74.892%
1260	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.015%	74.908%
1261	DAI-ICHI LIFE	0.015%	74.923%
1262	LOEWS CORP COMMON STOCK USD.01	0.015%	74.938%
1263	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	74.953%
1264	OWENS CORNING COMMON STOCK USD.001	0.015%	74.968%
1265	INGREDION INC COMMON STOCK USD.01	0.015%	74.983%
1266	AVIVA PLC	0.015%	74.999%
1267	KONINKLIJKE KPN	0.015%	75.014%
1268	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.015%	75.029%
1269	ANADARKO PETROL	0.015%	75.044%
1270	CANADIAN REAL E	0.015%	75.059%
1271	GRAN TIERRA ENE	0.015%	75.074%
1272	TAYLOR WIMPEY	0.015%	75.089%
1273	HP INC SR UNSECURED 12/21 4.65	0.015%	75.104%
1274	MTU AERO ENGINE	0.015%	75.119%
1275	DEN DANSKE BANK	0.015%	75.134%
1276	WM MORRISON SUP	0.015%	75.149%
1277	TEVA PHARMACEUTICAL SP ADR ADR	0.015%	75.164%
1278	FRANCO NEVADA CORP COMMON STOCK	0.015%	75.179%
1279	IRON MOUNTAIN INC REIT USD.01	0.015%	75.194%
1280	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.015%	75.209%
1281	FEDERAL REALTY INVS TRUST REIT USD.01	0.015%	75.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	POST HOLDINGS INC COMMON STOCK USD.01	0.015%	75.238%
1283	TELECOM ITALIA	0.015%	75.253%
1284	ALLIED PPTY,REI	0.015%	75.268%
1285	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.015%	75.283%
1286	PREMIUM BRANDS	0.015%	75.297%
1287	ETRADE FINANCIA	0.015%	75.312%
1288	ADECCO SA	0.015%	75.327%
1289	KLEPIERRE	0.015%	75.341%
1290	BAE SYSTEMS	0.015%	75.356%
1291	DEUTSCHE POST A	0.015%	75.371%
1292	VESTAS WIND SYS	0.015%	75.385%
1293	SUMITOMO CHEMIC	0.015%	75.400%
1294	ATCO LTD CL I N	0.015%	75.414%
1295	RECKITT BENCKIS	0.015%	75.429%
1296	PVH CORP COMMON STOCK USD1.0	0.015%	75.443%
1297	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.014%	75.458%
1298	ALBEMARLE CORP	0.014%	75.472%
1299	LANXESS	0.014%	75.487%
1300	HARRIS CORP	0.014%	75.501%
1301	AGCO CORP	0.014%	75.516%
1302	MS&AD INSURANCE	0.014%	75.530%
1303	AUTODESK INC SR UNSECURED 12/22 3.6	0.014%	75.544%
1304	TIFFANY & CO	0.014%	75.559%
1305	PHILIPS ELECTRO	0.014%	75.573%
1306	SIERRA WIRELESS INC COMMON STOCK	0.014%	75.588%
1307	SEVEN & I HOLDI	0.014%	75.602%
1308	AON PLC	0.014%	75.616%
1309	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.014%	75.631%
1310	STMICROELECTRON	0.014%	75.645%
1311	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.014%	75.659%
1312	AUTOLIV INC	0.014%	75.674%
1313	ASHTREAD GROUP	0.014%	75.688%
1314	LENNAR CORP COMPANY GUAR 01/22 4.125	0.014%	75.703%
1315	CHINA O/SEAS LA	0.014%	75.717%
1316	SUN HUNG KAI PR	0.014%	75.731%
1317	AGILENT TECHNOL	0.014%	75.746%
1318	CASCADES INC	0.014%	75.760%
1319	MEG ENERGY CORP	0.014%	75.774%
1320	GRUPO MEXICO SA	0.014%	75.788%
1321	VALE SA	0.014%	75.803%
1322	CUMMINS INC	0.014%	75.817%
1323	mitsui & CO	0.014%	75.831%
1324	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.014%	75.845%
1325	NEVSUN RESOURCES LTD COMMON STOCK	0.014%	75.860%
1326	TJX COS INC	0.014%	75.874%
1327	KEYCORP	0.014%	75.888%
1328	IMPERIAL TOBACC	0.014%	75.902%
1329	TELEPERFORMANCE	0.014%	75.917%
1330	SEGRO PLC	0.014%	75.931%
1331	JONES LANG LASA	0.014%	75.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	TRICAN WELL SER	0.014%	75.959%
1333	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.014%	75.973%
1334	BOC HONG KONG H	0.014%	75.987%
1335	BORAL LIMITED	0.014%	76.002%
1336	CLARIANT AG	0.014%	76.016%
1337	DEUTSCHE LUFTHA	0.014%	76.030%
1338	ENBRIDGE ENERGY	0.014%	76.044%
1339	DEXUS PROPERTY	0.014%	76.058%
1340	HUMANA INC SR UNSECURED 10/19 2.625	0.014%	76.072%
1341	ARROW ELECTRONI	0.014%	76.086%
1342	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.014%	76.100%
1343	NASDAQ INC COMMON STOCK USD.01	0.014%	76.114%
1344	MARTINREA INTER	0.014%	76.128%
1345	CARDINAL HEALTH	0.014%	76.142%
1346	DR PEPPER SNAPP	0.014%	76.156%
1347	MARKEL CORP COMMON STOCK	0.014%	76.170%
1348	SHIRE PLC	0.014%	76.184%
1349	CITIC LTD	0.014%	76.198%
1350	VICINITY CENTER	0.014%	76.212%
1351	AFFILIATED MNGR	0.014%	76.226%
1352	SUZUKI MOTOR CO	0.014%	76.239%
1353	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.014%	76.253%
1354	PRETIUM RESOURC	0.014%	76.267%
1355	EOG RESOURCES	0.014%	76.281%
1356	DUFY AG-REG	0.014%	76.295%
1357	CDN UTILS LTD N	0.014%	76.308%
1358	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.014%	76.322%
1359	HESS CORPORATIO	0.014%	76.336%
1360	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.014%	76.349%
1361	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.014%	76.363%
1362	HP INC COMMON STOCK USD.01	0.014%	76.377%
1363	JUNIPER NETWORK	0.014%	76.390%
1364	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.014%	76.404%
1365	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.014%	76.418%
1366	ASSURANT INC COMMON STOCK USD.01	0.014%	76.431%
1367	TOSOH CORP	0.014%	76.445%
1368	RITCHIE BROS. A	0.014%	76.458%
1369	ECOLAB INC COMMON STOCK USD1.0	0.014%	76.472%
1370	SUMITOMO ELEC I	0.014%	76.485%
1371	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.014%	76.499%
1372	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.014%	76.512%
1373	FRESENIUS MEDIC	0.013%	76.526%
1374	LG Electronics	0.013%	76.539%
1375	STEINHOFF INTER	0.013%	76.553%
1376	ESSITY AKTIEBOL	0.013%	76.566%
1377	NEWELL BRANDS INC COMMON STOCK USD1.0	0.013%	76.580%
1378	SPRINT CORP COMMON STOCK USD.01	0.013%	76.593%
1379	SMITHS GROUP	0.013%	76.607%
1380	MURATA MFG CO	0.013%	76.620%
1381	EDF	0.013%	76.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	RYDER SYSTEM IN	0.013%	76.647%
1383	BRITISH LAND CO	0.013%	76.660%
1384	HORMEL FOODS CORP COMMON STOCK USD.01465	0.013%	76.674%
1385	SYNOPSIS INC	0.013%	76.687%
1386	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.013%	76.700%
1387	QUANTA SERVICES	0.013%	76.714%
1388	ASSURED GUARANT	0.013%	76.727%
1389	STOCKLAND TRUST	0.013%	76.740%
1390	BROTHER INDUSTR	0.013%	76.754%
1391	ONEOK INC COMPANY GUAR 02/22 4.25	0.013%	76.767%
1392	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.013%	76.780%
1393	BOUYGUES	0.013%	76.793%
1394	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	76.806%
1395	NORBORD INC COMMON STOCK	0.013%	76.820%
1396	RAGING RIVER EX	0.013%	76.833%
1397	NTT DOCOMO INC	0.013%	76.846%
1398	LONZA GROUP AG	0.013%	76.859%
1399	SWATCH GROUP	0.013%	76.872%
1400	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.013%	76.886%
1401	BELLWAY	0.013%	76.899%
1402	COMERICA INC	0.013%	76.912%
1403	AEON CO., LTD	0.013%	76.925%
1404	AIR PRODS & CHE	0.013%	76.938%
1405	CAMDEN PROPERTY	0.013%	76.951%
1406	PARAMOUNT RESOU	0.013%	76.964%
1407	ERSTE GROUP BAN	0.013%	76.977%
1408	CSL LIMITED	0.013%	76.990%
1409	VALEO SA	0.013%	77.004%
1410	EVEREST RE GROU	0.013%	77.017%
1411	CBS CORP COMPANY GUAR 04/20 5.75	0.013%	77.030%
1412	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.013%	77.043%
1413	TREASURY WINE E	0.013%	77.056%
1414	SMURFIT KAPPA P	0.013%	77.069%
1415	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.013%	77.082%
1416	STEEL DYNAMICS INC COMMON STOCK USD.005	0.013%	77.095%
1417	WESTERN POWER W	0.013%	77.108%
1418	KIMCO REALTY	0.013%	77.121%
1419	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.013%	77.134%
1420	BAT INTL FINANC	0.013%	77.147%
1421	TOYOTA TSUSHO C	0.013%	77.160%
1422	UBISOFT ENTERTA	0.013%	77.172%
1423	HARLEY DAVIDSON	0.013%	77.185%
1424	MARTIN MARIETTA	0.013%	77.198%
1425	SAINSBURY (J) P	0.013%	77.211%
1426	SWISSCOM AG	0.013%	77.224%
1427	ASB FINANCE LTD	0.013%	77.237%
1428	POLSKI KON NAF	0.013%	77.250%
1429	PENTAIR PLC	0.013%	77.263%
1430	GIVAUDAN	0.013%	77.276%
1431	NESTE OIL OYJ	0.013%	77.288%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	UNI-SELECT INC	0.013%	77.301%
1433	TORCHMARK CORP COMMON STOCK USD1.0	0.013%	77.314%
1434	PERRIGO CO PLC	0.013%	77.327%
1435	IPG PHOTONICS C	0.013%	77.340%
1436	HAMMERSON	0.013%	77.352%
1437	PRECISION DRILLING CORP COMMON STOCK	0.013%	77.365%
1438	GENERAL MILLS I	0.013%	77.378%
1439	NIPPON BUILDING	0.013%	77.391%
1440	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.013%	77.403%
1441	GECINA SA	0.013%	77.416%
1442	BARRATT DEVEL	0.013%	77.429%
1443	CAIXABANK	0.013%	77.442%
1444	AUTOZONE INC 3.	0.013%	77.454%
1445	UNITED OVERSEAS	0.013%	77.467%
1446	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.013%	77.480%
1447	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.013%	77.492%
1448	ECOLAB INC SR UNSECURED 12/21 4.35	0.013%	77.505%
1449	SUN COMMUNITIES INC REIT USD.01	0.013%	77.517%
1450	GPT GROUP	0.013%	77.530%
1451	KELT EXPLORATIO	0.013%	77.543%
1452	INNERGEX RENEWA	0.013%	77.555%
1453	SVENSKA HANDELS	0.013%	77.568%
1454	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.013%	77.580%
1455	PRAIRIESKY ROYA	0.013%	77.593%
1456	BANK RAKYAT IND	0.013%	77.605%
1457	LG DISPLAY CO	0.013%	77.618%
1458	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.013%	77.630%
1459	S+P GLOBAL INC COMMON STOCK USD1.0	0.013%	77.643%
1460	WESTERN FOREST	0.012%	77.655%
1461	KNIGHT THERAPEU	0.012%	77.668%
1462	LABRADOR IRON O	0.012%	77.680%
1463	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.012%	77.693%
1464	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.012%	77.705%
1465	AMER ELEC POWER	0.012%	77.718%
1466	COMMERCE BANCSH	0.012%	77.730%
1467	MELROSEIndustr	0.012%	77.742%
1468	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.012%	77.755%
1469	DOREL INDS INC	0.012%	77.767%
1470	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.012%	77.780%
1471	NAVIENT CORP COMMON STOCK USD.01	0.012%	77.792%
1472	PETROBRAS PREFE	0.012%	77.804%
1473	BP PLC SPONS ADR ADR	0.012%	77.817%
1474	INFOSYS TECHNOL	0.012%	77.829%
1475	TATA MOTORS LTD	0.012%	77.842%
1476	NEWCREST MINING	0.012%	77.854%
1477	LOGMEIN INC COMMON STOCK USD.01	0.012%	77.866%
1478	DUPONT FABROS TECHNOLOGY REIT USD.001	0.012%	77.879%
1479	SONY CORP SPONSORED ADR ADR	0.012%	77.891%
1480	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.012%	77.903%
1481	EXELON GENERATI	0.012%	77.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	FREEHOLD ROYALT	0.012%	77.928%
1483	AECON GROUP INC	0.012%	77.940%
1484	NOBLE ENERGY IN	0.012%	77.952%
1485	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.012%	77.965%
1486	SENSATA TECHNOL	0.012%	77.977%
1487	KIMBERLY-CLARK	0.012%	77.989%
1488	NUVISTA ENERGY	0.012%	78.001%
1489	AEGON N.V.	0.012%	78.014%
1490	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.012%	78.026%
1491	VULCAN MATERIAL	0.012%	78.038%
1492	BIRCHCLIFF ENER	0.012%	78.050%
1493	PROCTER & GAMBL	0.012%	78.062%
1494	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.012%	78.074%
1495	FIRST CAPITAL R	0.012%	78.086%
1496	CHINA MERCHANTS	0.012%	78.098%
1497	RICE ENERGY INC COMMON STOCK USD.01	0.012%	78.111%
1498	HENRY SCHEIN CO	0.012%	78.123%
1499	APARTMENT INVT + MGMT CO A REIT USD.01	0.012%	78.135%
1500	NORDSTROM INC	0.012%	78.147%
1501	TDK CORP	0.012%	78.159%
1502	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.012%	78.171%
1503	NATIONAL OILWEL	0.012%	78.183%
1504	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.012%	78.195%
1505	MITEL NETWORKS	0.012%	78.207%
1506	JOHNSON MATTHEY	0.012%	78.219%
1507	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.012%	78.231%
1508	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.012%	78.243%
1509	ARRIS INTERNATI	0.012%	78.255%
1510	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.012%	78.267%
1511	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.012%	78.279%
1512	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	78.291%
1513	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.012%	78.303%
1514	PULTEGROUP INC.	0.012%	78.315%
1515	THOR INDUSTRIES INC COMMON STOCK USD.1	0.012%	78.327%
1516	EXCHANGE INCOME	0.012%	78.339%
1517	STADA ARZNEIMIT	0.012%	78.351%
1518	ITOCHU CORP	0.012%	78.363%
1519	WR BERKLEY CORP COMMON STOCK USD.2	0.012%	78.375%
1520	SWEDBANK AB	0.012%	78.387%
1521	BECTON DICKINSON	0.012%	78.399%
1522	EXPRESS SCRIPTS	0.012%	78.411%
1523	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.012%	78.423%
1524	MARKS & SPENCER	0.012%	78.434%
1525	BHP BILLITON FI	0.012%	78.446%
1526	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.012%	78.458%
1527	SESA STERLITE	0.012%	78.470%
1528	COMMERZBANK AG	0.012%	78.482%
1529	SCOR	0.012%	78.494%
1530	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.012%	78.506%
1531	SYNNEX CORP COMMON STOCK USD.001	0.012%	78.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	FERRARI NV	0.012%	78.529%
1533	UNIONE DI BAN.	0.012%	78.541%
1534	VEREIT INC REIT USD.01	0.012%	78.553%
1535	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.012%	78.565%
1536	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.012%	78.577%
1537	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.012%	78.589%
1538	CARLSBERG	0.012%	78.600%
1539	FIRST SOLAR INC	0.012%	78.612%
1540	SKAND ENSKILDA	0.012%	78.624%
1541	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	78.636%
1542	SONOCO PRODUCTS	0.012%	78.648%
1543	INTEL CORP SR UNSECURED 07/20 2.45	0.012%	78.659%
1544	TRINITY INDS	0.012%	78.671%
1545	DENSO CORP	0.012%	78.683%
1546	ABBVIE INC SR UNSECURED 05/20 2.5	0.012%	78.695%
1547	GAMING AND LEISURE PROPERTIE REIT	0.012%	78.707%
1548	PETROBRAS COMMO	0.012%	78.718%
1549	ELISA OYJ-A	0.012%	78.730%
1550	AT+T INC SR UNSECURED 02/21 2.8	0.012%	78.742%
1551	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.012%	78.754%
1552	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	78.765%
1553	BRIT AMER TOBAC	0.012%	78.777%
1554	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	78.789%
1555	GKN PLC	0.012%	78.800%
1556	REXEL PROMESSES	0.012%	78.812%
1557	XL GROUP LTD	0.012%	78.824%
1558	NATIONAL GRID PLC SP ADR ADR	0.012%	78.835%
1559	MYLAN INC COMPANY GUAR 03/19 2.55	0.012%	78.847%
1560	GATX CORP	0.012%	78.859%
1561	SNAP-ON INC	0.012%	78.871%
1562	KEYBANK NA/CLEV	0.012%	78.882%
1563	AMADEUS IT HLDG	0.012%	78.894%
1564	ENSIGN ENERGY S	0.012%	78.906%
1565	COOPER COS INC	0.012%	78.917%
1566	BCO BRADESCO,AD	0.012%	78.929%
1567	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.012%	78.940%
1568	EXELON CORP COMMON STOCK	0.012%	78.952%
1569	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.012%	78.964%
1570	MACERICH CO	0.012%	78.975%
1571	NATIONAL RETAIL PROPERTIES REIT USD.01	0.012%	78.987%
1572	AIR LEASE CORP	0.012%	78.999%
1573	EPR PROPERTIES REIT USD.01	0.012%	79.010%
1574	EVERSOURCE ENER	0.012%	79.022%
1575	JAPAN REAL ESTA	0.012%	79.033%
1576	JFE HOLDINGS IN	0.012%	79.045%
1577	STELLA JONES IN	0.012%	79.056%
1578	NEC CORP	0.012%	79.068%
1579	ORBITAL ATK INC COMMON STOCK USD.01	0.012%	79.079%
1580	LG CHEM LTD	0.011%	79.091%
1581	OSHKOSH CORP COMMON STOCK USD.01	0.011%	79.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	OMV AG	0.011%	79.114%
1583	ROCKWELL AUTO	0.011%	79.125%
1584	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.011%	79.137%
1585	GAS NATURAL SDG	0.011%	79.148%
1586	AUTONATION INC	0.011%	79.160%
1587	AISIN SEIKI CO	0.011%	79.171%
1588	MANPOWER INC	0.011%	79.182%
1589	JYSKE BANK A/S	0.011%	79.194%
1590	ELECTRONIC ARTS	0.011%	79.205%
1591	DOUGLAS EMMETT INC REIT USD.01	0.011%	79.217%
1592	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.011%	79.228%
1593	AGRICULTURAL BK	0.011%	79.239%
1594	SK C&C CO LTD	0.011%	79.251%
1595	CREDIT AGRICOLE	0.011%	79.262%
1596	K&S AG	0.011%	79.273%
1597	AIRBUS GROUP NV	0.011%	79.285%
1598	HDFC BANK LTD	0.011%	79.296%
1599	LIBERTY PROPERTY TRUST REIT USD.001	0.011%	79.307%
1600	COMINAR REAL ES	0.011%	79.319%
1601	MCKESSON CORP SR UNSECURED 03/21 4.75	0.011%	79.330%
1602	MKS INSTRUMENTS INC COMMON STOCK	0.011%	79.341%
1603	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.011%	79.352%
1604	KILROY REALTY C	0.011%	79.363%
1605	TORAY INDS INC	0.011%	79.375%
1606	ATS AUTOMATION	0.011%	79.386%
1607	OLIN CORP	0.011%	79.397%
1608	SLM CORP COMMON STOCK USD.2	0.011%	79.408%
1609	PACWEST BANCORP COMMON STOCK	0.011%	79.419%
1610	UTD MICRO ELECT	0.011%	79.431%
1611	SEMAFO INC COMM	0.011%	79.442%
1612	FLUGHAFEN ZUERI	0.011%	79.453%
1613	NASPERS LIMITED	0.011%	79.464%
1614	BARD(CR)INC	0.011%	79.475%
1615	ECN CAPITAL COR	0.011%	79.486%
1616	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.011%	79.498%
1617	PG&E CORP	0.011%	79.509%
1618	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.011%	79.520%
1619	DNB NOR ASA	0.011%	79.531%
1620	MINEBEA CO	0.011%	79.542%
1621	TECH DATA CORP COMMON STOCK USD.0015	0.011%	79.553%
1622	MASTEC INC	0.011%	79.564%
1623	AMDOCS LTD COMMON STOCK GBP.0001	0.011%	79.576%
1624	SPIRIT AEROSYST	0.011%	79.587%
1625	SOMPO JAPAN NIP	0.011%	79.598%
1626	SANLAM LIMITED	0.011%	79.609%
1627	JANUS HENDERSON	0.011%	79.620%
1628	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.011%	79.631%
1629	WH GROUP LTD	0.011%	79.642%
1630	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.011%	79.653%
1631	AECOM COMMON STOCK USD.01	0.011%	79.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	SANDSTORM GOLD	0.011%	79.675%
1633	DANA HOLDING CO	0.011%	79.686%
1634	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	79.697%
1635	TUI AG	0.011%	79.708%
1636	BALOISE- HOLDIN	0.011%	79.719%
1637	RSA INSURANCE G	0.011%	79.730%
1638	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.011%	79.741%
1639	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.011%	79.752%
1640	RANDGOLD RESOUR	0.011%	79.762%
1641	YAMAHA MOTOR CO	0.011%	79.773%
1642	SHOPIFY INC CLASS A COMMON STOCK	0.011%	79.784%
1643	Arch Capital Gr	0.011%	79.795%
1644	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.011%	79.806%
1645	WINPAK LTD	0.011%	79.817%
1646	HILL ROM HOLDINGS INC COMMON STOCK	0.011%	79.828%
1647	TERADYNE INC	0.011%	79.839%
1648	CHARTWELL RETIR	0.011%	79.850%
1649	APTARGROUP INC COMMON STOCK USD.01	0.011%	79.860%
1650	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.011%	79.871%
1651	WHIRLPOOL CORP	0.011%	79.882%
1652	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.011%	79.893%
1653	HOME CAP GRP IN	0.011%	79.904%
1654	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.011%	79.915%
1655	KION GROUP AG	0.011%	79.925%
1656	BERKELEY GROUP	0.011%	79.936%
1657	WESTSHORE TERMI	0.011%	79.947%
1658	HIGHWOODS PROPE	0.011%	79.958%
1659	ADIENT PLC	0.011%	79.969%
1660	HANA FINANCIAL	0.011%	79.979%
1661	LOWE S COS INC SR UNSECURED 09/25 3.375	0.011%	79.990%
1662	RESONA HOLDINGS	0.011%	80.001%
1663	DELL TECHNOLOGIES INC CL V TRACKING STK	0.011%	80.012%
1664	COLFAX CORP	0.011%	80.023%
1665	CENTRICA PLC	0.011%	80.033%
1666	DELPHI AUTOMOTI	0.011%	80.044%
1667	CYRUSONE INC REIT USD.01	0.011%	80.055%
1668	AXIS CAPITAL HO	0.011%	80.066%
1669	YES BANK LTD	0.011%	80.076%
1670	GROUP 4 SECURIC	0.011%	80.087%
1671	HP INC SR UNSECURED 06/21 4.3	0.011%	80.098%
1672	FISCHER(GEORG)A	0.011%	80.108%
1673	POSCO	0.011%	80.119%
1674	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.011%	80.130%
1675	LAS VEGAS SANDS	0.011%	80.140%
1676	UMICORE	0.011%	80.151%
1677	TORC OIL & GAS	0.011%	80.162%
1678	PICC PROPERTY &	0.011%	80.172%
1679	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	80.183%
1680	CHINA UNICOM LT	0.011%	80.194%
1681	ALARIS ROYALTY	0.011%	80.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	GRANITE REAL ES	0.011%	80.215%
1683	HOWARD HUGHES CORP/THE COMMON STOCK	0.011%	80.226%
1684	MORGAN STANLEY	0.011%	80.236%
1685	SK ENERGY CO LT	0.011%	80.247%
1686	CAPITAL POWER C	0.011%	80.257%
1687	GARMIN LTD.	0.011%	80.268%
1688	NORTH WEST CO I	0.011%	80.278%
1689	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.011%	80.289%
1690	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.011%	80.299%
1691	TAKEDA PHARMACE	0.010%	80.310%
1692	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	80.320%
1693	SES GLOBAL	0.010%	80.331%
1694	DIRECT LINE INS	0.010%	80.341%
1695	EXPEDIA INC COMMON STOCK USD.001	0.010%	80.352%
1696	HALLIBURTON CO	0.010%	80.362%
1697	ORICA LIMITED	0.010%	80.373%
1698	GREAT CANADIAN	0.010%	80.383%
1699	INTUIT INC COMMON STOCK USD.01	0.010%	80.394%
1700	AUTOZONE INC SR UNSECURED 01/23 2.875	0.010%	80.404%
1701	CATCHER TECHNOL	0.010%	80.415%
1702	STAPLES INC	0.010%	80.425%
1703	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.010%	80.435%
1704	HALMA	0.010%	80.446%
1705	KONINKLIJKE DSM	0.010%	80.456%
1706	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.010%	80.467%
1707	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.010%	80.477%
1708	WP CAREY INC REIT USD.001	0.010%	80.487%
1709	RENAISSANCE RE	0.010%	80.498%
1710	JAZZ PHARMACEUT	0.010%	80.508%
1711	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.010%	80.518%
1712	CHINA COMMUNICA	0.010%	80.529%
1713	NOMURA HOLD INC	0.010%	80.539%
1714	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.010%	80.549%
1715	KINGSPAN GROUP	0.010%	80.560%
1716	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.010%	80.570%
1717	KROTON EDUCACIO	0.010%	80.580%
1718	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.010%	80.591%
1719	FIRSTSTRAND LIMIT	0.010%	80.601%
1720	CALATLANTIC GRO	0.010%	80.611%
1721	CHINA PETROLEUM	0.010%	80.621%
1722	TARGA RESOURCES CORP COMMON STOCK USD.001	0.010%	80.632%
1723	L'OREAL	0.010%	80.642%
1724	JULIUS BAER GRO	0.010%	80.652%
1725	ALLEGHANY CORP COMMON STOCK USD1.0	0.010%	80.662%
1726	HEXCEL CORP COMMON STOCK USD.01	0.010%	80.672%
1727	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.010%	80.683%
1728	MARATHON OIL CO	0.010%	80.693%
1729	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	80.703%
1730	INFINEON TECHNO	0.010%	80.713%
1731	SALESFORCE.COM	0.010%	80.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	UCB	0.010%	80.733%
1733	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.010%	80.744%
1734	GALP ENERGIA	0.010%	80.754%
1735	SANDVIK AB	0.010%	80.764%
1736	AMKOR TECHNOLOG	0.010%	80.774%
1737	BRUNSWICK CORP	0.010%	80.784%
1738	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.010%	80.794%
1739	ROYAL DUTCH SH-	0.010%	80.804%
1740	FAURECIA	0.010%	80.814%
1741	ROYAL GOLD INC	0.010%	80.824%
1742	EXELON CORP SR UNSECURED 12/20 5.15	0.010%	80.835%
1743	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.010%	80.845%
1744	AMERICAN HOMES 4 RENT A REIT USD.01	0.010%	80.855%
1745	RANDSTAD HOLDIN	0.010%	80.865%
1746	NASDAQ INC SR UNSECURED 01/20 5.55	0.010%	80.875%
1747	INTERTEK TESTIN	0.010%	80.885%
1748	NIKE INC SR UNSECURED 11/26 2.375	0.010%	80.895%
1749	O'REILLY AUTOMO	0.010%	80.905%
1750	AFLAC INC SR UNSECURED 06/23 3.625	0.010%	80.915%
1751	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.010%	80.925%
1752	ST JAMES PLACE	0.010%	80.935%
1753	CHINA RES BEIJI	0.010%	80.945%
1754	BED BATH & BEYO	0.010%	80.955%
1755	MERLIN PROPERTI	0.010%	80.965%
1756	ERICSSON LM-B S	0.010%	80.975%
1757	ACKERMANS & VAN	0.010%	80.985%
1758	FIBRA UNO ADMIN	0.010%	80.995%
1759	SPIRAX-SARCO EN	0.010%	81.005%
1760	FLIR SYSTEMS INC COMMON STOCK USD.01	0.010%	81.015%
1761	SEKISUI CHEMICA	0.010%	81.024%
1762	CHINA UNICOM	0.010%	81.034%
1763	INTERNATIONAL G	0.010%	81.044%
1764	LIBERTY VENTURES SER A TRACKING STK USD.01	0.010%	81.054%
1765	MONDI PLC	0.010%	81.064%
1766	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	81.074%
1767	AT+T INC SR UNSECURED 02/21 4.6	0.010%	81.084%
1768	WILLIAMS-SONOMA	0.010%	81.094%
1769	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.010%	81.104%
1770	BAIDU INC SPON ADR ADR USD.00005	0.010%	81.114%
1771	AMERCO COMMON STOCK USD.25	0.010%	81.124%
1772	ISUZU MOTORS	0.010%	81.133%
1773	OLD MUTUAL PLC	0.010%	81.143%
1774	EAST WEST BANCORP INC COMMON STOCK USD.001	0.010%	81.153%
1775	RICHELIEU HARDW	0.010%	81.163%
1776	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.010%	81.173%
1777	PROGRESS ENERGY	0.010%	81.183%
1778	SBERBANK OF RUS	0.010%	81.193%
1779	BANKUNITED INC COMMON STOCK USD.01	0.010%	81.202%
1780	TOLL BROTHERS INC COMMON STOCK USD.01	0.010%	81.212%
1781	QBE INSURANCE	0.010%	81.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	SUNCORP GROUP	0.010%	81.232%
1783	AKAMAI TECHNOLO	0.010%	81.242%
1784	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.010%	81.252%
1785	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.010%	81.261%
1786	LENNAR CORP 4.7	0.010%	81.271%
1787	FUJI HEAVY INDS	0.010%	81.281%
1788	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	81.291%
1789	ANGLOGOLD ASHANTI SPON ADR ADR	0.010%	81.300%
1790	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.010%	81.310%
1791	CANACCORD FINAN	0.010%	81.320%
1792	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	81.330%
1793	MEDIOBANCA SPA	0.010%	81.339%
1794	EXTENDED STAY AMERICA INC UNIT USD.01	0.010%	81.349%
1795	GENTEX CORP COMMON STOCK USD.06	0.010%	81.359%
1796	PRIMERICA INC COMMON STOCK	0.010%	81.368%
1797	A P MOLLER - MA	0.010%	81.378%
1798	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.010%	81.387%
1799	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.010%	81.397%
1800	NN GROUP NV	0.010%	81.407%
1801	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.010%	81.416%
1802	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.010%	81.426%
1803	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	81.435%
1804	HISCOX LTD	0.010%	81.445%
1805	EQUIFAX INC	0.010%	81.454%
1806	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	81.464%
1807	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	81.474%
1808	CBOE HOLDINGS INC COMMON STOCK	0.010%	81.483%
1809	ENTEGRIS INC COMMON STOCK USD.01	0.010%	81.493%
1810	SUNAC CHINA HLD	0.010%	81.502%
1811	OBSIDIAN ENERGY LTD COMMON STOCK	0.010%	81.512%
1812	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.010%	81.521%
1813	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.009%	81.531%
1814	INTERTAPE POLYM	0.009%	81.540%
1815	WHITBREAD PLC	0.009%	81.550%
1816	ASAHI GLASS CO	0.009%	81.559%
1817	CASEYS GEN STOR	0.009%	81.569%
1818	HUDSON'S BAY CO	0.009%	81.578%
1819	FLUOR CORP COMMON STOCK USD.01	0.009%	81.587%
1820	GS HOLDINGS COR	0.009%	81.597%
1821	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.009%	81.606%
1822	VALIDUS HOLDING	0.009%	81.616%
1823	MALLINCKRODT PL	0.009%	81.625%
1824	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	81.635%
1825	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.009%	81.644%
1826	SENIOR HOUSING PROP TRUST REIT USD.01	0.009%	81.653%
1827	FORTIVE CORP COMMON STOCK USD.01	0.009%	81.663%
1828	CHRISTIAN HANSE	0.009%	81.672%
1829	AMERIPRISE FINA	0.009%	81.682%
1830	MURPHY OIL CORP	0.009%	81.691%
1831	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.009%	81.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	FEDEX CORP COMPANY GUAR 01/24 4	0.009%	81.710%
1833	CINTAS CORP	0.009%	81.719%
1834	BURBERRY GROUP	0.009%	81.728%
1835	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.009%	81.738%
1836	DREAM OFFICE RE	0.009%	81.747%
1837	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.009%	81.756%
1838	AMPHENOL CORP	0.009%	81.766%
1839	RHEINMETALL AG	0.009%	81.775%
1840	NOMURA REAL EST	0.009%	81.784%
1841	NEW WORLD DEVEL	0.009%	81.794%
1842	INFORMA PLC	0.009%	81.803%
1843	PRUDENTIAL CORP	0.009%	81.812%
1844	VCA INC COMMON STOCK USD.001	0.009%	81.821%
1845	HYUNDAI MOBIS	0.009%	81.831%
1846	BROWN + BROWN INC COMMON STOCK USD.1	0.009%	81.840%
1847	AALBERTS INDUST	0.009%	81.849%
1848	STERIS PLC	0.009%	81.859%
1849	CHINA PHARMACEU	0.009%	81.868%
1850	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	81.877%
1851	INCHCAPE PLC	0.009%	81.886%
1852	BANK LEUMI LE-I	0.009%	81.895%
1853	ZOETIS INC COMMON STOCK USD.01	0.009%	81.905%
1854	NSK	0.009%	81.914%
1855	MARVELL TECH GR	0.009%	81.923%
1856	COPA HOLDINGS S	0.009%	81.932%
1857	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	81.942%
1858	MORNEAU SHEPELL	0.009%	81.951%
1859	ENAGAS	0.009%	81.960%
1860	LAGARDERE S.C.A	0.009%	81.969%
1861	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.009%	81.978%
1862	OSRAM LICHT AG	0.009%	81.988%
1863	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.009%	81.997%
1864	ESSENT GROUP LT	0.009%	82.006%
1865	AMS AG	0.009%	82.015%
1866	PSEG POWER	0.009%	82.024%
1867	STERICYCLE INC COMMON STOCK USD.01	0.009%	82.033%
1868	GENTING BHD	0.009%	82.043%
1869	GENPACT LIMITED	0.009%	82.052%
1870	ILLINOIS TOOL W	0.009%	82.061%
1871	HANG SENG BANK	0.009%	82.070%
1872	HUMANA INC SR UNSECURED 10/24 3.85	0.009%	82.079%
1873	ZIONS BANCORP	0.009%	82.088%
1874	FMC CORP	0.009%	82.097%
1875	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	82.107%
1876	PARK HOTELS + RESORTS INC REIT USD.01	0.009%	82.116%
1877	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	82.125%
1878	CREDIT ACCEPTAN	0.009%	82.134%
1879	SUMITOMO CORP	0.009%	82.143%
1880	MAJOR DRILLING	0.009%	82.152%
1881	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.009%	82.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	ASTELLAS PHARMA	0.009%	82.171%
1883	KB FINANCIAL GROUP INC ADR ADR	0.009%	82.180%
1884	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.009%	82.189%
1885	VWR CORP COMMON STOCK USD.01	0.009%	82.198%
1886	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	82.207%
1887	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	82.216%
1888	BIG LOTS INC COMMON STOCK USD.01	0.009%	82.225%
1889	CHIMEI INNOLUX	0.009%	82.234%
1890	FIRST HORIZON N	0.009%	82.243%
1891	BARCLAYS AFRICA	0.009%	82.252%
1892	LONGFOR PROPERT	0.009%	82.261%
1893	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	82.271%
1894	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	82.280%
1895	WOLSELEY PLC	0.009%	82.289%
1896	KIRIN HOLDINGS	0.009%	82.298%
1897	NIPPON TEL&TEL	0.009%	82.307%
1898	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	82.316%
1899	CORELOGIC INC COMMON STOCK USD1.0	0.009%	82.325%
1900	ESSILOR INTERNA	0.009%	82.334%
1901	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	82.343%
1902	INDITEX SA	0.009%	82.352%
1903	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.009%	82.361%
1904	COCA COLA HBC A	0.009%	82.370%
1905	HUBBELL INC COMMON STOCK USD.01	0.009%	82.379%
1906	CARNIVAL PLC	0.009%	82.388%
1907	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.009%	82.397%
1908	TEGNA INC COMMON STOCK USD1.0	0.009%	82.406%
1909	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.009%	82.415%
1910	QIAGEN NV	0.009%	82.424%
1911	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.009%	82.433%
1912	JSW STEEL LTD	0.009%	82.442%
1913	MEGGITT	0.009%	82.451%
1914	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.009%	82.460%
1915	REGAL БЕЛОIT CORP COMMON STOCK USD.01	0.009%	82.469%
1916	MOL HUNGARIAN	0.009%	82.478%
1917	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.009%	82.487%
1918	BEMIS COMPANY COMMON STOCK USD.1	0.009%	82.496%
1919	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.009%	82.504%
1920	CES ENERGY SOLU	0.009%	82.513%
1921	JEAN COUTU GRP	0.009%	82.522%
1922	CONSOL ENERGY INC COMMON STOCK USD.01	0.009%	82.531%
1923	HEIDELBERGCEMEN	0.009%	82.540%
1924	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.009%	82.549%
1925	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.009%	82.558%
1926	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	82.567%
1927	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.009%	82.576%
1928	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.009%	82.585%
1929	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.009%	82.594%
1930	NETAPP INC SR UNSECURED 12/22 3.25	0.009%	82.602%
1931	DOVER CORP SR UNSECURED 11/25 3.15	0.009%	82.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	TRIMBLE INC COMMON STOCK	0.009%	82.620%
1933	GPO TELEVISA	0.009%	82.629%
1934	SANDERSON FARMS INC COMMON STOCK USD1.0	0.009%	82.638%
1935	MURPHY USA INC COMMON STOCK	0.009%	82.647%
1936	ASSA ABLOY AB	0.009%	82.656%
1937	VISTEON CORP COMMON STOCK	0.009%	82.664%
1938	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.009%	82.673%
1939	CUBESMART REIT USD.01	0.009%	82.682%
1940	EBAY INC 3.45%	0.009%	82.691%
1941	COHERENT INC	0.009%	82.700%
1942	SUMITOMO RLTY&D	0.009%	82.709%
1943	DST SYST INC DE	0.009%	82.717%
1944	FISERV INC COMMON STOCK USD.01	0.009%	82.726%
1945	GPO FIN BANORTE	0.009%	82.735%
1946	SHOWA DENKO KK	0.009%	82.744%
1947	PATTERSON COS INC COMMON STOCK USD.01	0.009%	82.753%
1948	YUM BRANDS INC COMMON STOCK	0.009%	82.761%
1949	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	82.770%
1950	COMPASS GROUP P	0.009%	82.779%
1951	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	82.788%
1952	J2 GLOBAL INC COMMON STOCK USD.01	0.009%	82.797%
1953	QORVO INC COMMON STOCK USD.0001	0.009%	82.805%
1954	MIZUHO BANK LTD	0.009%	82.814%
1955	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.009%	82.823%
1956	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.009%	82.832%
1957	POSCO	0.009%	82.840%
1958	HANCOCK HOLDING	0.009%	82.849%
1959	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.009%	82.858%
1960	GN STORE NORD	0.009%	82.867%
1961	ASCENDAS REAL E	0.009%	82.875%
1962	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.009%	82.884%
1963	PT UNITED TRACT	0.009%	82.893%
1964	ALERE INC COMMON STOCK USD.001	0.009%	82.902%
1965	FOOT LOCKER INC COMMON STOCK USD.01	0.009%	82.911%
1966	SAP AG	0.009%	82.919%
1967	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.009%	82.928%
1968	GRAMERCY PROPERTY TRUST REIT USD.01	0.009%	82.937%
1969	KB FINANCIAL GR	0.009%	82.945%
1970	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.009%	82.954%
1971	OFFICE DEPOT IN	0.009%	82.963%
1972	ANSYS INC COMMON STOCK USD.01	0.009%	82.972%
1973	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	82.980%
1974	SAPPI	0.009%	82.989%
1975	FEDERATED INVES	0.009%	82.998%
1976	FUBON FINANCIAL	0.009%	83.006%
1977	LOJAS RENNER SA	0.009%	83.015%
1978	GEMALTO NV	0.009%	83.024%
1979	BABCOCK INTL GR	0.009%	83.033%
1980	VOLKSWAGEN AG	0.009%	83.041%
1981	WHITE MOUNTAINS	0.009%	83.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	83.059%
1983	AARON S INC COMMON STOCK USD.5	0.009%	83.067%
1984	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	83.076%
1985	RAIFFEISEN BANK	0.009%	83.085%
1986	DAIWA HOUSE IND	0.009%	83.093%
1987	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.009%	83.102%
1988	EIFFAGE SA	0.009%	83.111%
1989	MOSAIC CO	0.009%	83.119%
1990	POPULAR INC COMMON STOCK USD.01	0.009%	83.128%
1991	XILINX INC	0.009%	83.137%
1992	LEND LEASE CORP	0.009%	83.145%
1993	BOARDWALK REIT	0.009%	83.154%
1994	GROWTHPOINT PRO	0.009%	83.163%
1995	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.009%	83.171%
1996	AXA-UAP	0.009%	83.180%
1997	SYSCO CORP COMMON STOCK USD1.0	0.009%	83.189%
1998	UTD RENTALS INC	0.009%	83.197%
1999	BANK HAPOLIM B	0.009%	83.206%
2000	FRAPORT AG	0.009%	83.214%
2001	JAPAN TOBACCO I	0.009%	83.223%
2002	SAFRAN SA	0.009%	83.232%
2003	HONG KONG EXCHA	0.009%	83.240%
2004	PETROCHINA CO	0.009%	83.249%
2005	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	83.258%
2006	REDEFINE PROPER	0.009%	83.266%
2007	WOODWARD INC COMMON STOCK USD.00292	0.009%	83.275%
2008	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.009%	83.283%
2009	INPEX CORPORATI	0.009%	83.292%
2010	PINNACLE FOODS INC COMMON STOCK USD.01	0.009%	83.300%
2011	ILG INC COMMON STOCK USD.01	0.009%	83.309%
2012	SANOFI ADR ADR	0.009%	83.318%
2013	TEREX CORP	0.009%	83.326%
2014	JAPAN RETAIL FU	0.009%	83.335%
2015	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	83.343%
2016	STORE CAPITAL CORP REIT USD.01	0.009%	83.352%
2017	TELE2 AB-B SHS	0.009%	83.360%
2018	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.009%	83.369%
2019	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	83.378%
2020	FINMECCANICA SP	0.009%	83.386%
2021	XYLEM INC COMMON STOCK	0.009%	83.395%
2022	BHARTI AIRTEL L	0.009%	83.403%
2023	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.009%	83.412%
2024	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	83.420%
2025	SWISS LIFE HLDG	0.009%	83.429%
2026	IBERIABANK CORP	0.008%	83.437%
2027	ENVISION HEALTHCARE CORP COMMON STOCK	0.008%	83.446%
2028	BCO BRADESCO,PR	0.008%	83.454%
2029	TAIHEIYO CEMENT	0.008%	83.463%
2030	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.008%	83.471%
2031	FUJIFILM HLDGS	0.008%	83.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	MARUBENI CORP	0.008%	83.488%
2033	GALAPAGOS NV	0.008%	83.496%
2034	NITTO DENKO COR	0.008%	83.505%
2035	EAST JAPAN RAIL	0.008%	83.513%
2036	CYPRESS SEMICON	0.008%	83.522%
2037	SEMPRA ENERGY COMMON STOCK	0.008%	83.530%
2038	PPL CORPORATION	0.008%	83.539%
2039	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.008%	83.547%
2040	ONEOK INC	0.008%	83.555%
2041	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.008%	83.564%
2042	INTL CONS AIRLI	0.008%	83.572%
2043	LENOVO GROUP LT	0.008%	83.581%
2044	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.008%	83.589%
2045	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.008%	83.597%
2046	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.008%	83.606%
2047	KIA MOTORS CORP	0.008%	83.614%
2048	SAMSUNG ELEC-ME	0.008%	83.622%
2049	MERCK & CO INC	0.008%	83.631%
2050	POLARIS INDUSTR	0.008%	83.639%
2051	APPLE HOSPITALITY REIT INC REIT NPV	0.008%	83.648%
2052	GALAXY ENTERTA	0.008%	83.656%
2053	RELX NV	0.008%	83.664%
2054	MICROSEMI	0.008%	83.673%
2055	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.008%	83.681%
2056	GEBERIT AG-REG	0.008%	83.689%
2057	SIGNATURE BANK COMMON STOCK USD.01	0.008%	83.698%
2058	DS SMITH PLC	0.008%	83.706%
2059	DTE ENERGY INC	0.008%	83.714%
2060	DEVON ENERGY CORP COMMON STOCK USD.1	0.008%	83.723%
2061	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	83.731%
2062	UNITED URBAN IN	0.008%	83.739%
2063	EDISON INTERNATIONAL COMMON STOCK	0.008%	83.747%
2064	SBM OFFSHORE NV	0.008%	83.756%
2065	AMERICA MOVIL S	0.008%	83.764%
2066	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.008%	83.772%
2067	TDC A/S	0.008%	83.780%
2068	WPX ENERGY INC COMMON STOCK	0.008%	83.789%
2069	SONOVA HOLDING	0.008%	83.797%
2070	TERADATA CORP COMMON STOCK USD.01	0.008%	83.805%
2071	KERRY GROUP PLC	0.008%	83.813%
2072	SUNOPTA INC COMMON STOCK	0.008%	83.822%
2073	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.008%	83.830%
2074	MIRVAC GROUP RE	0.008%	83.838%
2075	TECHNIPFMC PLC	0.008%	83.846%
2076	CREW ENERGY INC	0.008%	83.854%
2077	NETFLIX INC COMMON STOCK USD.001	0.008%	83.863%
2078	SPARTAN ENERGY	0.008%	83.871%
2079	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.008%	83.879%
2080	PEGATRON CORP	0.008%	83.887%
2081	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.008%	83.895%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	SINGAPORE AIRLI	0.008%	83.903%
2083	BT GROUP PLC	0.008%	83.911%
2084	CIT GROUP INC COMMON STOCK USD.01	0.008%	83.920%
2085	ARTIS REAL ESTA	0.008%	83.928%
2086	WEX INC COMMON STOCK USD.01	0.008%	83.936%
2087	GLOBAL PAYMENTS INC COMMON STOCK	0.008%	83.944%
2088	SHAWCOR LTD	0.008%	83.952%
2089	FREENET AG	0.008%	83.960%
2090	DEUTSCHE BOERSE	0.008%	83.968%
2091	LEGG MASON INC COMMON STOCK USD.1	0.008%	83.976%
2092	CTBC FINANCIAL	0.008%	83.984%
2093	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.008%	83.992%
2094	CNH INDUSTRIAL	0.008%	84.001%
2095	CLOROX CO	0.008%	84.009%
2096	SERVICE CORP IN	0.008%	84.017%
2097	DERWENT LONDON	0.008%	84.025%
2098	AVNET INC	0.008%	84.033%
2099	DEUTSCHE WOHNEN	0.008%	84.041%
2100	DYCOM INDUSTRIE	0.008%	84.049%
2101	PERKINELMER INC COMMON STOCK USD1.0	0.008%	84.057%
2102	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	84.065%
2103	ANZ (INT'L) LD	0.008%	84.073%
2104	SKECHERS USA INC CL A COMMON STOCK USD.001	0.008%	84.081%
2105	BANCO BBPM SPA	0.008%	84.089%
2106	BONAVISTA ENERG	0.008%	84.097%
2107	SUMITOMO HEAVY	0.008%	84.105%
2108	CHURCH & DWIGHT	0.008%	84.113%
2109	INGENICO	0.008%	84.121%
2110	MITSUBISHI MATE	0.008%	84.129%
2111	ISHIKAWAJIMA HA	0.008%	84.137%
2112	STANDARD LIFE P	0.008%	84.145%
2113	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.008%	84.153%
2114	PREMIER GOLD MI	0.008%	84.161%
2115	CNO FINANCIAL	0.008%	84.169%
2116	BID CORP LTD	0.008%	84.177%
2117	TWITTER INC COMMON STOCK USD.000005	0.008%	84.185%
2118	SANDVINE COR-CA	0.008%	84.193%
2119	SERVICEMASTER G	0.008%	84.201%
2120	PASON SYSTEMS I	0.008%	84.209%
2121	WENDY S CO/THE COMMON STOCK USD.1	0.008%	84.217%
2122	HEINEKEN NV	0.008%	84.225%
2123	USG CORP	0.008%	84.233%
2124	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	84.241%
2125	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	84.249%
2126	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.008%	84.256%
2127	EAGLE MATERIALS	0.008%	84.264%
2128	MICRO FOCUS INT	0.008%	84.272%
2129	FNB CORP COMMON STOCK USD.01	0.008%	84.280%
2130	BARNES GROUP INC COMMON STOCK USD.01	0.008%	84.288%
2131	HANKYU CORP	0.008%	84.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	HASBRO INC	0.008%	84.304%
2133	THYSSEN KRUPP A	0.008%	84.312%
2134	EQUITY COMMONWEALTH REIT USD.01	0.008%	84.319%
2135	CAMBREX CORP COMMON STOCK USD.1	0.008%	84.327%
2136	OBAYASHI CORP	0.008%	84.335%
2137	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.008%	84.343%
2138	SANMINA CORP COMMON STOCK USD.01	0.008%	84.351%
2139	INDIABULLS HOUS	0.008%	84.359%
2140	INVESTORS BANCORP INC COMMON STOCK USD.01	0.008%	84.366%
2141	T&D HOLDINGS IN	0.008%	84.374%
2142	WALGREEN BOOTS	0.008%	84.382%
2143	DELUXE CORP	0.008%	84.390%
2144	KIRBY CORP	0.008%	84.398%
2145	WEC ENERGY GROU	0.008%	84.406%
2146	UPL LTD	0.008%	84.413%
2147	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.008%	84.421%
2148	PANDORA A/S	0.008%	84.429%
2149	BOSKALIS WESTMN	0.008%	84.437%
2150	HCL TECHNOLOGIE	0.008%	84.445%
2151	YASKAWA ELEC CO	0.008%	84.452%
2152	SHINHAN FIN GRO	0.008%	84.460%
2153	CIRRUS LOGIC IN	0.008%	84.468%
2154	SPECTRIS PLC	0.008%	84.476%
2155	OJI PAPER CO	0.008%	84.483%
2156	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	84.491%
2157	BIDVEST GROUP L	0.008%	84.499%
2158	ALFA SA DE CV	0.008%	84.507%
2159	NOKIAN RENKAAT	0.008%	84.514%
2160	MAPFRE SA	0.008%	84.522%
2161	BANK OF IRELAND	0.008%	84.530%
2162	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.008%	84.538%
2163	NU SKIN ENTERPR	0.008%	84.545%
2164	TEIJIN	0.008%	84.553%
2165	BANK OF THE OZARKS COMMON STOCK USD.01	0.008%	84.561%
2166	LITHIA MOTORS INC CL A COMMON STOCK	0.008%	84.568%
2167	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.008%	84.576%
2168	SKF AB - B SHAR	0.008%	84.584%
2169	KAO CORP	0.008%	84.592%
2170	SIGNET JEWELERS	0.008%	84.599%
2171	DEUTSCHE TELEKO	0.008%	84.607%
2172	CABOT CORP	0.008%	84.615%
2173	HKT TRUST	0.008%	84.622%
2174	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.008%	84.630%
2175	RELX PLC SPON ADR ADR	0.008%	84.638%
2176	ROGERS SUGAR IN	0.008%	84.645%
2177	AGF MGMT LTD CL	0.008%	84.653%
2178	ABERDEEN TRUST	0.008%	84.661%
2179	COGECO INC COMMON STOCK	0.008%	84.668%
2180	PURE INDUSTRIAL	0.008%	84.676%
2181	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	84.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	84.691%
2183	SEB SA	0.008%	84.699%
2184	REXNORD CORP COMMON STOCK USD.01	0.008%	84.707%
2185	ACS, ACTIVIDADE	0.008%	84.714%
2186	LIXIL GROUP COR	0.008%	84.722%
2187	BRENTAG AG	0.008%	84.729%
2188	OLD NATIONAL BANCORP COMMON STOCK	0.008%	84.737%
2189	SINGAPORE TELECOM	0.008%	84.745%
2190	BEAZLEY PLC	0.008%	84.752%
2191	ADVANCED SEMICONDUCTOR	0.008%	84.760%
2192	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	84.767%
2193	ASSOCIATED BANCORP	0.008%	84.775%
2194	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	84.783%
2195	CATALENT INC COMMON STOCK USD.01	0.008%	84.790%
2196	BAJAJ FINSERV LTD	0.008%	84.798%
2197	VOESTALPINE AG	0.008%	84.805%
2198	SYDBANK	0.008%	84.813%
2199	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.008%	84.820%
2200	MAXIM INTEGRATE	0.008%	84.828%
2201	HELVETIA HOLDING	0.008%	84.835%
2202	CEMEX SA	0.008%	84.843%
2203	CONDUENT INC COMMON STOCK USD.01	0.008%	84.851%
2204	CREE INC COMMON STOCK USD.00125	0.008%	84.858%
2205	BOOKER GROUP	0.008%	84.866%
2206	WEATHERFORD INTERNATIONAL	0.008%	84.873%
2207	RPC GROUP	0.008%	84.881%
2208	INTERMEDIATE CAPITAL	0.007%	84.888%
2209	HCA HEALTHCARE INC COMMON STOCK USD.01	0.007%	84.896%
2210	BRP INC/CA- SUB	0.007%	84.903%
2211	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.007%	84.911%
2212	ENSTAR GROUP LTD	0.007%	84.918%
2213	HUSQVARNA AB -	0.007%	84.925%
2214	NOVOZYMES A/S	0.007%	84.933%
2215	IDEX CORP	0.007%	84.940%
2216	CRANE CO	0.007%	84.948%
2217	CANACOL ENERGY	0.007%	84.955%
2218	LOCALIZA RENT A	0.007%	84.963%
2219	SWEDEN GOVERNMENT	0.007%	84.970%
2220	VONOVIA SE	0.007%	84.978%
2221	KINGBOARD CHEMICAL	0.007%	84.985%
2222	EXPERIAN PLC	0.007%	84.992%
2223	UNIPER SE	0.007%	85.000%
2224	EUTELSAT COMMUNICATIONS	0.007%	85.007%
2225	ITT INC COMMON STOCK USD1.0	0.007%	85.015%
2226	CITRIX SYSTEMS	0.007%	85.022%
2227	HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD.01	0.007%	85.030%
2228	CHINA MERCHANT	0.007%	85.037%
2229	IMI PLC	0.007%	85.044%
2230	FONCIERE DES REIMS	0.007%	85.052%
2231	KINGFISHER PLC	0.007%	85.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	LIFEPOINT HOSPI	0.007%	85.067%
2233	ANTOFAGASTA HLD	0.007%	85.074%
2234	CORESITE REALTY CORP REIT USD.01	0.007%	85.081%
2235	PUBLIC SERVICE	0.007%	85.089%
2236	CLEAN HARBOR IN	0.007%	85.096%
2237	US Wire Order	0.007%	85.104%
2238	SHERWIN WILLIAM	0.007%	85.111%
2239	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	85.118%
2240	BELDEN INC COMMON STOCK USD.01	0.007%	85.126%
2241	TATE & LYLE	0.007%	85.133%
2242	CARLISLE COS IN	0.007%	85.140%
2243	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.007%	85.148%
2244	KURARAY CO	0.007%	85.155%
2245	AAC TECHNOLOGIE	0.007%	85.162%
2246	CNPC (HONG KONG	0.007%	85.170%
2247	FIRST INDL REAL	0.007%	85.177%
2248	MITSUBISHI GAS	0.007%	85.185%
2249	LAZARD LTD CL A COMMON STOCK USD.01	0.007%	85.192%
2250	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.007%	85.199%
2251	GRACO INC COMMON STOCK USD1.0	0.007%	85.207%
2252	HOME BANCSHARES INC COMMON STOCK USD.01	0.007%	85.214%
2253	BBA AVIATION	0.007%	85.221%
2254	COBHAM PLC	0.007%	85.228%
2255	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.007%	85.236%
2256	VIASAT INC COMMON STOCK USD.0001	0.007%	85.243%
2257	KAWASAKI HEAVY	0.007%	85.250%
2258	PROXIMUS	0.007%	85.258%
2259	CNOOC LTD	0.007%	85.265%
2260	NICHIREI CORP	0.007%	85.272%
2261	LOGAN PROPERTY	0.007%	85.279%
2262	KESKO	0.007%	85.287%
2263	CLOSE BROS GROU	0.007%	85.294%
2264	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.007%	85.301%
2265	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.309%
2266	KLX INC COMMON STOCK USD.01	0.007%	85.316%
2267	LG&E & KU ENERG	0.007%	85.323%
2268	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	85.330%
2269	mitsui FUDOSAN	0.007%	85.338%
2270	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.007%	85.345%
2271	SUBSEA 7 SA	0.007%	85.352%
2272	ROYAL MAIL PLC-	0.007%	85.359%
2273	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	85.366%
2274	HUHTAMAKI OY	0.007%	85.374%
2275	INMARSAT PLC	0.007%	85.381%
2276	SILGAN HLDGS	0.007%	85.388%
2277	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.007%	85.395%
2278	DAIKIN INDUSTRI	0.007%	85.403%
2279	HONDA MOTOR CO LTD SPONS ADR ADR	0.007%	85.410%
2280	ACI WORLDWIDE INC COMMON STOCK USD.005	0.007%	85.417%
2281	LG TELECOM LTD	0.007%	85.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	AGT FOOD AND IN	0.007%	85.431%
2283	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.007%	85.439%
2284	VOYA FINANCIAL INC COMMON STOCK USD.01	0.007%	85.446%
2285	SINCLAIR BROADC	0.007%	85.453%
2286	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	85.460%
2287	KLONDEX MINES L	0.007%	85.467%
2288	MOODY S CORP COMMON STOCK USD.01	0.007%	85.475%
2289	H.B. FULLER CO. COMMON STOCK USD1.0	0.007%	85.482%
2290	NEW YORK TIMES	0.007%	85.489%
2291	KOBE STEEL	0.007%	85.496%
2292	SUMITOMO MITSUI	0.007%	85.503%
2293	SUNSTONE HOTEL	0.007%	85.510%
2294	WHEELLOCK & COMP	0.007%	85.518%
2295	AXIS BANK	0.007%	85.525%
2296	CATHAY FINANCIA	0.007%	85.532%
2297	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.007%	85.539%
2298	WPP PLC	0.007%	85.546%
2299	MICHAEL KORS HO	0.007%	85.553%
2300	TOKYO ELECTRON	0.007%	85.561%
2301	DOWNER EDI LTD	0.007%	85.568%
2302	CHINA INSURANCE	0.007%	85.575%
2303	BCO BRADESCO SA	0.007%	85.582%
2304	SURGE ENERGY IN	0.007%	85.589%
2305	CHEUNG KONG PRO	0.007%	85.596%
2306	AAREAL BANK AG	0.007%	85.603%
2307	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	85.611%
2308	DAIWA SECURITIE	0.007%	85.618%
2309	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	85.625%
2310	TRAVIS PERKINS	0.007%	85.632%
2311	DARDEN RESTAURA	0.007%	85.639%
2312	WHARF(HLDGS)	0.007%	85.646%
2313	COLRUYT SA	0.007%	85.653%
2314	AURUBIS AG	0.007%	85.660%
2315	WPP PLC SPONSORED ADR ADR	0.007%	85.667%
2316	WW GRAINGER INC	0.007%	85.675%
2317	Dongbu Insuranc	0.007%	85.682%
2318	SUNRISE COMMUNC	0.007%	85.689%
2319	ORIGIN ENERGY L	0.007%	85.696%
2320	SUNTEC REIT	0.007%	85.703%
2321	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	85.710%
2322	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.007%	85.717%
2323	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.724%
2324	SAMSUNG FIRE &	0.007%	85.731%
2325	mitsui chemical	0.007%	85.738%
2326	CAP GEMINI	0.007%	85.745%
2327	DISH NETWORK	0.007%	85.752%
2328	TAUBMAN CENTERS INC REIT USD.01	0.007%	85.759%
2329	INDOFOODS SUKSE	0.007%	85.766%
2330	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.007%	85.774%
2331	SCRIPPS NETWORK	0.007%	85.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	FURUKAWA ELECTR	0.007%	85.788%
2333	CAMPBELL SOUP C	0.007%	85.795%
2334	INCITEC PIVOT	0.007%	85.802%
2335	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	85.809%
2336	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.007%	85.816%
2337	HILLENBRAND INC COMMON STOCK	0.007%	85.823%
2338	SHAFTESBURY	0.007%	85.830%
2339	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.007%	85.837%
2340	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.007%	85.844%
2341	ICADE	0.007%	85.851%
2342	BERENDSEN PLC	0.007%	85.858%
2343	ORIX CORP	0.007%	85.865%
2344	AKBANK TAS	0.007%	85.872%
2345	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.007%	85.879%
2346	KLA TENCOR CORP COMMON STOCK USD.001	0.007%	85.886%
2347	RENTOKIL INITIA	0.007%	85.892%
2348	ANIXTER INTL IN	0.007%	85.899%
2349	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.007%	85.906%
2350	Atlantia SpA	0.007%	85.913%
2351	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.007%	85.920%
2352	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	85.927%
2353	SNYDERS LANCE INC COMMON STOCK USD.833	0.007%	85.934%
2354	ADVANCE RESIDEN	0.007%	85.941%
2355	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.948%
2356	GUYANA GOLDFIEL	0.007%	85.955%
2357	ASML HOLDING NV	0.007%	85.962%
2358	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.007%	85.969%
2359	SHIMAO PROPERTY	0.007%	85.975%
2360	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.007%	85.982%
2361	MICROCHIP TECHN	0.007%	85.989%
2362	STARWOOD WAYPOINT HOMES REIT USD.01	0.007%	85.996%
2363	GOLD FIELDS LTD SPONS ADR ADR	0.007%	86.003%
2364	MB FINANCIAL INC COMMON STOCK USD.01	0.007%	86.010%
2365	SHINHAN FINANCI	0.007%	86.017%
2366	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.007%	86.024%
2367	CARTER S INC COMMON STOCK USD.01	0.007%	86.030%
2368	TELEFLEX INC COMMON STOCK USD1.0	0.007%	86.037%
2369	EQUITABLE GROUP	0.007%	86.044%
2370	LINCOLN ELEC HL	0.007%	86.051%
2371	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	86.058%
2372	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	86.065%
2373	VARIAN MEDICAL	0.007%	86.071%
2374	DOMTAR CORP USD	0.007%	86.078%
2375	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	86.085%
2376	LIFE STORAGE INC REIT USD.01	0.007%	86.092%
2377	PORSCHE AUTOMOB	0.007%	86.099%
2378	ROSS STORES INC	0.007%	86.105%
2379	PARTNERS GROUP	0.007%	86.112%
2380	CABOT OIL & GAS	0.007%	86.119%
2381	OCEANEERING INT	0.007%	86.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	DISCOVERY HLDGS	0.007%	86.132%
2383	TREVALI MINING	0.007%	86.139%
2384	VISHAY INTERTEC	0.007%	86.146%
2385	TCF FINL CORP	0.007%	86.153%
2386	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	86.159%
2387	CHINA RESOURCES	0.007%	86.166%
2388	PAYSAFE GROUP P	0.007%	86.173%
2389	FOMENTO ECON ME	0.007%	86.180%
2390	CHINA SHENHUA E	0.007%	86.186%
2391	PT BANK CENTRAL	0.007%	86.193%
2392	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.007%	86.200%
2393	MAN STRATEGIC H	0.007%	86.207%
2394	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	86.213%
2395	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	86.220%
2396	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.007%	86.227%
2397	INVESTEC PLC	0.007%	86.233%
2398	TRANSALTA RENEW	0.007%	86.240%
2399	SEKISUI HOUSE	0.007%	86.247%
2400	GRUPO AEROPORTU	0.007%	86.254%
2401	MEGA FINANCIAL	0.007%	86.260%
2402	LAM RESEARCH CO	0.007%	86.267%
2403	TATTS GROUP LTD	0.007%	86.274%
2404	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.007%	86.280%
2405	EMPIRE STATE RE	0.007%	86.287%
2406	WATERS CORP	0.007%	86.294%
2407	TIMKEN CO	0.007%	86.300%
2408	WEBMD HEALTH CORP COMMON STOCK USD.01	0.007%	86.307%
2409	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	86.314%
2410	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	86.321%
2411	AGILE PROPERTY	0.007%	86.327%
2412	DAINIPPON INK&C	0.007%	86.334%
2413	BANK OF QUEENSL	0.007%	86.341%
2414	DREAM GLOBAL RE	0.007%	86.347%
2415	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.007%	86.354%
2416	CAPITAMALL TRUS	0.007%	86.361%
2417	ACCOR	0.007%	86.367%
2418	ALSTOM	0.007%	86.374%
2419	BENDIGO AND ADE	0.007%	86.381%
2420	DILLARD DEPT ST	0.007%	86.387%
2421	STOREBRAND ASA	0.007%	86.394%
2422	ASTRA INTERNATI	0.007%	86.400%
2423	FLS INDUSTRIES	0.007%	86.407%
2424	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	86.414%
2425	KINAXIS INC	0.007%	86.420%
2426	PARAMOUNT GROUP INC REIT USD.01	0.007%	86.427%
2427	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	86.434%
2428	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.007%	86.440%
2429	CIENA CORP COMMON STOCK USD.01	0.007%	86.447%
2430	ORIX JREIT INC	0.007%	86.453%
2431	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	86.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	86.467%
2433	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.007%	86.473%
2434	OC OERLIKON COR	0.007%	86.480%
2435	ALACER GOLD COR	0.007%	86.486%
2436	BCO DO BRASIL S	0.007%	86.493%
2437	CHORUS AVIATION	0.007%	86.499%
2438	CONVERGYS CORP COMMON STOCK	0.007%	86.506%
2439	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.007%	86.513%
2440	TRANSOCEAN LTD	0.007%	86.519%
2441	COMMERCIAL METALS CO COMMON STOCK USD.01	0.007%	86.526%
2442	CERNER CORP	0.007%	86.532%
2443	TOKYU FUDOSAN H	0.007%	86.539%
2444	ASPEN INSURANCE	0.007%	86.545%
2445	AVERY DENNISON	0.007%	86.552%
2446	SPARK NEW ZEA	0.007%	86.558%
2447	KAPSTONE PAPER	0.007%	86.565%
2448	LUCARA DIAMOND	0.007%	86.571%
2449	WIENERBERGER AG	0.007%	86.578%
2450	INTU PROPERTIES	0.007%	86.584%
2451	ITAU UNIBANCO H SPON PRF ADR ADR	0.007%	86.591%
2452	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.007%	86.597%
2453	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.007%	86.604%
2454	ELECTROCOMPONEN	0.006%	86.610%
2455	BAYER MOTOREN W	0.006%	86.617%
2456	METSO OYJ	0.006%	86.623%
2457	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	86.630%
2458	METRO WHOLESALE	0.006%	86.636%
2459	TETRA TECH INC COMMON STOCK USD.01	0.006%	86.643%
2460	ENGHOUSE SYSTEM	0.006%	86.649%
2461	KENNAMETAL INC COMMON STOCK USD1.25	0.006%	86.656%
2462	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.006%	86.662%
2463	FLOWSERVE CORP COMMON STOCK USD1.25	0.006%	86.669%
2464	ENERSYS COMMON STOCK USD.01	0.006%	86.675%
2465	MOOG INC CLASS A COMMON STOCK USD1.0	0.006%	86.682%
2466	SUNNY OPTICAL T	0.006%	86.688%
2467	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.695%
2468	OMRON CORP	0.006%	86.701%
2469	CEMEX SA	0.006%	86.708%
2470	UNI-PRESIDENT E	0.006%	86.714%
2471	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.006%	86.720%
2472	58.COM INC ADR ADR	0.006%	86.727%
2473	RSP PERMIAN INC COMMON STOCK USD.01	0.006%	86.733%
2474	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	86.740%
2475	MINTH GROUP LTD	0.006%	86.746%
2476	MAXIMUS INC COMMON STOCK	0.006%	86.753%
2477	TRELLEBORG AB	0.006%	86.759%
2478	MEXICHEM SAB DE	0.006%	86.766%
2479	DIGITALGLOBE INC COMMON STOCK USD.001	0.006%	86.772%
2480	APACHE CORP COMMON STOCK USD.625	0.006%	86.778%
2481	HANWHA CHEMICAL	0.006%	86.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.006%	86.791%
2483	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.006%	86.798%
2484	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.006%	86.804%
2485	ON ASSIGNMENT INC COMMON STOCK USD.01	0.006%	86.810%
2486	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.006%	86.817%
2487	INTERDIGITAL IN	0.006%	86.823%
2488	ALPS ELECTRIC C	0.006%	86.830%
2489	JAPAN PRIME REA	0.006%	86.836%
2490	VALVOLINE INC COMMON STOCK USD.01	0.006%	86.842%
2491	SEVERN TRENT	0.006%	86.849%
2492	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.006%	86.855%
2493	VF CORP	0.006%	86.861%
2494	COOPER TIRE&RUB	0.006%	86.868%
2495	SHOPRITE HLDGS	0.006%	86.874%
2496	HANKOOK TIRE CO	0.006%	86.880%
2497	CHINA COMMUNICA	0.006%	86.887%
2498	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.006%	86.893%
2499	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	86.899%
2500	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	86.906%
2501	BARLOWORLD LTD	0.006%	86.912%
2502	WILLIAM DEMANT	0.006%	86.918%
2503	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.006%	86.925%
2504	EVERCORE PARTNE	0.006%	86.931%
2505	KONICA MINOLTA	0.006%	86.937%
2506	THK CO	0.006%	86.944%
2507	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.006%	86.950%
2508	FERROVIAL SA	0.006%	86.956%
2509	ELECTROLUX AB-S	0.006%	86.963%
2510	HERMAN MILLER I	0.006%	86.969%
2511	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.006%	86.975%
2512	LG CORP	0.006%	86.982%
2513	NVR INC COMMON STOCK USD.01	0.006%	86.988%
2514	TERNA RETE ELET	0.006%	86.994%
2515	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.006%	87.000%
2516	PENGROWTH ENERGY CORP COMMON STOCK	0.006%	87.007%
2517	HEALTHSOUTH CORP COMMON STOCK USD.01	0.006%	87.013%
2518	J + J SNACK FOODS CORP COMMON STOCK	0.006%	87.019%
2519	LEGRAND SA	0.006%	87.026%
2520	CHILDRENS PLACE	0.006%	87.032%
2521	MSC INDUSTRIAL	0.006%	87.038%
2522	DAIWAHOUSE RE	0.006%	87.044%
2523	COPART INC	0.006%	87.051%
2524	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	87.057%
2525	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.006%	87.063%
2526	WAJAX CORP	0.006%	87.069%
2527	WILLIAM HILL PL	0.006%	87.076%
2528	SUMITOMO RUBBER	0.006%	87.082%
2529	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.006%	87.088%
2530	HENGAN INTL	0.006%	87.094%
2531	TELENOR AS	0.006%	87.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	BLOCK(H&R)INC	0.006%	87.107%
2533	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.006%	87.113%
2534	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	87.120%
2535	AMER SPORTS OYJ	0.006%	87.126%
2536	STAR ENTERTAINM	0.006%	87.132%
2537	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	87.138%
2538	GAM HOLDING LTD	0.006%	87.144%
2539	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	87.151%
2540	T GARANTI BANKA	0.006%	87.157%
2541	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.006%	87.163%
2542	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	87.169%
2543	STERLING BANCORP/DE COMMON STOCK USD.01	0.006%	87.176%
2544	NIPPON MEAT PAC	0.006%	87.182%
2545	HYUNDAI ENG & C	0.006%	87.188%
2546	MITSUI MINING &	0.006%	87.194%
2547	ENTERGY CORP	0.006%	87.200%
2548	BRANDYWINE REAL	0.006%	87.207%
2549	AUTOCANADA INC	0.006%	87.213%
2550	FORTUM OYJ	0.006%	87.219%
2551	CENTRAL JAPAN R	0.006%	87.225%
2552	MEREDITH CORP	0.006%	87.231%
2553	CHINA LIFE INS	0.006%	87.238%
2554	STUDENT TRANSPORTATION INC COMMON STOCK	0.006%	87.244%
2555	GERRESHEIMER GR	0.006%	87.250%
2556	DAVE & BUSTER'S	0.006%	87.256%
2557	PIEDMONT OFFICE	0.006%	87.262%
2558	PRICESMART INC	0.006%	87.269%
2559	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.006%	87.275%
2560	HELEN OF TROY C	0.006%	87.281%
2561	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.006%	87.287%
2562	SPIRIT REALTY CAPITAL INC REIT USD.01	0.006%	87.293%
2563	GATX CORP	0.006%	87.299%
2564	PAINTED PONY EN	0.006%	87.306%
2565	TOTAL ENERGY SE	0.006%	87.312%
2566	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.318%
2567	UBM PLC	0.006%	87.324%
2568	ALEXANDER + BALDWIN INC COMMON STOCK	0.006%	87.330%
2569	SAIPEM SPA	0.006%	87.336%
2570	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.342%
2571	HITACHI CONST M	0.006%	87.349%
2572	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.006%	87.355%
2573	WALKER + DUNLOP INC COMMON STOCK	0.006%	87.361%
2574	BUCHER IND-REGD	0.006%	87.367%
2575	TRIBUNE MEDIA C	0.006%	87.373%
2576	FIRST FINANCIAL	0.006%	87.379%
2577	KEPPEL CORP	0.006%	87.385%
2578	ALTUS GROUP LTD	0.006%	87.391%
2579	KELLOGG CO	0.006%	87.398%
2580	MCCORMICK & CO	0.006%	87.404%
2581	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	87.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.006%	87.416%
2583	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	87.422%
2584	SIENNA SENIOR L	0.006%	87.428%
2585	PRA HEALTH SCIE	0.006%	87.434%
2586	CHINA GOLD INTL	0.006%	87.440%
2587	CAPSTONE MINING	0.006%	87.446%
2588	HINDALCO INDS	0.006%	87.452%
2589	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.006%	87.458%
2590	WARTSILA OYJ AB	0.006%	87.465%
2591	MILLICOM INTL C	0.006%	87.471%
2592	VALLEY NATIONAL BANCORP COMMON STOCK	0.006%	87.477%
2593	TRUSTMARK CORP COMMON STOCK	0.006%	87.483%
2594	CENTAMIN PLC	0.006%	87.489%
2595	LITTELFUSE INC COMMON STOCK USD.01	0.006%	87.495%
2596	COMPAL ELECTRON	0.006%	87.501%
2597	RICOH CO	0.006%	87.507%
2598	AMEREN CORP	0.006%	87.513%
2599	MITSUJ OSK LINE	0.006%	87.519%
2600	MERCURY GENERAL	0.006%	87.525%
2601	SAMSUNG SDI CO	0.006%	87.531%
2602	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.006%	87.537%
2603	IG GROUP HLDGS	0.006%	87.543%
2604	GREENE KING	0.006%	87.549%
2605	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	87.555%
2606	BONTERRA ENERGY	0.006%	87.561%
2607	UBE INDUSTRIES	0.006%	87.567%
2608	LITE-ON TECHNOL	0.006%	87.573%
2609	ESTEE LAUDER CO	0.006%	87.579%
2610	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.006%	87.585%
2611	OWENS-ILLINOIS	0.006%	87.591%
2612	PLASTIC OMNIUM	0.006%	87.597%
2613	GRAHAM HOLDINGS	0.006%	87.603%
2614	HYDRO ONE LTD	0.006%	87.609%
2615	OTSUKA HLDGS CO	0.006%	87.615%
2616	KERING	0.006%	87.621%
2617	OAD GAZPROM-SPO	0.006%	87.627%
2618	CREDICORP	0.006%	87.633%
2619	TIVO CORP COMMON STOCK USD.001	0.006%	87.639%
2620	WOOLWORTHS LTD	0.006%	87.645%
2621	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.006%	87.651%
2622	PDC ENERGY INC COMMON STOCK USD.01	0.006%	87.657%
2623	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	87.663%
2624	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.006%	87.669%
2625	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.006%	87.675%
2626	UNITED UTILITIE	0.006%	87.681%
2627	KYOCERA CORP	0.006%	87.687%
2628	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	87.693%
2629	BARRY CALLEBAUT	0.006%	87.699%
2630	HECLA MINING CO	0.006%	87.705%
2631	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.006%	87.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	UNIVAR INC COMMON STOCK USD.01	0.006%	87.717%
2633	CRODA INTERNATI	0.006%	87.723%
2634	CVB FINANCIAL CORP COMMON STOCK	0.006%	87.729%
2635	SEIKO EPSON COR	0.006%	87.735%
2636	TEMENOS GROUP A	0.006%	87.741%
2637	RENASANT CORP COMMON STOCK USD5.0	0.006%	87.746%
2638	CARPENTER TECH	0.006%	87.752%
2639	MSA SAFETY INC COMMON STOCK	0.006%	87.758%
2640	FIRSTCASH INC COMMON STOCK USD.01	0.006%	87.764%
2641	BT GROUP PLC SPON ADR ADR	0.006%	87.770%
2642	JUPITER PLC	0.006%	87.776%
2643	HENNES & MAURIT	0.006%	87.782%
2644	RED ELECTRICA C	0.006%	87.788%
2645	SEMICONDUCTOR M	0.006%	87.794%
2646	LEONI AG	0.006%	87.800%
2647	ACCIONA SA	0.006%	87.806%
2648	E L FINL CORP L	0.006%	87.811%
2649	ELECTR DE FRANC	0.006%	87.817%
2650	BANKINTER SA	0.006%	87.823%
2651	TARO PHARMACEUT	0.006%	87.829%
2652	MERCK KGAA	0.006%	87.835%
2653	OMNICOM GROUP I	0.006%	87.841%
2654	EASTGROUP PROPERTIES INC REIT	0.006%	87.847%
2655	MATTEL INC COMMON STOCK USD1.0	0.006%	87.853%
2656	HANWHA CORP	0.006%	87.858%
2657	ATLAS COPCO AB-	0.006%	87.864%
2658	BK MANDIRI	0.006%	87.870%
2659	THE FOSCHINI GR	0.006%	87.876%
2660	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.006%	87.882%
2661	IWG PLC	0.006%	87.888%
2662	PAYCHEX INC	0.006%	87.894%
2663	JM AB	0.006%	87.899%
2664	SOUTH STATE CORP COMMON STOCK USD2.5	0.006%	87.905%
2665	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	87.911%
2666	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	87.917%
2667	WESCO INTERNATI	0.006%	87.923%
2668	HELMERICH & PAY	0.006%	87.929%
2669	CRACKER BARREL	0.006%	87.934%
2670	RLI CORP COMMON STOCK USD1.0	0.006%	87.940%
2671	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.006%	87.946%
2672	KONE OYJ	0.006%	87.952%
2673	TRUWORTHS INTER	0.006%	87.958%
2674	NAVER CORP	0.006%	87.963%
2675	ANGLOVAAL INDS	0.006%	87.969%
2676	FRESH DEL MONTE	0.006%	87.975%
2677	LG CABLE &MCHY	0.006%	87.981%
2678	APERAM SA	0.006%	87.987%
2679	GLACIER BANCORP INC COMMON STOCK USD.01	0.006%	87.992%
2680	ORPEA	0.006%	87.998%
2681	TELETECH HOLDIN	0.006%	88.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SUMITOMO METAL	0.006%	88.010%
2683	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	88.015%
2684	AKORN INC COMMON STOCK	0.006%	88.021%
2685	COCA-COLA WEST	0.006%	88.027%
2686	VERINT SYSTEMS	0.006%	88.033%
2687	BODYCOTE PLC	0.006%	88.039%
2688	II VI INC COMMON STOCK	0.006%	88.044%
2689	EXTENDICARE INC	0.006%	88.050%
2690	ENERSIS SA	0.006%	88.056%
2691	CH ROBINSON WOR	0.006%	88.062%
2692	ALTIUS MINERALS	0.006%	88.067%
2693	HYUNDAI MARINE&	0.006%	88.073%
2694	GARTNER GROUP I	0.006%	88.079%
2695	IMPERIAL HOLDIN	0.006%	88.085%
2696	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	88.090%
2697	GERDAU SA SIDER	0.006%	88.096%
2698	NATIONAL GENERA	0.006%	88.102%
2699	WORTHINGTON IND	0.006%	88.108%
2700	ARISTOCRAT LEIS	0.006%	88.113%
2701	PUBLICIS GROUPE	0.006%	88.119%
2702	SABINA SILVER C	0.006%	88.125%
2703	NIPPON PROLOGIS	0.006%	88.131%
2704	MARUTI SUZUKI	0.006%	88.136%
2705	QUANTA COMPUTER	0.006%	88.142%
2706	FORTUNA SILVER MINES INC COMMON STOCK	0.006%	88.148%
2707	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	88.153%
2708	FERROGLOBE PLC	0.006%	88.159%
2709	CMS ENERGY CORP	0.006%	88.165%
2710	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	88.170%
2711	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.006%	88.176%
2712	RESILIENT REIT	0.006%	88.182%
2713	RALPH LAUREN CORP COMMON STOCK USD.01	0.006%	88.187%
2714	TENNECO AUTOMOT	0.006%	88.193%
2715	SBI HOLDINGS IN	0.006%	88.199%
2716	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.006%	88.204%
2717	SOUTH32 LTD	0.006%	88.210%
2718	JAPAN HOTEL REI	0.006%	88.216%
2719	BCA POP EMILIA	0.006%	88.222%
2720	J FRONT RETAILI	0.006%	88.227%
2721	NEDCOR LTD ZAR1	0.006%	88.233%
2722	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.006%	88.238%
2723	BUNZL PLC	0.006%	88.244%
2724	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	88.250%
2725	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.006%	88.255%
2726	FASTENAL	0.006%	88.261%
2727	SAP SE SPONSORED ADR ADR	0.006%	88.267%
2728	ANHUI CONCH CEM	0.006%	88.272%
2729	MONDI LTD	0.006%	88.278%
2730	AMBEV SA	0.006%	88.284%
2731	IROBOT CORP	0.006%	88.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	BNK FINANCIAL G	0.006%	88.295%
2733	QISDA CORP	0.006%	88.301%
2734	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	88.306%
2735	BRILLIANCE CHIN	0.006%	88.312%
2736	SKYWEST INC COMMON STOCK	0.006%	88.318%
2737	ICICI BANK LTD	0.006%	88.323%
2738	BHARAT FORGE LT	0.006%	88.329%
2739	BADGER DAYLIGHT	0.006%	88.334%
2740	VEOLIA ENVIRONM	0.006%	88.340%
2741	CAPITACOMMERCIA	0.006%	88.346%
2742	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	88.351%
2743	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	88.357%
2744	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	88.362%
2745	KAZAKHMYS PLC	0.006%	88.368%
2746	GREAT WALL AUTO	0.006%	88.374%
2747	MITSUBISHI UJF	0.006%	88.379%
2748	AVIGILON CORP C	0.006%	88.385%
2749	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	88.390%
2750	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	88.396%
2751	CANFOR PULP PRO	0.006%	88.402%
2752	UNIPOLSAI SPA	0.006%	88.407%
2753	RED HAT INC COMMON STOCK USD.0001	0.006%	88.413%
2754	ASML HOLDING NV	0.006%	88.418%
2755	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	88.424%
2756	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	88.429%
2757	HRG GROUP INC COMMON STOCK USD.01	0.006%	88.435%
2758	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	88.441%
2759	BANCORPSOUTH INC COMMON STOCK USD2.5	0.006%	88.446%
2760	YOKOGAWA ELECTR	0.006%	88.452%
2761	EVONIK INDUSTRI	0.006%	88.457%
2762	QUALICORP SA	0.006%	88.463%
2763	CLP HOLDINGS	0.006%	88.468%
2764	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	88.474%
2765	HAYS	0.006%	88.479%
2766	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	88.485%
2767	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	88.491%
2768	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	88.496%
2769	HANG LUNG PROPE	0.006%	88.502%
2770	DENKI KAGAKU KO	0.006%	88.507%
2771	RAIA DROGASIL S	0.006%	88.513%
2772	SEABOARD CORP COMMON STOCK USD1.0	0.006%	88.518%
2773	UBS GROUP	0.006%	88.524%
2774	ULVAC INC.	0.006%	88.529%
2775	MASCO CORP	0.006%	88.535%
2776	HYUNDAI STEEL C	0.006%	88.540%
2777	BANNER CORPORATION COMMON STOCK USD.01	0.006%	88.546%
2778	ITRON INC	0.005%	88.551%
2779	HERMES INTL	0.005%	88.557%
2780	WANT WANT CHINA	0.005%	88.562%
2781	COSCO PACIFIC	0.005%	88.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	HOWDEN JOINERY	0.005%	88.573%
2783	MALAYAN BKG BHD	0.005%	88.579%
2784	EDENRED	0.005%	88.584%
2785	CARS.COM INC COMMON STOCK USD.01	0.005%	88.590%
2786	TRINIDAD DRILLI	0.005%	88.595%
2787	MEDIASET	0.005%	88.601%
2788	FLETCHER BUILDI	0.005%	88.606%
2789	RBC BEARINGS INC COMMON STOCK USD.01	0.005%	88.612%
2790	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.005%	88.617%
2791	INTL FLAVORS&FR	0.005%	88.622%
2792	HOYA CORP	0.005%	88.628%
2793	SEAGATE TECHNOL	0.005%	88.633%
2794	TRINSEO SA	0.005%	88.639%
2795	ASAHI BREWERIES	0.005%	88.644%
2796	KEMPER CORP COMMON STOCK USD.1	0.005%	88.650%
2797	MSCI INC	0.005%	88.655%
2798	A.P. MOLLER-MAE	0.005%	88.661%
2799	VIFOR PHARMA AG	0.005%	88.666%
2800	TULLETT PREBON	0.005%	88.672%
2801	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.005%	88.677%
2802	FIVE BELOW COMMON STOCK USD.01	0.005%	88.682%
2803	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	88.688%
2804	HOPE BANCORP INC COMMON STOCK USD.001	0.005%	88.693%
2805	RANGE RESOURCES CORP COMMON STOCK USD.01	0.005%	88.699%
2806	LOOMIS AB	0.005%	88.704%
2807	CASINO GUICH-PE	0.005%	88.710%
2808	SWIRE PACIFIC	0.005%	88.715%
2809	RESMED INC	0.005%	88.720%
2810	ORION CORP	0.005%	88.726%
2811	PRYSMIAN SPA CO	0.005%	88.731%
2812	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.005%	88.737%
2813	FAMILYMART CO	0.005%	88.742%
2814	HEICO CORP	0.005%	88.747%
2815	VANTIV INC CL A COMMON STOCK USD.00001	0.005%	88.753%
2816	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.005%	88.758%
2817	PEAB AB	0.005%	88.764%
2818	RLJ LODGING TRUST REIT	0.005%	88.769%
2819	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.774%
2820	TIGER BRANDS	0.005%	88.780%
2821	GLP J-REIT	0.005%	88.785%
2822	NINE DRAGONS PA	0.005%	88.791%
2823	TULLOW OIL PLC	0.005%	88.796%
2824	NKT HOLDING A/S	0.005%	88.801%
2825	ELECTRONICS	0.005%	88.807%
2826	MINITUBISHI ESTA	0.005%	88.812%
2827	HYPROP INVESTME	0.005%	88.817%
2828	BIO TECHNE CORP COMMON STOCK USD.01	0.005%	88.823%
2829	YUE YUEN INDUST	0.005%	88.828%
2830	CHINA GAS HOLDI	0.005%	88.834%
2831	CARGOTEC CORP-B	0.005%	88.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	OTP BANK PLC	0.005%	88.844%
2833	PGE POLSKA GRUP	0.005%	88.850%
2834	CHINA RESOURCES	0.005%	88.855%
2835	TOPBUILD CORP COMMON STOCK	0.005%	88.860%
2836	ARROW ELECTRONI	0.005%	88.866%
2837	GEN COMMUNICATI	0.005%	88.871%
2838	TABCORP HLDGS L	0.005%	88.876%
2839	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.005%	88.882%
2840	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.005%	88.887%
2841	AXALTA COATING	0.005%	88.892%
2842	LIC HOUSING FIN	0.005%	88.898%
2843	INNOGY SE	0.005%	88.903%
2844	LOTTE CHEMICAL	0.005%	88.908%
2845	ALCOA CORP COMMON STOCK USD.01	0.005%	88.914%
2846	SIMS GROUP LTD	0.005%	88.919%
2847	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	88.924%
2848	SINO BIOPHAMACE	0.005%	88.929%
2849	GREAT PORTLAND	0.005%	88.935%
2850	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.005%	88.940%
2851	YAMADA DENKI CO	0.005%	88.945%
2852	LUKOIL PJSC - A	0.005%	88.951%
2853	ACADIA REALTY TRUST REIT USD.001	0.005%	88.956%
2854	LEG IMMOBILIEN	0.005%	88.961%
2855	DDR CORP REIT USD.1	0.005%	88.967%
2856	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	88.972%
2857	WESTERN UNION CO COMMON STOCK USD.01	0.005%	88.977%
2858	SEMBCORP INDUST	0.005%	88.982%
2859	CENTERPOINT ENE	0.005%	88.988%
2860	BANK OF COMMUNI	0.005%	88.993%
2861	FORMOSA CHEMICA	0.005%	88.998%
2862	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.005%	89.004%
2863	DCC PLC	0.005%	89.009%
2864	ABERTIS INFRAES	0.005%	89.014%
2865	CHEMOURS CO/THE COMMON STOCK	0.005%	89.019%
2866	CIA BRASILEIRA	0.005%	89.025%
2867	SOTHEBY S COMMON STOCK USD.01	0.005%	89.030%
2868	SKANSKA AB	0.005%	89.035%
2869	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.005%	89.040%
2870	KOSMOS ENERGY L	0.005%	89.046%
2871	HASEKO CORP	0.005%	89.051%
2872	BILLERUD AB	0.005%	89.056%
2873	NIPPON YUSEN KK	0.005%	89.061%
2874	LEONS FURNITURE	0.005%	89.066%
2875	BRUKER CORP COMMON STOCK USD.01	0.005%	89.072%
2876	HALYARD HEALTH INC COMMON STOCK USD.01	0.005%	89.077%
2877	SMITH AND NEPHE	0.005%	89.082%
2878	HYOSUNG CORP	0.005%	89.087%
2879	BK OF EAST ASIA	0.005%	89.093%
2880	ZOETIS INC SR UNSECURED 02/18 1.875	0.005%	89.098%
2881	ASTRAZENECA	0.005%	89.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.005%	89.108%
2883	ORIENT OVERSEAS	0.005%	89.113%
2884	FUJIKURA	0.005%	89.119%
2885	KGHM POLSKA MIE	0.005%	89.124%
2886	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.005%	89.129%
2887	NORDSON CORP COMMON STOCK	0.005%	89.134%
2888	MEDNAX INC	0.005%	89.139%
2889	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	89.145%
2890	SHARP CORP	0.005%	89.150%
2891	DENTSU INC.	0.005%	89.155%
2892	UGI CORP COMMON STOCK	0.005%	89.160%
2893	WATSCO INC COMMON STOCK USD.5	0.005%	89.165%
2894	CROMBIE REAL ES	0.005%	89.171%
2895	E.SUN FINANCIAL	0.005%	89.176%
2896	RUBIS SCA	0.005%	89.181%
2897	VALLOUREC SA	0.005%	89.186%
2898	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	89.191%
2899	CHINA MINSHENG	0.005%	89.196%
2900	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	89.202%
2901	BALCHEM CORP COMMON STOCK USD.0667	0.005%	89.207%
2902	TAISEI CORP	0.005%	89.212%
2903	METCASH LTD	0.005%	89.217%
2904	AMCOR LIMITED	0.005%	89.222%
2905	T IS BANKASI	0.005%	89.227%
2906	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	89.232%
2907	ALLREAL HOLDING	0.005%	89.238%
2908	URBAN EDGE PROPERTIES REIT USD.01	0.005%	89.243%
2909	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.005%	89.248%
2910	KAWASAKI KISEN	0.005%	89.253%
2911	CONCORDIA FINAN	0.005%	89.258%
2912	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	89.263%
2913	VOPAK (KON)	0.005%	89.268%
2914	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	89.273%
2915	SEMTECH CORP	0.005%	89.278%
2916	TOYOTA INDUSTRI	0.005%	89.284%
2917	ENDESA S.A.	0.005%	89.289%
2918	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.005%	89.294%
2919	ALLIANT ENERGY	0.005%	89.299%
2920	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.304%
2921	MEDICAL FACILIT	0.005%	89.309%
2922	VAIL RESORTS	0.005%	89.314%
2923	DIXONS CARPHONE	0.005%	89.319%
2924	PTT EXP&PROD-FG	0.005%	89.324%
2925	UNIPOL GRUPPO F	0.005%	89.329%
2926	ROHM CO	0.005%	89.334%
2927	CHAILEASE HOLDI	0.005%	89.340%
2928	MASIMO CORP COMMON STOCK USD.001	0.005%	89.345%
2929	DAICEL CHEM IND	0.005%	89.350%
2930	INFOSYS LTD SP ADR ADR	0.005%	89.355%
2931	HERBALIFE LTD COMMON STOCK USD.002	0.005%	89.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.005%	89.365%
2933	NOVO NORDISK A/S SPONS ADR ADR	0.005%	89.370%
2934	EXELIXIS INC	0.005%	89.375%
2935	COMPUTER MODELL	0.005%	89.380%
2936	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	89.385%
2937	ENERGEN CORP COMMON STOCK USD.01	0.005%	89.390%
2938	AUTOZONE INC COMMON STOCK USD.01	0.005%	89.395%
2939	ROTORK PLC	0.005%	89.400%
2940	GLOBUS MEDICAL	0.005%	89.405%
2941	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.005%	89.410%
2942	BROWN-FORMAN CO	0.005%	89.415%
2943	FILA KOREA LTD	0.005%	89.420%
2944	HOMESERVE PLC	0.005%	89.425%
2945	DKSH HOLDING LT	0.005%	89.430%
2946	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	89.435%
2947	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	89.441%
2948	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.446%
2949	NIPRO CORP	0.005%	89.451%
2950	ARYZTA AG	0.005%	89.456%
2951	NORDSTROM INC COMMON STOCK	0.005%	89.461%
2952	FIRSTGROUP	0.005%	89.466%
2953	PEBBLEBROOK HOT	0.005%	89.471%
2954	SECOM CO	0.005%	89.476%
2955	ROGERS CORP COMMON STOCK USD1.0	0.005%	89.481%
2956	TGS NOPEC GEOPH	0.005%	89.486%
2957	BENCHMARK ELECT	0.005%	89.491%
2958	VIACOM INC SR UNSECURED 12/19 2.75	0.005%	89.496%
2959	CREDIT SAISON C	0.005%	89.501%
2960	PERNOD-RICARD	0.005%	89.506%
2961	CEZ AS	0.005%	89.511%
2962	TRACTOR SUPPLY	0.005%	89.516%
2963	COFINIMMO	0.005%	89.521%
2964	IDEMITSU KOSAN	0.005%	89.526%
2965	SYMRISE AG	0.005%	89.531%
2966	ROYAL UNIBREW A	0.005%	89.536%
2967	PUBLIC BNK-LOCA	0.005%	89.541%
2968	FERRO CORP	0.005%	89.546%
2969	WASHINGTON REIT REIT USD.01	0.005%	89.551%
2970	YY INC ADR ADR USD.00001	0.005%	89.556%
2971	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	89.561%
2972	STAMPS.COM INC COMMON STOCK USD.001	0.005%	89.566%
2973	YARA INTERNATIO	0.005%	89.571%
2974	DIALOG SEMICOND	0.005%	89.576%
2975	AIRCASTLE LTD	0.005%	89.581%
2976	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	89.586%
2977	SEALED AIR CORP COMMON STOCK USD.1	0.005%	89.591%
2978	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	89.596%
2979	DONALDSON CO IN	0.005%	89.601%
2980	SALZGITTER AG	0.005%	89.605%
2981	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.005%	89.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	MORNINGSTAR INC COMMON STOCK	0.005%	89.615%
2983	THALES SA	0.005%	89.620%
2984	ARGO GROUP INTE	0.005%	89.625%
2985	CHINA STEEL	0.005%	89.630%
2986	ACTIVIA PROPERT	0.005%	89.635%
2987	JUNGHEINRICH -	0.005%	89.640%
2988	SWISS PRIME SIT	0.005%	89.645%
2989	KULICKE&SOFFA I	0.005%	89.650%
2990	AGGREKO PLC	0.005%	89.655%
2991	GILDEMEISTER AG	0.005%	89.660%
2992	BAYTEX ENERGY CORP COMMON STOCK	0.005%	89.665%
2993	AGL ENERGY LTD	0.005%	89.670%
2994	TAISHIN FINANCI	0.005%	89.675%
2995	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	89.680%
2996	SOJITZ CORP COM	0.005%	89.685%
2997	HUGO BOSS AG	0.005%	89.689%
2998	ADANI PORT & SE	0.005%	89.694%
2999	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.005%	89.699%
3000	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.704%
3001	WAL-MART DE MEX	0.005%	89.709%
3002	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.714%
3003	OUTOKUMPU OY	0.005%	89.719%
3004	HENDERSON LAND	0.005%	89.724%
3005	YOKOHAMA RUBBER	0.005%	89.729%
3006	CATHAY PACIFIC	0.005%	89.734%
3007	PRA GROUP INC COMMON STOCK USD.01	0.005%	89.738%
3008	NGK SPARK PLUG	0.005%	89.743%
3009	TATA CONSULTANC	0.005%	89.748%
3010	LARSEN & TOUBRO	0.005%	89.753%
3011	OZ MINERALS LTD	0.005%	89.758%
3012	NATIONAL EXPRES	0.005%	89.763%
3013	PADDY POWER PLC	0.005%	89.768%
3014	BRAMBLES LIMITE	0.005%	89.773%
3015	NATIXIS	0.005%	89.777%
3016	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.782%
3017	Rural Electrifi	0.005%	89.787%
3018	BIOVERATIV INC COMMON STOCK USD.001	0.005%	89.792%
3019	B+G FOODS INC COMMON STOCK USD.01	0.005%	89.797%
3020	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	89.802%
3021	JBG SMITH PROPERTIES REIT USD.01	0.005%	89.807%
3022	ROBERT HALF INT	0.005%	89.811%
3023	CHEMED CORP COMMON STOCK USD1.0	0.005%	89.816%
3024	WPG HOLDINGS	0.005%	89.821%
3025	XPERI CORP COMMON STOCK USD.001	0.005%	89.826%
3026	SAAB AB	0.005%	89.831%
3027	VECTREN CORP COMMON STOCK	0.005%	89.836%
3028	CALFRAC WELL SE	0.005%	89.841%
3029	SGS SA-REG COMM	0.005%	89.845%
3030	HNI CORP	0.005%	89.850%
3031	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.005%	89.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	DAITO TRUST CON	0.005%	89.860%
3033	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.005%	89.865%
3034	BEIJING CAPITAL	0.005%	89.870%
3035	BQE CANT VAUDOI	0.005%	89.874%
3036	F5 NETWORKS INC COMMON STOCK	0.005%	89.879%
3037	NOMURA REAL EST	0.005%	89.884%
3038	CAPITALAND	0.005%	89.889%
3039	WISTRON CORP	0.005%	89.894%
3040	BK OF KYOTO	0.005%	89.898%
3041	Alten	0.005%	89.903%
3042	STATE BK OF IND	0.005%	89.908%
3043	HERSHEY FOODS C	0.005%	89.913%
3044	SPROTT INC COMM	0.005%	89.918%
3045	ATHABASCA OIL C	0.005%	89.922%
3046	GRIFOLS SA	0.005%	89.927%
3047	LI & FUNG LIMIT	0.005%	89.932%
3048	NORTHVIEW APART	0.005%	89.937%
3049	WORLEYPARSONS	0.005%	89.941%
3050	NORSK HYDRO AS	0.005%	89.946%
3051	KYOCERA CORP SPONS ADR ADR	0.005%	89.951%
3052	EQT CORPORATION	0.005%	89.956%
3053	TKH GROUP NV DU	0.005%	89.960%
3054	NIKON CORP	0.005%	89.965%
3055	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.005%	89.970%
3056	LONDON STOCK EX	0.005%	89.975%
3057	LOGITECH INTERN	0.005%	89.980%
3058	ADARO ENERGY TB	0.005%	89.984%
3059	NEX GROUP PLC	0.005%	89.989%
3060	GRUBHUB INC COMMON STOCK USD.0001	0.005%	89.994%
3061	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	89.998%
3062	AXEL SPRINGER A	0.005%	90.003%
3063	BEIJING ENTERPR	0.005%	90.008%
3064	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	90.013%
3065	PHOENIX GROUP H	0.005%	90.017%
3066	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	90.022%
3067	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	90.027%
3068	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.005%	90.032%
3069	TRANSURBAN GROU	0.005%	90.036%
3070	PLEXUS CORP COMMON STOCK USD.01	0.005%	90.041%
3071	Straumann AG	0.005%	90.046%
3072	B&M EUROPEAN VA	0.005%	90.051%
3073	KOREA INVESTMEN	0.005%	90.055%
3074	CAPITEC BANK HL	0.005%	90.060%
3075	GUANGZHOU R&F P	0.005%	90.065%
3076	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.005%	90.069%
3077	CEMBRA MONEY BA	0.005%	90.074%
3078	DUERR AG	0.005%	90.079%
3079	SAMSONITE INTL	0.005%	90.083%
3080	SRC ENERGY INC COMMON STOCK USD.001	0.005%	90.088%
3081	MCDERMOTT INTL	0.005%	90.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	STEPAN CO COMMON STOCK USD1.0	0.005%	90.097%
3083	WABTEC CORP COMMON STOCK USD.01	0.005%	90.102%
3084	CITIZEN WATCH C	0.005%	90.107%
3085	HAEMONETICS COR	0.005%	90.112%
3086	IT HOLDINGS COR	0.005%	90.116%
3087	CHINA EVERBRIGH	0.005%	90.121%
3088	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.005%	90.126%
3089	ALUMINA LTD	0.005%	90.130%
3090	CHINA CITIC BK	0.005%	90.135%
3091	KBR INC COMMON STOCK USD.001	0.005%	90.140%
3092	NABORS INDUSTRI	0.005%	90.144%
3093	NOK CORP	0.005%	90.149%
3094	VALENER INC	0.005%	90.154%
3095	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	90.158%
3096	CHONGQING RURAL	0.005%	90.163%
3097	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	90.167%
3098	TRITON INTERNAT	0.005%	90.172%
3099	AVX CORP COMMON STOCK USD.01	0.005%	90.177%
3100	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.005%	90.181%
3101	ILLUMINA INC	0.005%	90.186%
3102	SCHRODERS PLC	0.005%	90.191%
3103	TOKYO TATEMONO	0.005%	90.195%
3104	SEEK LTD.	0.005%	90.200%
3105	DAIICHI SANKYO	0.005%	90.205%
3106	RICHMONT MINES INC COMMON STOCK	0.005%	90.209%
3107	NELNET INC CL A COMMON STOCK USD.01	0.005%	90.214%
3108	PLAYTECH	0.005%	90.218%
3109	LEGGETT + PLATT INC COMMON STOCK USD.01	0.005%	90.223%
3110	ABN AMRO GROUP	0.005%	90.228%
3111	MTR CORP	0.005%	90.232%
3112	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	90.237%
3113	JTEKT CORP.	0.005%	90.242%
3114	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	90.246%
3115	MO OCH DOMSJO A	0.005%	90.251%
3116	VENTURE CORP	0.005%	90.255%
3117	SAPPORO BREWERI	0.005%	90.260%
3118	VOLVO AB	0.005%	90.265%
3119	CONTINENTAL GOL	0.005%	90.269%
3120	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	90.274%
3121	PEARSON	0.005%	90.278%
3122	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	90.283%
3123	JINDAL STEEL &	0.005%	90.288%
3124	SUZUKEN CO LTD	0.005%	90.292%
3125	HUTCHISON PORT	0.005%	90.297%
3126	ORORA LTD	0.005%	90.301%
3127	TAKASHIMAYA CO	0.005%	90.306%
3128	SYMANTEC CORP	0.005%	90.310%
3129	SONIC HEALTHCAR	0.005%	90.315%
3130	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.005%	90.320%
3131	COCA-COLA BOTTL	0.005%	90.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	DRIL QUIP INC	0.005%	90.329%
3133	MUELLER INDS IN	0.005%	90.333%
3134	LANDSTAR SYSTEM	0.005%	90.338%
3135	IDEA CELLULAR L	0.005%	90.342%
3136	SILICON LABORAT	0.005%	90.347%
3137	AMMB HOLDINGS B	0.005%	90.352%
3138	LANCASTER COLON	0.005%	90.356%
3139	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	90.361%
3140	CARDTRONICS PLC	0.005%	90.365%
3141	GPE EUROTUNNEL	0.005%	90.370%
3142	NIPPON PAPER IN	0.005%	90.374%
3143	SUEDZUCKER AG	0.005%	90.379%
3144	ROCKWOOL INTL	0.005%	90.384%
3145	ARGONAUT GOLD I	0.005%	90.388%
3146	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	90.393%
3147	KENEDIX REALTY	0.005%	90.397%
3148	NTN CORPORATION	0.005%	90.402%
3149	BARCLAYS PLC	0.005%	90.406%
3150	ENN ENERGY HOLD	0.005%	90.411%
3151	SOPRA	0.005%	90.415%
3152	FRANSHION PROPE	0.005%	90.420%
3153	HANG LUNG DEVEL	0.005%	90.424%
3154	TRYGVESTA AS	0.005%	90.429%
3155	MAPLETREE COMME	0.005%	90.434%
3156	KASIKORNBANK PL	0.005%	90.438%
3157	LARGAN PRECISIO	0.005%	90.443%
3158	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	90.447%
3159	GRANITE CONST	0.005%	90.452%
3160	SEI INVESTMENT	0.005%	90.456%
3161	AURIZON HOLDING	0.005%	90.461%
3162	SEMGROUP CORP CLASS A COMMON STOCK	0.005%	90.465%
3163	MACK CALI REALTY CORP REIT USD.01	0.005%	90.470%
3164	TATA MOTORS LTD	0.005%	90.474%
3165	KURITA WATER IN	0.005%	90.479%
3166	TOPPAN PRINTING	0.005%	90.483%
3167	WACKER CHEMIE A	0.005%	90.488%
3168	MDU RES GROUP I	0.005%	90.492%
3169	BRITISH SKY BRO	0.005%	90.497%
3170	NIPPON EXPRESS	0.004%	90.501%
3171	EBARA CORP	0.004%	90.506%
3172	SASOL	0.004%	90.510%
3173	NEENAH PAPER INC COMMON STOCK USD.01	0.004%	90.515%
3174	GVC HOLDINGS PL	0.004%	90.519%
3175	TAIWAN CEMENT	0.004%	90.524%
3176	POWER ASSETS HO	0.004%	90.528%
3177	SUMITOMO OSAKA	0.004%	90.533%
3178	ZEON CO	0.004%	90.537%
3179	MEDIASET ESPANA	0.004%	90.542%
3180	UNIVERSAL CORP	0.004%	90.546%
3181	HERC HOLDINGS INC COMMON STOCK USD.01	0.004%	90.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	NIBE INDUSTRIER	0.004%	90.555%
3183	VALIANT HOLDING	0.004%	90.560%
3184	CHINA VANKE CO	0.004%	90.564%
3185	AENA SA	0.004%	90.568%
3186	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.004%	90.573%
3187	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	90.577%
3188	JAMES HARDIE IN	0.004%	90.582%
3189	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	90.586%
3190	DOWA HOLDING CO	0.004%	90.591%
3191	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	90.595%
3192	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	90.600%
3193	FEDEX CORP COMPANY GUAR 02/20 2.3	0.004%	90.604%
3194	ALFA LAVAL AB	0.004%	90.608%
3195	HOPEWELL HLDGS	0.004%	90.613%
3196	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	90.617%
3197	DAI NIPPON PRIN	0.004%	90.622%
3198	SANKYU INC	0.004%	90.626%
3199	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.004%	90.631%
3200	COHEN + STEERS INC COMMON STOCK USD.01	0.004%	90.635%
3201	NEXT PLC	0.004%	90.639%
3202	HITACHI METALS	0.004%	90.644%
3203	EUROFINS SCIENT	0.004%	90.648%
3204	KANEKA CORP	0.004%	90.653%
3205	NIDEC CORPORATI	0.004%	90.657%
3206	ULTRAPAR PARTIC	0.004%	90.661%
3207	DEAN FOODS CO COMMON STOCK USD.01	0.004%	90.666%
3208	HK & CHINA GAS	0.004%	90.670%
3209	MUELLER WATER P	0.004%	90.675%
3210	ANTA SPORTS PRO	0.004%	90.679%
3211	ROWAN COMPANIES	0.004%	90.683%
3212	TOWNE BANK COMMON STOCK USD1.667	0.004%	90.688%
3213	PKO BANK POLSKI	0.004%	90.692%
3214	ZILLOW GROUP INC C COMMON STOCK	0.004%	90.697%
3215	MERITZ SECURITI	0.004%	90.701%
3216	STATOIL ASA SPON ADR ADR	0.004%	90.705%
3217	FBL FINANCIAL G	0.004%	90.710%
3218	SANWA SHUTTER C	0.004%	90.714%
3219	CLEANAWAY WASTE	0.004%	90.719%
3220	ATMOS ENERGY CO	0.004%	90.723%
3221	BRADY(WH)	0.004%	90.727%
3222	WOOD GROUP (JOH	0.004%	90.732%
3223	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.004%	90.736%
3224	ASUSTEK COMPUTE	0.004%	90.740%
3225	SHUTTERFLY INC	0.004%	90.745%
3226	S-OIL CORPORATI	0.004%	90.749%
3227	CHINA CINDA ASS	0.004%	90.753%
3228	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	90.758%
3229	WGL HOLDINGS INC COMMON STOCK	0.004%	90.762%
3230	INFINERA CORP	0.004%	90.767%
3231	MORI SEIKI CO	0.004%	90.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	NOW INC COMMON STOCK USD.01	0.004%	90.775%
3233	IBIDEN CO	0.004%	90.780%
3234	WIPRO	0.004%	90.784%
3235	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.004%	90.788%
3236	CHALLENGER FIN	0.004%	90.793%
3237	CARE CAPITAL PROPERTIES INC REIT USD.01	0.004%	90.797%
3238	TOYO TIRE & RUB	0.004%	90.801%
3239	AIR WATER INC.	0.004%	90.806%
3240	BYD ELECTRONIC	0.004%	90.810%
3241	SANTOS LIMITED	0.004%	90.814%
3242	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	90.819%
3243	VERISIGN	0.004%	90.823%
3244	FAIRFAX FINANCI	0.004%	90.827%
3245	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.004%	90.832%
3246	NIPPON ELEC GLA	0.004%	90.836%
3247	LIFE HEALTHCARE	0.004%	90.840%
3248	TAIYO YUDEN CO	0.004%	90.845%
3249	TATA STEEL LIMI	0.004%	90.849%
3250	SNAM SPA	0.004%	90.853%
3251	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.004%	90.858%
3252	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.004%	90.862%
3253	ACXIOM CORP COMMON STOCK USD.1	0.004%	90.866%
3254	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.004%	90.871%
3255	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.004%	90.875%
3256	NABTESCO CORP	0.004%	90.879%
3257	SHANGRI-LA ASIA	0.004%	90.884%
3258	ASM INTL NV	0.004%	90.888%
3259	VESUVIUS PLC	0.004%	90.892%
3260	YAMATO HOLDINGS	0.004%	90.897%
3261	STAG INDUSTRIAL INC REIT USD.01	0.004%	90.901%
3262	SSAB SVENSKT ST	0.004%	90.905%
3263	GREENBRIER COMPANIES INC COMMON STOCK	0.004%	90.910%
3264	EUROCOMMERCIAL	0.004%	90.914%
3265	ISS A/S	0.004%	90.918%
3266	GLUSKIN SHEFF &	0.004%	90.922%
3267	INTEGRATED DEVI	0.004%	90.927%
3268	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.931%
3269	SYNAPTICS INC COMMON STOCK USD.001	0.004%	90.935%
3270	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	90.940%
3271	BE SEMICONDUCTO	0.004%	90.944%
3272	FUJI ELECTRIC C	0.004%	90.948%
3273	BOVIS HOMES GRO	0.004%	90.953%
3274	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	90.957%
3275	AMER NATL INS	0.004%	90.961%
3276	GRUPA LOTOS S.A	0.004%	90.965%
3277	GREIF INC CL A COMMON STOCK	0.004%	90.970%
3278	E-MART CO. LTD.	0.004%	90.974%
3279	CASIO COMPUTER	0.004%	90.978%
3280	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	90.983%
3281	POU CHEN	0.004%	90.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ALTICE NV CLAS	0.004%	90.991%
3283	FIRST MERCHANTS CORP COMMON STOCK	0.004%	90.995%
3284	BUZZI UNICEM SP	0.004%	91.000%
3285	TAURON POLSKA E	0.004%	91.004%
3286	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.004%	91.008%
3287	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.012%
3288	SECURITAS	0.004%	91.017%
3289	SJM HOLDINGS LT	0.004%	91.021%
3290	EXLSERVICE HLDG	0.004%	91.025%
3291	LA Z BOY INC COMMON STOCK USD1.0	0.004%	91.030%
3292	LG HOUSEHOLD HE	0.004%	91.034%
3293	EVOLUTION MININ	0.004%	91.038%
3294	TSUMURA & CO	0.004%	91.042%
3295	RECRUIT HOLDING	0.004%	91.047%
3296	MAHINDRA &MAHIN	0.004%	91.051%
3297	TORO CO	0.004%	91.055%
3298	OSI SYSTEMS INC	0.004%	91.059%
3299	TRANSUNION COMMON STOCK USD.01	0.004%	91.064%
3300	GLANBIA PLC	0.004%	91.068%
3301	GRUPO FINANCIER	0.004%	91.072%
3302	CCR SA	0.004%	91.076%
3303	HEROUX DEVTEK	0.004%	91.081%
3304	BUFFALO WILD WINGS INC COMMON STOCK	0.004%	91.085%
3305	BIOMERIEUX	0.004%	91.089%
3306	AJINOMOTO CO IN	0.004%	91.093%
3307	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.004%	91.097%
3308	MERLIN ENTERTAI	0.004%	91.102%
3309	QEP RESOURCES INC COMMON STOCK USD.01	0.004%	91.106%
3310	CIMAREX ENERGY CO COMMON STOCK USD.01	0.004%	91.110%
3311	TALANX AG	0.004%	91.114%
3312	MBIA INC	0.004%	91.119%
3313	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.004%	91.123%
3314	SUZANO PAPEL E	0.004%	91.127%
3315	CSRA INC COMMON STOCK USD.001	0.004%	91.131%
3316	CLICLS GROUP	0.004%	91.135%
3317	NOF CORP	0.004%	91.140%
3318	ELEMENTIS (1998	0.004%	91.144%
3319	SINOPAC HLDG	0.004%	91.148%
3320	TOYODA GOSEI	0.004%	91.152%
3321	HIGH LINER FOOD	0.004%	91.156%
3322	ASHIKAGA HOLDIN	0.004%	91.161%
3323	GOME ELECTRICAL	0.004%	91.165%
3324	AUTO TRADER GRO	0.004%	91.169%
3325	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.004%	91.173%
3326	HENKEL KGAA-PRE	0.004%	91.177%
3327	CIFI HOLDINGS G	0.004%	91.182%
3328	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.004%	91.186%
3329	DAINIPPON SCREE	0.004%	91.190%
3330	ENI	0.004%	91.194%
3331	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.004%	91.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	ENDO INTERNATIO	0.004%	91.202%
3333	LEOPALACE 21	0.004%	91.207%
3334	LIQUOR STORES N	0.004%	91.211%
3335	FIERA SCEPTRE I	0.004%	91.215%
3336	TIETO CORP OYJ	0.004%	91.219%
3337	VONTOBEL HLDGS	0.004%	91.223%
3338	NEOPOST	0.004%	91.227%
3339	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.004%	91.232%
3340	Samsung Life In	0.004%	91.236%
3341	ADMIRAL GROUP	0.004%	91.240%
3342	TIME WARNER INC	0.004%	91.244%
3343	LEE & MAN PAPER	0.004%	91.248%
3344	VALMET CORP	0.004%	91.252%
3345	NAMCO BANDAI HO	0.004%	91.256%
3346	YAMAGUCHI FINAN	0.004%	91.261%
3347	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.004%	91.265%
3348	SCHOUW & CO	0.004%	91.269%
3349	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	91.273%
3350	KERRY PROPRTIE	0.004%	91.277%
3351	RIGHTMOVE GROUP	0.004%	91.281%
3352	WESBANCO INC COMMON STOCK USD2.0833	0.004%	91.286%
3353	CHINA STATE CON	0.004%	91.290%
3354	BANCO SANTANDER	0.004%	91.294%
3355	ALSEA SAB DE CV	0.004%	91.298%
3356	ESCORTS LTD	0.004%	91.302%
3357	CORE-MARK HLDG	0.004%	91.306%
3358	FUKUOKA FINANCI	0.004%	91.310%
3359	EAGLE BANCORP INC COMMON STOCK USD.01	0.004%	91.314%
3360	DHX MEDIA LTD	0.004%	91.319%
3361	SUL AMERICA SA	0.004%	91.323%
3362	GROUP 1 AUTO	0.004%	91.327%
3363	ARCA CONTINEN	0.004%	91.331%
3364	FRONTIER REIT	0.004%	91.335%
3365	SHIN KONG FINL	0.004%	91.339%
3366	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	91.343%
3367	INDUSTRIAL BANK	0.004%	91.347%
3368	HITACHI CHEMICA	0.004%	91.352%
3369	LOJAS AMERICANA	0.004%	91.356%
3370	PROSIEBENSAT.1	0.004%	91.360%
3371	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.004%	91.364%
3372	INVESTA OFFICE	0.004%	91.368%
3373	DISTRIBUIDORA I	0.004%	91.372%
3374	SIMCORP A/S	0.004%	91.376%
3375	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.380%
3376	KILLAM APART RE	0.004%	91.384%
3377	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.389%
3378	PENNON GROUP	0.004%	91.393%
3379	CANARA BANK	0.004%	91.397%
3380	GUNMA BANK	0.004%	91.401%
3381	TASEKO MINES LT	0.004%	91.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	WEIR GROUP	0.004%	91.409%
3383	CIELO SA	0.004%	91.413%
3384	LTC PROPERTIES	0.004%	91.417%
3385	BEKAERT SA	0.004%	91.421%
3386	KB HOME COMMON STOCK USD1.0	0.004%	91.425%
3387	CEAT LTD	0.004%	91.430%
3388	TRILOGY ENERGY	0.004%	91.434%
3389	FTI CONSULTING INC COMMON STOCK USD.01	0.004%	91.438%
3390	IDACORP INC COMMON STOCK	0.004%	91.442%
3391	ATHENAHEALTH IN	0.004%	91.446%
3392	SINO-OCEAN LAND	0.004%	91.450%
3393	BANCA MEDIOLANU	0.004%	91.454%
3394	JAPAN EXCHANGE	0.004%	91.458%
3395	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.004%	91.462%
3396	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.004%	91.466%
3397	ZHONGSHENG GROU	0.004%	91.470%
3398	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.474%
3399	77TH BANK	0.004%	91.478%
3400	CJ CHEILJEDANG	0.004%	91.483%
3401	DELTA ELECTRONI	0.004%	91.487%
3402	CINEWORLD GROUP	0.004%	91.491%
3403	UTD INTERNET AG	0.004%	91.495%
3404	ADELAIDE BRIGHT	0.004%	91.499%
3405	ABB LTD SPON ADR ADR	0.004%	91.503%
3406	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.004%	91.507%
3407	MAGELLAN AEROSP	0.004%	91.511%
3408	MTY FOOD GROUP	0.004%	91.515%
3409	WAREHOUSES DE P	0.004%	91.519%
3410	PLANTRONICS INC COMMON STOCK USD.01	0.004%	91.523%
3411	NEWMARKET CORP COMMON STOCK	0.004%	91.527%
3412	LOGITECH INTERN	0.004%	91.531%
3413	PROVIDENT FINAN	0.004%	91.535%
3414	ACCTON	0.004%	91.539%
3415	MMI HOLDINGS LT	0.004%	91.543%
3416	ALTRAN TECHNOLO	0.004%	91.547%
3417	REDROW	0.004%	91.551%
3418	ANSELL LTD	0.004%	91.555%
3419	SULZER AG	0.004%	91.559%
3420	GETINGE AB, B S	0.004%	91.564%
3421	COCHLEAR LTD	0.004%	91.568%
3422	TRIUMPH GROUP I	0.004%	91.572%
3423	COGNEX CORP	0.004%	91.576%
3424	HFF INC CLASS A COMMON STOCK USD.01	0.004%	91.580%
3425	CHIBA BANK	0.004%	91.584%
3426	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	91.588%
3427	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	91.592%
3428	BANCFIRST CORP	0.004%	91.596%
3429	ALSTRIA OFFICE	0.004%	91.600%
3430	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.004%	91.604%
3431	MEDIATEK INC	0.004%	91.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	DAIDO STEEL CO	0.004%	91.612%
3433	HACHIJUNI BANK	0.004%	91.616%
3434	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.620%
3435	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	91.624%
3436	DAELIM INDUSTRI	0.004%	91.628%
3437	DUNDEE PRECIOUS	0.004%	91.632%
3438	BUWOG AG	0.004%	91.636%
3439	VICTREX PLC	0.004%	91.640%
3440	WADDELL & REED	0.004%	91.644%
3441	GS YUASA CORP	0.004%	91.648%
3442	JAPAN LOGISTICS	0.004%	91.652%
3443	CSR LIMITED	0.004%	91.656%
3444	CHICO'S FAS INC	0.004%	91.660%
3445	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.664%
3446	BELIMO HOLDING	0.004%	91.668%
3447	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.672%
3448	SCANA CORP COMMON STOCK	0.004%	91.676%
3449	LLOYD THOMPSON	0.004%	91.680%
3450	WERELDHAVE NV	0.004%	91.684%
3451	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	91.688%
3452	UTD O/S LAND	0.004%	91.692%
3453	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	91.696%
3454	MORI HILLS REIT	0.004%	91.700%
3455	NIPPON KAYAKU C	0.004%	91.704%
3456	NTT DATA	0.004%	91.708%
3457	PIZZA PIZZA ROY	0.004%	91.712%
3458	CAL MAINE FOODS INC COMMON STOCK USD.01	0.004%	91.716%
3459	TOPDANMARK A/S	0.004%	91.720%
3460	NIFCO INC	0.004%	91.724%
3461	SKY CITY	0.004%	91.728%
3462	ERICSSON (LM) TEL SP ADR ADR	0.004%	91.732%
3463	ADTRAN INC	0.004%	91.736%
3464	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.740%
3465	FIRM CAPITAL MO	0.004%	91.743%
3466	FOSUN INTERNATI	0.004%	91.747%
3467	TOYO SEIKAN KAI	0.004%	91.751%
3468	IJM CORP BERHAD	0.004%	91.755%
3469	TOKYO GAS CO	0.004%	91.759%
3470	NIPPON SUISAN	0.004%	91.763%
3471	SPX FLOW INC COMMON STOCK USD.01	0.004%	91.767%
3472	CALLAWAY GOLF C	0.004%	91.771%
3473	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	91.775%
3474	OIL SEARCH LTD	0.004%	91.779%
3475	KRATON CORP COMMON STOCK USD.01	0.004%	91.783%
3476	BIRD CONSTRUCTI	0.004%	91.787%
3477	NWS HOLDINGS LT	0.004%	91.791%
3478	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.004%	91.795%
3479	SAGE GROUP PLC/	0.004%	91.799%
3480	HIKMA PHARMACEU	0.004%	91.803%
3481	FISHER & PAYKEL	0.004%	91.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	COMPEQ MFG	0.004%	91.811%
3483	EASYJET	0.004%	91.814%
3484	CREST NICHOLSON	0.004%	91.818%
3485	FAIRFAX MEDIA L	0.004%	91.822%
3486	FUCHS PETROLUB	0.004%	91.826%
3487	SIHUAN PHARMACE	0.004%	91.830%
3488	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.834%
3489	SYNTHOMER PLC	0.004%	91.838%
3490	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.842%
3491	CHINA MEDICAL S	0.004%	91.846%
3492	DGB FINANCIAL G	0.004%	91.850%
3493	WOORI BANK	0.004%	91.854%
3494	ENERGIAS DE POR	0.004%	91.858%
3495	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.004%	91.862%
3496	TELKOM GROUP LT	0.004%	91.865%
3497	FIRST FINANCIAL BANCORP COMMON STOCK	0.004%	91.869%
3498	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.873%
3499	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.004%	91.877%
3500	SHISEIDO CO	0.004%	91.881%
3501	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.004%	91.885%
3502	CENTURY TOKYO	0.004%	91.889%
3503	JD.COM INC ADR ADR USD.00002	0.004%	91.893%
3504	XINYI GLASS HOL	0.004%	91.897%
3505	DASSAULT SYSTEM	0.004%	91.900%
3506	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	91.904%
3507	YUANTA FINL HOL	0.004%	91.908%
3508	NUVASIVE INC COMMON STOCK USD.001	0.004%	91.912%
3509	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	91.916%
3510	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.004%	91.920%
3511	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.924%
3512	THOMAS COOK GRO	0.004%	91.928%
3513	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	91.931%
3514	CHARTER HALL GR	0.004%	91.935%
3515	NETGEAR INC COMMON STOCK USD.001	0.004%	91.939%
3516	WIN SEMICONDUCT	0.004%	91.943%
3517	METHODE ELEC IN	0.004%	91.947%
3518	WEICHAI POWER-H	0.004%	91.951%
3519	MINERAL RESOURC	0.004%	91.955%
3520	VAREX IMAGING CORP COMMON STOCK	0.004%	91.959%
3521	BROOKS AUTOMATI	0.004%	91.962%
3522	FLEXIUM INTERCO	0.004%	91.966%
3523	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.004%	91.970%
3524	CORE LABORATORI	0.004%	91.974%
3525	MULTI COLOR CORP COMMON STOCK	0.004%	91.978%
3526	ONE GAS INC COMMON STOCK	0.004%	91.982%
3527	SVENSKA CELLULO	0.004%	91.985%
3528	KOITO MFG CO	0.004%	91.989%
3529	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	91.993%
3530	N B T BANCORP INC COMMON STOCK USD.01	0.004%	91.997%
3531	DONGFENG MOTOR	0.004%	92.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	92.005%
3533	TECHTRONIC INDU	0.004%	92.009%
3534	MATADOR RESOURCES CO COMMON STOCK USD.01	0.004%	92.012%
3535	INCYTE PHARMACE	0.004%	92.016%
3536	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.004%	92.020%
3537	CHUGOKU BANK	0.004%	92.024%
3538	CNP ASSURANCES	0.004%	92.028%
3539	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	92.031%
3540	MAKITA CORP	0.004%	92.035%
3541	WACOAL CORP	0.004%	92.039%
3542	ENSCO PLC CLASS	0.004%	92.043%
3543	CAIRN ENERGY PL	0.004%	92.047%
3544	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.051%
3545	SLEEP COUNTRY C	0.004%	92.054%
3546	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	92.058%
3547	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	92.062%
3548	KUBOTA CORP	0.004%	92.066%
3549	HIROSHIMA BANK	0.004%	92.070%
3550	JAPAN AIRLINES	0.004%	92.073%
3551	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.004%	92.077%
3552	BILFINGER BERGE	0.004%	92.081%
3553	DIODES INC COMMON STOCK USD.667	0.004%	92.085%
3554	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	92.089%
3555	ICA GRUPPEN AB	0.004%	92.092%
3556	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	92.096%
3557	KYUSHU FINANCIA	0.004%	92.100%
3558	GREENCORE GROUP	0.004%	92.104%
3559	DENA CO LTD	0.004%	92.108%
3560	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	92.111%
3561	SAMSUNG SECS CO	0.004%	92.115%
3562	FORWARD AIR COR	0.004%	92.119%
3563	ALLETE INC	0.004%	92.123%
3564	MATSON INC COMMON STOCK	0.004%	92.126%
3565	IYO BANK	0.004%	92.130%
3566	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	92.134%
3567	NCR CORP	0.004%	92.138%
3568	EMPRESA BRASILE	0.004%	92.142%
3569	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	92.145%
3570	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	92.149%
3571	AIR FRANCE-KLM	0.004%	92.153%
3572	AMC NETWORKS INC A COMMON STOCK	0.004%	92.157%
3573	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	92.160%
3574	SCHOLASTIC CORP	0.004%	92.164%
3575	AAR CORP	0.004%	92.168%
3576	SUEZ ENVIRONMEN	0.004%	92.172%
3577	SAIA INC COMMON STOCK USD.001	0.004%	92.175%
3578	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	92.179%
3579	INGERSOLL GLB H	0.004%	92.183%
3580	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	92.187%
3581	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	92.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	AMBU A/S	0.004%	92.194%
3583	ALLEGIANT TRAVE	0.004%	92.198%
3584	SEGA SAMMY HOLD	0.004%	92.202%
3585	SHERRITT INTERN	0.004%	92.205%
3586	JOHNSON ELECTRI	0.004%	92.209%
3587	MAEDA CORP	0.004%	92.213%
3588	FABRINET	0.004%	92.217%
3589	BOLLORE	0.004%	92.220%
3590	BENESSE CORP	0.004%	92.224%
3591	TECH MAHINDRA L	0.004%	92.228%
3592	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	92.232%
3593	YTL CORP	0.004%	92.235%
3594	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	92.239%
3595	NCC AB-B	0.004%	92.243%
3596	OASIS PETROLEUM INC COMMON STOCK USD.01	0.004%	92.247%
3597	SHENZHEN INVEST	0.004%	92.250%
3598	FAST RETAILING	0.004%	92.254%
3599	IMPALA PLATINUM	0.004%	92.258%
3600	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	92.261%
3601	JAFCO CO LTD	0.004%	92.265%
3602	KNOWLES CORP COMMON STOCK USD.01	0.004%	92.269%
3603	JIANGXI COPPER	0.004%	92.273%
3604	CRH (DUBLIN)	0.004%	92.276%
3605	CHIPOTLE MEXICA	0.004%	92.280%
3606	REXFORD INDUSTR	0.004%	92.284%
3607	SEVEN BANK LTD.	0.004%	92.287%
3608	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	92.291%
3609	RUMO SA	0.004%	92.295%
3610	KONECRANES O	0.004%	92.299%
3611	ZIJIN MINING GR	0.004%	92.302%
3612	HELLA KGAA HUEC	0.004%	92.306%
3613	RELIANCE CAPITA	0.004%	92.310%
3614	ASPEN PHARMACAR	0.004%	92.313%
3615	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	92.317%
3616	NTT DOCOMO INC SPON ADR ADR	0.004%	92.321%
3617	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	92.324%
3618	MERRY ELECTRONI	0.004%	92.328%
3619	CIMB GROUP HOLD	0.004%	92.332%
3620	NEXANS	0.004%	92.335%
3621	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	92.339%
3622	L BRANDS INC COMMON STOCK USD.5	0.004%	92.343%
3623	SOUTH32 ADR ADR	0.004%	92.347%
3624	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	92.350%
3625	ENTEL EMP NAC T	0.004%	92.354%
3626	PORTO SEGURO SA	0.004%	92.358%
3627	JSR CORPORATION	0.004%	92.361%
3628	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	92.365%
3629	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	92.369%
3630	CUBIC CORP COMMON STOCK	0.004%	92.372%
3631	KYUDENKO CORP	0.004%	92.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	92.379%
3633	SIG	0.004%	92.383%
3634	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	92.387%
3635	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.390%
3636	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.394%
3637	CORBION NV	0.004%	92.398%
3638	CIPLA LTD	0.004%	92.401%
3639	CHINA DEVELOPME	0.004%	92.405%
3640	AES CORP COMMON STOCK USD.01	0.004%	92.409%
3641	SELECT INCOME REIT REIT USD.01	0.004%	92.412%
3642	SHENZHOU INT GR	0.004%	92.416%
3643	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	92.420%
3644	SUMITOMO FOREST	0.004%	92.423%
3645	TOTO	0.004%	92.427%
3646	GREAT EAGLE HLD	0.004%	92.431%
3647	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	92.434%
3648	QUBE HOLDINGS L	0.004%	92.438%
3649	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	92.441%
3650	LULULEMON	0.004%	92.445%
3651	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	92.449%
3652	FACTSET RESEARC	0.004%	92.452%
3653	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	92.456%
3654	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	92.460%
3655	KT & G	0.004%	92.463%
3656	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	92.467%
3657	RADIAN GROUP	0.004%	92.470%
3658	INTERCONTINENTAL HOTELS ADR ADR	0.004%	92.474%
3659	AEDIFICA	0.004%	92.478%
3660	CATTOLICA ASSIC	0.004%	92.481%
3661	RENISHAW	0.004%	92.485%
3662	TAIWAN COOPERAT	0.004%	92.489%
3663	PETRONET LNG LT	0.004%	92.492%
3664	METRO AG	0.004%	92.496%
3665	NIPPON LIGHT ME	0.004%	92.499%
3666	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	92.503%
3667	PCCW LIMITED	0.004%	92.507%
3668	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	92.510%
3669	TPK HOLDINGS CO	0.004%	92.514%
3670	NIPPON ACCOMMOD	0.004%	92.517%
3671	CHICAGO BRIDGE	0.004%	92.521%
3672	TRONOX LTD-CL A	0.004%	92.525%
3673	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	92.528%
3674	AMERIS BANCORP COMMON STOCK USD1.0	0.004%	92.532%
3675	BANCA POPOLARE	0.004%	92.535%
3676	BLUEBIRD BIO IN	0.004%	92.539%
3677	ALLEGION PLC	0.004%	92.543%
3678	ENEA SA	0.004%	92.546%
3679	Denison Mines C	0.004%	92.550%
3680	BHP BILLITON LTD SPON ADR ADR	0.004%	92.553%
3681	CABLE ONE INC COMMON STOCK USD.01	0.004%	92.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	HINO MOTORS	0.004%	92.560%
3683	BANCOLOMBIA SA	0.004%	92.564%
3684	NAN YA PLASTIC	0.004%	92.568%
3685	QINETIQ GROUP P	0.004%	92.571%
3686	GANNETT CO INC COMMON STOCK USD.01	0.004%	92.575%
3687	PIRAMAL ENTERPR	0.004%	92.578%
3688	KINGBOARD LAMIN	0.004%	92.582%
3689	INVENTEC CORP	0.004%	92.585%
3690	BANRISUL	0.004%	92.589%
3691	NAVISTAR INTL C	0.004%	92.593%
3692	TOYOBO CO	0.004%	92.596%
3693	MYRIAD GENETICS	0.004%	92.600%
3694	KEIHAN ELECTRIC	0.004%	92.603%
3695	KAMAN CORP COMMON STOCK USD1.0	0.004%	92.607%
3696	KUEHNE & NAGEL	0.004%	92.610%
3697	PRIMARY HEALTH	0.004%	92.614%
3698	BEIJING ENT WAT	0.004%	92.618%
3699	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	92.621%
3700	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	92.625%
3701	INTERFACE INC COMMON STOCK USD.1	0.004%	92.628%
3702	TRANSAT AT INC	0.004%	92.632%
3703	THIRD POINT REI	0.004%	92.635%
3704	SMC CORP	0.004%	92.639%
3705	POOL CORP COMMON STOCK USD.001	0.004%	92.642%
3706	CLIFFS NATURAL	0.004%	92.646%
3707	CRANSWICK	0.004%	92.650%
3708	KONAMI CO	0.004%	92.653%
3709	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	92.657%
3710	ADVANTEST	0.004%	92.660%
3711	ELIOR	0.004%	92.664%
3712	AZZ INC COMMON STOCK USD1.0	0.004%	92.667%
3713	DA OFFICE INV C	0.004%	92.671%
3714	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	92.674%
3715	PENTA OCEAN CON	0.004%	92.678%
3716	CHINA LIFE INSURANCE CO ADR ADR	0.004%	92.681%
3717	SCRIPPS(EW)CO(N	0.004%	92.685%
3718	PEOPLE'S INSURA	0.004%	92.689%
3719	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	92.692%
3720	REALPAGE INC COMMON STOCK USD.001	0.004%	92.696%
3721	BANKIA SA	0.004%	92.699%
3722	DYNEGY INC COMMON STOCK USD.01	0.004%	92.703%
3723	BOB EVANS FARMS	0.004%	92.706%
3724	LANCASHIRE HLDG	0.004%	92.710%
3725	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	92.713%
3726	MICHAEL PAGE IN	0.004%	92.717%
3727	CENCOSUD SA	0.004%	92.720%
3728	SHIMIZU CORP	0.004%	92.724%
3729	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	92.727%
3730	LIVANOVA PLC	0.004%	92.731%
3731	AG GROWTH INTER	0.004%	92.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NAGASE & CO	0.004%	92.738%
3733	RECORDATI SPA	0.004%	92.741%
3734	NISOURCE INC	0.004%	92.745%
3735	INNOSPEC INC COMMON STOCK USD.01	0.004%	92.749%
3736	WABASH NATIONAL	0.004%	92.752%
3737	KAJIMA CORP	0.004%	92.756%
3738	HOKUHOKU FINANC	0.004%	92.759%
3739	KANSAI ELEC POW	0.004%	92.763%
3740	MOBILE MINI INC COMMON STOCK USD.01	0.004%	92.766%
3741	SCHWEITER TECH	0.003%	92.770%
3742	DAILY MAIL&GEN	0.003%	92.773%
3743	COMFORT SYSTEMS	0.003%	92.777%
3744	CHANG HWA COMME	0.003%	92.780%
3745	COCA-COLA EUROP	0.003%	92.784%
3746	DSW INC CLASS A COMMON STOCK	0.003%	92.787%
3747	NORMA GROUP AG	0.003%	92.791%
3748	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.794%
3749	ITV PLC	0.003%	92.797%
3750	HORIZON PHARMA	0.003%	92.801%
3751	DAEWOO SECURITI	0.003%	92.804%
3752	SM ENERGY CO COMMON STOCK USD.01	0.003%	92.808%
3753	MORINAGA & CO	0.003%	92.811%
3754	EPAM SYSTEMS INC COMMON STOCK USD.001	0.003%	92.815%
3755	CAPITAL ONE BAN	0.003%	92.818%
3756	LENDINGTREE INC COMMON STOCK USD.01	0.003%	92.822%
3757	TESSENDERLO CHE	0.003%	92.825%
3758	NOVATEK MICROEL	0.003%	92.829%
3759	SWATCH GROUP AG	0.003%	92.832%
3760	BREWIN DOLPHIN	0.003%	92.836%
3761	AVISTA CORP	0.003%	92.839%
3762	VONAGE HLDGS CO	0.003%	92.843%
3763	China Mengniu D	0.003%	92.846%
3764	INSURANCE AUSTR	0.003%	92.850%
3765	BRF SA ADR ADR	0.003%	92.853%
3766	BROCADE COMMUNI	0.003%	92.857%
3767	VIA VAREJO SA	0.003%	92.860%
3768	SARTORIUS AG-VO	0.003%	92.863%
3769	BANK OF GEORGIA	0.003%	92.867%
3770	NORTHWEST HEALT	0.003%	92.870%
3771	LION CORP	0.003%	92.874%
3772	PARK NATIONAL CORP COMMON STOCK	0.003%	92.877%
3773	GOLDEN AGRI RES	0.003%	92.881%
3774	GENTERA SAB DE	0.003%	92.884%
3775	CASTELLUM AB NE	0.003%	92.888%
3776	JD SPORTS FASHI	0.003%	92.891%
3777	EXXARO	0.003%	92.895%
3778	GLOBAL NET LEASE INC REIT USD.01	0.003%	92.898%
3779	FEDERAL BANK LT	0.003%	92.901%
3780	INDUS HOLDING A	0.003%	92.905%
3781	FORMOSA PLASTIC	0.003%	92.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.003%	92.912%
3783	HITACHI CAPITAL	0.003%	92.915%
3784	YUEXIU PROPERTY	0.003%	92.919%
3785	NISHI-NIPPON FI	0.003%	92.922%
3786	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.003%	92.925%
3787	ASANKO GOLD INC	0.003%	92.929%
3788	SHIZUOKA BANK	0.003%	92.932%
3789	NITORI CO LTD	0.003%	92.936%
3790	GRASIM INDUSTRI	0.003%	92.939%
3791	ALEXANDERS INC	0.003%	92.942%
3792	CHUBU ELEC POWE	0.003%	92.946%
3793	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	92.949%
3794	DORMA+KABA HOLD	0.003%	92.953%
3795	OXFORD INDUSTRI	0.003%	92.956%
3796	SUN PHARMACEUTI	0.003%	92.960%
3797	ESSENTRA PLC	0.003%	92.963%
3798	ACTUANT CORP A COMMON STOCK USD.2	0.003%	92.966%
3799	HARSCO CORP	0.003%	92.970%
3800	CYRELA BRAZIL R	0.003%	92.973%
3801	MAPLETREE INDUS	0.003%	92.977%
3802	HUANENG RENEWAB	0.003%	92.980%
3803	SINOPHARM GROUP	0.003%	92.983%
3804	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.003%	92.987%
3805	ARGAN INC COMMON STOCK USD.15	0.003%	92.990%
3806	KCC CORP	0.003%	92.993%
3807	KAMIGUMI CO	0.003%	92.997%
3808	BOSSARD HOLDING	0.003%	93.000%
3809	SAMSUNG HEAVY	0.003%	93.004%
3810	HERA	0.003%	93.007%
3811	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.003%	93.010%
3812	ISETAN MITSUKOS	0.003%	93.014%
3813	WOOLWORTHS HLDG	0.003%	93.017%
3814	HYUNDAI DS,NEW	0.003%	93.020%
3815	SHANGHAI INDL	0.003%	93.024%
3816	POWERTECH TECHN	0.003%	93.027%
3817	SPAR GROUP LIMI	0.003%	93.030%
3818	SCIENTIFIC GAME	0.003%	93.034%
3819	TOPCON CORPORAT	0.003%	93.037%
3820	DIPLOMA (NEW)	0.003%	93.041%
3821	ULTRA ELECTRONI	0.003%	93.044%
3822	SANTEN PHARM CO	0.003%	93.047%
3823	HARVEY NORMAN H	0.003%	93.051%
3824	GAIL INDIA LTD	0.003%	93.054%
3825	NEUSTAR INC-CLA	0.003%	93.057%
3826	TIME INC COMMON STOCK USD.01	0.003%	93.061%
3827	SHOWA SHELL SEK	0.003%	93.064%
3828	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	93.067%
3829	USHIO INC	0.003%	93.071%
3830	PSP SWISS PROPE	0.003%	93.074%
3831	TERANGA GOLD CO	0.003%	93.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	POWER INTEGRATI	0.003%	93.081%
3833	ROLLINS INC	0.003%	93.084%
3834	K-REIT ASIA	0.003%	93.087%
3835	UNITI GROUP INC REIT USD.0001	0.003%	93.091%
3836	AU OPTRONICS CO	0.003%	93.094%
3837	ADEKA CORPORATI	0.003%	93.097%
3838	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.003%	93.101%
3839	BDO UNIBANK INC	0.003%	93.104%
3840	YAMAHA CORP	0.003%	93.107%
3841	SOFTWARE AG DAR	0.003%	93.111%
3842	DAIICHI KOSHO C	0.003%	93.114%
3843	K'S HOLDINGS	0.003%	93.117%
3844	NEXTEER AUTOMOT	0.003%	93.121%
3845	TAIWAN PAIHO	0.003%	93.124%
3846	MORINAGA MILK I	0.003%	93.127%
3847	VISCOFAN SA	0.003%	93.130%
3848	CALERES INC COMMON STOCK USD.01	0.003%	93.134%
3849	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.003%	93.137%
3850	CTS EVENTIM	0.003%	93.140%
3851	FORBO HLDG	0.003%	93.144%
3852	GCL-POLY ENERGY	0.003%	93.147%
3853	NHK SPRING CO	0.003%	93.150%
3854	TINGYI(CAYMAN I	0.003%	93.153%
3855	MORI TRUST SOGO	0.003%	93.157%
3856	TOKYU CORP	0.003%	93.160%
3857	GRAFTON GROUP P	0.003%	93.163%
3858	KONINKLIJKE BAM	0.003%	93.167%
3859	SPIRE INC COMMON STOCK USD1.0	0.003%	93.170%
3860	ARMSTRONG WORLD	0.003%	93.173%
3861	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.176%
3862	S + T BANCORP INC COMMON STOCK USD2.5	0.003%	93.180%
3863	ULTRAPAR PARTIC	0.003%	93.183%
3864	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.186%
3865	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	93.190%
3866	CHESAPEAKE LODG	0.003%	93.193%
3867	BANKRATE INC COMMON STOCK USD.01	0.003%	93.196%
3868	OSG CORP	0.003%	93.199%
3869	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	93.203%
3870	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	93.206%
3871	ONTEX GROUP NV	0.003%	93.209%
3872	GAMESA CORP TEC	0.003%	93.212%
3873	OMNICELL INC COMMON STOCK USD.001	0.003%	93.216%
3874	AOYAMA TRADING	0.003%	93.219%
3875	MARUI CO	0.003%	93.222%
3876	HUA NAN FINANCI	0.003%	93.225%
3877	INDIVIOR PLC	0.003%	93.229%
3878	COMFORTDELGRO C	0.003%	93.232%
3879	NAGOYA RAILROAD	0.003%	93.235%
3880	ORIENTAL LAND C	0.003%	93.238%
3881	POWER FINANCE C	0.003%	93.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	SEINO TRANSPORT	0.003%	93.245%
3883	CBL & ASSOC PRO	0.003%	93.248%
3884	SHENZHEN INTERN	0.003%	93.251%
3885	BRAIT SA	0.003%	93.255%
3886	HEXAGON AB	0.003%	93.258%
3887	COMPUTERSHARE L	0.003%	93.261%
3888	TELEFONICA DEUT	0.003%	93.264%
3889	SENIOR PLC	0.003%	93.267%
3890	NIPPON KONPO UN	0.003%	93.271%
3891	SABRA HEALTH CARE REIT INC REIT USD.01	0.003%	93.274%
3892	BADGER METER INC COMMON STOCK USD1.0	0.003%	93.277%
3893	WILMAR INTERL L	0.003%	93.280%
3894	SUPER GROUP	0.003%	93.284%
3895	JAPAN EXCELLENT	0.003%	93.287%
3896	EPLUS INC	0.003%	93.290%
3897	GENTHERM INC COMMON STOCK	0.003%	93.293%
3898	KUMAGAI GUMI CO	0.003%	93.296%
3899	BURLINGTON STORES INC COMMON STOCK USD.0001	0.003%	93.300%
3900	LATAM AIRLINES	0.003%	93.303%
3901	EURONEXT NV	0.003%	93.306%
3902	KITE REALTY GROUP TRUST REIT USD.01	0.003%	93.309%
3903	AVANGRID INC COMMON STOCK USD.01	0.003%	93.312%
3904	UTD DRUG	0.003%	93.316%
3905	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	93.319%
3906	ITC LTD	0.003%	93.322%
3907	EXPONENT INC COMMON STOCK USD.001	0.003%	93.325%
3908	WEIS MARKETS IN	0.003%	93.328%
3909	HIGHWEALTH CONS	0.003%	93.332%
3910	ORKLA ASA	0.003%	93.335%
3911	ANDRITZ AG	0.003%	93.338%
3912	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.341%
3913	LG INNOTEK CO	0.003%	93.344%
3914	WOONGJIN COWAY	0.003%	93.348%
3915	BELMOND LTD	0.003%	93.351%
3916	PROMOTORA Y OPE	0.003%	93.354%
3917	GLORY	0.003%	93.357%
3918	KOREA LIFE INSU	0.003%	93.360%
3919	BHARTI INFRATEL	0.003%	93.363%
3920	SOUTH INDIA BAN	0.003%	93.367%
3921	TERRENO REALTY CORP REIT USD.01	0.003%	93.370%
3922	ANALOGIC CORP	0.003%	93.373%
3923	CABELA S INC COMMON STOCK USD.01	0.003%	93.376%
3924	VIAD CORP	0.003%	93.379%
3925	MIRACA HOLDIN	0.003%	93.382%
3926	ASSOCIATED BRIT	0.003%	93.386%
3927	MODERN TIMES GR	0.003%	93.389%
3928	QANTAS AIRWAYS	0.003%	93.392%
3929	MITIE GROUP	0.003%	93.395%
3930	GPO TELEVISA	0.003%	93.398%
3931	AYALA CORP	0.003%	93.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	SHINSEGAE DEPT	0.003%	93.404%
3933	ISRAEL DISCOUNT	0.003%	93.408%
3934	NISSHINBO IND I	0.003%	93.411%
3935	AMEC FOSTER	0.003%	93.414%
3936	TRIPOD TECHNOLO	0.003%	93.417%
3937	BHARAT HEAVY EL	0.003%	93.420%
3938	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	93.423%
3939	PFEIFFER VAC TE	0.003%	93.426%
3940	GRAINCORP LTD	0.003%	93.430%
3941	BAJAJ FINANCE L	0.003%	93.433%
3942	OLYMPUS OPTICAL	0.003%	93.436%
3943	AWA BANK	0.003%	93.439%
3944	EICHER MOTORS	0.003%	93.442%
3945	APOLLO TYRES	0.003%	93.445%
3946	WEST JAPAN RAIL	0.003%	93.448%
3947	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	93.451%
3948	NCSOFT CORPN	0.003%	93.455%
3949	PNM RESOURCES I	0.003%	93.458%
3950	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.461%
3951	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.464%
3952	HORIBA	0.003%	93.467%
3953	ATLAS COPCO AB	0.003%	93.470%
3954	ASHMORE GROUP	0.003%	93.473%
3955	BARCO(NEW)	0.003%	93.476%
3956	BOISE CASCADE CO COMMON STOCK USD.01	0.003%	93.479%
3957	CJ CORP.	0.003%	93.483%
3958	AMEDISYS INC COMMON STOCK USD.001	0.003%	93.486%
3959	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.003%	93.489%
3960	TRICON CAPITAL	0.003%	93.492%
3961	KEMIRA OY	0.003%	93.495%
3962	MEDIBANK PVT LT	0.003%	93.498%
3963	ADVANSIX INC COMMON STOCK USD.01	0.003%	93.501%
3964	GEA GROUP AG	0.003%	93.504%
3965	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.507%
3966	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.510%
3967	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.003%	93.514%
3968	CONMED CORP COMMON STOCK USD.01	0.003%	93.517%
3969	SOCIETE TELEVIS	0.003%	93.520%
3970	INTERPUMP GROUP	0.003%	93.523%
3971	MANDO CORPORATI	0.003%	93.526%
3972	TOKUYAMA CORP	0.003%	93.529%
3973	WALSIN TECHNOLO	0.003%	93.532%
3974	MARINE HARVEST	0.003%	93.535%
3975	UNITE GROUP PLC	0.003%	93.538%
3976	PT TAMBANG BATU	0.003%	93.541%
3977	RAMSAY HEALTH C	0.003%	93.544%
3978	EMMI AG	0.003%	93.548%
3979	ASIANA AIRLINES	0.003%	93.551%
3980	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.554%
3981	H2O RETAILING C	0.003%	93.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.560%
3983	CHINA RESOURCES	0.003%	93.563%
3984	CHINA RAILWAY C	0.003%	93.566%
3985	BR MALLS PARTIC	0.003%	93.569%
3986	TOKAI CARBON CO	0.003%	93.572%
3987	KOREAN AIR LINE	0.003%	93.575%
3988	STEELCASE INC	0.003%	93.578%
3989	JAMES RIVER GRO	0.003%	93.581%
3990	EVERTZ TECHNOLO	0.003%	93.584%
3991	INGEVITY CORP COMMON STOCK USD.01	0.003%	93.587%
3992	HAIER ELECTRONI	0.003%	93.591%
3993	KLOECKNER & CO	0.003%	93.594%
3994	ANIMA HOLDING S	0.003%	93.597%
3995	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	93.600%
3996	MAEDA ROAD CONS	0.003%	93.603%
3997	DFDS A/S	0.003%	93.606%
3998	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	93.609%
3999	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	93.612%
4000	TENNANT CO	0.003%	93.615%
4001	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.003%	93.618%
4002	STRATASYS LTD	0.003%	93.621%
4003	IOOF HOLDINGS L	0.003%	93.624%
4004	JBS SA	0.003%	93.627%
4005	NOVANTA INC COMMON STOCK	0.003%	93.630%
4006	PTT GLOBAL CHEM	0.003%	93.633%
4007	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.636%
4008	SOHO CHINA LTD	0.003%	93.639%
4009	BTG PLC	0.003%	93.642%
4010	GUESS? INC COMMON STOCK USD.01	0.003%	93.645%
4011	SHRIRAM TRANSP	0.003%	93.649%
4012	IMCD GROUP NV	0.003%	93.652%
4013	MINITUBISHI MOTO	0.003%	93.655%
4014	RAMBUS INC	0.003%	93.658%
4015	PARAGON GROUP O	0.003%	93.661%
4016	VEON LTD ADR	0.003%	93.664%
4017	TUPRAS-TURKIYE	0.003%	93.667%
4018	EULER & HERMES	0.003%	93.670%
4019	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.673%
4020	SHIGA BANK	0.003%	93.676%
4021	OCLARO INC COMMON STOCK USD.01	0.003%	93.679%
4022	AEON FINANCIAL	0.003%	93.682%
4023	CFE	0.003%	93.685%
4024	CONZZETA AG	0.003%	93.688%
4025	OCI	0.003%	93.691%
4026	AFRICA OIL CORP	0.003%	93.694%
4027	BIG YELLOW GROU	0.003%	93.697%
4028	MR PRICE GROUP	0.003%	93.700%
4029	CHINA PACIFIC I	0.003%	93.703%
4030	BOLSAS Y MERCAD	0.003%	93.706%
4031	SCHWEITZER-MAUD	0.003%	93.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	VALE SA SP ADR ADR	0.003%	93.712%
4033	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.715%
4034	AXIATA GROUP	0.003%	93.718%
4035	HAZAMA CORP(NEW	0.003%	93.721%
4036	DRAX GROUP PLC	0.003%	93.724%
4037	NGK INSULATORS	0.003%	93.727%
4038	LUK FOOK HOLDIN	0.003%	93.730%
4039	LAMAR ADVERTISING CO A REIT USD.001	0.003%	93.733%
4040	APA GROUP	0.003%	93.736%
4041	RIO TINTO PLC	0.003%	93.739%
4042	EBIX INC COMMON STOCK USD.1	0.003%	93.742%
4043	UNIQA INSURANCE	0.003%	93.745%
4044	D'IETEREN TRADI	0.003%	93.748%
4045	TS TECH CO.LTD	0.003%	93.751%
4046	INDUSTRIAS PENO	0.003%	93.754%
4047	DAISHI BANK	0.003%	93.757%
4048	DLF LIMITED	0.003%	93.760%
4049	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	93.763%
4050	INVESTEC LIMITE	0.003%	93.766%
4051	CHINA AGRI-INDU	0.003%	93.769%
4052	JSE LTD	0.003%	93.772%
4053	FUJITSU GENERAL	0.003%	93.775%
4054	1ST SOURCE CORP COMMON STOCK	0.003%	93.778%
4055	BAVARIAN NORDIC	0.003%	93.781%
4056	SHOPPING CENTRE	0.003%	93.784%
4057	WETHERSPOON (J.	0.003%	93.787%
4058	SUN TV NETWORK	0.003%	93.790%
4059	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	93.793%
4060	FIVE PRIME THER	0.003%	93.796%
4061	SAPURAKENCANA P	0.003%	93.799%
4062	EQUATORIAL ENER	0.003%	93.802%
4063	STANLEY ELECTRI	0.003%	93.805%
4064	RENGO CO	0.003%	93.808%
4065	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	93.811%
4066	MRV ENGENHARIA	0.003%	93.814%
4067	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.817%
4068	WORKSPACE GROUP	0.003%	93.820%
4069	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.003%	93.823%
4070	SURUGA BANK	0.003%	93.826%
4071	SONAE, S.G.P.S.	0.003%	93.829%
4072	UNIBET GROUP PL	0.003%	93.832%
4073	TOAGOSEI CO LTD	0.003%	93.835%
4074	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	93.838%
4075	MAPLETREE GREAT	0.003%	93.841%
4076	SIBANYE GOLD SPON ADR ADR	0.003%	93.844%
4077	TADANO	0.003%	93.847%
4078	PORT OF TAURANG	0.003%	93.850%
4079	HEIDELBERGER DR	0.003%	93.853%
4080	GRAY TELEVISION INC COMMON STOCK	0.003%	93.856%
4081	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	SAVILLS PLC	0.003%	93.862%
4083	NISHIMATSU CONS	0.003%	93.865%
4084	HOKKOKU BANK	0.003%	93.868%
4085	WHITEHAVEN COAL	0.003%	93.870%
4086	CAPITAL & COUNT	0.003%	93.873%
4087	RYOSAN CO	0.003%	93.876%
4088	EMPRESAS CMPC S	0.003%	93.879%
4089	CHART INDUSTRIE	0.003%	93.882%
4090	SWEDISH MATCH C	0.003%	93.885%
4091	MEIJI HOLDINGS	0.003%	93.888%
4092	SFS GROUP AG	0.003%	93.891%
4093	THAI OIL PCL-FR	0.003%	93.894%
4094	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	93.897%
4095	GPO FIN INBURSA	0.003%	93.900%
4096	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.903%
4097	TELSTRA CORP	0.003%	93.906%
4098	ASHOK LEYLAND	0.003%	93.909%
4099	FNFV GROUP TRACKING STK USD.0001	0.003%	93.912%
4100	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	93.915%
4101	HOCHTIEF AG	0.003%	93.917%
4102	FAR EASTONE TEL	0.003%	93.920%
4103	BLACKBAUD INC	0.003%	93.923%
4104	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.003%	93.926%
4105	SAMSUNG C&T COR	0.003%	93.929%
4106	HANWA CO	0.003%	93.932%
4107	ENERGY DEVELOP	0.003%	93.935%
4108	KEYENCE CORP	0.003%	93.938%
4109	BREMBO SPA	0.003%	93.941%
4110	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	93.944%
4111	EDP RENOVAVEIS	0.003%	93.947%
4112	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.950%
4113	SIXT SE PFD	0.003%	93.952%
4114	SODEXHO ALLIANC	0.003%	93.955%
4115	FAR EAST HORIZO	0.003%	93.958%
4116	TELENET GROUP H	0.003%	93.961%
4117	NISSAN CHEMICAL	0.003%	93.964%
4118	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.967%
4119	TAIWAN UNION TE	0.003%	93.970%
4120	SAWAI PHARM CO	0.003%	93.973%
4121	PORTUCEL EMPRES	0.003%	93.976%
4122	FIRST PACIFIC C	0.003%	93.979%
4123	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.981%
4124	KOREAN REINSURA	0.003%	93.984%
4125	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.987%
4126	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.990%
4127	DIEBOLD INC	0.003%	93.993%
4128	YAMATAKE CORP Y	0.003%	93.996%
4129	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	93.999%
4130	COSMO ENERGY HO	0.003%	94.002%
4131	OSAKA GAS CO	0.003%	94.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	DELTIC TIMBER	0.003%	94.007%
4133	AEROPORTS DE PA	0.003%	94.010%
4134	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	94.013%
4135	AIRPORTS OF THA	0.003%	94.016%
4136	CHASE CORP COMMON STOCK USD.1	0.003%	94.019%
4137	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.022%
4138	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	94.025%
4139	TAIYO NIPPON SA	0.003%	94.028%
4140	BANCO COMERCIAL	0.003%	94.030%
4141	MALAYSIA AIRPOR	0.003%	94.033%
4142	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	94.036%
4143	STROER OUT-OF-H	0.003%	94.039%
4144	GRUPO ELEKTRA(N	0.003%	94.042%
4145	STORNOWAY DIAMO	0.003%	94.045%
4146	DECHRA PHARMA	0.003%	94.048%
4147	OAO ROSNEFT OIL	0.003%	94.051%
4148	INVINCIBLE INVE	0.003%	94.053%
4149	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	94.056%
4150	AIR NEW ZEALAND	0.003%	94.059%
4151	SERVICENOW INC COMMON STOCK USD.001	0.003%	94.062%
4152	LHC GROUP INC COMMON STOCK USD.01	0.003%	94.065%
4153	KRUNG THAI BNK	0.003%	94.068%
4154	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.071%
4155	LIBERTY HLDGS	0.003%	94.073%
4156	BLUCORA INC COMMON STOCK USD.0001	0.003%	94.076%
4157	CHINA PETROLEUM	0.003%	94.079%
4158	L&T FINANCE HOL	0.003%	94.082%
4159	DET N O A	0.003%	94.085%
4160	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	94.088%
4161	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	94.091%
4162	SHIMACHU CO	0.003%	94.093%
4163	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	94.096%
4164	HAITONG SECURIT	0.003%	94.099%
4165	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.102%
4166	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	94.105%
4167	TF ADNUBUSTRADO	0.003%	94.108%
4168	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	94.111%
4169	TAIWAN HON CHUA	0.003%	94.113%
4170	JAIN IRRIGATION	0.003%	94.116%
4171	NETWORK HEALTHC	0.003%	94.119%
4172	HUB GROUP INC CL A COMMON STOCK USD.01	0.003%	94.122%
4173	NIPPON SHOKUBAI	0.003%	94.125%
4174	AMERISAFE INC COMMON STOCK USD.01	0.003%	94.128%
4175	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	94.130%
4176	HTC CORP COMMON	0.003%	94.133%
4177	BLACKPEARL RESO	0.003%	94.136%
4178	KRUK SA	0.003%	94.139%
4179	ARCADIS NV	0.003%	94.142%
4180	HANNOVER RUECKV	0.003%	94.144%
4181	CHEUNG KONG INF	0.003%	94.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	REALTEK SEMICON	0.003%	94.150%
4183	NOLATO AB	0.003%	94.153%
4184	CHINA EVERBRIGH	0.003%	94.156%
4185	TURK HAVA YOLLA	0.003%	94.159%
4186	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.003%	94.161%
4187	PUNJAB NATIONAL	0.003%	94.164%
4188	GPO CATALANA OC	0.003%	94.167%
4189	GUARDIAN CAP GR	0.003%	94.170%
4190	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	94.173%
4191	LUZERNER KTBK	0.003%	94.176%
4192	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.178%
4193	IWATANI INTL CO	0.003%	94.181%
4194	SUN ART RETAIL	0.003%	94.184%
4195	BOYD GAMING COR	0.003%	94.187%
4196	METSA BOARD	0.003%	94.190%
4197	TERUMO CORP	0.003%	94.192%
4198	NEWS CORP CLASS B COMMON STOCK	0.003%	94.195%
4199	AMANO CORPORATI	0.003%	94.198%
4200	FED SIGNAL CORP	0.003%	94.201%
4201	SANKYO CO LTD	0.003%	94.204%
4202	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.206%
4203	BCO SANTANDER-C	0.003%	94.209%
4204	RATIONAL	0.003%	94.212%
4205	DAVIDE CAMPARI-	0.003%	94.215%
4206	LONDOMETRIC PR	0.003%	94.218%
4207	FANUC	0.003%	94.220%
4208	GUANGDONG INVES	0.003%	94.223%
4209	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	94.226%
4210	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	94.229%
4211	TREND MICRO INC	0.003%	94.231%
4212	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	94.234%
4213	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	94.237%
4214	CAP SA	0.003%	94.240%
4215	SSP GROUP PLC	0.003%	94.243%
4216	RATOS AB-B SHS	0.003%	94.245%
4217	FP CORP	0.003%	94.248%
4218	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.251%
4219	EL PASO ELECTRIC CO COMMON STOCK	0.003%	94.254%
4220	TURKIYE HALK	0.003%	94.256%
4221	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.259%
4222	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	94.262%
4223	TRADE ME LTD	0.003%	94.265%
4224	ESTACIO PARTICI	0.003%	94.268%
4225	GALLIFORD TRY P	0.003%	94.270%
4226	TENAGA NASIONL	0.003%	94.273%
4227	MEGACABLE HOLDI	0.003%	94.276%
4228	KONINKLIJKE WES	0.003%	94.279%
4229	TELECOM ITALIA	0.003%	94.281%
4230	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.284%
4231	HINDUSTAN PETRO	0.003%	94.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	NUFARM	0.003%	94.290%
4233	ACER INC	0.003%	94.292%
4234	INDUSTRIAL & IN	0.003%	94.295%
4235	IMERYSA SA	0.003%	94.298%
4236	WR GRACE + CO COMMON STOCK USD.01	0.003%	94.301%
4237	EXTERRAN CORP COMMON STOCK USD.01	0.003%	94.304%
4238	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	94.306%
4239	ILIAD	0.003%	94.309%
4240	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	94.312%
4241	DOOSAN INFRACOR	0.003%	94.315%
4242	A2A SPA	0.003%	94.317%
4243	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.320%
4244	CHINA RESOURCES	0.003%	94.323%
4245	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	94.325%
4246	CHURCHILL DOWNS INC COMMON STOCK	0.003%	94.328%
4247	GREGGS PLC	0.003%	94.331%
4248	KOKUYO CO	0.003%	94.334%
4249	LONG CHEN PAPER	0.003%	94.336%
4250	CANWEL BUILDING	0.003%	94.339%
4251	ASTEC INDUSTRIE	0.003%	94.342%
4252	SEOUL SEMICONDU	0.003%	94.345%
4253	BRITVIC	0.003%	94.347%
4254	GAMUDA BERHAD	0.003%	94.350%
4255	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	94.353%
4256	PZ CUSSONS PLC	0.003%	94.356%
4257	NEOGEN CORP COMMON STOCK USD.16	0.003%	94.358%
4258	SSAB SVENSKT ST	0.003%	94.361%
4259	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	94.364%
4260	ENTERPRISE INNS	0.003%	94.366%
4261	TRIMAS CORP COMMON STOCK USD.01	0.003%	94.369%
4262	KAYABA INDUSTRY	0.003%	94.372%
4263	WH SMITH PLC	0.003%	94.375%
4264	TOTVS SA	0.003%	94.377%
4265	GLATFELTER(PH)C	0.003%	94.380%
4266	ASSECO POLAND S	0.003%	94.383%
4267	AARHUSKARLSHAMN	0.003%	94.385%
4268	EMBRAER SA SPON ADR ADR	0.003%	94.388%
4269	ODAKYU ELEC RLW	0.003%	94.391%
4270	SING AIRP TRM S	0.003%	94.394%
4271	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	94.396%
4272	MACQUARIE KOREA	0.003%	94.399%
4273	ECONOCOM GROUP	0.003%	94.402%
4274	DINEQUITY INC	0.003%	94.404%
4275	SHIRE PLC ADR	0.003%	94.407%
4276	NOMURA RESEARCH	0.003%	94.410%
4277	BANCO DE CHILE ADR ADR	0.003%	94.412%
4278	GREENTOWN CHINA	0.003%	94.415%
4279	DRILLISCH AG	0.003%	94.418%
4280	SIAM CEMENT PCL	0.003%	94.421%
4281	AGREE REALTY CORP REIT USD.0001	0.003%	94.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	AF AB	0.003%	94.426%
4283	HALFORDS GROUP	0.003%	94.429%
4284	JAPAN RENTAL HO	0.003%	94.431%
4285	MCGRATH RENTCORP COMMON STOCK	0.003%	94.434%
4286	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	94.437%
4287	MARUHA NICHIRO	0.003%	94.439%
4288	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.442%
4289	KUMBA IRON ORE	0.003%	94.445%
4290	ARVIND LTD	0.003%	94.448%
4291	HAW PAR CORP LT	0.003%	94.450%
4292	SPAR NORD BANK	0.003%	94.453%
4293	MAXLINEAR INC COMMON STOCK	0.003%	94.456%
4294	AUROBINDO PHARM	0.003%	94.458%
4295	OPEN HOUSE CO L	0.003%	94.461%
4296	CAPELLA EDUCATI	0.003%	94.464%
4297	ASICS CORP	0.003%	94.466%
4298	ILUKA RESOURCES	0.003%	94.469%
4299	COEUR MINING IN	0.003%	94.472%
4300	FLIGHT CENTRE L	0.003%	94.474%
4301	POLY HONG KONG	0.003%	94.477%
4302	IMPLENIA AG	0.003%	94.480%
4303	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.482%
4304	BOBST GROUP AG	0.003%	94.485%
4305	HEXPOL AB	0.003%	94.488%
4306	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	94.490%
4307	ALAMO GROUP INC	0.003%	94.493%
4308	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.496%
4309	FUTURE LAND DEV	0.003%	94.498%
4310	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.003%	94.501%
4311	HANSTEEN HOLDIN	0.003%	94.504%
4312	PREMIER INVESTM	0.003%	94.506%
4313	APOLLO HOSPITAL	0.003%	94.509%
4314	GPO CARSO SA DE	0.003%	94.512%
4315	KITE PHARMA INC COMMON STOCK USD.001	0.003%	94.514%
4316	HYUNDAI HEAVY I	0.003%	94.517%
4317	PIONEER FOODS L	0.003%	94.520%
4318	EMPRESAS COPEC	0.003%	94.522%
4319	IIDA GROUP HOLD	0.003%	94.525%
4320	SUMITOMO BAKELI	0.003%	94.528%
4321	AVICHINA INDUST	0.003%	94.530%
4322	HITACHI TRNSPT	0.003%	94.533%
4323	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	94.536%
4324	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	94.538%
4325	KIYO BANK	0.003%	94.541%
4326	HYUNDAI WIA COR	0.003%	94.543%
4327	SANDS CHINA LTD	0.003%	94.546%
4328	CARSALES.COM LT	0.003%	94.549%
4329	SHANGHAI PHARMA	0.003%	94.551%
4330	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	94.554%
4331	SPARTANNASH CO COMMON STOCK	0.003%	94.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	ITAU CORPBANCA	0.003%	94.559%
4333	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.562%
4334	DELPHI ENERGY C	0.003%	94.565%
4335	HORIZON NORTH L	0.003%	94.567%
4336	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	94.570%
4337	LCY CHEMICAL CO	0.003%	94.572%
4338	MERIDIAN BANCORP INC COMMON STOCK	0.003%	94.575%
4339	COM2US CORPORAT	0.003%	94.578%
4340	TOMY CO LTD	0.003%	94.580%
4341	CALTEX AUSTRALI	0.003%	94.583%
4342	CHENG SHIN RUBB	0.003%	94.586%
4343	PAPA JOHN'S INT	0.003%	94.588%
4344	LINTEC CORP	0.003%	94.591%
4345	MAHINDRA & MAHI	0.003%	94.593%
4346	LG PHILIPS LCD	0.003%	94.596%
4347	RINGKJOEBING LA	0.003%	94.599%
4348	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.003%	94.601%
4349	KINTETSU CORP	0.003%	94.604%
4350	FRESNILLO PLC	0.003%	94.607%
4351	AOZORA BANK	0.003%	94.609%
4352	FAR EAST TEXTIL	0.003%	94.612%
4353	BUREAU VERITAS	0.003%	94.614%
4354	YAMATO KOGYO CO	0.003%	94.617%
4355	MABUCHI MOTOR C	0.003%	94.620%
4356	MARUICHI STL TU	0.003%	94.622%
4357	BANREGIO GRUPO	0.003%	94.625%
4358	ANDERSONS INC/THE COMMON STOCK	0.003%	94.628%
4359	TATA GLOBAL	0.003%	94.630%
4360	SMILES SA	0.003%	94.633%
4361	ERG SPA	0.003%	94.635%
4362	HYSAN DEVELOPME	0.003%	94.638%
4363	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.641%
4364	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	94.643%
4365	BIOCON	0.003%	94.646%
4366	EBRO FOODS SA	0.003%	94.648%
4367	AEROVIRONMENT I	0.003%	94.651%
4368	ALMACENES EXITO	0.003%	94.654%
4369	H&E EQUIPMENT S	0.003%	94.656%
4370	JUBILANT LIFE S	0.003%	94.659%
4371	DAH SING FINANC	0.003%	94.661%
4372	FUJI OIL CO	0.003%	94.664%
4373	MACRONIX INTERN	0.003%	94.667%
4374	CHINA CONCH VEN	0.003%	94.669%
4375	KIER GROUP	0.003%	94.672%
4376	WESTPAC BANKING	0.003%	94.674%
4377	ST JOE CO/THE COMMON STOCK	0.003%	94.677%
4378	MAIDEN HLDGS LT	0.003%	94.680%
4379	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.682%
4380	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	94.685%
4381	DATATEC	0.003%	94.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	STEADFAST GROUP	0.003%	94.690%
4383	SARAS SPA	0.003%	94.693%
4384	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	94.695%
4385	HYUNDAI DEVELOP	0.003%	94.698%
4386	CARETRUST REIT INC REIT USD.01	0.003%	94.700%
4387	SA DES CIMENTS	0.003%	94.703%
4388	INTRUM JUSTITIA	0.003%	94.705%
4389	UNIMICRON TECHN	0.003%	94.708%
4390	AZIMUT HOLDOING	0.003%	94.711%
4391	HILL & SMITH HL	0.003%	94.713%
4392	CBIZ INC COMMON STOCK USD.01	0.003%	94.716%
4393	WALSIN LIHWA CO	0.003%	94.718%
4394	SLIGRO FOOD GRO	0.003%	94.721%
4395	SKYWORTH DIGITA	0.003%	94.724%
4396	TSUBAKIMOTO CHA	0.003%	94.726%
4397	JB HI-FI	0.003%	94.729%
4398	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.731%
4399	ALFRESA HOLDING	0.003%	94.734%
4400	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.736%
4401	THAI MILITARY B	0.003%	94.739%
4402	TESLA INC COMMON STOCK USD.001	0.003%	94.742%
4403	CAVIUM INC COMMON STOCK USD.001	0.003%	94.744%
4404	SUMCO CORPORATI	0.003%	94.747%
4405	UNILEVER NV	0.003%	94.749%
4406	CITY DEVELOPMEN	0.003%	94.752%
4407	NIHON PARKERIZI	0.003%	94.754%
4408	LATAM AIRLINES GROUP SP ADR ADR	0.003%	94.757%
4409	NACHI-FUJIKOSHI	0.003%	94.760%
4410	NORTHAM PLATINU	0.003%	94.762%
4411	FOXCONN TECHNOL	0.003%	94.765%
4412	UNIT CORP	0.003%	94.767%
4413	WIENER STAEDTIS	0.003%	94.770%
4414	DERICHEBOURG	0.003%	94.772%
4415	OKUMA CORP	0.003%	94.775%
4416	AICA KOGYO CO	0.003%	94.777%
4417	WONIK IPS CO LT	0.003%	94.780%
4418	MELCO INTERNATI	0.003%	94.783%
4419	SIXT AG	0.003%	94.785%
4420	NICHIAS CORP	0.003%	94.788%
4421	QUARTERHILL INC	0.003%	94.790%
4422	DEWAN HOUSING F	0.003%	94.793%
4423	TOHO HOLDINGS C	0.003%	94.795%
4424	ORGANIZACI SORI	0.003%	94.798%
4425	ADVANCED MICRO	0.003%	94.800%
4426	TURKIYE VAKIFLA	0.003%	94.803%
4427	SINOTRANS LIMIT	0.003%	94.806%
4428	SHIMANO INC	0.003%	94.808%
4429	STEEL AUTHORITY	0.003%	94.811%
4430	ASM PACIFIC TEC	0.003%	94.813%
4431	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	94.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	KINDEN CORPORAT	0.003%	94.818%
4433	HAITIAN INTL HL	0.003%	94.821%
4434	KEIYO BANK	0.003%	94.823%
4435	DAH SING BANKIN	0.003%	94.826%
4436	MITSUI ENG&SHIP	0.003%	94.828%
4437	IPSOS	0.003%	94.831%
4438	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.833%
4439	BANK DANAMON PT	0.003%	94.836%
4440	VALORA HOLDING	0.003%	94.839%
4441	TURK SISE VE CA	0.003%	94.841%
4442	NINTENDO CO	0.003%	94.844%
4443	SAFESTORE HOLDI	0.003%	94.846%
4444	BB SEGURIDADE P	0.003%	94.849%
4445	CHINA RAILWAY G	0.003%	94.851%
4446	BYD CO	0.003%	94.854%
4447	ADVANCED INFO S	0.003%	94.856%
4448	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.859%
4449	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	94.861%
4450	AECI	0.003%	94.864%
4451	KERNEL HOLDING	0.003%	94.866%
4452	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	94.869%
4453	MODINE MFG CO	0.003%	94.871%
4454	SAN IN GODO BAN	0.003%	94.874%
4455	PARADE TECHNOLO	0.003%	94.876%
4456	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.879%
4457	MORGAN ADVANCE	0.003%	94.881%
4458	ANGLOVAAL MININ	0.003%	94.884%
4459	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.886%
4460	UNIPRES CORP.	0.003%	94.889%
4461	WELBILT INC COMMON STOCK USD.01	0.003%	94.891%
4462	ALLIANCE FINANC	0.003%	94.894%
4463	NIPPON HODO CO	0.003%	94.897%
4464	BJ S RESTAURANTS INC COMMON STOCK	0.003%	94.899%
4465	DOOSAN HEAVY IN	0.003%	94.902%
4466	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	94.904%
4467	MONEYSUPERMARKE	0.003%	94.907%
4468	BONAVA AB - B S	0.003%	94.909%
4469	ENEL CHILE SA ADR	0.003%	94.912%
4470	NIPPON GAS CO L	0.003%	94.914%
4471	LOTTE SHOPPING	0.003%	94.917%
4472	WINBOND ELECTRO	0.003%	94.919%
4473	OKI ELECTRIC IN	0.002%	94.922%
4474	OUTFRONT MEDIA INC REIT USD.01	0.002%	94.924%
4475	FABEGE AB	0.002%	94.927%
4476	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.002%	94.929%
4477	WOORI INVESTMEN	0.002%	94.932%
4478	LAKELAND BANCORP INC COMMON STOCK	0.002%	94.934%
4479	SINO-AMERICAN S	0.002%	94.937%
4480	ITAU UNIBANCO H	0.002%	94.939%
4481	SCANSOURCE INC COMMON STOCK	0.002%	94.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	AIR CHINA LTD	0.002%	94.944%
4483	MARSTON'S PLC	0.002%	94.946%
4484	MACQUARIE MEXIC	0.002%	94.949%
4485	DUSKIN CO LTD	0.002%	94.951%
4486	VAKRANGEE LTD	0.002%	94.954%
4487	COCA-COLA FEMSA	0.002%	94.956%
4488	AIRBOSS OF AMER	0.002%	94.959%
4489	DAEWOO INTERNAT	0.002%	94.961%
4490	TREX COMPANY INC COMMON STOCK USD.01	0.002%	94.964%
4491	CALLIDUS CAPITA	0.002%	94.966%
4492	DIASORIN SPA EU	0.002%	94.969%
4493	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	94.971%
4494	KEWPIE CORP	0.002%	94.974%
4495	NORTH PACIFIC B	0.002%	94.976%
4496	ABAXIS INC COMMON STOCK	0.002%	94.979%
4497	MAPLETREE LOGIS	0.002%	94.981%
4498	FORTUNE REIT	0.002%	94.984%
4499	SOHGO SECURITY	0.002%	94.986%
4500	BANCO SANTANDER	0.002%	94.989%
4501	HOKUETSU KISHU	0.002%	94.991%
4502	TODA CORP	0.002%	94.994%
4503	MEDICLINIC INTE	0.002%	94.996%
4504	FUYO GENERAL LE	0.002%	94.998%
4505	YAMAZAKI BAKING	0.002%	95.001%
4506	TOWER SEMICONDU	0.002%	95.003%
4507	KOREA ZINC	0.002%	95.006%
4508	DAOU TECHNOLOGY	0.002%	95.008%
4509	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.002%	95.011%
4510	H.I.S.CO	0.002%	95.013%
4511	MONCLER SPA	0.002%	95.016%
4512	CHARTER HALL	0.002%	95.018%
4513	SHANDONG WEIGAO	0.002%	95.021%
4514	KYOWA EXEO CORP	0.002%	95.023%
4515	DAETWYLER HOLDI	0.002%	95.025%
4516	MRF LTD	0.002%	95.028%
4517	BWP TRUST	0.002%	95.030%
4518	ELITE MATERIAL	0.002%	95.033%
4519	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.002%	95.035%
4520	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.038%
4521	ACERINOX SA	0.002%	95.040%
4522	SOHU.COM INC	0.002%	95.043%
4523	TATA POWER CO L	0.002%	95.045%
4524	MATERION CORP COMMON STOCK	0.002%	95.047%
4525	TVS MOTOR CO	0.002%	95.050%
4526	PZU GR	0.002%	95.052%
4527	OUTOTEC OYJ	0.002%	95.055%
4528	TECAN AG	0.002%	95.057%
4529	MEGMILK SNOW BR	0.002%	95.060%
4530	CITIC SECURITIE	0.002%	95.062%
4531	KWG PROPERTY HL	0.002%	95.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	PIGEON CORP	0.002%	95.067%
4533	USIMINAS USI SD	0.002%	95.069%
4534	ACCELL GROUP	0.002%	95.072%
4535	ROBINSONS LAND	0.002%	95.074%
4536	ST GALLER KTBK	0.002%	95.077%
4537	AKER ASA	0.002%	95.079%
4538	WACKER CONSTRUC	0.002%	95.081%
4539	ASSURA PLC	0.002%	95.084%
4540	CHINA STHN AIRL	0.002%	95.086%
4541	PRIMAX ELECTRON	0.002%	95.089%
4542	TOPRE CORPORATI	0.002%	95.091%
4543	NHN ENTERTAINME	0.002%	95.093%
4544	TAG TEGERNSEE I	0.002%	95.096%
4545	GIANT MFG CO	0.002%	95.098%
4546	SOCIETE BIC SA	0.002%	95.101%
4547	ANDREW PELLER-A	0.002%	95.103%
4548	ABIOMED INC COMMON STOCK USD.01	0.002%	95.106%
4549	ITOHAM YONEKYU	0.002%	95.108%
4550	TOHOKU ELEC POW	0.002%	95.110%
4551	BANK MILLENIUM	0.002%	95.113%
4552	CHINA LONGYUAN	0.002%	95.115%
4553	HINDUSTAN LEVER	0.002%	95.118%
4554	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.002%	95.120%
4555	INTERCONTINENTA	0.002%	95.122%
4556	ROHTO PHARM	0.002%	95.125%
4557	BRIGGS & STRATT	0.002%	95.127%
4558	NOBIA AB NEW	0.002%	95.130%
4559	REGIS RESOURCES	0.002%	95.132%
4560	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.002%	95.134%
4561	SIAS SPA	0.002%	95.137%
4562	SHIP HEALTHCARE	0.002%	95.139%
4563	MINMETALS RES	0.002%	95.141%
4564	CROWN LTD.	0.002%	95.144%
4565	NAGACORP LTD	0.002%	95.146%
4566	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.002%	95.149%
4567	SHIONOGI & CO	0.002%	95.151%
4568	MORGUARD REAL E	0.002%	95.153%
4569	WESTAMERICA BANCORPORATION COMMON STOCK	0.002%	95.156%
4570	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	95.158%
4571	ONWARD KASHIYAM	0.002%	95.161%
4572	KORIAN	0.002%	95.163%
4573	AUTODESK INC	0.002%	95.165%
4574	CUMMINS INDIA	0.002%	95.168%
4575	YAGEO CORP	0.002%	95.170%
4576	MAYORA INDAH	0.002%	95.172%
4577	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.175%
4578	KEMET CORP	0.002%	95.177%
4579	FORMFACTOR INC COMMON STOCK USD.001	0.002%	95.180%
4580	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.182%
4581	COM HEM HLDG AB	0.002%	95.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NIPPON SEIKI CO	0.002%	95.187%
4583	MARSHALLS PLC	0.002%	95.189%
4584	CHINA ZHONGWANG	0.002%	95.191%
4585	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	95.194%
4586	UACJ CORP	0.002%	95.196%
4587	ZCL COMPOSITES	0.002%	95.198%
4588	OCI COMPANY LTD	0.002%	95.201%
4589	KING YUAN ELECT	0.002%	95.203%
4590	VIDRALA S.A.	0.002%	95.205%
4591	ST MODWEN PROPS	0.002%	95.208%
4592	MASSMART HOLDIN	0.002%	95.210%
4593	UNI-CHARM CORP	0.002%	95.213%
4594	SYDNEY AIRPORT	0.002%	95.215%
4595	AU OPTRONICS CORP SPON ADR ADR	0.002%	95.217%
4596	FIDESA	0.002%	95.220%
4597	HOME PRODUCT CE	0.002%	95.222%
4598	FISERV INC SR UNSECURED 06/20 2.7	0.002%	95.224%
4599	RAKUTEN INC	0.002%	95.227%
4600	DAIRY CREST GRO	0.002%	95.229%
4601	JUROKU BANK	0.002%	95.231%
4602	BORREGAARD ASA	0.002%	95.234%
4603	SACYR SA	0.002%	95.236%
4604	EOH HOLDINGS LT	0.002%	95.238%
4605	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.241%
4606	KYUSHU ELEC POW	0.002%	95.243%
4607	GENTING MALAYSI	0.002%	95.245%
4608	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.002%	95.248%
4609	COCA-COLA AMATI	0.002%	95.250%
4610	MISUMI CORPORAT	0.002%	95.252%
4611	TRICO BANCSHARES COMMON STOCK	0.002%	95.255%
4612	ENDEAVOUR SILVE	0.002%	95.257%
4613	MIZRAHI TEFAHOT	0.002%	95.259%
4614	INVESTMENT TECH	0.002%	95.262%
4615	LEROY SEAFOOD G	0.002%	95.264%
4616	TAIWAN FERTILIZ	0.002%	95.266%
4617	FIBRIA CELULOSE	0.002%	95.269%
4618	KELLY SERVICES	0.002%	95.271%
4619	ALM. BRAND	0.002%	95.273%
4620	SABRE CORP COMMON STOCK USD.01	0.002%	95.276%
4621	TARKETT SA	0.002%	95.278%
4622	KRONES AG	0.002%	95.280%
4623	DR REDDYS LABS	0.002%	95.283%
4624	COMFORIA RESIDE	0.002%	95.285%
4625	EMAMI LTD	0.002%	95.287%
4626	NOS SGPS	0.002%	95.290%
4627	SHIMA SEIKI MFG	0.002%	95.292%
4628	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.294%
4629	CHINA AIRLINES	0.002%	95.297%
4630	LYDALL INC COMMON STOCK USD.1	0.002%	95.299%
4631	STRAYER EDUCATION INC COMMON STOCK USD.01	0.002%	95.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	SHUI ON LAND LT	0.002%	95.304%
4633	OAD GAZPROM	0.002%	95.306%
4634	NN INC COMMON STOCK USD.01	0.002%	95.308%
4635	HAMBORNER AG	0.002%	95.310%
4636	STARTS CORP INC	0.002%	95.313%
4637	IMMOFINANZ IMMO	0.002%	95.315%
4638	VMWARE INC CLASS A COMMON STOCK USD.01	0.002%	95.317%
4639	UTD ENGINEERS	0.002%	95.320%
4640	SIME DARBY BHD	0.002%	95.322%
4641	IMAX CORP	0.002%	95.324%
4642	TRUEBLUE INC COMMON STOCK	0.002%	95.327%
4643	BEFIMMO SCA	0.002%	95.329%
4644	GRIFFON CORP COMMON STOCK USD.25	0.002%	95.331%
4645	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	95.334%
4646	PRIMARY HEALTH	0.002%	95.336%
4647	SIDERURGICA NAC	0.002%	95.338%
4648	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.340%
4649	INDUSTRIAS CH S	0.002%	95.343%
4650	TAIWAN BUSINESS	0.002%	95.345%
4651	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	95.347%
4652	CHIN-POON INDL	0.002%	95.350%
4653	SEIBU HOLDINGS	0.002%	95.352%
4654	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.354%
4655	HEIWA CORP	0.002%	95.356%
4656	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.002%	95.359%
4657	JERONIMO MARTIN	0.002%	95.361%
4658	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.002%	95.363%
4659	TELECOM ITALIA	0.002%	95.366%
4660	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.002%	95.368%
4661	MERCIALYS	0.002%	95.370%
4662	GRANITE OIL COR	0.002%	95.372%
4663	TONGAAT-HULETT	0.002%	95.375%
4664	DUZONBIZON CO L	0.002%	95.377%
4665	KNOLL INC COMMON STOCK USD.01	0.002%	95.379%
4666	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.382%
4667	SINOPEC ENGINEE	0.002%	95.384%
4668	GMS INC COMMON STOCK USD.01	0.002%	95.386%
4669	TOKYO ELEC POWE	0.002%	95.388%
4670	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.391%
4671	CANON MARKETING	0.002%	95.393%
4672	SHINMAYWA INDS	0.002%	95.395%
4673	Ayala Land Inc	0.002%	95.397%
4674	EMEMORY TECHNOL	0.002%	95.400%
4675	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	95.402%
4676	INDO TAMBANGRAY	0.002%	95.404%
4677	COLGATE-PALM (I	0.002%	95.407%
4678	SIEGFRIED HOLDI	0.002%	95.409%
4679	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.002%	95.411%
4680	NANKAI ELEC RAI	0.002%	95.413%
4681	HITACHI HIGH-TE	0.002%	95.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	TOKYU REIT INC	0.002%	95.418%
4683	MYTILINEOS	0.002%	95.420%
4684	PAZ OIL CO LTD	0.002%	95.422%
4685	MAGELLAN FINANC	0.002%	95.425%
4686	BAJAJ AUTO	0.002%	95.427%
4687	JENOPTIK AG	0.002%	95.429%
4688	FUGRO NV-CVA	0.002%	95.431%
4689	ADVANCED	0.002%	95.434%
4690	CHINA HONGQIAO	0.002%	95.436%
4691	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.438%
4692	ELECTA AB B SHS	0.002%	95.440%
4693	COSAN SA INDUST	0.002%	95.443%
4694	TOYO SUISAN KAI	0.002%	95.445%
4695	TPG TELECOM	0.002%	95.447%
4696	ATEA ASA	0.002%	95.449%
4697	AEON REIT INVES	0.002%	95.452%
4698	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.454%
4699	KOTAK MAHINDRA	0.002%	95.456%
4700	DOMINOS PIZZA E	0.002%	95.458%
4701	NTHN STAR RES L	0.002%	95.461%
4702	TIM PARTICIPA	0.002%	95.463%
4703	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.002%	95.465%
4704	KIWI PROPERTY G	0.002%	95.467%
4705	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.469%
4706	SHINSEI BANK	0.002%	95.472%
4707	INDUSIND BANK	0.002%	95.474%
4708	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	95.476%
4709	INSPERITY INC	0.002%	95.478%
4710	IPSEN	0.002%	95.481%
4711	PLDT INC	0.002%	95.483%
4712	DAIO PAPER CORP	0.002%	95.485%
4713	ANSALDO STS SPA	0.002%	95.487%
4714	PAN OCEAN CO	0.002%	95.490%
4715	GOLDEN RESORTS	0.002%	95.492%
4716	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	95.494%
4717	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	95.496%
4718	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	95.499%
4719	ENGIE BRASIL SA	0.002%	95.501%
4720	EVA AIRWAYS	0.002%	95.503%
4721	GENUS PLC	0.002%	95.505%
4722	ARCBEST CORP COMMON STOCK USD.01	0.002%	95.507%
4723	MGP INGREDIENTS INC COMMON STOCK	0.002%	95.510%
4724	ALIOR BANK SA	0.002%	95.512%
4725	KING'S TOWN BAN	0.002%	95.514%
4726	KERRY LOGISTICS	0.002%	95.516%
4727	CHINA OILFIELD	0.002%	95.519%
4728	POSTNL	0.002%	95.521%
4729	KINPO ELECTRONI	0.002%	95.523%
4730	RYOHIN KEIKAKU	0.002%	95.525%
4731	CAREER EDUCATION CORP COMMON STOCK USD.01	0.002%	95.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	IMP DEL DES Y E	0.002%	95.530%
4733	FIELMANN AG	0.002%	95.532%
4734	KIMBERLY CLARK	0.002%	95.534%
4735	FUJI MACHINE MF	0.002%	95.536%
4736	TOKAI TOKYO SEC	0.002%	95.539%
4737	TEMBEC INC	0.002%	95.541%
4738	REUNERT	0.002%	95.543%
4739	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	95.545%
4740	KENDA RUBBER IN	0.002%	95.547%
4741	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	95.550%
4742	SERIA CO LTD	0.002%	95.552%
4743	MATSUMOTOKIYOSH	0.002%	95.554%
4744	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.556%
4745	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.559%
4746	HAVAS SA	0.002%	95.561%
4747	AUTONEUM HOLDIN	0.002%	95.563%
4748	JAPAN STEEL WOR	0.002%	95.565%
4749	CRAMO OYJ B SHS	0.002%	95.567%
4750	HYAKUGO BANK(10	0.002%	95.570%
4751	INDEPENDENCE GR	0.002%	95.572%
4752	GRAND PACIF PET	0.002%	95.574%
4753	CD PROJEKT SA	0.002%	95.576%
4754	GT CAPITAL HOLD	0.002%	95.578%
4755	TOKIO MARINE HO	0.002%	95.581%
4756	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.583%
4757	CSR CORP	0.002%	95.585%
4758	POLYPIPE GROUP	0.002%	95.587%
4759	MUSASHINO BANK	0.002%	95.589%
4760	CHINA COAL ENER	0.002%	95.592%
4761	SYNTEL INC COMMON STOCK	0.002%	95.594%
4762	THERATECHNOLOGI	0.002%	95.596%
4763	ASIA CEMENT	0.002%	95.598%
4764	SAN MIGUEL CORP	0.002%	95.600%
4765	FORTINET INC	0.002%	95.603%
4766	INTERRENT REAL	0.002%	95.605%
4767	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.607%
4768	HUNTING PLC	0.002%	95.609%
4769	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	95.611%
4770	GJENSIDIGE FORS	0.002%	95.614%
4771	EFG INTERNATION	0.002%	95.616%
4772	SENSHU IKEDA HL	0.002%	95.618%
4773	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.002%	95.620%
4774	TONGDA GROUP HL	0.002%	95.622%
4775	TOKYO SEIMITSU	0.002%	95.624%
4776	CHINA GEN PLAST	0.002%	95.627%
4777	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	95.629%
4778	COSTAR GROUP INC COMMON STOCK USD.01	0.002%	95.631%
4779	PETROCHINA COMP	0.002%	95.633%
4780	TAKKT AG	0.002%	95.635%
4781	KOMERI CO	0.002%	95.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	95.640%
4783	BALKRISHNA INDS	0.002%	95.642%
4784	JG SUMMIT HLDGS	0.002%	95.644%
4785	VASTNED RETAIL	0.002%	95.646%
4786	EDION CORP	0.002%	95.648%
4787	PGT INC	0.002%	95.651%
4788	TRANSM ALIANCA	0.002%	95.653%
4789	TOKAI RIKAI CO	0.002%	95.655%
4790	ATWOOD OCEANICS	0.002%	95.657%
4791	INDIA INFOLINE	0.002%	95.659%
4792	TCC HONG KONG C	0.002%	95.662%
4793	IRPC PUBLIC CO	0.002%	95.664%
4794	SEVERSTAL GDR REG S GDR	0.002%	95.666%
4795	GLOVIS	0.002%	95.668%
4796	VTECH HLDGS	0.002%	95.670%
4797	OKASAN SECURITI	0.002%	95.672%
4798	U-MING MARINE	0.002%	95.675%
4799	TSOGO SUN HOLDI	0.002%	95.677%
4800	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.679%
4801	EXEDY CORP	0.002%	95.681%
4802	KINGSOFT CORP L	0.002%	95.683%
4803	Mobistar SA	0.002%	95.685%
4804	SINO LAND CO	0.002%	95.688%
4805	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.690%
4806	C & C GROUP PLC	0.002%	95.692%
4807	AUSNET SERVICES	0.002%	95.694%
4808	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.696%
4809	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.698%
4810	SEMEN GRESIK	0.002%	95.701%
4811	COHU INC COMMON STOCK USD1.0	0.002%	95.703%
4812	MAKALOTIndustr	0.002%	95.705%
4813	OBARA CORP	0.002%	95.707%
4814	ACADIAN TIMBER	0.002%	95.709%
4815	USS CO. LTD.	0.002%	95.711%
4816	SHIMAMURA CO	0.002%	95.713%
4817	KANAMOTO CO LTD	0.002%	95.716%
4818	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.718%
4819	ESURE GROUP PLC	0.002%	95.720%
4820	NATL HOUSE INDL	0.002%	95.722%
4821	EREGLI DEMIR CE	0.002%	95.724%
4822	ACORDA THERAPEU	0.002%	95.726%
4823	POLSKIE GORNICT	0.002%	95.729%
4824	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.731%
4825	HARGREAVES LANS	0.002%	95.733%
4826	SANOMA OYJ	0.002%	95.735%
4827	MITSUBISHI LOGI	0.002%	95.737%
4828	FRUTAROM	0.002%	95.739%
4829	TOYOTA BOSHOKU	0.002%	95.741%
4830	TRANSPORT INTL	0.002%	95.744%
4831	SAUL CENTERS INC REIT USD.01	0.002%	95.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	RAMCO-GERSHENSO	0.002%	95.748%
4833	INVERSIONES AGU	0.002%	95.750%
4834	HOTA INDUSTRIAL	0.002%	95.752%
4835	VALOR CO LTD	0.002%	95.754%
4836	KADANT INC COMMON STOCK USD.01	0.002%	95.756%
4837	WT MICROELECTRO	0.002%	95.759%
4838	THAI UNION GROU	0.002%	95.761%
4839	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.763%
4840	DREAM INDUSTRIA	0.002%	95.765%
4841	SAF-HOLLAND SA	0.002%	95.767%
4842	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.769%
4843	FUKUYAMA TRANSP	0.002%	95.771%
4844	NIPPON STEEL	0.002%	95.773%
4845	TOMTOM NV	0.002%	95.776%
4846	GLOBAL LOGISTIC	0.002%	95.778%
4847	PETKIM	0.002%	95.780%
4848	TEC CORPORATION	0.002%	95.782%
4849	BCO BILBAO VIZC	0.002%	95.784%
4850	MITSUBISHI TANA	0.002%	95.786%
4851	HUBER & SUHNER	0.002%	95.788%
4852	BRASKEM SA	0.002%	95.790%
4853	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	95.793%
4854	DON QUIJOTE	0.002%	95.795%
4855	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.002%	95.797%
4856	HANNSTAR DISPLA	0.002%	95.799%
4857	GPO IND BIMBO	0.002%	95.801%
4858	AK STEEL HOLDIN	0.002%	95.803%
4859	LAWSON	0.002%	95.805%
4860	OKUMURA CORP	0.002%	95.807%
4861	ALUMINIUM CORP	0.002%	95.809%
4862	BANK OF INDIA C	0.002%	95.812%
4863	FIRST NATIONAL	0.002%	95.814%
4864	COLOPLAST AS	0.002%	95.816%
4865	LINDT & SPRUENG	0.002%	95.818%
4866	MONMOUTH REAL E	0.002%	95.820%
4867	AMOREPACIFIC GR	0.002%	95.822%
4868	TOD'S SPA	0.002%	95.824%
4869	HEMFOSA FASTIGH	0.002%	95.826%
4870	SCHNITZER STEEL	0.002%	95.828%
4871	HAP SENG CONSOL	0.002%	95.831%
4872	COMSYS HOLDINGS	0.002%	95.833%
4873	BAJAJ AUTO LTD	0.002%	95.835%
4874	TOBU RAILWAY CO	0.002%	95.837%
4875	AAON INC COMMON STOCK USD.004	0.002%	95.839%
4876	SKC CO	0.002%	95.841%
4877	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.843%
4878	HENKEL KGAA-BEA	0.002%	95.845%
4879	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	95.847%
4880	GIMV NV	0.002%	95.849%
4881	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	STRIDES ARCOLAB	0.002%	95.854%
4883	ZAKLADY METALI	0.002%	95.856%
4884	PHH CORP COMMON STOCK USD.01	0.002%	95.858%
4885	CAR INC	0.002%	95.860%
4886	TAL EDUCATION GROUP ADR ADR	0.002%	95.862%
4887	MUTHOOT FINANCE	0.002%	95.864%
4888	MAINFREIGHT LTD	0.002%	95.866%
4889	PRESIDENT CHAIN	0.002%	95.868%
4890	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.870%
4891	SPX CORP COMMON STOCK USD.01	0.002%	95.873%
4892	MARICO LTD	0.002%	95.875%
4893	FELCOR LODGING	0.002%	95.877%
4894	BAIC MOTOR CORP	0.002%	95.879%
4895	NIHON M&A CENTE	0.002%	95.881%
4896	SEKISUI HOUSE R	0.002%	95.883%
4897	FUKUOKA REIT CO	0.002%	95.885%
4898	CELLTRION INC K	0.002%	95.887%
4899	GROUPE FNAC	0.002%	95.889%
4900	PACIFIC BASIN S	0.002%	95.891%
4901	FCC CO LTD	0.002%	95.893%
4902	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	95.895%
4903	ALKERMES PLC	0.002%	95.898%
4904	KEIO CORP	0.002%	95.900%
4905	XINYI SOLAR HOL	0.002%	95.902%
4906	EDELWEISS FIN S	0.002%	95.904%
4907	VIRTUSA CORP COMMON STOCK USD.01	0.002%	95.906%
4908	SEABRIDGE GOLD	0.002%	95.908%
4909	AMBEV SA ADR ADR	0.002%	95.910%
4910	CORBY SPIRIT AN	0.002%	95.912%
4911	OVS SPA	0.002%	95.914%
4912	SHIMADZU CORP	0.002%	95.916%
4913	AEON MALL CO LT	0.002%	95.918%
4914	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.920%
4915	MULTIPLAN EMPRE	0.002%	95.922%
4916	SUNTORY BEVERAG	0.002%	95.925%
4917	GPO DE INVERSIO	0.002%	95.927%
4918	PARK 24 CO	0.002%	95.929%
4919	GOLD FIELDS LTD	0.002%	95.931%
4920	BANCA IFIS	0.002%	95.933%
4921	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.935%
4922	CIA SANEAMENTO	0.002%	95.937%
4923	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.939%
4924	GLAXOSMITHKLINE	0.002%	95.941%
4925	HUFVUDSTADEN AB	0.002%	95.943%
4926	NIHON UNISYS	0.002%	95.945%
4927	CRH MEDICAL COR	0.002%	95.947%
4928	ZHUZHOU CSR TIM	0.002%	95.949%
4929	CHAMPION REAL E	0.002%	95.951%
4930	INFICON HOLDING	0.002%	95.953%
4931	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	KELLER GROUP	0.002%	95.958%
4933	MAANSHAN IRON &	0.002%	95.960%
4934	FIRST INTER BK	0.002%	95.962%
4935	YUZHOU PROPERTI	0.002%	95.964%
4936	PARKWAY INC REIT USD.001	0.002%	95.966%
4937	SPEEDWAY MOTORS	0.002%	95.968%
4938	GENTING INTERNA	0.002%	95.970%
4939	HITACHI ZOSEN C	0.002%	95.972%
4940	CHINA EVERBRIGH	0.002%	95.974%
4941	BEACH PETROLEUM	0.002%	95.976%
4942	PANALPINA WELT	0.002%	95.978%
4943	EMS-CHEMIE HLDG	0.002%	95.980%
4944	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	95.982%
4945	TRAVELPORT WORL	0.002%	95.984%
4946	H. LUNDBECK A/S	0.002%	95.986%
4947	Rocky Mountain	0.002%	95.988%
4948	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.990%
4949	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	95.992%
4950	UTD STATES CELL	0.002%	95.994%
4951	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	95.996%
4952	WPT INDUSTRIAL	0.002%	95.999%
4953	ITOCHU TECHNO S	0.002%	96.001%
4954	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	96.003%
4955	SANFILIPPO(JOHN	0.002%	96.005%
4956	U-BLOX AG	0.002%	96.007%
4957	KOREA ELEC POWE	0.002%	96.009%
4958	DE'LONGHI SPA	0.002%	96.011%
4959	IMPERIAL METALS	0.002%	96.013%
4960	MERCER INTL INC	0.002%	96.015%
4961	RHONE-KLINIKUM	0.002%	96.017%
4962	AEGION CORP COMMON STOCK USD.01	0.002%	96.019%
4963	LUPIN LTD	0.002%	96.021%
4964	BETSSON AB	0.002%	96.023%
4965	OM ASSET MANAGE	0.002%	96.025%
4966	XEROX CORP 4.07	0.002%	96.027%
4967	FUJITEC CO	0.002%	96.029%
4968	HYUNDAI MIPO DO	0.002%	96.031%
4969	DIGI.COM BHD	0.002%	96.033%
4970	NORTHGATE	0.002%	96.035%
4971	CHARGEURS SA	0.002%	96.037%
4972	TONG YANG INDUS	0.002%	96.039%
4973	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	96.041%
4974	CHINA SCE PROPE	0.002%	96.043%
4975	AUTOMOTIVE HOLD	0.002%	96.045%
4976	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.047%
4977	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.002%	96.049%
4978	TUNG HO STEEL E	0.002%	96.051%
4979	LINDAB INTL AB	0.002%	96.053%
4980	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.055%
4981	K12 INC COMMON STOCK USD.0001	0.002%	96.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	ABERCROMBIE & F	0.002%	96.059%
4983	JC DECAUX SA	0.002%	96.061%
4984	POWER GRID CORP	0.002%	96.063%
4985	BECHTLE AG	0.002%	96.065%
4986	PARMALAT S.P.A	0.002%	96.067%
4987	ASTRONICS CORP COMMON STOCK USD.01	0.002%	96.069%
4988	BURCKHARDT COMP	0.002%	96.071%
4989	FENG TAY ENTRPR	0.002%	96.073%
4990	DCM JAPAN HOLDI	0.002%	96.075%
4991	MELEXIS	0.002%	96.077%
4992	COMMUNITY HEALT	0.002%	96.079%
4993	SHIP FINANCE IN	0.002%	96.081%
4994	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.083%
4995	FAR EAST INTL B	0.002%	96.085%
4996	LUXOTTICA GROUP	0.002%	96.087%
4997	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	96.089%
4998	MITAC HOLDINGS	0.002%	96.091%
4999	TOMRA SYSTEMS A	0.002%	96.093%
5000	INMOBILIARIA CO	0.002%	96.095%
5001	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	96.097%
5002	ZHAOJIN MINING	0.002%	96.099%
5003	IREN SPA	0.002%	96.101%
5004	YELLOW PAGES LT	0.002%	96.103%
5005	FIRST BANCORP/NC COMMON STOCK	0.002%	96.105%
5006	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	96.107%
5007	MEIKO ELECTRONI	0.002%	96.109%
5008	PC CONNECTION	0.002%	96.111%
5009	SYSMEX CORP	0.002%	96.113%
5010	BANCA GENERALI	0.002%	96.115%
5011	PETROFAC LTD	0.002%	96.117%
5012	BIC CAMERA INC.	0.002%	96.119%
5013	SA CORP REAL ES	0.002%	96.121%
5014	ATLANTICA YIELD	0.002%	96.123%
5015	EXIDE INDUSTRIE	0.002%	96.125%
5016	KANDENKO CO	0.002%	96.127%
5017	CIE AUTOMOTIVE	0.002%	96.129%
5018	TOYO INK MFG CO	0.002%	96.131%
5019	WEST CORP COMMON STOCK USD.001	0.002%	96.133%
5020	TRIGANO	0.002%	96.135%
5021	CENTRAL GLASS C	0.002%	96.137%
5022	NANYA TECHNOLOG	0.002%	96.139%
5023	DEUTSCHE EUROSH	0.002%	96.141%
5024	SIMPLO TECHNOLO	0.002%	96.143%
5025	CHOW SANG SANG	0.002%	96.145%
5026	FULLSHARE HOLDI	0.002%	96.147%
5027	SINGAPORE TECH	0.002%	96.149%
5028	GUDANG GARAM(PE	0.002%	96.151%
5029	PHARMERICA CORP COMMON STOCK USD.01	0.002%	96.153%
5030	CIMPRESS NV	0.002%	96.155%
5031	ZZZPRIMA MEAT P	0.002%	96.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	96.159%
5033	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	96.161%
5034	SP PLUS CORP COMMON STOCK USD.001	0.002%	96.163%
5035	ALS LTD	0.002%	96.165%
5036	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.167%
5037	CHINA TRADITION	0.002%	96.169%
5038	LISI	0.002%	96.171%
5039	VTB BANK(JSC)	0.002%	96.173%
5040	LONKING HOLDING	0.002%	96.175%
5041	TATNEFT PAO SPONSORED ADR ADR	0.002%	96.177%
5042	TELEVISION BROA	0.002%	96.179%
5043	PREMIER INVESTM	0.002%	96.181%
5044	CREDITO VALTELL	0.002%	96.183%
5045	SLATE RETAIL RE	0.002%	96.185%
5046	KAP IND HLDG LT	0.002%	96.187%
5047	JAPAN LIFELINE	0.002%	96.188%
5048	JAPAN AVIATN EL	0.002%	96.190%
5049	CRAY INC COMMON STOCK USD.01	0.002%	96.192%
5050	TOKYO OHKA KOGY	0.002%	96.194%
5051	F E CONSORTM IN	0.002%	96.196%
5052	CALIFORNIA WATE	0.002%	96.198%
5053	HONG KONG LAND	0.002%	96.200%
5054	CHINA ZHEGTONG	0.002%	96.202%
5055	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	96.204%
5056	ALIBABA PICTURE	0.002%	96.206%
5057	CAPCOM CO	0.002%	96.208%
5058	LADBROKES PLC	0.002%	96.210%
5059	RATHBONE BROTHE	0.002%	96.212%
5060	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.214%
5061	KANEMATSU CORP	0.002%	96.216%
5062	HYPERMARCAS SA	0.002%	96.218%
5063	CROMWELL PROPER	0.002%	96.220%
5064	GOODMAN PROPERT	0.002%	96.222%
5065	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	96.224%
5066	SENKO CO	0.002%	96.225%
5067	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.227%
5068	ROUND ONE CORP	0.002%	96.229%
5069	Meritz Fire & M	0.002%	96.231%
5070	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.233%
5071	CHINA BLUECHEMI	0.002%	96.235%
5072	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	96.237%
5073	TOHO GAS CO	0.002%	96.239%
5074	AIRTAC INTERNAT	0.002%	96.241%
5075	NIHON KOHDEN CO	0.002%	96.243%
5076	CLOETTA AB B SH	0.002%	96.245%
5077	JUMBO SA	0.002%	96.247%
5078	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	96.249%
5079	SUPER RETAIL GR	0.002%	96.251%
5080	BRF SA	0.002%	96.253%
5081	TONG REN TANG T	0.002%	96.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.256%
5083	CHENG LOONG	0.002%	96.258%
5084	RPC INC COMMON STOCK USD.1	0.002%	96.260%
5085	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.262%
5086	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	96.264%
5087	CHORUS LIMITED	0.002%	96.266%
5088	ETERNAL CHEMICA	0.002%	96.268%
5089	OPHIR ENERGY PL	0.002%	96.270%
5090	BHARAT PETROL C	0.002%	96.272%
5091	BONDUELLE SCA	0.002%	96.274%
5092	ALK-ABELLO A/S	0.002%	96.275%
5093	DEUTZ AG	0.002%	96.277%
5094	KITZ CORPORATIO	0.002%	96.279%
5095	FASTIGHETS AB B	0.002%	96.281%
5096	TISCO FINANCIAL	0.002%	96.283%
5097	SERCOMM CORP	0.002%	96.285%
5098	MILLENNIUM&COPT	0.002%	96.287%
5099	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.289%
5100	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	96.291%
5101	ENGINEERS INDIA	0.002%	96.293%
5102	TRUSCO NAKAYAMA	0.002%	96.295%
5103	HYAKUJUSHI BANK	0.002%	96.296%
5104	LAIRD PLC	0.002%	96.298%
5105	JIANGSU EXPRESS	0.002%	96.300%
5106	RMR GROUP INC/THE A COMMON STOCK	0.002%	96.302%
5107	SINGAPORE EXCHA	0.002%	96.304%
5108	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.306%
5109	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.308%
5110	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.310%
5111	SECURITY BANK C	0.002%	96.312%
5112	JARDINE CYCLE	0.002%	96.314%
5113	CHINA LESSO GRO	0.002%	96.316%
5114	FINECOBANK BANC	0.002%	96.317%
5115	SEIREN CO	0.002%	96.319%
5116	SUMITOMO WAREHO	0.002%	96.321%
5117	C.P. ALL PCL-FG	0.002%	96.323%
5118	ARCELIK AS	0.002%	96.325%
5119	INTERCONEXION E	0.002%	96.327%
5120	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.329%
5121	SUPERGROUP PLC	0.002%	96.331%
5122	ITO EN	0.002%	96.333%
5123	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.335%
5124	TRUE CORP PCL	0.002%	96.336%
5125	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	96.338%
5126	ITEQ CORP	0.002%	96.340%
5127	NANTO BANK	0.002%	96.342%
5128	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.344%
5129	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.346%
5130	HAITONG INTL SE	0.002%	96.348%
5131	CEVA INC COMMON STOCK USD.001	0.002%	96.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	KOMAX HOLDING A	0.002%	96.352%
5133	KANGWON LAND IN	0.002%	96.353%
5134	COSMAX INC	0.002%	96.355%
5135	HOMESTREET INC COMMON STOCK	0.002%	96.357%
5136	IRESS MARKET TE	0.002%	96.359%
5137	TECO ELEC&MACHI	0.002%	96.361%
5138	EPISTAR CORP	0.002%	96.363%
5139	SEMBCORP MARINE	0.002%	96.365%
5140	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.367%
5141	DIAMOND OFFSHOR	0.002%	96.368%
5142	DULUXGROUP LTD	0.002%	96.370%
5143	SARACEN MINERAL	0.002%	96.372%
5144	ZARDOYA-OTIS	0.002%	96.374%
5145	KEIHIN ELEC EXP	0.002%	96.376%
5146	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.378%
5147	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.380%
5148	INDUTRADE AB	0.002%	96.382%
5149	ASCOM HOLDING A	0.002%	96.383%
5150	OPUS BANK	0.002%	96.385%
5151	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	96.387%
5152	MAN WAH HOLDING	0.002%	96.389%
5153	LG HAUSYS LTD	0.002%	96.391%
5154	MOBIMO HLDG AG	0.002%	96.393%
5155	CKD CORP	0.002%	96.395%
5156	CPFL ENERGIA SA	0.002%	96.397%
5157	NAVIGANT CONSUL	0.002%	96.398%
5158	CONNECTONE BANCORP INC COMMON STOCK	0.002%	96.400%
5159	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.402%
5160	CALGON CARBON C	0.002%	96.404%
5161	POONGSAN CORP(N	0.002%	96.406%
5162	RELIANCE POWER	0.002%	96.408%
5163	HISPANIA ACTIVO	0.002%	96.410%
5164	RELO HOLDINGS I	0.002%	96.411%
5165	KUMHO TIRE CO	0.002%	96.413%
5166	HEALTHCARE SERV	0.002%	96.415%
5167	MINDTREE LTD	0.002%	96.417%
5168	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.419%
5169	OGAKI KYORITSU	0.002%	96.421%
5170	ALLIED GROUP LT	0.002%	96.423%
5171	ACC LIMITED	0.002%	96.424%
5172	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.426%
5173	TELECOM PLUS	0.002%	96.428%
5174	JM FINANCIAL	0.002%	96.430%
5175	TRAVELSKY TECHN	0.002%	96.432%
5176	HSN INC COMMON STOCK USD.01	0.002%	96.434%
5177	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.436%
5178	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.437%
5179	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.439%
5180	COMPUTACENTER P	0.002%	96.441%
5181	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	96.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	BANG & OLUFSEN	0.002%	96.445%
5183	GRENDENE SA	0.002%	96.447%
5184	EI TOWERS SPA	0.002%	96.449%
5185	MANHATTAN ASSOC	0.002%	96.450%
5186	UNI-PRESIDENT C	0.002%	96.452%
5187	FENNER	0.002%	96.454%
5188	FORTUNE R/EST I	0.002%	96.456%
5189	SCORPIO TANKERS	0.002%	96.458%
5190	JB FINANCIAL GR	0.002%	96.460%
5191	NAMPAK LTD.	0.002%	96.461%
5192	SEVEN WEST MEDI	0.002%	96.463%
5193	TAICHUNG	0.002%	96.465%
5194	KOLON INDUSTRIE	0.002%	96.467%
5195	NITTO BOSEKI CO	0.002%	96.469%
5196	KISSEI PHARM CO	0.002%	96.471%
5197	CHINA TRAVEL IN	0.002%	96.472%
5198	SAIZERIYA COMPA	0.002%	96.474%
5199	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.476%
5200	NCC LTD/INDIA	0.002%	96.478%
5201	AVON PRODUCTS I	0.002%	96.480%
5202	BIM BIRLESIK MA	0.002%	96.482%
5203	INDRA SISTEMAS	0.002%	96.483%
5204	EZ TEC EMPREEND	0.002%	96.485%
5205	ALL NIPPON AIRW	0.002%	96.487%
5206	SPAREBANK 1 SR	0.002%	96.489%
5207	GS ENGINEERING	0.002%	96.491%
5208	KOENIG & BAUER	0.002%	96.493%
5209	CIA ENERGETICA	0.002%	96.494%
5210	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.496%
5211	TOOTSIE ROLL IN	0.002%	96.498%
5212	GLOBE TELECOM I	0.002%	96.500%
5213	KIWOOM SECURITI	0.002%	96.502%
5214	OHL MEXICO SAB	0.002%	96.504%
5215	OKAMURA CORP	0.002%	96.505%
5216	SEVEN GROUP HLD	0.002%	96.507%
5217	HERO HONDA	0.002%	96.509%
5218	SEKISUI HOUSE	0.002%	96.511%
5219	ZEE ENTERTAIN E	0.002%	96.513%
5220	PERPETUAL TST A	0.002%	96.515%
5221	FINNAIR	0.002%	96.516%
5222	AIRASIA BHD	0.002%	96.518%
5223	BALFOUR BEATTY	0.002%	96.520%
5224	TELEFONICA BRASIL ADR ADR	0.002%	96.522%
5225	BARITO PAC TBK	0.002%	96.524%
5226	TOPCO SCIENTIFI	0.002%	96.525%
5227	NH HOTELES	0.002%	96.527%
5228	LIPPO KARAWACI	0.002%	96.529%
5229	ALPINE ELECTRON	0.002%	96.531%
5230	FOXCONN INTERNA	0.002%	96.533%
5231	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	FISHER (JAMES)	0.002%	96.536%
5233	ORANGE SPON ADR ADR	0.002%	96.538%
5234	HESKA CORP	0.002%	96.540%
5235	MORGUARD CORP	0.002%	96.542%
5236	RITEK INC	0.002%	96.544%
5237	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.545%
5238	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.547%
5239	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.549%
5240	HARMONY GOLD MN	0.002%	96.551%
5241	PEREGRINE HLDGS	0.002%	96.553%
5242	CARGOJET INC.	0.002%	96.554%
5243	KOA CORPORATION	0.002%	96.556%
5244	EURONAV SA	0.002%	96.558%
5245	CDL HOSPITALITY	0.002%	96.560%
5246	SANYO SPEC STEE	0.002%	96.562%
5247	WIHLBORGS FASTI	0.002%	96.563%
5248	SOSEI GROUP COR	0.002%	96.565%
5249	INDIABULL REAL	0.002%	96.567%
5250	RPX CORP COMMON STOCK USD.0001	0.002%	96.569%
5251	CHINASOFT INTER	0.002%	96.571%
5252	PARK STERLING CORP COMMON STOCK USD.01	0.002%	96.572%
5253	INTERROLL HOLDI	0.002%	96.574%
5254	PROSEGUR CIA DE	0.002%	96.576%
5255	AGFA GEVAERT NV	0.002%	96.578%
5256	JUBLIANT FOODWO	0.002%	96.580%
5257	CAPITARETAIL CH	0.002%	96.581%
5258	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	96.583%
5259	CARA OPERATIONS	0.002%	96.585%
5260	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.587%
5261	ULTIMATE	0.002%	96.589%
5262	PUBLICIS GROUPE	0.002%	96.590%
5263	START TODAY CO	0.002%	96.592%
5264	VOCUS COMMUN LT	0.002%	96.594%
5265	TSRC CORP	0.002%	96.596%
5266	RIETER HLDGS AG	0.002%	96.597%
5267	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.599%
5268	UTD INTEGRATION	0.002%	96.601%
5269	BOMBARDIER INC	0.002%	96.603%
5270	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	96.605%
5271	CHINA OVERASEA	0.002%	96.606%
5272	METROPOLE TV-(M	0.002%	96.608%
5273	UNIPETROL	0.002%	96.610%
5274	CORONATION FUND	0.002%	96.612%
5275	BELLUNA CO.LTD	0.002%	96.613%
5276	ORTHOFIX INTL N	0.002%	96.615%
5277	TAKEUCHI MANUFA	0.002%	96.617%
5278	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.619%
5279	VEDANTA RESOURC	0.002%	96.621%
5280	SAMSUNG SDS CO	0.002%	96.622%
5281	MANAPPURAM FINA	0.002%	96.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.626%
5283	K WAH INTL HLDG	0.002%	96.628%
5284	MAKINO MILLING	0.002%	96.629%
5285	ASATSU INC	0.002%	96.631%
5286	FUJI SEAL INC	0.002%	96.633%
5287	MYCRONIC AB	0.002%	96.635%
5288	VERBUND AG	0.002%	96.637%
5289	NEW ORIENTAL ED	0.002%	96.638%
5290	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.640%
5291	PARKWAY LIFE RE	0.002%	96.642%
5292	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.644%
5293	DIGNITY PLC	0.002%	96.645%
5294	BANK OF BARODA	0.002%	96.647%
5295	COCOKARA FINE H	0.002%	96.649%
5296	PIONEER CORP JP	0.002%	96.651%
5297	ANRITSU CORP	0.002%	96.652%
5298	CyberAgent, Inc	0.002%	96.654%
5299	LINK ADMINISTRA	0.002%	96.656%
5300	VODACOM GP-PRPT	0.002%	96.658%
5301	SHOWA CORP	0.002%	96.660%
5302	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.661%
5303	TXC CORPN	0.002%	96.663%
5304	JINRO LTD	0.002%	96.665%
5305	AMOREPACIFIC-NE	0.002%	96.667%
5306	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.668%
5307	TELEFONICA DE E	0.002%	96.670%
5308	PERLIS PLANTATI	0.002%	96.672%
5309	ANGANG NEW STEE	0.002%	96.674%
5310	MARFRIG GLOBAL	0.002%	96.675%
5311	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	96.677%
5312	ASCOTT RESIDENC	0.002%	96.679%
5313	FRESENIUS MEDIC	0.002%	96.681%
5314	TOKYO DOME CORP	0.002%	96.682%
5315	DURATEX SA	0.002%	96.684%
5316	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.686%
5317	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.688%
5318	AUSTEVOLL SEAFO	0.002%	96.689%
5319	SHIKOKU ELEC PO	0.002%	96.691%
5320	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.693%
5321	SANFIRE RESOURC	0.002%	96.695%
5322	FLEURY SA	0.002%	96.696%
5323	HEALTHSCOPE LTD	0.002%	96.698%
5324	EASTERLY GOVERNMENT PROPRTI REIT USD.01	0.002%	96.700%
5325	ROCHE HOLDING A	0.002%	96.702%
5326	SINGAPORE POST	0.002%	96.703%
5327	MARCUS CORP	0.002%	96.705%
5328	EVENT HOSPITALI	0.002%	96.707%
5329	MORGUARD NORTH	0.002%	96.709%
5330	SINOPEC SHANGHA	0.002%	96.710%
5331	KOMORI CORPORAT	0.002%	96.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.714%
5333	RELIANCE INDS-S	0.002%	96.715%
5334	DEBENHAMS	0.002%	96.717%
5335	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.719%
5336	NISSIN ELECTRIC	0.002%	96.721%
5337	FUFENG GROUP LT	0.002%	96.722%
5338	AMBUJA CEMENTS	0.002%	96.724%
5339	COMTECH TELE CO	0.002%	96.726%
5340	CAPITAL SECURIT	0.002%	96.728%
5341	EMP NAC ELECTRI	0.002%	96.729%
5342	CHINA DONGXIANG	0.002%	96.731%
5343	CHATHAM LODGING	0.002%	96.733%
5344	ASAHI INTECC CO	0.002%	96.734%
5345	SANYO DENKI CO	0.002%	96.736%
5346	AUTOGRILL SPA	0.002%	96.738%
5347	IOCHPE-MAXION	0.002%	96.740%
5348	YANGARRA RESOUR	0.002%	96.741%
5349	CHICONY ELECTRO	0.002%	96.743%
5350	BRINKER INTL IN	0.002%	96.745%
5351	NIB HOLDINGS LT	0.002%	96.747%
5352	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.748%
5353	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.750%
5354	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.752%
5355	TIER REIT INC REIT USD.0001	0.002%	96.753%
5356	SUMITOMO MITSUI	0.002%	96.755%
5357	SONDA S.A.	0.002%	96.757%
5358	BENI STABILI IT	0.002%	96.759%
5359	RICHTER GEDEON	0.002%	96.760%
5360	UPC TECHNOLOGY	0.002%	96.762%
5361	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	96.764%
5362	JACCS CO	0.002%	96.765%
5363	RPS GROUP PLC	0.002%	96.767%
5364	CHAROEN PKPD-FG	0.002%	96.769%
5365	COPPER MTN MNG	0.002%	96.771%
5366	ABSOLUTE SOFTWA	0.002%	96.772%
5367	GREAT WALL ENTE	0.002%	96.774%
5368	DONGKUK STEEL M	0.002%	96.776%
5369	RYMAN HEALTHCAR	0.002%	96.777%
5370	CAHYA MATA SARA	0.002%	96.779%
5371	MID REIT INC	0.002%	96.781%
5372	PTC INC COMMON STOCK USD.01	0.002%	96.782%
5373	SQUARE ENIX HOL	0.002%	96.784%
5374	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.786%
5375	KENEDIX RETAIL	0.002%	96.788%
5376	BARR(A.G.)	0.002%	96.789%
5377	ZENSHO CO LTD	0.002%	96.791%
5378	AIA ENGINEERING	0.002%	96.793%
5379	JSW ENERGY LTD	0.002%	96.794%
5380	ENQUEST PLC	0.002%	96.796%
5381	RESORTTRUST INC	0.002%	96.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	WD 40 CO COMMON STOCK USD.001	0.002%	96.799%
5383	TATUNG	0.002%	96.801%
5384	ANADOLU EFES BI	0.002%	96.803%
5385	NICHI-IKO PHARM	0.002%	96.805%
5386	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.806%
5387	GUOTAI JUNAN IN	0.002%	96.808%
5388	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	96.810%
5389	UNIFI INC	0.002%	96.811%
5390	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.813%
5391	SHUN TAK HLDGS	0.002%	96.815%
5392	EZAKI GLICO CO	0.002%	96.816%
5393	REALESTATE.COM.	0.002%	96.818%
5394	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.820%
5395	BANGCHAK CORP P	0.002%	96.821%
5396	CHUDENKO CORP	0.002%	96.823%
5397	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.825%
5398	INDS BACHOCO SA	0.002%	96.826%
5399	KFORCE INC COMMON STOCK USD.01	0.002%	96.828%
5400	CIA HERING	0.002%	96.830%
5401	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.832%
5402	CORETRONICS COR	0.002%	96.833%
5403	G8 EDUCATION LT	0.002%	96.835%
5404	THE NISSHIN OIL	0.002%	96.837%
5405	HANJIN KAL CORP	0.002%	96.838%
5406	TOKEN CORP	0.002%	96.840%
5407	BERNER KTBK	0.002%	96.842%
5408	HITACHI MAXELL	0.002%	96.843%
5409	SK CHEMICALS	0.002%	96.845%
5410	LUXOFT HOLDING	0.002%	96.847%
5411	CHUNGHWA TELECO	0.002%	96.848%
5412	KUNGSLEDEN AB N	0.002%	96.850%
5413	EPSILON ENERGY	0.002%	96.852%
5414	WING TAI HOLDIN	0.002%	96.853%
5415	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.855%
5416	TOWER INTL INC	0.002%	96.857%
5417	BAYWA AG (BAYER	0.002%	96.858%
5418	AUCKLAND INTERN	0.002%	96.860%
5419	NOBLE CORP PLC	0.002%	96.862%
5420	TAIWAN STYRENE	0.002%	96.863%
5421	ACTUA CORP COMMON STOCK USD.001	0.002%	96.865%
5422	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.867%
5423	ITE GROUP	0.002%	96.868%
5424	A2 MILK CO LTD	0.002%	96.870%
5425	YAHOO JAPAN COR	0.002%	96.872%
5426	IMA(IND MACC AU	0.002%	96.873%
5427	MITSUBA CORP	0.002%	96.875%
5428	DRAEGERWERK AG	0.002%	96.877%
5429	APPLUS SERVICES	0.002%	96.878%
5430	NEXON CO LTD	0.002%	96.880%
5431	STELLA INTERNAT	0.002%	96.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	MEDIPAL HOLDING	0.002%	96.883%
5433	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.885%
5434	SUMMERSET GROUP	0.002%	96.887%
5435	WALLENSTAM AB	0.002%	96.888%
5436	FORMOSA PETROCH	0.002%	96.890%
5437	E INK HOLDINGS	0.002%	96.892%
5438	UNISEM (M) BHD	0.002%	96.893%
5439	KARDEMIR KARABU	0.002%	96.895%
5440	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.897%
5441	TIANNENG POWER	0.002%	96.898%
5442	GMP CAPITAL COR	0.002%	96.900%
5443	KYORITSU MAINTA	0.002%	96.902%
5444	CANCOM SE	0.002%	96.903%
5445	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.905%
5446	INNOVIVA INC COMMON STOCK	0.002%	96.906%
5447	SEMAPA SOC INVE	0.002%	96.908%
5448	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.910%
5449	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.911%
5450	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.913%
5451	JUST EAT PLC	0.002%	96.915%
5452	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.916%
5453	DOOSAN CORP	0.002%	96.918%
5454	EVRAZ PLC	0.002%	96.920%
5455	GETTY PETROLEUM	0.002%	96.921%
5456	SAGAMI RAILWAY	0.002%	96.923%
5457	SILTRONIC AG	0.002%	96.925%
5458	IOI PROPERTIES	0.002%	96.926%
5459	EVERLIGHT ELECT	0.002%	96.928%
5460	PARAMOUNT BED H	0.002%	96.929%
5461	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.931%
5462	PETROLEUM GEO-S	0.002%	96.933%
5463	MERITOR INC COMMON STOCK USD1.0	0.002%	96.934%
5464	CU BANCORP COMMON STOCK	0.002%	96.936%
5465	JGC CORP	0.002%	96.938%
5466	HCI GROUP INC COMMON STOCK	0.002%	96.939%
5467	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	96.941%
5468	DOMINO'S PIZZA	0.002%	96.943%
5469	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.944%
5470	AFG ARBONIA-FOR	0.002%	96.946%
5471	METALL ZUG AG	0.002%	96.947%
5472	CJ O SHOPPING C	0.002%	96.949%
5473	SKY PERFECT JSA	0.002%	96.951%
5474	AXCELIS TECHNOL	0.002%	96.952%
5475	WOWPRIME CORP	0.002%	96.954%
5476	GIGABYTE TECHNO	0.002%	96.956%
5477	NIPPON SODA CO	0.002%	96.957%
5478	YAMAGATA BANK	0.002%	96.959%
5479	RIB SOFTWARE AG	0.002%	96.960%
5480	GORMAN-RUPP CO	0.002%	96.962%
5481	CTS CORP COMMON STOCK	0.002%	96.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	SPIN MASTER COR	0.002%	96.965%
5483	SEIKO CORPORATI	0.002%	96.967%
5484	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.969%
5485	VSE CORP COMMON STOCK USD.05	0.002%	96.970%
5486	AVEVA GROUP PLC	0.002%	96.972%
5487	CHIPBOND TECHNO	0.002%	96.973%
5488	CHINA SYNTH RUB	0.002%	96.975%
5489	THANACHART CAPI	0.002%	96.977%
5490	TOKYO TY FINANC	0.002%	96.978%
5491	PALTAC CORP	0.002%	96.980%
5492	HOSHIZAKI ELECT	0.002%	96.982%
5493	IBJ LEASING CO	0.002%	96.983%
5494	SWIRE PACIFIC	0.002%	96.985%
5495	NAN YA PRINTED	0.002%	96.986%
5496	INVESCO OFFICE	0.002%	96.988%
5497	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.990%
5498	CIPUTRA DEVELOP	0.002%	96.991%
5499	HUATAI SECURITI	0.002%	96.993%
5500	HOPSON DEVELOPM	0.002%	96.994%
5501	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.996%
5502	K-BRO LINEN INC	0.002%	96.998%
5503	TASSAL GROUP	0.002%	96.999%
5504	KEISEI ELEC RY	0.002%	97.001%
5505	SLATE OFFICE RE	0.002%	97.002%
5506	INVESTORS REAL ESTATE TRUST REIT	0.002%	97.004%
5507	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	97.006%
5508	KYORIN CO LTD.	0.002%	97.007%
5509	NIPPON REIT INV	0.002%	97.009%
5510	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	97.011%
5511	AMUNDI SA	0.002%	97.012%
5512	SHINKO ELEC IND	0.002%	97.014%
5513	POWERLONG REAL	0.002%	97.015%
5514	KYOWA HAKKO KIR	0.002%	97.017%
5515	MEIDENSHA CORP	0.002%	97.019%
5516	SONY FINANCIAL	0.002%	97.020%
5517	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	97.022%
5518	RYOBI	0.002%	97.023%
5519	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	97.025%
5520	ADVANCED WIRELE	0.002%	97.027%
5521	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	97.028%
5522	KEPPEL DC REIT	0.002%	97.030%
5523	GETAC TECHNOLOG	0.002%	97.031%
5524	IINO KAIUN KAIS	0.002%	97.033%
5525	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	97.035%
5526	UNDER ARMOUR IN	0.002%	97.036%
5527	LASSILA & TIKAN	0.002%	97.038%
5528	RALLYE	0.002%	97.039%
5529	GENESCO INC COMMON STOCK USD1.0	0.002%	97.041%
5530	YANZHOU COAL MI	0.002%	97.043%
5531	BK ZACHODNI WBK	0.002%	97.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	97.046%
5533	ENNIS INC COMMON STOCK USD2.5	0.002%	97.047%
5534	TV18 BROADCAST	0.002%	97.049%
5535	BCO CREDITO INV	0.002%	97.051%
5536	CONSORT MEDICAL	0.002%	97.052%
5537	RESTAURANT GROU	0.002%	97.054%
5538	BUNKA SHUTTER C	0.002%	97.055%
5539	GUNGHO ONLINE E	0.002%	97.057%
5540	ACEA SPA	0.002%	97.058%
5541	TOHO CO	0.002%	97.060%
5542	BANGKOK LAND PC	0.002%	97.062%
5543	TIMBERCREEK FIN	0.002%	97.063%
5544	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	97.065%
5545	LINDSAY CORP COMMON STOCK USD1.0	0.002%	97.066%
5546	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	97.068%
5547	FINISH LINE INC	0.002%	97.070%
5548	GOEASY LTD	0.002%	97.071%
5549	SKY NETWORK TEL	0.002%	97.073%
5550	FENG HSIN IRON&	0.002%	97.074%
5551	PETRA DIAMONDS	0.002%	97.076%
5552	CROMPTON GREAVE	0.002%	97.077%
5553	NIPPON PAINT CO	0.002%	97.079%
5554	FUCHS PETRO AG	0.002%	97.081%
5555	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	97.082%
5556	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.084%
5557	BIZLINK HOLDING	0.002%	97.085%
5558	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.087%
5559	SWIRE PROPERTIE	0.002%	97.088%
5560	HUTCHISON TEL-H	0.002%	97.090%
5561	GRUPO AEROPORTU	0.002%	97.092%
5562	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	97.093%
5563	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	97.095%
5564	ENCE ENERGIA	0.002%	97.096%
5565	CJ E&M CORPORAT	0.002%	97.098%
5566	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	97.099%
5567	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	97.101%
5568	CHOW TAI FOOK J	0.002%	97.103%
5569	ABACUS PROPERTY	0.002%	97.104%
5570	HOCHSCHILD MINI	0.002%	97.106%
5571	SUPREME ELECTRO	0.002%	97.107%
5572	QUALYS INC COMMON STOCK USD.001	0.002%	97.109%
5573	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	97.110%
5574	AKER SOLUTIONS	0.002%	97.112%
5575	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	97.113%
5576	STONEGATE BANK COMMON STOCK USD.01	0.002%	97.115%
5577	NICE SYSTEMS	0.002%	97.117%
5578	PETRONAS CHEMIC	0.002%	97.118%
5579	MOTOR OIL SA	0.002%	97.120%
5580	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.121%
5581	GIORDANO INTL L	0.002%	97.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	KOREA LINE CORP	0.002%	97.124%
5583	RUTH'S HOSPITAL	0.002%	97.126%
5584	SSY GROUP LTD	0.002%	97.127%
5585	HOSHINO RESORTS	0.002%	97.129%
5586	ARCADYAN TECHNO	0.002%	97.131%
5587	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	97.132%
5588	OCADO GROUP PLC	0.002%	97.134%
5589	TAV HAVALIMANLA	0.002%	97.135%
5590	NIPPON SIGNAL C	0.002%	97.137%
5591	D/S NORDEN	0.002%	97.138%
5592	HAREL INSURANCE	0.002%	97.140%
5593	WISTRON NEWEB C	0.002%	97.141%
5594	ZHEJIANG EXPRES	0.002%	97.143%
5595	ADVANTECH CO LT	0.002%	97.145%
5596	ESPRIT HOLDINGS	0.002%	97.146%
5597	YODOGAWA STEEL	0.002%	97.148%
5598	YOOX NET-A-PORT	0.002%	97.149%
5599	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	97.151%
5600	KANSAI PAINT CO	0.002%	97.152%
5601	DELTA ELECTRONI	0.002%	97.154%
5602	KT CORPORATION	0.002%	97.155%
5603	FUSHAN INTL ENE	0.002%	97.157%
5604	DAIHEN CORP	0.002%	97.158%
5605	NEW CHINA LIFE	0.002%	97.160%
5606	MITCHELLS & BUT	0.002%	97.161%
5607	STARHILL GLOBAL	0.002%	97.163%
5608	NISSAN SHATAI C	0.002%	97.165%
5609	KABU.COM SECURI	0.002%	97.166%
5610	UNITED ARROWS L	0.002%	97.168%
5611	EMBOTELLA ANDIN	0.002%	97.169%
5612	TAKARA STANDARD	0.002%	97.171%
5613	GLOBAL ONE REAL	0.002%	97.172%
5614	SAMSUNG FINE CH	0.002%	97.174%
5615	NATIONAL THERMA	0.002%	97.175%
5616	SQUARE INC A COMMON STOCK USD.000001	0.002%	97.177%
5617	INDIA CEMENTS	0.002%	97.178%
5618	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	97.180%
5619	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	97.181%
5620	ORION CORP/REPU	0.002%	97.183%
5621	CHESSWOOD GROUP	0.002%	97.184%
5622	VITASOY INTL	0.002%	97.186%
5623	BLACK DIAMOND G	0.002%	97.188%
5624	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	97.189%
5625	METROPOLITAN BA	0.002%	97.191%
5626	SIGMA PHARMACEU	0.002%	97.192%
5627	YIT OYJ	0.002%	97.194%
5628	GRAMMER AG	0.002%	97.195%
5629	CONSTRUCCIONES	0.002%	97.197%
5630	NICHICON CORP	0.002%	97.198%
5631	SOUTHERN CROSS	0.002%	97.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	REED ELSEVIER P	0.002%	97.201%
5633	CITYCON OYJ	0.002%	97.203%
5634	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	97.204%
5635	SOMFY SA	0.002%	97.206%
5636	HOSIDEN CORP	0.002%	97.207%
5637	OBRASCON HUAR L	0.002%	97.209%
5638	LG INDL SYSTEMS	0.002%	97.210%
5639	GREEN REIT PLC	0.002%	97.212%
5640	CARNIVAL PLC	0.002%	97.214%
5641	GENOMMA LAB INT	0.002%	97.215%
5642	NIPPON CHEMI-CO	0.002%	97.217%
5643	MENZIES(JOHN)	0.002%	97.218%
5644	KOSE	0.002%	97.220%
5645	PEOPLES BANCORP INC COMMON STOCK	0.002%	97.221%
5646	AUTOBACS SEVEN	0.002%	97.223%
5647	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	97.224%
5648	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	97.226%
5649	COSTAIN GROUP P	0.002%	97.227%
5650	ZENKOKU HOSHO C	0.002%	97.229%
5651	MBANK	0.002%	97.230%
5652	TOEI CO	0.002%	97.232%
5653	REDEFINE INTERN	0.002%	97.233%
5654	SCHINDLER-HDLG	0.002%	97.235%
5655	GF SECURITIES C	0.002%	97.236%
5656	TOSHIBA PLANT K	0.002%	97.238%
5657	MISC BERHAD	0.002%	97.239%
5658	NS SOLUTIONS CO	0.002%	97.241%
5659	BBMG CORPORATIO	0.002%	97.242%
5660	RHB Capital	0.002%	97.244%
5661	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	97.245%
5662	TAIWAN MOBILE	0.002%	97.247%
5663	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	97.248%
5664	TOHO BANK	0.002%	97.250%
5665	HAKUHODO DY HLD	0.002%	97.251%
5666	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	97.253%
5667	GASLOG LTD	0.002%	97.254%
5668	ZZZMITSUI SUGAR	0.002%	97.256%
5669	GUJARAT STATE P	0.002%	97.257%
5670	OMNIA HOLDINGS	0.002%	97.259%
5671	KEIHIN CORP	0.002%	97.260%
5672	BEZEQ ISRAEL TE	0.002%	97.262%
5673	GRAINGER TRUST	0.002%	97.263%
5674	CIECH SA	0.002%	97.265%
5675	B2W-CIA GLOBAL	0.002%	97.266%
5676	HALLA HOLDINGS	0.002%	97.268%
5677	TOPPAN FORMS	0.002%	97.269%
5678	KENEDIX RESIDEN	0.001%	97.271%
5679	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.001%	97.272%
5680	PT BUMI SERPONG	0.001%	97.274%
5681	JAPAN DISPLAY I	0.001%	97.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	GAZTRANSPORT ET	0.001%	97.277%
5683	AK HOLDINGS INC	0.001%	97.278%
5684	PRECINT PRO	0.001%	97.280%
5685	YAOKO CO	0.001%	97.281%
5686	AMERICAN RAILCA	0.001%	97.283%
5687	FUTABA CORP	0.001%	97.284%
5688	COMPUGROUP HOLD	0.001%	97.286%
5689	RETROPHIN INC COMMON STOCK USD.0001	0.001%	97.287%
5690	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	97.289%
5691	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.001%	97.290%
5692	SALVATORE FERRA	0.001%	97.292%
5693	FRASERS CENTREP	0.001%	97.293%
5694	IWATE(BANK OF)	0.001%	97.295%
5695	SIAM CITY CEMEN	0.001%	97.296%
5696	MIRAIT HLDG COR	0.001%	97.298%
5697	STONERIDGE INC COMMON STOCK	0.001%	97.299%
5698	AOKI INTL	0.001%	97.301%
5699	HOKURIKU ELEC P	0.001%	97.302%
5700	NIPPON SHEET GL	0.001%	97.304%
5701	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.305%
5702	GINKO INTERNATI	0.001%	97.307%
5703	SANTAM	0.001%	97.308%
5704	NEWRIVER REIT P	0.001%	97.310%
5705	NSI NV	0.001%	97.311%
5706	CADILA HEALTHCA	0.001%	97.313%
5707	MERCANTILE BANK CORP COMMON STOCK	0.001%	97.314%
5708	JOLLIBEE FOODS	0.001%	97.316%
5709	MATAHARI DEPART	0.001%	97.317%
5710	PICK'N PAY STOR	0.001%	97.319%
5711	FIRST POTOMAC REALTY TRUST REIT USD.001	0.001%	97.320%
5712	XCERRA CORP COMMON STOCK USD.05	0.001%	97.321%
5713	GRANGES AB	0.001%	97.323%
5714	JUKI CORP	0.001%	97.324%
5715	SHOWA SANGYO CO	0.001%	97.326%
5716	KAKEN PHARM	0.001%	97.327%
5717	TOKYU CONST	0.001%	97.329%
5718	SINGAPORE PRESS	0.001%	97.330%
5719	TELEKOM AUSTRIA	0.001%	97.332%
5720	KOREA PETROCHEM	0.001%	97.333%
5721	SIIX CORPORATIO	0.001%	97.335%
5722	SUNDRUG CO LTD	0.001%	97.336%
5723	TALK TALK TELEC	0.001%	97.338%
5724	CHENG UEI PRECI	0.001%	97.339%
5725	NISHI NIPPON RR	0.001%	97.341%
5726	BLUE LABEL TELE	0.001%	97.342%
5727	ITALGAS SPA	0.001%	97.344%
5728	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.001%	97.345%
5729	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	97.347%
5730	CEBU AIR INC	0.001%	97.348%
5731	SPAREBANK 1 SMN	0.001%	97.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	TAIWAN SEMICOND	0.001%	97.351%
5733	INWIDO AB	0.001%	97.352%
5734	INABATA & CO	0.001%	97.354%
5735	INDORAMA VENTUR	0.001%	97.355%
5736	NISSHA PRINTING	0.001%	97.357%
5737	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.001%	97.358%
5738	CHINA MOTOR CO	0.001%	97.360%
5739	MLP AG	0.001%	97.361%
5740	AES TIETE ENERG	0.001%	97.363%
5741	VANGUARD INTL S	0.001%	97.364%
5742	PLAZA RETAIL RE	0.001%	97.366%
5743	TLG IMMOBILIEN	0.001%	97.367%
5744	BRIGHTOIL PETRO	0.001%	97.369%
5745	SITRONIX TECHNO	0.001%	97.370%
5746	KURABO INDUSTRI	0.001%	97.372%
5747	OTSUKA CORP	0.001%	97.373%
5748	BOJANGLES INC COMMON STOCK USD.01	0.001%	97.374%
5749	OKINAWA ELEC PO	0.001%	97.376%
5750	SUNLIGHT REAL E	0.001%	97.377%
5751	PT ANEKA TAMBAN	0.001%	97.379%
5752	PHISON ELECTRON	0.001%	97.380%
5753	Z ENERGY LTD	0.001%	97.382%
5754	TOMONY HOLDINGS	0.001%	97.383%
5755	CHINA POWER INT	0.001%	97.385%
5756	MPHASIS LTD	0.001%	97.386%
5757	ARCS CO LTD	0.001%	97.388%
5758	TEMP HOLDINGS C	0.001%	97.389%
5759	BEIJING CAP LAN	0.001%	97.390%
5760	DE LA RUE	0.001%	97.392%
5761	OKINAWA BANK	0.001%	97.393%
5762	NICHIHA CORP	0.001%	97.395%
5763	CITIC RESOURCES	0.001%	97.396%
5764	CHINA SOUTH CIT	0.001%	97.398%
5765	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.001%	97.399%
5766	BANGKOK AIRWAYS	0.001%	97.401%
5767	TEXWINCA HLDGS	0.001%	97.402%
5768	BCO ABC BRASIL	0.001%	97.404%
5769	TRAKYA CAM SANA	0.001%	97.405%
5770	KOREA AEROSPACE	0.001%	97.406%
5771	FTD COS INC COMMON STOCK USD.0001	0.001%	97.408%
5772	HEALTH AND HAPP	0.001%	97.409%
5773	AXFOOD AB	0.001%	97.411%
5774	KADOKAWA DWANGO	0.001%	97.412%
5775	TATA CHEMICALS	0.001%	97.414%
5776	HANSSEM CO	0.001%	97.415%
5777	ADASTRIA HOLDI	0.001%	97.417%
5778	CP POKPHAND CO	0.001%	97.418%
5779	CONTAINER CORP	0.001%	97.419%
5780	MICRO-STAR INTL	0.001%	97.421%
5781	YAMANASHI CHUO	0.001%	97.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	NISSIN KOGYO	0.001%	97.424%
5783	KCE ELECTRONICS	0.001%	97.425%
5784	FOCALTECH SYSTE	0.001%	97.427%
5785	GURIT HOLDING A	0.001%	97.428%
5786	LG HOME SHOPPIN	0.001%	97.429%
5787	TOSHIBA MACHINE	0.001%	97.431%
5788	CHANGSHA ZOOMLI	0.001%	97.432%
5789	ABOITIZ EQUITY	0.001%	97.434%
5790	DAIWABO CO LTD	0.001%	97.435%
5791	URSTADT BIDDLE	0.001%	97.437%
5792	OESTERREICHISCH	0.001%	97.438%
5793	KAKAKU.COM INC	0.001%	97.440%
5794	NIPPON DENKO CO	0.001%	97.441%
5795	HOUSE FOODS COR	0.001%	97.442%
5796	VERITIV CORP COMMON STOCK USD.01	0.001%	97.444%
5797	ZUGER KANTONALB	0.001%	97.445%
5798	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.447%
5799	DAISHIN SECURIT	0.001%	97.448%
5800	HEIWADO CO LTD	0.001%	97.450%
5801	INTERNET INITIA	0.001%	97.451%
5802	GLENMARK PHARM	0.001%	97.452%
5803	TAIWAN TEA CORP	0.001%	97.454%
5804	CLAS OHLSON AB	0.001%	97.455%
5805	KUREHA CHEM IND	0.001%	97.457%
5806	HELICAL BAR PLC	0.001%	97.458%
5807	ASIAN PAINTS LT	0.001%	97.460%
5808	PILOT CORP (NEW	0.001%	97.461%
5809	KINGSTON COMM(H	0.001%	97.462%
5810	AIN PHARMACIEZ	0.001%	97.464%
5811	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.001%	97.465%
5812	AOMORI BANK	0.001%	97.467%
5813	MOTECH INDUSTRI	0.001%	97.468%
5814	KENEDIX INC	0.001%	97.470%
5815	IOI CORPORATION	0.001%	97.471%
5816	FRANK'S INTERNA	0.001%	97.472%
5817	HONG LEONG CRED	0.001%	97.474%
5818	SYNCMOLD ENTERP	0.001%	97.475%
5819	HYUNDAI ROBOTIC	0.001%	97.477%
5820	MEDIA NUSANTARA	0.001%	97.478%
5821	CHEIL WORLDWIDE	0.001%	97.479%
5822	SPORTS DIRECT I	0.001%	97.481%
5823	BANK TABUNGAN N	0.001%	97.482%
5824	VISUAL PHOTONIC	0.001%	97.484%
5825	MY EG SERVICES	0.001%	97.485%
5826	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.487%
5827	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	97.488%
5828	IZUMI CO	0.001%	97.489%
5829	XENCOR INC COMMON STOCK USD.01	0.001%	97.491%
5830	ZHEN DING TECHN	0.001%	97.492%
5831	NIPPON FLOUR MI	0.001%	97.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	BURE INVESTMENT	0.001%	97.495%
5833	CAPITA GROUP PL	0.001%	97.496%
5834	NANOMETRICS	0.001%	97.498%
5835	EIZO NANA0 CORP	0.001%	97.499%
5836	NEMETSCHKE AG	0.001%	97.501%
5837	PUREGOLD PRICE	0.001%	97.502%
5838	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.504%
5839	BRICKWORKS	0.001%	97.505%
5840	SM PRIME HLDGS	0.001%	97.506%
5841	DIPLOMAT PHARMACY INC COMMON STOCK	0.001%	97.508%
5842	SUPALAI PUBLIC	0.001%	97.509%
5843	JAPAN SECS FINA	0.001%	97.511%
5844	INVACARE CORP	0.001%	97.512%
5845	INTL CONTAINER	0.001%	97.513%
5846	ORIOR AG	0.001%	97.515%
5847	SINBON ELECTRON	0.001%	97.516%
5848	KINGDEE INTERNA	0.001%	97.518%
5849	HEALTHSTREAM INC COMMON STOCK	0.001%	97.519%
5850	INDIAN OIL CORP	0.001%	97.520%
5851	RICOH LEASING	0.001%	97.522%
5852	SHIN-ETSU POLYM	0.001%	97.523%
5853	AURICO METALS INC COMMON STOCK	0.001%	97.525%
5854	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.526%
5855	NET ONE SYSTEMS	0.001%	97.527%
5856	CHINA AOYUAN PR	0.001%	97.529%
5857	CHINA BILLS FIN	0.001%	97.530%
5858	NSD CO LTD	0.001%	97.532%
5859	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.533%
5860	WORLDPAY GRP PL	0.001%	97.534%
5861	HU LANE ASSOCIA	0.001%	97.536%
5862	INSTEEL INDUSTRIES INC COMMON STOCK	0.001%	97.537%
5863	KATO SANGYO CO	0.001%	97.539%
5864	P/F BAKKAFROST	0.001%	97.540%
5865	KINTETSU WORLD	0.001%	97.541%
5866	MUSASHI SEIMITS	0.001%	97.543%
5867	KUNG LONG BATTE	0.001%	97.544%
5868	NEW WAVE GROUP	0.001%	97.546%
5869	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.001%	97.547%
5870	ENERGIAS DO BRA	0.001%	97.548%
5871	VTG AG	0.001%	97.550%
5872	CITIC 1616 HLDG	0.001%	97.551%
5873	SIBANYE GOLD LT	0.001%	97.553%
5874	DAINICHISEIKA C	0.001%	97.554%
5875	UNITED SUPER MA	0.001%	97.555%
5876	COLOPL INC	0.001%	97.557%
5877	MEITEC CORPORAT	0.001%	97.558%
5878	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.560%
5879	TEXTAINER GROUP	0.001%	97.561%
5880	SOL MELIA SA	0.001%	97.562%
5881	ICHIGO REAL EST	0.001%	97.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.001%	97.565%
5883	MONOTARO CO.LTD	0.001%	97.567%
5884	ENTERTAINMENT O	0.001%	97.568%
5885	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.569%
5886	INPHI CORP COMMON STOCK	0.001%	97.571%
5887	MONADELPHOUS GR	0.001%	97.572%
5888	MONEX GROUP INC	0.001%	97.573%
5889	MIGDAL INSURAN	0.001%	97.575%
5890	EXPRESS INC COMMON STOCK	0.001%	97.576%
5891	HEALTHQUITY INC COMMON STOCK USD.0001	0.001%	97.578%
5892	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.001%	97.579%
5893	CEWE COLOR HLDG	0.001%	97.580%
5894	DAINIPPON PHARM	0.001%	97.582%
5895	SANKEN ELECTRIC	0.001%	97.583%
5896	SITC INTERNATIO	0.001%	97.584%
5897	GLOBAL BRANDS G	0.001%	97.586%
5898	REGIS CORP COMMON STOCK USD.05	0.001%	97.587%
5899	VUKILE PROPERTY	0.001%	97.589%
5900	NONG SHIM CO	0.001%	97.590%
5901	YUEN FOONG YU M	0.001%	97.591%
5902	BARNES & NOBLE	0.001%	97.593%
5903	VEDANTA LTD ADR ADR	0.001%	97.594%
5904	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.596%
5905	EXACT SCIENCES	0.001%	97.597%
5906	SYNNEX TECH INT	0.001%	97.598%
5907	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.600%
5908	GLOBAL INDEMNIT	0.001%	97.601%
5909	CHINA SHIPPING	0.001%	97.602%
5910	UNITIKA	0.001%	97.604%
5911	CHINA EASTERN A	0.001%	97.605%
5912	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.607%
5913	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.001%	97.608%
5914	SUDAMERICANA VA	0.001%	97.609%
5915	CRYOLIFE INC	0.001%	97.611%
5916	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	97.612%
5917	VIRGIN MONEY HL	0.001%	97.613%
5918	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.615%
5919	NAUTILUS GROUP	0.001%	97.616%
5920	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.001%	97.617%
5921	ROYAL CO	0.001%	97.619%
5922	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.001%	97.620%
5923	J TRUST CO. LTD	0.001%	97.622%
5924	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.623%
5925	DMCI HLDGS INC	0.001%	97.624%
5926	FIRST RESOURCES	0.001%	97.626%
5927	INTL METAL SERV	0.001%	97.627%
5928	GUNZE	0.001%	97.628%
5929	RAMIRENT OYJ	0.001%	97.630%
5930	CACHE LOGISTICS	0.001%	97.631%
5931	S.A.C.I. FALABE	0.001%	97.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	HIKARI TSUSHIN	0.001%	97.634%
5933	Goldcrest Co.,	0.001%	97.635%
5934	ALTAREA SCA	0.001%	97.636%
5935	CHINA FOOD LTD	0.001%	97.638%
5936	MACNICA FUJI EL	0.001%	97.639%
5937	CHINA HARMONY N	0.001%	97.641%
5938	PROGRAMMED MAIN	0.001%	97.642%
5939	TITAN INDUSTRIE	0.001%	97.643%
5940	SUNWAY BHD	0.001%	97.645%
5941	HAMBURGER HAFEN	0.001%	97.646%
5942	HUAKU DEVELOPME	0.001%	97.647%
5943	Alliance Global	0.001%	97.649%
5944	DIAGEO PLC	0.001%	97.650%
5945	YUNG TAY ENGINE	0.001%	97.651%
5946	INDAH KIAT PULP	0.001%	97.653%
5947	KLAB INC	0.001%	97.654%
5948	NATURA COSMETIC	0.001%	97.655%
5949	HANKYU REIT INC	0.001%	97.657%
5950	WESTERN AREAS N	0.001%	97.658%
5951	METRO HOLDINGS	0.001%	97.659%
5952	JAPFA COMFEED I	0.001%	97.661%
5953	ABC-MART INC	0.001%	97.662%
5954	CIR-COMPAGNIE I	0.001%	97.663%
5955	ASSORE	0.001%	97.665%
5956	IS DONGSEO CO L	0.001%	97.666%
5957	SONIC CORP	0.001%	97.668%
5958	PATRIZIA IMMO A	0.001%	97.669%
5959	PACIFIC CONTINENTAL CORP COMMON STOCK	0.001%	97.670%
5960	BOLSA MEXICANA	0.001%	97.672%
5961	FUYAO GLASS IND	0.001%	97.673%
5962	O/SEAS UNION EN	0.001%	97.674%
5963	FISKARS OYJ	0.001%	97.676%
5964	CIMIC GROUP LTD	0.001%	97.677%
5965	VOSSLOH AG	0.001%	97.678%
5966	GRUPO HERDEZ SA	0.001%	97.680%
5967	BROWN (N) GROUP	0.001%	97.681%
5968	RAMCO CEMENTS	0.001%	97.682%
5969	LUKOIL PJSC- SP	0.001%	97.684%
5970	CHUGOKU ELEC PO	0.001%	97.685%
5971	AUSTRALIAN PHAR	0.001%	97.686%
5972	GREENLAND HONG	0.001%	97.688%
5973	IRISH RESIDENTI	0.001%	97.689%
5974	ORIENTAL UNION	0.001%	97.690%
5975	OTE(HELLENIC TL	0.001%	97.692%
5976	SINOTRUK HONG K	0.001%	97.693%
5977	TRANSGLOBE ENERGY CORP COMMON STOCK	0.001%	97.694%
5978	GRINDROD LIMITE	0.001%	97.696%
5979	ONO PHARMACEUTI	0.001%	97.697%
5980	DXP ENTERPRISES	0.001%	97.698%
5981	VISTA LAND & LI	0.001%	97.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	MIZUNO CORP	0.001%	97.701%
5983	SUGI HOLDINGS C	0.001%	97.702%
5984	COMMERCIAL INTE	0.001%	97.704%
5985	MARR SPA	0.001%	97.705%
5986	SPIRENT COMMUNI	0.001%	97.706%
5987	AUSDRILL LIMITE	0.001%	97.708%
5988	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.709%
5989	TESARO INC	0.001%	97.710%
5990	MEDICINES COMPANY COMMON STOCK USD.001	0.001%	97.711%
5991	HANIL CEMENT MF	0.001%	97.713%
5992	SAN-A CO LTD	0.001%	97.714%
5993	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.715%
5994	JAIPRAKASH ASSO	0.001%	97.717%
5995	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.718%
5996	DAIKYO INC	0.001%	97.719%
5997	NATIONAL ALUMIN	0.001%	97.721%
5998	AUSTRALIAN AGRI	0.001%	97.722%
5999	OCI MATERIALS C	0.001%	97.723%
6000	FERREXPO PLC	0.001%	97.725%
6001	LATECOERE	0.001%	97.726%
6002	CONTACT ENERGY	0.001%	97.727%
6003	SOULBRAIN CO LT	0.001%	97.729%
6004	CONCENTRIC AB	0.001%	97.730%
6005	MELCOR DEVS LTD	0.001%	97.731%
6006	HEIWA REAL ESTA	0.001%	97.733%
6007	EBOS GROUP LTD	0.001%	97.734%
6008	PACIFIC INDUSTR	0.001%	97.735%
6009	LIEN HWA INDL	0.001%	97.737%
6010	TATSUTA ELEC WI	0.001%	97.738%
6011	DAH-ICHI KOGYO	0.001%	97.739%
6012	NISSHIN STEEL H	0.001%	97.741%
6013	GOLDEN EAGLE RE	0.001%	97.742%
6014	ORIFLAME HOLDIN	0.001%	97.743%
6015	BEML LTD	0.001%	97.744%
6016	STRABAG SE	0.001%	97.746%
6017	FARMER BROS CO COMMON STOCK USD1.0	0.001%	97.747%
6018	CHINA GALAXY SE	0.001%	97.748%
6019	ITALMOBILIARE S	0.001%	97.750%
6020	PUMA AG	0.001%	97.751%
6021	HOGY MEDICAL CO	0.001%	97.752%
6022	CONTROLADORA VU	0.001%	97.754%
6023	KAISA GROUP HLD	0.001%	97.755%
6024	MANTRA GROUP LT	0.001%	97.756%
6025	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	97.758%
6026	SODICK CO	0.001%	97.759%
6027	ONESAVINGS BANK	0.001%	97.760%
6028	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.761%
6029	EVOTEC OAI AG	0.001%	97.763%
6030	IDBI BANK LTD	0.001%	97.764%
6031	IRB INFRASTRUCT	0.001%	97.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	EMPEROR INTL HL	0.001%	97.767%
6033	HEXAWARE TECHNO	0.001%	97.768%
6034	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.769%
6035	NORDEX AG	0.001%	97.771%
6036	FUJI SOFT ABC	0.001%	97.772%
6037	YIRENDAI LTD AD	0.001%	97.773%
6038	SJW GROUP COMMON STOCK USD.001	0.001%	97.774%
6039	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.776%
6040	IBASE TECHNOLOG	0.001%	97.777%
6041	DIGITAL CHINA H	0.001%	97.778%
6042	GUERBET	0.001%	97.780%
6043	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.781%
6044	ARISAWA MFG CO	0.001%	97.782%
6045	LIBERBANK SA	0.001%	97.783%
6046	SK GAS	0.001%	97.785%
6047	SODA SANAYII	0.001%	97.786%
6048	SPARKASSEN IMMO	0.001%	97.787%
6049	GP STRATEGIES C	0.001%	97.789%
6050	DAIFUKU CO	0.001%	97.790%
6051	NEXTDC LTD	0.001%	97.791%
6052	OLAM INTERNATIO	0.001%	97.792%
6053	TONG YANG INV B	0.001%	97.794%
6054	KUDELSKI S.A.	0.001%	97.795%
6055	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.796%
6056	SUPREMEIndustr	0.001%	97.798%
6057	SHANKS GROUP PL	0.001%	97.799%
6058	KIATNAKIN FIN&S	0.001%	97.800%
6059	OKAMOTOIndustr	0.001%	97.801%
6060	IXYS CORPORATION COMMON STOCK USD.01	0.001%	97.803%
6061	ASIA OPTICAL CO	0.001%	97.804%
6062	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.805%
6063	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.807%
6064	DIALOG GROUP BH	0.001%	97.808%
6065	SHANGHAI PETROC	0.001%	97.809%
6066	SEMIRARA MINING	0.001%	97.810%
6067	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	97.812%
6068	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.001%	97.813%
6069	SAO PAU ALPARGA	0.001%	97.814%
6070	DOSHISHA CO	0.001%	97.815%
6071	CREDITO EMILIAN	0.001%	97.817%
6072	REDINGTON INDIA	0.001%	97.818%
6073	JOY CITY PROPER	0.001%	97.819%
6074	ELITE ADVANCED	0.001%	97.821%
6075	COVESTRO AG	0.001%	97.822%
6076	LEYOU TECHNOLOG	0.001%	97.823%
6077	LUYE PHARMA GRO	0.001%	97.824%
6078	NEWALTA INC	0.001%	97.826%
6079	ARC LAND SAKAMO	0.001%	97.827%
6080	WATERLAND FIN H	0.001%	97.828%
6081	PAO DE ACUCAR C	0.001%	97.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	VOLTAS LTD	0.001%	97.831%
6083	TOKYO STEEL MFG	0.001%	97.832%
6084	KUALA LUMPUR KE	0.001%	97.833%
6085	FUKUI BANK	0.001%	97.835%
6086	AI HOLDINGS COR	0.001%	97.836%
6087	HK ELECTRIC INV	0.001%	97.837%
6088	SCHRODERS(NEW)	0.001%	97.838%
6089	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.840%
6090	HEADLAM GROUP	0.001%	97.841%
6091	BORUSSIA DORTMU	0.001%	97.842%
6092	EZCORP INC CL A COMMON STOCK USD.01	0.001%	97.843%
6093	TACHI-S CO	0.001%	97.845%
6094	AMTRAN TECHNOLO	0.001%	97.846%
6095	ESSO (THAILAND)	0.001%	97.847%
6096	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.848%
6097	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.850%
6098	ZENRIN CO LTD	0.001%	97.851%
6099	CANON INC SPONS ADR ADR	0.001%	97.852%
6100	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	97.853%
6101	SANKI ENGINEERI	0.001%	97.855%
6102	TUBE INV OF IND	0.001%	97.856%
6103	WEG SA	0.001%	97.857%
6104	CHINA RAILWAY S	0.001%	97.858%
6105	SHIKUN & BINUI	0.001%	97.860%
6106	NISSEI BUILD KO	0.001%	97.861%
6107	TOPY INDUSTRIES	0.001%	97.862%
6108	DAIBIRU CORP	0.001%	97.863%
6109	TRULY INTL HLDG	0.001%	97.865%
6110	PP LONDON SUMAT	0.001%	97.866%
6111	MAGYAR TELEKOM	0.001%	97.867%
6112	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.868%
6113	TAIHEI DENGYO	0.001%	97.870%
6114	KOREA KUMHO PET	0.001%	97.871%
6115	TRANSCEND INFOR	0.001%	97.872%
6116	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.873%
6117	JOEL-JERUSALEM	0.001%	97.875%
6118	EXACTECH INC COMMON STOCK USD.01	0.001%	97.876%
6119	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	97.877%
6120	IDFC BANK LTD	0.001%	97.878%
6121	SMARTONE TELECO	0.001%	97.880%
6122	TRINITY MIRROR	0.001%	97.881%
6123	SINFONIA TECHNO	0.001%	97.882%
6124	QUIMICA Y MINER	0.001%	97.883%
6125	LOTTE CHILSUNG	0.001%	97.885%
6126	LG FASHION CORP	0.001%	97.886%
6127	AICHI BANK	0.001%	97.887%
6128	CRA INTERNATIONAL INC COMMON STOCK	0.001%	97.888%
6129	AEON DELIGHT	0.001%	97.890%
6130	HIBERNIA REIT P	0.001%	97.891%
6131	ONEREIT	0.001%	97.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	HANSON INTL TBK	0.001%	97.893%
6133	HIWIN TECH CORP	0.001%	97.895%
6134	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.896%
6135	DONGBU HITEK CO	0.001%	97.897%
6136	EVERGREEN MARIN	0.001%	97.898%
6137	BRITISH AMERICA	0.001%	97.900%
6138	ACETO CORP COMMON STOCK USD.01	0.001%	97.901%
6139	VECTURA GROUP	0.001%	97.902%
6140	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.903%
6141	SANYO CHEMICAL	0.001%	97.904%
6142	UTD COMMUNITY F	0.001%	97.906%
6143	BANPU PUBLIC CO	0.001%	97.907%
6144	INFRASTRUCTURE	0.001%	97.908%
6145	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	97.909%
6146	KINSUS INTERCON	0.001%	97.911%
6147	888 HOLDINGS	0.001%	97.912%
6148	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	97.913%
6149	TENARIS S.A.	0.001%	97.914%
6150	MATAS AS	0.001%	97.916%
6151	ELEC POWER DEV	0.001%	97.917%
6152	CHIYODA CORP	0.001%	97.918%
6153	BUMI ARMADA BER	0.001%	97.919%
6154	MITSUBISHI STEE	0.001%	97.920%
6155	HULIC REIT INC	0.001%	97.922%
6156	SKISTAR AB	0.001%	97.923%
6157	IRISO ELECTRONI	0.001%	97.924%
6158	CASTROL INDIA L	0.001%	97.925%
6159	GOLDEN STAR RES	0.001%	97.927%
6160	METRO PACIFIC I	0.001%	97.928%
6161	TED BAKER PLC	0.001%	97.929%
6162	C C LAND HOLDIN	0.001%	97.930%
6163	1ST PHILIPPINE	0.001%	97.931%
6164	BILIA AB	0.001%	97.933%
6165	CMK CORP	0.001%	97.934%
6166	PRESS METAL ALU	0.001%	97.935%
6167	HOKKAIDO ELEC P	0.001%	97.936%
6168	TITAN CEMENT CO	0.001%	97.937%
6169	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.939%
6170	DREAM UNLIMIITE	0.001%	97.940%
6171	DONGFANG ELECT	0.001%	97.941%
6172	ERCROS SA	0.001%	97.942%
6173	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.944%
6174	YULON MOTOR	0.001%	97.945%
6175	VITAL HEALTHCAR	0.001%	97.946%
6176	TEIKOKU PISTON	0.001%	97.947%
6177	HOUSING DEVELOP	0.001%	97.948%
6178	CLEANAWAY CO LT	0.001%	97.950%
6179	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.951%
6180	BT INVESTMENT M	0.001%	97.952%
6181	USI CORPORATION	0.001%	97.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	STUART OLSON IN	0.001%	97.954%
6183	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.956%
6184	GLOBANT SA	0.001%	97.957%
6185	GREENCROSS LTD	0.001%	97.958%
6186	SKYLARK CO LTD	0.001%	97.959%
6187	YOKOHAMA REITO	0.001%	97.961%
6188	BANCOLOMBIA SA	0.001%	97.962%
6189	INFRATIL LTD	0.001%	97.963%
6190	MARUDAI FOOD CO	0.001%	97.964%
6191	RTL GROUP SA	0.001%	97.965%
6192	NITTO ELECTRIC	0.001%	97.967%
6193	INVOCARE LTD	0.001%	97.968%
6194	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.969%
6195	AGELLAN COMMERC	0.001%	97.970%
6196	RESOLUTE MINING	0.001%	97.971%
6197	ELRINGKLINGER	0.001%	97.973%
6198	NORWEGIAN AIR S	0.001%	97.974%
6199	EISAI CO	0.001%	97.975%
6200	GROWTHPOINT PRO	0.001%	97.976%
6201	CLARKSON(HORACE	0.001%	97.977%
6202	RECHI PRECISION	0.001%	97.979%
6203	INDOCEMENT TUNG	0.001%	97.980%
6204	LE NOBLE AGE	0.001%	97.981%
6205	PACIFIC TEXTILE	0.001%	97.982%
6206	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.983%
6207	DAKTRONICS INC COMMON STOCK	0.001%	97.984%
6208	GENWORTH MORTGA	0.001%	97.986%
6209	SAMSUNG TECHWIN	0.001%	97.987%
6210	HISAMITSU PHARM	0.001%	97.988%
6211	SHINKONG SYNTHE	0.001%	97.989%
6212	DALMIA BHARAT L	0.001%	97.990%
6213	VEIDEKKE ASA	0.001%	97.992%
6214	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.993%
6215	TPI POLENE PCL	0.001%	97.994%
6216	NOVAE GROUP PLC	0.001%	97.995%
6217	ZERIA PHARMACEU	0.001%	97.996%
6218	ARGOSY PROPERTY	0.001%	97.998%
6219	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.999%
6220	TRITAX BIG BOX	0.001%	98.000%
6221	MIGHTY RIVER PO	0.001%	98.001%
6222	CALIFORNIA AMPL	0.001%	98.002%
6223	PAX GLOBAL TECH	0.001%	98.003%
6224	KOREA EXPRESS C	0.001%	98.005%
6225	SOILBUILD BUSIN	0.001%	98.006%
6226	CLAL INSURANCE	0.001%	98.007%
6227	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.008%
6228	JCU CORP	0.001%	98.009%
6229	VETROPACK HOLDI	0.001%	98.011%
6230	PLAYA HOTELS &	0.001%	98.012%
6231	DONGYUE GROUP	0.001%	98.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	ALTAMIR AMBOISE	0.001%	98.014%
6233	TAINAN SPINNING	0.001%	98.015%
6234	MYER HOLDINGS L	0.001%	98.016%
6235	GRUMA SA DE CV	0.001%	98.018%
6236	LIECHTENSTEINIS	0.001%	98.019%
6237	MYOB GROUP LTD	0.001%	98.020%
6238	SIERRA BANCORP COMMON STOCK	0.001%	98.021%
6239	WEST CHINA CEME	0.001%	98.022%
6240	TSURUHA HOLDING	0.001%	98.023%
6241	NIKKISO CO	0.001%	98.025%
6242	FUJI MEDIA HOLD	0.001%	98.026%
6243	INDIAN HOTELS	0.001%	98.027%
6244	SALINI IMPREGIL	0.001%	98.028%
6245	TIKKURILA OY	0.001%	98.029%
6246	51JOB INC ADR ADR USD.0001	0.001%	98.030%
6247	HEIWA REAL ESTA	0.001%	98.032%
6248	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.033%
6249	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	98.034%
6250	MERSEN SA	0.001%	98.035%
6251	DYDO DRINCO INC	0.001%	98.036%
6252	TAKASAGO INTL C	0.001%	98.037%
6253	MARINEMAX INC COMMON STOCK USD.001	0.001%	98.039%
6254	WAN HAI LINES	0.001%	98.040%
6255	AICHI STEEL WOR	0.001%	98.041%
6256	INTERTAIN GROUP	0.001%	98.042%
6257	INTERNATIONAL P	0.001%	98.043%
6258	V TECHNOLOGY	0.001%	98.044%
6259	ADITYA BIRLA FA	0.001%	98.046%
6260	TTY BIPHARM CO	0.001%	98.047%
6261	TAIKISHA	0.001%	98.048%
6262	GPO DE INVERSIO	0.001%	98.049%
6263	MOCHIDA PHARM C	0.001%	98.050%
6264	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.051%
6265	CHAROEN POK PHA	0.001%	98.053%
6266	FRASERS COMMERC	0.001%	98.054%
6267	HOOKER FURNITURE CORP COMMON STOCK	0.001%	98.055%
6268	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	98.056%
6269	TORII PHARM CO	0.001%	98.057%
6270	ALSO HOLDING-RE	0.001%	98.058%
6271	TOKAI HOLDINGS	0.001%	98.060%
6272	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.061%
6273	SEMICONDUCTOR M	0.001%	98.062%
6274	FUKUDA DENSHI C	0.001%	98.063%
6275	SUMITOMO DENSET	0.001%	98.064%
6276	OIL REFINERIES	0.001%	98.065%
6277	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	98.066%
6278	ORION CORP	0.001%	98.068%
6279	DEVELOPMENT CRE	0.001%	98.069%
6280	DAH CHONG HONG	0.001%	98.070%
6281	FORMOSA TAFFETA	0.001%	98.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	TAIYO INK MFG C	0.001%	98.072%
6283	FINCANTIERI SPA	0.001%	98.073%
6284	TAIWAN GLASS	0.001%	98.074%
6285	MEKONOMEN AB	0.001%	98.076%
6286	GLOW ENERGY	0.001%	98.077%
6287	VECTRUS INC COMMON STOCK USD.01	0.001%	98.078%
6288	BERTRANDT AG	0.001%	98.079%
6289	SAGA PLC	0.001%	98.080%
6290	ARAKAWA CHEMICA	0.001%	98.081%
6291	KARDEX	0.001%	98.082%
6292	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.084%
6293	S&T MOTIV CO LT	0.001%	98.085%
6294	ECLAT TEXTILE C	0.001%	98.086%
6295	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	98.087%
6296	WESTERN ENERGY	0.001%	98.088%
6297	HAKDEX AB	0.001%	98.089%
6298	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.091%
6299	ESPEC CORP	0.001%	98.092%
6300	ALBIOMA	0.001%	98.093%
6301	SMI HOLDINGS GR	0.001%	98.094%
6302	ARROW GLOBAL GR	0.001%	98.095%
6303	SHANGHAI ELECTR	0.001%	98.096%
6304	DEVOTEAM SA	0.001%	98.097%
6305	INDUSTR L FIN(IF	0.001%	98.098%
6306	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.100%
6307	PERUSAHAAN GAS	0.001%	98.101%
6308	CJ CGV	0.001%	98.102%
6309	NOVOLIPET STEEL	0.001%	98.103%
6310	PIAGGIO	0.001%	98.104%
6311	HONG LEONG BANK	0.001%	98.105%
6312	PSK INC	0.001%	98.106%
6313	INOGEN INC COMMON STOCK USD.001	0.001%	98.108%
6314	OSAKI ELECTRIC	0.001%	98.109%
6315	CALBEE INC	0.001%	98.110%
6316	JOSHIN DENKI CO	0.001%	98.111%
6317	CONA RESOURCES	0.001%	98.112%
6318	HOKUETSU BANK	0.001%	98.113%
6319	CHINA REINSURAN	0.001%	98.114%
6320	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.115%
6321	JVC KENWOOD HLD	0.001%	98.117%
6322	XEBIO CO	0.001%	98.118%
6323	FUKUSHIMA IND C	0.001%	98.119%
6324	NEO SOLAR POWER	0.001%	98.120%
6325	NAVITAS LTD	0.001%	98.121%
6326	BQE NATL BELGIQ	0.001%	98.122%
6327	KANTO DENKA KOG	0.001%	98.123%
6328	BW OFFSHORE LTD	0.001%	98.125%
6329	CARBONITE INC COMMON STOCK USD.01	0.001%	98.126%
6330	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.127%
6331	TON YI CORP	0.001%	98.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	HAVELLS INDIA L	0.001%	98.129%
6333	DENNY S CORP COMMON STOCK USD.01	0.001%	98.130%
6334	RICARDO	0.001%	98.131%
6335	ONEBEACON INSUR	0.001%	98.132%
6336	AMPLIFON SPA NE	0.001%	98.134%
6337	TOKYO BROADCAST	0.001%	98.135%
6338	GEMDALE PROPERT	0.001%	98.136%
6339	CIA SANEAMENTO	0.001%	98.137%
6340	FUTABA INDUSTRI	0.001%	98.138%
6341	ICL-ISRAEL CHEM	0.001%	98.139%
6342	FAMOUS BRANDS L	0.001%	98.140%
6343	SPLUNK INC COMMON STOCK USD.001	0.001%	98.141%
6344	CHANGYOU.COM LTD ADR ADR	0.001%	98.142%
6345	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.144%
6346	TENARIS S.A.	0.001%	98.145%
6347	SAKATA INX CORP	0.001%	98.146%
6348	ARN MONDADORI E	0.001%	98.147%
6349	SRF LTD	0.001%	98.148%
6350	FELDA GLOBAL VE	0.001%	98.149%
6351	MAYR-MELNHOF KA	0.001%	98.150%
6352	HI-LEX CORP	0.001%	98.151%
6353	ADLER REAL ESTA	0.001%	98.153%
6354	SHIN ZU SHING C	0.001%	98.154%
6355	NIC INC COMMON STOCK	0.001%	98.155%
6356	LOOKERS PLC	0.001%	98.156%
6357	BANGKOK EXPRESS	0.001%	98.157%
6358	SAO MARTINHO SA	0.001%	98.158%
6359	GPO AEROPORTUAR	0.001%	98.159%
6360	CIA TRANSM ENER	0.001%	98.160%
6361	CALIAN GROUP LT	0.001%	98.161%
6362	TAEYOUNG ENGINE	0.001%	98.163%
6363	ZZZSAN-AI OIL C	0.001%	98.164%
6364	BK OF RYUKYUS	0.001%	98.165%
6365	PRESTIGE ESTATE	0.001%	98.166%
6366	JASA MARGA	0.001%	98.167%
6367	MARCO POLO DEV	0.001%	98.168%
6368	GRUPO SIMEC S.A	0.001%	98.169%
6369	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.170%
6370	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.171%
6371	ERAMET	0.001%	98.173%
6372	M3 INC	0.001%	98.174%
6373	HAMAMATSU PHOTO	0.001%	98.175%
6374	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.176%
6375	KYOKUTO KAIHATS	0.001%	98.177%
6376	YAMAICHI ELECTR	0.001%	98.178%
6377	ASTRAL FOODS	0.001%	98.179%
6378	CWT LTD	0.001%	98.180%
6379	CLARION CO	0.001%	98.181%
6380	TOKYOTOKEIBA CO	0.001%	98.182%
6381	CHINA MACHINERY	0.001%	98.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	NORITZ CORP	0.001%	98.185%
6383	QIAGEN NV	0.001%	98.186%
6384	GLADSTONE COMME	0.001%	98.187%
6385	ASAHI HOLDINGS	0.001%	98.188%
6386	MERIDA INDUSTRY	0.001%	98.189%
6387	ELBIT SYSTEMS L	0.001%	98.190%
6388	YUEXIU REAL ES	0.001%	98.191%
6389	E CL SA	0.001%	98.192%
6390	VIVOTEK INC	0.001%	98.193%
6391	CULP INC COMMON STOCK USD.05	0.001%	98.195%
6392	KWS SAAT AG	0.001%	98.196%
6393	MEYER BURGER TE	0.001%	98.197%
6394	CHINA LIFE INSU	0.001%	98.198%
6395	DEXERIALS CORP	0.001%	98.199%
6396	PER AARSLEFF A/	0.001%	98.200%
6397	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.201%
6398	DAEWOO ENGINEER	0.001%	98.202%
6399	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.203%
6400	ORIENT CORP	0.001%	98.204%
6401	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	98.206%
6402	MACQUARIE LEISU	0.001%	98.207%
6403	NUTRACEUTICAL I	0.001%	98.208%
6404	CENTRL PLAZA HO	0.001%	98.209%
6405	CHINA HUARONG A	0.001%	98.210%
6406	SAVENCIA SA	0.001%	98.211%
6407	EMIRA PROPERTY	0.001%	98.212%
6408	PCHOME ONLINE I	0.001%	98.213%
6409	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	98.214%
6410	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.215%
6411	TKC CORPORATION	0.001%	98.217%
6412	ODONTOPREV SA	0.001%	98.218%
6413	LIMELIGHT NETW	0.001%	98.219%
6414	OTONOMY INC COMMON STOCK USD.001	0.001%	98.220%
6415	MAH SING GROUP	0.001%	98.221%
6416	COFACE SA	0.001%	98.222%
6417	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.223%
6418	SCHMOLZ+BICKENB	0.001%	98.224%
6419	ATEN INTERNATIO	0.001%	98.225%
6420	GROUP COMERCIAL	0.001%	98.226%
6421	NEXEN TIRE CORP	0.001%	98.227%
6422	BK OF NAGOYA	0.001%	98.229%
6423	TAIWAN ACCEPTAN	0.001%	98.230%
6424	ACANDO AB	0.001%	98.231%
6425	YIEH PHUI ENTS	0.001%	98.232%
6426	TSI HOLDINGS CO	0.001%	98.233%
6427	AIMS AMP CAPITA	0.001%	98.234%
6428	DELEK GROUP	0.001%	98.235%
6429	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.236%
6430	TAKUMA CO	0.001%	98.237%
6431	CHUGOKU MAR PAI	0.001%	98.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	98.239%
6433	TORRENT PHARM	0.001%	98.240%
6434	SAMYANG HOLDING	0.001%	98.242%
6435	RAITO KOGYO CO	0.001%	98.243%
6436	VILLEROY & BOCH	0.001%	98.244%
6437	NEO-CHINA GROUP	0.001%	98.245%
6438	TORSTAR CORP CL	0.001%	98.246%
6439	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.247%
6440	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.248%
6441	MOUNT GIBSON IR	0.001%	98.249%
6442	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	98.250%
6443	YOUNGWON CORP	0.001%	98.251%
6444	CA IMMOBILIEN A	0.001%	98.252%
6445	VT HOLDINGS CO	0.001%	98.253%
6446	SINTOKOGIO	0.001%	98.255%
6447	MUHIBBAH ENGINE	0.001%	98.256%
6448	HUISHANG BANK C	0.001%	98.257%
6449	DAESANG CORP	0.001%	98.258%
6450	MESA LABORATORIES INC COMMON STOCK	0.001%	98.259%
6451	PIOLAX CO	0.001%	98.260%
6452	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	98.261%
6453	KENKO MAYONNAIS	0.001%	98.262%
6454	FU SHOU YUAN IN	0.001%	98.263%
6455	DESCENTE LTD.	0.001%	98.264%
6456	KALBE FARMA	0.001%	98.265%
6457	PREMIER OIL	0.001%	98.266%
6458	AMSTERDAM COMMO	0.001%	98.267%
6459	OIL & NATURAL G	0.001%	98.269%
6460	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.270%
6461	JOWA HLDGS CO L	0.001%	98.271%
6462	BEIERSDORF AG	0.001%	98.272%
6463	PRUKSA HOLDING	0.001%	98.273%
6464	INVESTEC PROP F	0.001%	98.274%
6465	DAIKYONISHIKAWA	0.001%	98.275%
6466	YANZHOU COAL MI	0.001%	98.276%
6467	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.277%
6468	VZ HOLDING AG	0.001%	98.278%
6469	SANRIO CO	0.001%	98.279%
6470	SINOPEC KANTONS	0.001%	98.280%
6471	MICHINOKU BANK	0.001%	98.281%
6472	PETRON CORP	0.001%	98.282%
6473	SK NETWORKS CO	0.001%	98.284%
6474	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.285%
6475	KENDRION NV	0.001%	98.286%
6476	DAISEKI CO LTD	0.001%	98.287%
6477	COCA-COLA FEMSA	0.001%	98.288%
6478	WILSON BAYLY HO	0.001%	98.289%
6479	LANDAUER INC COMMON STOCK USD.1	0.001%	98.290%
6480	HAYNES INTL INC	0.001%	98.291%
6481	MAX INDIA	0.001%	98.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	AXT INC COMMON STOCK USD.001	0.001%	98.293%
6483	DENBURY RESOURC	0.001%	98.294%
6484	MEDIFAST INC COMMON STOCK USD.001	0.001%	98.295%
6485	ORIOLA-KD CORP	0.001%	98.296%
6486	PANDOX AB	0.001%	98.297%
6487	PACIFIC METALS	0.001%	98.298%
6488	ICICI BANK	0.001%	98.300%
6489	XO GROUP INC COMMON STOCK USD.01	0.001%	98.301%
6490	SAINT MARC HLDG	0.001%	98.302%
6491	INTL NICKEL IND	0.001%	98.303%
6492	LOTTE CONFECT	0.001%	98.304%
6493	TURKIYE SINAI K	0.001%	98.305%
6494	SKS MICROFINANC	0.001%	98.306%
6495	GODREJ CONSUMER	0.001%	98.307%
6496	JAPAN WOOL TEXT	0.001%	98.308%
6497	TV ASAHI CORP	0.001%	98.309%
6498	MITRA ADIPERKAS	0.001%	98.310%
6499	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.311%
6500	ALGOMA CENTRAL	0.001%	98.312%
6501	AVEX GROUP HOLD	0.001%	98.313%
6502	SLC AGRICOLA SA	0.001%	98.314%
6503	SANOFI INDIA LT	0.001%	98.315%
6504	GINTECH ENERGY	0.001%	98.316%
6505	BRODRENE HARTMA	0.001%	98.318%
6506	DEL FRISCOS RES	0.001%	98.319%
6507	L'OCCITANE INTE	0.001%	98.320%
6508	K.C. TECH	0.001%	98.321%
6509	MATSUYA FOODS C	0.001%	98.322%
6510	UNION BNK OF IN	0.001%	98.323%
6511	HINDUSTAN CONST	0.001%	98.324%
6512	OSSTEM IMPLANT	0.001%	98.325%
6513	HARMONIC INC	0.001%	98.326%
6514	HONGKONG&SHANG	0.001%	98.327%
6515	MOTHERSON SUMI	0.001%	98.328%
6516	TIANJIN PORT DE	0.001%	98.329%
6517	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.330%
6518	SCSK CORPORATIO	0.001%	98.331%
6519	HULIC CO LTD	0.001%	98.332%
6520	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.333%
6521	TUNG THIH ELECT	0.001%	98.334%
6522	BURSA MALAYSIA	0.001%	98.335%
6523	LIPPO MALLS IN	0.001%	98.336%
6524	JU TENG INTERNA	0.001%	98.337%
6525	IGUATEMI EMP SH	0.001%	98.339%
6526	ELMOS SEMICONDU	0.001%	98.340%
6527	ALTERRA POWER C	0.001%	98.341%
6528	CONEXIO CORP	0.001%	98.342%
6529	CENTRAL GARDEN&	0.001%	98.343%
6530	NATIONAL GRID P	0.001%	98.344%
6531	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	BML INC	0.001%	98.346%
6533	FINGERPRINT CAR	0.001%	98.347%
6534	LIFESTYLE INTER	0.001%	98.348%
6535	MAINSTREET EQUI	0.001%	98.349%
6536	DEUTSCHE BETEI	0.001%	98.350%
6537	RETAIL ESTATES	0.001%	98.351%
6538	CONN S INC COMMON STOCK USD.01	0.001%	98.352%
6539	WISDOM MARINE L	0.001%	98.353%
6540	RENHE COMMERCIA	0.001%	98.354%
6541	YAPI VE KREDI B	0.001%	98.355%
6542	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.356%
6543	DIVERS RES BHD	0.001%	98.357%
6544	PLATINUM ASSET	0.001%	98.358%
6545	FAES FARMA SA	0.001%	98.359%
6546	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.360%
6547	INDIAN BANK	0.001%	98.361%
6548	NINE ENTERTAINM	0.001%	98.362%
6549	CORP INMOBILIAR	0.001%	98.364%
6550	EL AL ISRAEL AI	0.001%	98.365%
6551	NAKANISHI INC	0.001%	98.366%
6552	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.367%
6553	AKASTOR ASA	0.001%	98.368%
6554	CANON ELECTRONI	0.001%	98.369%
6555	PRESS KOGYO CO	0.001%	98.370%
6556	AMADA HOLDINGS	0.001%	98.371%
6557	EUGENE CORP	0.001%	98.372%
6558	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	98.373%
6559	WELSPUN INDIA L	0.001%	98.374%
6560	LEGEND HOLDINGS	0.001%	98.375%
6561	DAUM COMMUNICAT	0.001%	98.376%
6562	MIYAZAKI BANK	0.001%	98.377%
6563	EASY BIO INC	0.001%	98.378%
6564	AVEO GROUP	0.001%	98.379%
6565	RUENTEX DEVELOP	0.001%	98.380%
6566	BENETEAU	0.001%	98.381%
6567	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.382%
6568	FUJI CO(TOKYO)	0.001%	98.383%
6569	TANSEISHA CO	0.001%	98.384%
6570	EHIME BANK	0.001%	98.385%
6571	CHAUN-CHOUNG TE	0.001%	98.386%
6572	PI INDUSTRIES L	0.001%	98.387%
6573	ACACIA MINING	0.001%	98.388%
6574	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.389%
6575	SWECO AB	0.001%	98.390%
6576	SEAH STEEL	0.001%	98.391%
6577	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.392%
6578	FRONTLINE LTD/B	0.001%	98.394%
6579	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.395%
6580	GMO INTERNET IN	0.001%	98.396%
6581	EPS CO LTD	0.001%	98.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	BANK OF PHILIPP	0.001%	98.398%
6583	STELLA CHEMIFA	0.001%	98.399%
6584	KOREA GAS CORP	0.001%	98.400%
6585	PRESSANCE CORPO	0.001%	98.401%
6586	TECNICAS REUNID	0.001%	98.402%
6587	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.403%
6588	BANK OF CHONGQI	0.001%	98.404%
6589	KARNATAKA BANK	0.001%	98.405%
6590	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.406%
6591	FOSTER ELECTRIC	0.001%	98.407%
6592	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.408%
6593	CHINA INTL MARI	0.001%	98.409%
6594	TAISHO PHARMACE	0.001%	98.410%
6595	CHINA METAL PRO	0.001%	98.411%
6596	ST SHINE OPTICA	0.001%	98.412%
6597	OUTSOURCING INC	0.001%	98.413%
6598	ISEKI & CO	0.001%	98.414%
6599	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.415%
6600	COLTENE HOLDI	0.001%	98.416%
6601	GEMTEK TECHNOLO	0.001%	98.417%
6602	CHROMA ATE INC	0.001%	98.418%
6603	CASHBUILD LTD	0.001%	98.419%
6604	DAI-DAN CO	0.001%	98.420%
6605	COAL INDIA LTD	0.001%	98.421%
6606	CLEARWATER SEAF	0.001%	98.422%
6607	NEC NETWK & SYS	0.001%	98.423%
6608	HANMI PHARM CO	0.001%	98.424%
6609	PROLOGIS PROPER	0.001%	98.425%
6610	NISHIO RENT ALL	0.001%	98.426%
6611	OBIC	0.001%	98.427%
6612	CT ENVIRONMENTA	0.001%	98.428%
6613	GEOX S.P.A.	0.001%	98.429%
6614	MAN SE	0.001%	98.430%
6615	YELLOW HAT LTD.	0.001%	98.431%
6616	UNILEVER INDONE	0.001%	98.432%
6617	INARI AMERTRON	0.001%	98.433%
6618	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.434%
6619	TSINGTAO BREWER	0.001%	98.435%
6620	SPIE SA	0.001%	98.436%
6621	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.437%
6622	TEJON RANCH CO	0.001%	98.438%
6623	KOSSAN RUBBER I	0.001%	98.439%
6624	AVANZA BANK HOL	0.001%	98.440%
6625	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.441%
6626	TAKARA SHUZO CO	0.001%	98.442%
6627	ROCK FIELD CO	0.001%	98.443%
6628	T.HASEGAWA CO	0.001%	98.444%
6629	TALGO SA	0.001%	98.445%
6630	DANIELI & CO CO	0.001%	98.446%
6631	UNID CO LTD	0.001%	98.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	OCEAN YIELD ASA	0.001%	98.448%
6633	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	98.449%
6634	MULTIPLUS SA	0.001%	98.450%
6635	BYGGMAX GROUP A	0.001%	98.451%
6636	AKITA BANK	0.001%	98.452%
6637	KONAI CO LTD	0.001%	98.453%
6638	QUALITY HOUSES	0.001%	98.454%
6639	PT TIMAH TBK	0.001%	98.455%
6640	HAWKINS INC COMMON STOCK USD.05	0.001%	98.456%
6641	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.457%
6642	CENT PATTANA PU	0.001%	98.458%
6643	LANDEC CORP	0.001%	98.459%
6644	CHOFU SEISAKUSH	0.001%	98.460%
6645	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.461%
6646	CAFE DE CORAL H	0.001%	98.462%
6647	KINEPOLIS GROUP	0.001%	98.463%
6648	SHIKOKU BANK	0.001%	98.464%
6649	HUNG SHENG CONS	0.001%	98.465%
6650	COLBUN S.A.	0.001%	98.466%
6651	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.467%
6652	FIRST REIT	0.001%	98.468%
6653	TECHNICOLOR	0.001%	98.469%
6654	UPONOR OYJ	0.001%	98.470%
6655	KONGSBERG AUTOM	0.001%	98.471%
6656	ISHIHARA SANGYO	0.001%	98.472%
6657	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.473%
6658	ELETRORBRAS PREF	0.001%	98.474%
6659	CGN POWER CO LT	0.001%	98.475%
6660	CORP MOCTEZUMA	0.001%	98.476%
6661	PAZ CORP SA	0.001%	98.477%
6662	LING SEN PRECIS	0.001%	98.478%
6663	AIMIA INC	0.001%	98.479%
6664	FAR EAST DEPT	0.001%	98.480%
6665	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	98.481%
6666	TOWA PHARM CO L	0.001%	98.482%
6667	XINGDA INTERNAT	0.001%	98.483%
6668	SUPERVALU INC	0.001%	98.484%
6669	GO-AHEAD GROUP	0.001%	98.485%
6670	PARQUE ARAUCO S	0.001%	98.486%
6671	FISSION URANIUM	0.001%	98.487%
6672	TREDEGAR CORP COMMON STOCK	0.001%	98.488%
6673	MCJ CO LTD	0.001%	98.489%
6674	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.490%
6675	PROTECTOR FORSI	0.001%	98.491%
6676	OPAP SA	0.001%	98.492%
6677	TELENAV INC COMMON STOCK USD.001	0.001%	98.493%
6678	DATA COMMUNICAT	0.001%	98.494%
6679	RISO KAGAKU COR	0.001%	98.495%
6680	DHT HOLDINGS IN	0.001%	98.496%
6681	CIA ENERGETICA	0.001%	98.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.498%
6683	CITIZENS INC COMMON STOCK	0.001%	98.499%
6684	MAJOR CINEPLEX	0.001%	98.500%
6685	BETER BED HOLD	0.001%	98.501%
6686	TAMURA CORP	0.001%	98.502%
6687	CIA DE DIST INT	0.001%	98.503%
6688	UMS HLDGS LTD	0.001%	98.504%
6689	AIXTRON AG	0.001%	98.505%
6690	LAI SUN DEVELOP	0.001%	98.506%
6691	STARHUB LIMITED	0.001%	98.507%
6692	AJANTA PHARMA	0.001%	98.508%
6693	STAGECOACH GROU	0.001%	98.509%
6694	COLOWIDE CO LTD	0.001%	98.510%
6695	JIN CO.LTD	0.001%	98.510%
6696	PRESTIGE INTERN	0.001%	98.511%
6697	HARASHIN CO LTD	0.001%	98.512%
6698	KOMERCNI BANKA	0.001%	98.513%
6699	YUASA TRADING C	0.001%	98.514%
6700	PETRONAS DAGANG	0.001%	98.515%
6701	AIDA ENGINEERIN	0.001%	98.516%
6702	SIIC ENVIRONMEN	0.001%	98.517%
6703	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.518%
6704	DALI FOODS GROU	0.001%	98.519%
6705	MINOR INTERNATI	0.001%	98.520%
6706	SURTECO SE	0.001%	98.521%
6707	THORESEN THAI A	0.001%	98.522%
6708	WASHTEC AG	0.001%	98.523%
6709	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.524%
6710	EAGLE INDUSTRY	0.001%	98.525%
6711	ZALANDO SE	0.001%	98.526%
6712	NETENT AB	0.001%	98.527%
6713	NTT URBAN DEVEL	0.001%	98.528%
6714	ELIA SYS OPERAT	0.001%	98.529%
6715	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.530%
6716	MGI COUTIER	0.001%	98.531%
6717	GREE INC	0.001%	98.532%
6718	KOC HOLDING AS	0.001%	98.533%
6719	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.534%
6720	PARADISE CO	0.001%	98.535%
6721	KOTOBUKI SPIRIT	0.001%	98.536%
6722	ALPEK SAB	0.001%	98.537%
6723	BEC WORLD PUBLI	0.001%	98.538%
6724	21VIANET GROUP INC ADR ADR USD.00001	0.001%	98.539%
6725	TSUKUI CORP	0.001%	98.539%
6726	PHOTO-ME INTERN	0.001%	98.540%
6727	EL PUERTO DE LI	0.001%	98.541%
6728	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.542%
6729	DIGI INTL INC	0.001%	98.543%
6730	CORP COMERCI SA	0.001%	98.544%
6731	THULE GROUP AB/	0.001%	98.545%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.546%
6733	CERVED INFORMAT	0.001%	98.547%
6734	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.548%
6735	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.549%
6736	SREI INFRASTRUC	0.001%	98.550%
6737	HANSOL PAPER CO	0.001%	98.551%
6738	YANG MING MARIN	0.001%	98.552%
6739	POLYTEC HOLDING	0.001%	98.553%
6740	BIOTEST AG	0.001%	98.554%
6741	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.555%
6742	NOVELION THERAP	0.001%	98.556%
6743	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.557%
6744	NESTLE INDIA	0.001%	98.558%
6745	DAIKI ALUMINIUM	0.001%	98.559%
6746	HANA TOUR SERVI	0.001%	98.560%
6747	SUPER-SOL	0.001%	98.561%
6748	ITOCHU FUEL COR	0.001%	98.561%
6749	CT REAL ESTATE	0.001%	98.562%
6750	J-OIL MILLS INC	0.001%	98.563%
6751	B&B TOOLS AB	0.001%	98.564%
6752	CHOICE PROPERTI	0.001%	98.565%
6753	WOCKHARDT LIMIT	0.001%	98.566%
6754	RAISIO YHTYMA O	0.001%	98.567%
6755	SHANGHAI JIN JI	0.001%	98.568%
6756	SUN FRONTIER FU	0.001%	98.569%
6757	ALE PROPERTY TR	0.001%	98.570%
6758	LAR ESPANA REAL	0.001%	98.571%
6759	ASSYSTEM	0.001%	98.572%
6760	QOL CO LTD	0.001%	98.573%
6761	IGG INC	0.001%	98.574%
6762	HANDSOME CORP	0.001%	98.575%
6763	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.576%
6764	SP SETIA	0.001%	98.577%
6765	INTILAND DEVPT	0.001%	98.578%
6766	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	98.579%
6767	COSTAMARE INC	0.001%	98.579%
6768	CAWACHI LTD	0.001%	98.580%
6769	CALIX INC COMMON STOCK	0.001%	98.581%
6770	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.582%
6771	MANDALAY RESOUR	0.001%	98.583%
6772	MASTERLINK SECS	0.001%	98.584%
6773	SHIBUYA KOGYO C	0.001%	98.585%
6774	DAIDO METAL CO	0.001%	98.586%
6775	ASSOCD INTL HOT	0.001%	98.587%
6776	AGRANA BETEILIG	0.001%	98.588%
6777	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.589%
6778	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.590%
6779	SINOTRANS SHIPP	0.001%	98.591%
6780	AMERICAN PUBLIC	0.001%	98.592%
6781	COWEN INC COMMON STOCK USD.01	0.001%	98.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SUN HUNG KAI CO	0.001%	98.594%
6783	PEARSON STK	0.001%	98.595%
6784	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.595%
6785	CVR ENERGY INC	0.001%	98.596%
6786	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.597%
6787	KAPPAHL HOLDING	0.001%	98.598%
6788	UNITED LABORATO	0.001%	98.599%
6789	XL AXIATA TBK P	0.001%	98.600%
6790	I.T LIMITED	0.001%	98.601%
6791	HARMONIC DRIVE	0.001%	98.602%
6792	ALIO GOLD INC	0.001%	98.603%
6793	ASAHI DIAMOND I	0.001%	98.604%
6794	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.605%
6795	SHIZUOKAGAS CO	0.001%	98.606%
6796	ELITE SEMICONDU	0.001%	98.607%
6797	ALPHA & OMEGA S	0.001%	98.608%
6798	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.609%
6799	SUMITOMO SEIKA	0.001%	98.610%
6800	PRINCE HOUSING	0.001%	98.610%
6801	KESKO OYJ	0.001%	98.611%
6802	METLIFECARE LTD	0.001%	98.612%
6803	TONGYANG LIFE I	0.001%	98.613%
6804	MIQUEL Y COSTAS	0.001%	98.614%
6805	BEIJER ALMA AB	0.001%	98.615%
6806	TOWNGAS CHINA C	0.001%	98.616%
6807	DAIICHI KIGENSO	0.001%	98.617%
6808	TIME DOTCOM BHD	0.001%	98.618%
6809	TOTETSU KOGYO C	0.001%	98.619%
6810	CORPORATE TRAVE	0.001%	98.620%
6811	DIRTT ENVIRONME	0.001%	98.621%
6812	LG INTL CORP	0.001%	98.622%
6813	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.623%
6814	SANGETSU CO	0.001%	98.623%
6815	VS INDUSTRY BHD	0.001%	98.624%
6816	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.625%
6817	UNIVERSAL ENTER	0.001%	98.626%
6818	ASTRA AGRO LEST	0.001%	98.627%
6819	MORGAN SINDALL	0.001%	98.628%
6820	MIURA CO	0.001%	98.629%
6821	CHESNARA PLC	0.001%	98.630%
6822	CAPITAL® PRO	0.001%	98.631%
6823	ELIS SA	0.001%	98.632%
6824	G.U.D. HOLDINGS	0.001%	98.633%
6825	TOKAI RUBBER IN	0.001%	98.634%
6826	UNIBAIL-RODAMCO	0.001%	98.635%
6827	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.635%
6828	W-SCOPE CO	0.001%	98.636%
6829	PROSPERITY REIT	0.001%	98.637%
6830	CREDIT CORP GRO	0.001%	98.638%
6831	MCMILLAN SHAKES	0.001%	98.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	CHEMRING GROUP	0.001%	98.640%
6833	SATO CORP	0.001%	98.641%
6834	CHAOWEI POWER H	0.001%	98.642%
6835	HKR INTL LTD	0.001%	98.643%
6836	COOLPAD GROUP L	0.001%	98.644%
6837	BANDO CHEMICAL	0.001%	98.645%
6838	MITSUBOSHI BELT	0.001%	98.646%
6839	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.647%
6840	SALMAR ASA	0.001%	98.647%
6841	GEO CO LTD	0.001%	98.648%
6842	SAIBU GAS CO	0.001%	98.649%
6843	BOIRON	0.001%	98.650%
6844	SYSTEX CORPORAT	0.001%	98.651%
6845	TOP GLOVE CORP	0.001%	98.652%
6846	SHORETEL INC COMMON STOCK USD.001	0.001%	98.653%
6847	SRI TRANG AGRO	0.001%	98.654%
6848	BANK PEKAO	0.001%	98.655%
6849	ELETRORBRAS COMM	0.001%	98.656%
6850	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.657%
6851	LENZING AG	0.001%	98.657%
6852	KUMIAI CHEM IND	0.001%	98.658%
6853	FUJI KYUKO CO L	0.001%	98.659%
6854	ASKUL	0.001%	98.660%
6855	KOLON CORPORATI	0.001%	98.661%
6856	INFOMART CORP	0.001%	98.662%
6857	TOYO ENG CORP	0.001%	98.663%
6858	CLEVO	0.001%	98.664%
6859	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.665%
6860	PAGE INDUSTRIES	0.001%	98.666%
6861	NIPPON CARBON C	0.001%	98.667%
6862	MAIRE TECNIMONT	0.001%	98.668%
6863	WIZZ AIR HOLDIN	0.001%	98.668%
6864	CERVECERIAS UNI	0.001%	98.669%
6865	SPH REIT	0.001%	98.670%
6866	KINIK CO	0.001%	98.671%
6867	RAFFLES MEDICAL	0.001%	98.672%
6868	AEKYUNG PETROCH	0.001%	98.673%
6869	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.674%
6870	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.675%
6871	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.676%
6872	SUMMIT INDUSTRI	0.001%	98.677%
6873	TOHO ZINC CO LT	0.001%	98.678%
6874	FBD HLDGS	0.001%	98.678%
6875	TAIWAN COGENERA	0.001%	98.679%
6876	FANTASIA HOLDIN	0.001%	98.680%
6877	BW LPG LTD	0.001%	98.681%
6878	HO BEE INVESTME	0.001%	98.682%
6879	GREATVIEW ASEPT	0.001%	98.683%
6880	TUBOS REUNIDOS	0.001%	98.684%
6881	HOTAI MOTOR CO	0.001%	98.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	GR ED L'ESPRESS	0.001%	98.686%
6883	GREEN CROSS HLD	0.001%	98.687%
6884	SOL SPA	0.001%	98.687%
6885	TECHNOLOGY ONE	0.001%	98.688%
6886	HOSOKAWA MICRON	0.001%	98.689%
6887	HUA HONG SEMICO	0.001%	98.690%
6888	MANITOU	0.001%	98.691%
6889	HUADIAN POWER I	0.001%	98.692%
6890	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.693%
6891	ASTALDI	0.001%	98.694%
6892	LASERTEC CORP	0.001%	98.695%
6893	ASIA AVIATION P	0.001%	98.696%
6894	HANON SYSTEMS	0.001%	98.696%
6895	JAPAN PULP & PA	0.001%	98.697%
6896	AUSTAL LTD	0.001%	98.698%
6897	NISHIMATSUYA CH	0.001%	98.699%
6898	SEAH BESTEEL CO	0.001%	98.700%
6899	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.701%
6900	BLOOMAGE BIOTEC	0.001%	98.702%
6901	UMH PROP INC	0.001%	98.703%
6902	COMDIRECT BANK	0.001%	98.704%
6903	XING AG	0.001%	98.705%
6904	PIERRE & VACANC	0.001%	98.705%
6905	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	98.706%
6906	DEVRO	0.001%	98.707%
6907	MCBRIDE PLC	0.001%	98.708%
6908	ALTICE NV	0.001%	98.709%
6909	ACE HARDWARE IN	0.001%	98.710%
6910	BIOGAIA AB	0.001%	98.711%
6911	RMP ENERGY INC	0.001%	98.712%
6912	BANGKOK DUSIT M	0.001%	98.713%
6913	CIA SANEAMENTO	0.001%	98.713%
6914	NIDEC CORPORATI	0.001%	98.714%
6915	ADANI POWER LTD	0.001%	98.715%
6916	SHANDONG CHENMI	0.001%	98.716%
6917	HUANENG POWER I	0.001%	98.717%
6918	POLA ORBIS HLDG	0.001%	98.718%
6919	NITTA CORP	0.001%	98.719%
6920	SOGEFI	0.001%	98.720%
6921	DAIRY FARM INTL	0.001%	98.721%
6922	THAI AIRWAYS IN	0.001%	98.722%
6923	RESOLUTE FOREST	0.001%	98.722%
6924	PEMBANGUNAN P	0.001%	98.723%
6925	VERBIO VEREINIG	0.001%	98.724%
6926	REZIDOR HOTEL G	0.001%	98.725%
6927	PRADA SPA	0.001%	98.726%
6928	PENDRAGON PLC	0.001%	98.727%
6929	WINCANTON	0.001%	98.728%
6930	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.729%
6931	MODEC INC	0.001%	98.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	GOLDSUN DEV/CON	0.001%	98.730%
6933	YOKOGAWA BRIDGE	0.001%	98.731%
6934	HAMAKYOREX CO L	0.001%	98.732%
6935	ENERGISA SA	0.001%	98.733%
6936	PREMIER FOODS	0.001%	98.734%
6937	VESTEL ELECTRON	0.001%	98.735%
6938	REGAL HOTELS IN	0.001%	98.736%
6939	TOWA BANK	0.001%	98.737%
6940	DISCO CORPORATI	0.001%	98.737%
6941	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.738%
6942	LIU CHONG HING	0.001%	98.739%
6943	SK TELECOM ADR	0.001%	98.740%
6944	SAMYANG CORP	0.001%	98.741%
6945	SRA HOLDINGS IN	0.001%	98.742%
6946	ROBINSONS RETAI	0.001%	98.743%
6947	MIZUHO FINL GP	0.001%	98.744%
6948	DEXCOM INC COMMON STOCK USD.001	0.001%	98.744%
6949	CARL ZEISS MEDI	0.001%	98.745%
6950	ANGLO AMERICAN	0.001%	98.746%
6951	NORITAKE CO	0.001%	98.747%
6952	SINARMAS LAND	0.001%	98.748%
6953	MALAYSIA BUILD	0.001%	98.749%
6954	MEC COMPANY LTD	0.001%	98.750%
6955	TV TOKYO HLDG C	0.001%	98.751%
6956	TAYCA CORP	0.001%	98.751%
6957	ALUPAR INVEST S	0.001%	98.752%
6958	KONOIKE TRANSP	0.001%	98.753%
6959	RELIANCE ENERGY	0.001%	98.754%
6960	HIMART CO LTD	0.001%	98.755%
6961	ARDENTEC CORP	0.001%	98.756%
6962	TOCALO CO LTD	0.001%	98.757%
6963	CONSUN PHARMACE	0.001%	98.758%
6964	WELCIA HOLDINGS	0.001%	98.758%
6965	ENTERCOM COMMUN	0.001%	98.759%
6966	HOCHDORF HOLDIN	0.001%	98.760%
6967	VILMORIN CLAUSE	0.001%	98.761%
6968	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.762%
6969	CHINA MANMADE F	0.001%	98.763%
6970	BTB REAL ESTATE	0.001%	98.764%
6971	CONCENTRADORA	0.001%	98.765%
6972	AKKA TECHNOLOGI	0.001%	98.765%
6973	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.766%
6974	SHIKOKU CHEMICA	0.001%	98.767%
6975	ENPLAS CORP	0.001%	98.768%
6976	ZUMIEZ INC COMMON STOCK	0.001%	98.769%
6977	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.770%
6978	KVAERNER ASA	0.001%	98.771%
6979	RIKEN CORP	0.001%	98.772%
6980	CTCI CORP	0.001%	98.772%
6981	PHOENIX MECANO	0.001%	98.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	NORDIC SEMICON	0.001%	98.774%
6983	PHIBRO ANIMAL H	0.001%	98.775%
6984	FACC AG	0.001%	98.776%
6985	HORNBACK BAUMAR	0.001%	98.777%
6986	GWA GROUP LTD	0.001%	98.778%
6987	PHILIPPINE NATL	0.001%	98.778%
6988	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.779%
6989	SIRTEX MEDICAL	0.001%	98.780%
6990	ZOJIRUSHI CORP	0.001%	98.781%
6991	WAKITA & CO	0.001%	98.782%
6992	D.A. CONSORTIUM	0.001%	98.783%
6993	SDL PLC	0.001%	98.784%
6994	JAMMU & KASHMIR	0.001%	98.785%
6995	NIPPON ROAD CO	0.001%	98.785%
6996	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.786%
6997	REFRESCO GROUP	0.001%	98.787%
6998	NISSHIN SEIFUN	0.001%	98.788%
6999	MACATAWA BANK CORP COMMON STOCK	0.001%	98.789%
7000	BOSCH LTD	0.001%	98.790%
7001	ALIANSCE SHOPPI	0.001%	98.791%
7002	KARUR VYSYA BAN	0.001%	98.791%
7003	MGM CHINA HLDGS	0.001%	98.792%
7004	VITTORIA ASSICU	0.001%	98.793%
7005	HUNTER DOUGLAS	0.001%	98.794%
7006	KOWLOON DEVMT	0.001%	98.795%
7007	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.796%
7008	LI NING CO. LTD	0.001%	98.797%
7009	STOBART GROUP L	0.001%	98.797%
7010	EIGHTEENTH BANK	0.001%	98.798%
7011	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.799%
7012	AKEBONO BRAKE I	0.001%	98.800%
7013	UKC HOLDINGS CO	0.001%	98.801%
7014	OPTO TECH CORPN	0.001%	98.802%
7015	FERROTEC CORP	0.001%	98.803%
7016	ZAKL AZOT W	0.001%	98.803%
7017	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.804%
7018	LIFE CORPORATIO	0.001%	98.805%
7019	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.806%
7020	SELECT HARVESTS	0.001%	98.807%
7021	SUMMARECON AGUN	0.001%	98.808%
7022	IPCA LABORATORI	0.001%	98.808%
7023	ANANDA DEVELOPM	0.001%	98.809%
7024	LAND MARK OPTOE	0.001%	98.810%
7025	BANCO DAVIVIEND	0.001%	98.811%
7026	NATIONAL STORAG	0.001%	98.812%
7027	FURUKAWA CO	0.001%	98.813%
7028	WINMARK CORP COMMON STOCK	0.001%	98.814%
7029	NVE CORP	0.001%	98.814%
7030	TOKAI CORP/GIFU	0.001%	98.815%
7031	ARROWHEAD PROR	0.001%	98.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	ADVA AG	0.001%	98.817%
7033	MAX CO	0.001%	98.818%
7034	YAKULT HONSHA C	0.001%	98.819%
7035	MERIDIAN ENERGY	0.001%	98.820%
7036	MAYNE PHARMA GR	0.001%	98.820%
7037	SOLOR A/S	0.001%	98.821%
7038	CORFICOLOMBIANA	0.001%	98.822%
7039	YAMABIKO CORP	0.001%	98.823%
7040	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.824%
7041	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.825%
7042	SEASPAN CORP	0.001%	98.825%
7043	MEDY-TOX INC	0.001%	98.826%
7044	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.827%
7045	PSG GROUP LTD	0.001%	98.828%
7046	BELC CO LTD	0.001%	98.829%
7047	RETAIL FOOD GRO	0.001%	98.830%
7048	FREEMAN FINANCI	0.001%	98.830%
7049	FLYTECH TECHNOL	0.001%	98.831%
7050	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.832%
7051	GURUNAVI INC	0.001%	98.833%
7052	QSC AG	0.001%	98.834%
7053	PLENUS CO	0.001%	98.835%
7054	COVENANT TRANSP	0.001%	98.836%
7055	ACHILLES CORP	0.001%	98.836%
7056	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.837%
7057	CENTURIA INDUST	0.001%	98.838%
7058	FAGRON	0.001%	98.839%
7059	OITA BANK	0.001%	98.840%
7060	YOSHINOYA D&C C	0.001%	98.841%
7061	RAMAYANA LESTAR	0.001%	98.841%
7062	REPLY SPA	0.001%	98.842%
7063	KOREA KOLMAR CO	0.001%	98.843%
7064	RANDON SA IMPL	0.001%	98.844%
7065	KIKUCHI CO LTD	0.001%	98.845%
7066	CHINESE ESTATES	0.001%	98.846%
7067	UTD INDUSTRIAL	0.001%	98.846%
7068	NAMCHOW CHEMICA	0.001%	98.847%
7069	RELIANCE COMMUN	0.001%	98.848%
7070	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.849%
7071	TEAM INC	0.001%	98.850%
7072	WAFER WORKS COR	0.001%	98.851%
7073	NICE INFORMATIO	0.001%	98.851%
7074	AOI ELECTRONICS	0.001%	98.852%
7075	KAJARIA CERAMIC	0.001%	98.853%
7076	DUNI AB	0.001%	98.854%
7077	GREATEK ELECTRO	0.001%	98.855%
7078	CEMENTIR S.p.A.	0.001%	98.856%
7079	JAHWA ELECTRONI	0.001%	98.856%
7080	SANDEN CORP	0.001%	98.857%
7081	WEST BANCORPORATION COMMON STOCK	0.001%	98.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	PPC LTD	0.001%	98.859%
7083	KINDOM CONSTRUC	0.001%	98.860%
7084	DAEDUCK GDS	0.001%	98.860%
7085	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.861%
7086	ECHO GLOBAL LOG	0.001%	98.862%
7087	TRENCOR	0.001%	98.863%
7088	ADHI KARYA PERS	0.001%	98.864%
7089	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.865%
7090	LOTTE FOOD CO	0.001%	98.865%
7091	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.866%
7092	BINCK NV	0.001%	98.867%
7093	EMLAK KONUT GYO	0.001%	98.868%
7094	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.869%
7095	ONE LIBERTY PRO	0.001%	98.870%
7096	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.870%
7097	BRUNELLO CUCINE	0.001%	98.871%
7098	BUKIT SEMBAWNG	0.001%	98.872%
7099	GRAPE KING INC	0.001%	98.873%
7100	STOLT-NIELSEN L	0.001%	98.874%
7101	CHINA NATIONAL	0.001%	98.874%
7102	WEBJET LTD	0.001%	98.875%
7103	UNITIL CORP COMMON STOCK	0.001%	98.876%
7104	FINANCIAL PRODU	0.001%	98.877%
7105	HOKUTO CORP	0.001%	98.878%
7106	SINTEX PLASTICS	0.001%	98.879%
7107	BULTEN AB	0.001%	98.879%
7108	YAMAZEN CORPORA	0.001%	98.880%
7109	NIHON NOHYAKU	0.001%	98.881%
7110	TOYO CONSTRUCTI	0.001%	98.882%
7111	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	98.883%
7112	HARBIN POWER EQ	0.001%	98.883%
7113	FLEXIGROUP LIMI	0.001%	98.884%
7114	NEUROCRINE BIOS	0.001%	98.885%
7115	CARD FACTORY PL	0.001%	98.886%
7116	VERA BRADLEY INC COMMON STOCK	0.001%	98.887%
7117	DAEHAN FLOUR MI	0.001%	98.887%
7118	PETRONAS GAS	0.001%	98.888%
7119	TOYO KANETSU KK	0.001%	98.889%
7120	WEYCO GROUP INC	0.001%	98.890%
7121	UNITED INTL ENT	0.001%	98.891%
7122	QINGDAO PORT IN	0.001%	98.892%
7123	OBEROI REALTY L	0.001%	98.892%
7124	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.893%
7125	GUANGSHEN RAILW	0.001%	98.894%
7126	IGB REAL ESTATE	0.001%	98.895%
7127	INGENIA COMMUNI	0.001%	98.896%
7128	MENICON CO LTD	0.001%	98.896%
7129	DAIHO CONSTRUCT	0.001%	98.897%
7130	CHINA AEROSPACE	0.001%	98.898%
7131	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	ONE HOSPITALITY	0.001%	98.900%
7133	KASAI KOGYO CO	0.001%	98.900%
7134	ADVTECH LTD	0.001%	98.901%
7135	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.902%
7136	GRUPO FAMSA SA	0.001%	98.903%
7137	S FOODS INC	0.001%	98.904%
7138	KAGA ELECTRONIC	0.001%	98.904%
7139	CHUBU SHIRYO CO	0.001%	98.905%
7140	HIBIYA ENGINEER	0.001%	98.906%
7141	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.907%
7142	KURODA ELECTRIC	0.001%	98.908%
7143	SMS CO LTD	0.001%	98.908%
7144	HNZ GROUP INC	0.001%	98.909%
7145	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.910%
7146	GENMAB A/S	0.001%	98.911%
7147	DR.CHILABO CO L	0.001%	98.912%
7148	DORIAN LPG LTD	0.001%	98.912%
7149	ECORODOVIAS INF	0.001%	98.913%
7150	RIPLEY CORP SA	0.001%	98.914%
7151	VAUDOISE ASSURA	0.001%	98.915%
7152	POLARIS INFRAS	0.001%	98.916%
7153	ALBIS CO LTD	0.001%	98.916%
7154	XINJIANG GOLDWI	0.001%	98.917%
7155	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.918%
7156	NORITSU KOKI CO	0.001%	98.919%
7157	PARK ELECTROCHE	0.001%	98.920%
7158	FORMULA SYST(19	0.001%	98.920%
7159	SCHRODER REAL E	0.001%	98.921%
7160	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.922%
7161	TENMA CORPORATI	0.001%	98.923%
7162	AUSTRIA TECHNOL	0.001%	98.924%
7163	ASCENDAS HOSPIT	0.001%	98.924%
7164	CHOLAMANDALAM I	0.001%	98.925%
7165	MERCURIES LIFE	0.001%	98.926%
7166	PKP CARGO SA	0.001%	98.927%
7167	MANILA ELECTRIC	0.001%	98.928%
7168	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.928%
7169	NICHII GAKKAN C	0.001%	98.929%
7170	CROCS INC COMMON STOCK USD.001	0.001%	98.930%
7171	KJB FINANCIAL G	0.001%	98.931%
7172	CANADIAN IMPERI	0.001%	98.932%
7173	UOA DEVELOPMENT	0.001%	98.932%
7174	VST HLDGS	0.001%	98.933%
7175	GMR INFRASTRUCT	0.001%	98.934%
7176	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.935%
7177	KPJ HEALTHCARE	0.001%	98.936%
7178	SIGURD MICROELE	0.001%	98.936%
7179	STS SEMICONDUCT	0.001%	98.937%
7180	ATRIUM LJUNGBER	0.001%	98.938%
7181	AP THAILAND PCL	0.001%	98.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	ESSENTIAL ENERG	0.001%	98.939%
7183	FUJIBO HOLDINGS	0.001%	98.940%
7184	COSMOS PHARMACE	0.001%	98.941%
7185	TRANS COSMOS	0.001%	98.942%
7186	JSP CORP	0.001%	98.943%
7187	BELL AG - REG	0.001%	98.943%
7188	SUESS MICRO TEC	0.001%	98.944%
7189	SHINSHO CORP	0.001%	98.945%
7190	DOUTOR NICHIRES	0.001%	98.946%
7191	5N PLUS INC.	0.001%	98.947%
7192	CRAFT BREWERS A	0.001%	98.947%
7193	CHINA SINGYES S	0.001%	98.948%
7194	SIAM COMMERCIAL	0.001%	98.949%
7195	VAISALA	0.001%	98.950%
7196	CEMEX LATAM HLD	0.001%	98.950%
7197	PARTNER COMMUNI	0.001%	98.951%
7198	RANK GROUP PLC	0.001%	98.952%
7199	GUOCOLAND LTD	0.001%	98.953%
7200	LIVZON PHARMACE	0.001%	98.954%
7201	HAPPINET CORP	0.001%	98.954%
7202	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.955%
7203	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.956%
7204	FARGLORY LAND D	0.001%	98.957%
7205	IDORSIA LTD	0.001%	98.958%
7206	EVA PRECISION I	0.001%	98.958%
7207	LT GROUP INC	0.001%	98.959%
7208	NOVA MEASURING	0.001%	98.960%
7209	MITANI CORP	0.001%	98.961%
7210	INABA DENKISANG	0.001%	98.961%
7211	ALLIED PROPERTI	0.001%	98.962%
7212	CHINA SHANSHUI	0.001%	98.963%
7213	GLORIA MATERIAL	0.001%	98.964%
7214	THAI VEGETABLE	0.001%	98.965%
7215	CITY OFFICE REI	0.001%	98.965%
7216	OPERA SOFTWARE	0.001%	98.966%
7217	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.967%
7218	KRBL LTD	0.001%	98.968%
7219	FORD OTOSAN	0.001%	98.968%
7220	SUNGWOO HITECH	0.001%	98.969%
7221	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.970%
7222	Minerva SA	0.001%	98.971%
7223	GIGA SOLAR MAT	0.001%	98.972%
7224	SIMMTECH CO LTD	0.001%	98.972%
7225	IMMOBILIARE GRA	0.001%	98.973%
7226	MURRAY & ROBERT	0.001%	98.974%
7227	TRONC INC COMMON STOCK USD.01	0.001%	98.975%
7228	GOLD CIRCUIT EL	0.001%	98.975%
7229	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.976%
7230	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.977%
7231	UNIVERSAL MEDIC	0.001%	98.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	KOBAYASHI PHARM	0.001%	98.978%
7233	CAREER TECHNOLO	0.001%	98.979%
7234	QAD INC A COMMON STOCK	0.001%	98.980%
7235	BRUNEL INTL	0.001%	98.981%
7236	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.982%
7237	TSUKISHIMA KIKA	0.001%	98.982%
7238	CENTURY TEXT &	0.001%	98.983%
7239	PC DEPOT CORP	0.001%	98.984%
7240	INFOCOM CORP	0.001%	98.985%
7241	PALFINGER AG	0.001%	98.985%
7242	CUTERA INC COMMON STOCK USD.001	0.001%	98.986%
7243	SCANDI STANDARD	0.001%	98.987%
7244	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.988%
7245	OKABE CO	0.001%	98.988%
7246	CHINA SHIPPING	0.001%	98.989%
7247	HOTEL SHILLA	0.001%	98.990%
7248	OBERBANK AG	0.001%	98.991%
7249	AMOTECH CO LTD	0.001%	98.992%
7250	LONMIN PLC	0.001%	98.992%
7251	SUMIDA ELECTRIC	0.001%	98.993%
7252	PTT PUBLIC COMP	0.001%	98.994%
7253	NEXITY	0.001%	98.995%
7254	TIBET WATER RES	0.001%	98.995%
7255	IP GROUP	0.001%	98.996%
7256	ARATA CORP	0.001%	98.997%
7257	CENTRAL CHINA S	0.001%	98.998%
7258	TEIKOKU SEN-I C	0.001%	98.998%
7259	SSANGYONG CEMEN	0.001%	98.999%
7260	FAR EAST HOSPIT	0.001%	99.000%
7261	BACHEM HLD AG-B	0.001%	99.001%
7262	DASSAULT AVIATI	0.001%	99.002%
7263	CIMC ENRIC HOLD	0.001%	99.002%
7264	WILH. WILHELMSE	0.001%	99.003%
7265	BREVILLE GROUP	0.001%	99.004%
7266	KYOEI STEEL LTD	0.001%	99.005%
7267	MOMO INC SPON ADR ADR USD.0001	0.001%	99.005%
7268	NITTETSU MINING	0.001%	99.006%
7269	CHINA WATER AFF	0.001%	99.007%
7270	EMPEROR CAPITAL	0.001%	99.008%
7271	KRUNGTHAI CARD	0.001%	99.008%
7272	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.009%
7273	CAVERION CORP	0.001%	99.010%
7274	KIKKOMAN CORP	0.001%	99.011%
7275	TOLI CORP	0.001%	99.011%
7276	BORYSZEW SA	0.001%	99.012%
7277	CAMBRIDGE INDUS	0.001%	99.013%
7278	SIA REIT INC	0.001%	99.014%
7279	FUSO CHEMICAL C	0.001%	99.014%
7280	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.015%
7281	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	99.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	99.017%
7283	TYC BROTHER IND	0.001%	99.018%
7284	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	99.018%
7285	T-GAIA CORP	0.001%	99.019%
7286	EZION HOLDINGS	0.001%	99.020%
7287	LIGHT S.A.	0.001%	99.021%
7288	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	99.021%
7289	OKURA INDUSTRIA	0.001%	99.022%
7290	HOLY STONE ENTE	0.001%	99.023%
7291	GULLIVER INTERN	0.001%	99.024%
7292	SCHOELLER BLECK	0.001%	99.024%
7293	GERDAU SA	0.001%	99.025%
7294	SINGAPORE FINAN	0.001%	99.026%
7295	MK ELECTRON	0.001%	99.027%
7296	SONG WON IND	0.001%	99.027%
7297	SILICONWARE PRE	0.001%	99.028%
7298	AKSA AKRILIK KI	0.001%	99.029%
7299	FOLKESTONE EDU	0.001%	99.030%
7300	INOVALIS REAL E	0.001%	99.030%
7301	XIAMEN INTL POR	0.001%	99.031%
7302	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.032%
7303	BLOOMBERRY RESO	0.001%	99.033%
7304	ORACLE CORP JAP	0.001%	99.033%
7305	WYNN MACAU LTD	0.001%	99.034%
7306	SWORD GROUP	0.001%	99.035%
7307	KAMEI CORP	0.001%	99.036%
7308	NOJIMA CORP	0.001%	99.036%
7309	HYUNDAI DS,OLD	0.001%	99.037%
7310	DIRECIONAL ENGE	0.001%	99.038%
7311	RAJESH EXPORTS	0.001%	99.039%
7312	TOSEI CORP	0.001%	99.039%
7313	HURCO COMPANIES INC COMMON STOCK	0.001%	99.040%
7314	PARCO CO	0.001%	99.041%
7315	STEF-TFE NEW	0.001%	99.042%
7316	IRISH CONTINENT	0.001%	99.042%
7317	KATAKURA INDS	0.001%	99.043%
7318	AFFICHAGE HOLDI	0.001%	99.044%
7319	KAMEDA SEIKA CO	0.001%	99.045%
7320	DSP GROUP INC	0.001%	99.045%
7321	TT ELECTRONICS	0.001%	99.046%
7322	BK OF SAGA	0.001%	99.047%
7323	HEINEKEN MALAYS	0.001%	99.048%
7324	LINX SA	0.001%	99.048%
7325	SOLIUM CAPITAL	0.001%	99.049%
7326	H&R GMBH & CO K	0.001%	99.050%
7327	ATRIUM EUROPEAN	0.001%	99.051%
7328	SAS AB	0.001%	99.051%
7329	mitsui soko co	0.001%	99.052%
7330	GREAT EASTERN S	0.001%	99.053%
7331	MATCH GROUP INC COMMON STOCK USD.001	0.001%	99.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	FEDERAL CORP	0.001%	99.054%
7333	TOWA CORP	0.001%	99.055%
7334	TAKARA LEBEN CO	0.001%	99.056%
7335	JEOL	0.001%	99.056%
7336	ARB CORP LTD	0.001%	99.057%
7337	CSI PROPERTIES	0.001%	99.058%
7338	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.059%
7339	CAPE	0.001%	99.059%
7340	BES ENGINEERING	0.001%	99.060%
7341	GPO FIN INTERAC	0.001%	99.061%
7342	CHINA SHENGMU O	0.001%	99.062%
7343	MITSUBISHI PENC	0.001%	99.062%
7344	ATUL LTD	0.001%	99.063%
7345	AYGAZ	0.001%	99.064%
7346	CHIMEI MATERIAL	0.001%	99.065%
7347	TATA COMMUNICAT	0.001%	99.065%
7348	KEPPEL INFRASTR	0.001%	99.066%
7349	ENERCHINA HOLDI	0.001%	99.067%
7350	TOA CORP	0.001%	99.068%
7351	SAMTY CO.LTD.	0.001%	99.068%
7352	F-TECH INC	0.001%	99.069%
7353	BURKHALTER HOLD	0.001%	99.070%
7354	RYOSHOKU LTD	0.001%	99.070%
7355	AISAN INDUSTRY	0.001%	99.071%
7356	TAI CHEUNG HLDG	0.001%	99.072%
7357	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.073%
7358	EVEN CONSTRUCTO	0.001%	99.073%
7359	DNO INTERNATION	0.001%	99.074%
7360	INTERSERVE PLC	0.001%	99.075%
7361	EUROPAC PAPELES	0.001%	99.076%
7362	REDES ENERGETIC	0.001%	99.076%
7363	INTERVEST OFFIC	0.001%	99.077%
7364	RED STAR MACALL	0.001%	99.078%
7365	TAMRON CO LTD	0.001%	99.079%
7366	DASSAULT SYSTEM	0.001%	99.079%
7367	UNIVERSAL ROBIN	0.001%	99.080%
7368	HANNSTOUCH SOLU	0.001%	99.081%
7369	XTEP INTERNATIO	0.001%	99.081%
7370	GRUPO AEROMEXIC	0.001%	99.082%
7371	INFIGEN ENERGY	0.001%	99.083%
7372	AICHI CORPORATI	0.001%	99.084%
7373	SANYANG INDUSTR	0.001%	99.084%
7374	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.085%
7375	ZTE CORP	0.001%	99.086%
7376	SHIMIZU BANK	0.001%	99.087%
7377	ANDHRA BANK	0.001%	99.087%
7378	361 DEGREES INT	0.001%	99.088%
7379	FURUKAWA BATTER	0.001%	99.089%
7380	ECOPETROL SA SPONSORED ADR ADR	0.001%	99.089%
7381	HOTELES CITY EX	0.001%	99.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	RIKEN VITAMIN C	0.001%	99.091%
7383	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.092%
7384	NAMURA SHIPBUIL	0.001%	99.092%
7385	TSUBAKI NAKASHI	0.001%	99.093%
7386	GENESIS ENERGY	0.001%	99.094%
7387	ALMIRALL SA	0.001%	99.094%
7388	FORMOSA LABORAT	0.001%	99.095%
7389	ELECOM CO LTD	0.001%	99.096%
7390	PROCTOR&GAMBLE	0.001%	99.097%
7391	BAUER AG	0.001%	99.097%
7392	G-RESOURCES GP	0.001%	99.098%
7393	CCC SA	0.001%	99.099%
7394	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.100%
7395	MIDAS HLDGS	0.001%	99.100%
7396	ALPIQ HOLDING A	0.001%	99.101%
7397	ULTRA TECH CEMC	0.001%	99.102%
7398	DONGJIANG ENVIR	0.001%	99.102%
7399	PHOENIX HLDGS L	0.001%	99.103%
7400	BLACKMORES LTD	0.001%	99.104%
7401	BANK JABAR BANT	0.001%	99.105%
7402	VITAL KSK HOLDI	0.001%	99.105%
7403	GLOBERIDE INC	0.001%	99.106%
7404	LOTES CO LTD	0.001%	99.107%
7405	WILLDAN GROUP I	0.001%	99.107%
7406	FUJITSU KIDEN	0.001%	99.108%
7407	STHREE	0.001%	99.109%
7408	INTOPS CO	0.001%	99.110%
7409	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.110%
7410	GREAT LAKES DRE	0.001%	99.111%
7411	GREIF INC CL B COMMON STOCK	0.001%	99.112%
7412	STRIDE STAPLED	0.001%	99.112%
7413	EVS BROADCAST E	0.001%	99.113%
7414	SBS HOLDINGS IN	0.001%	99.114%
7415	SANSHIN ELECTRO	0.001%	99.115%
7416	CESC	0.001%	99.115%
7417	CELLCOM ISRAEL	0.001%	99.116%
7418	AA PLC	0.001%	99.117%
7419	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.117%
7420	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	99.118%
7421	GENESIS ENERGY	0.001%	99.119%
7422	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.120%
7423	YURTEC CORPORAT	0.001%	99.120%
7424	CHONG HONG CONS	0.001%	99.121%
7425	YANGTZE OPT FIB	0.001%	99.122%
7426	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	99.122%
7427	COROMANDEL INTL	0.001%	99.123%
7428	CHINA GREENLAND	0.001%	99.124%
7429	CERVUS EQUIPMEN	0.001%	99.125%
7430	ORACLE FIN SERV	0.001%	99.125%
7431	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	99.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	SAGAX AB	0.001%	99.127%
7433	SUNDARAM FINANC	0.001%	99.127%
7434	REGAL REIT	0.001%	99.128%
7435	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.129%
7436	D-LINK	0.001%	99.130%
7437	BANK NEGARA IND	0.001%	99.130%
7438	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.131%
7439	ESSO(FRANCAISE)	0.001%	99.132%
7440	DAITO PHARM	0.001%	99.132%
7441	MEGA WORLD PROP	0.001%	99.133%
7442	GREAT EASTERN H	0.001%	99.134%
7443	ROBERT WALTERS	0.001%	99.135%
7444	CARILLION	0.001%	99.135%
7445	WEIQIAO TEXTILE	0.001%	99.136%
7446	TONG YANG CEMEN	0.001%	99.137%
7447	MENORA MIVTACHI	0.001%	99.137%
7448	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.138%
7449	ZEHNDER GROUP A	0.001%	99.139%
7450	RIGNET INC COMMON STOCK USD.001	0.001%	99.139%
7451	SINOFERT HOLDIN	0.001%	99.140%
7452	WEIBO CORP SPON ADR ADR USD.00025	0.001%	99.141%
7453	TAIFLEX SCIENTI	0.001%	99.142%
7454	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	99.142%
7455	ALAM SUTERA REA	0.001%	99.143%
7456	SURMODICS INC COMMON STOCK USD.05	0.001%	99.144%
7457	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.144%
7458	FUJIMORI KOGYO	0.001%	99.145%
7459	GRIEG SEAFOOD A	0.001%	99.146%
7460	SFA ENGINEERING	0.001%	99.146%
7461	KONISHI CO LTD	0.001%	99.147%
7462	KONTRON AG	0.001%	99.148%
7463	NIEN HSING TEXT	0.001%	99.149%
7464	SANKYO TATEYAMA	0.001%	99.149%
7465	CHINA SUNTIEN G	0.001%	99.150%
7466	HANWHA NON-LIFE	0.001%	99.151%
7467	METAWATER CO LT	0.001%	99.151%
7468	MOTA ENIGL SGPS	0.001%	99.152%
7469	RVH INC	0.001%	99.153%
7470	GCL NEW ENERGY	0.001%	99.153%
7471	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.154%
7472	ROLAND DG CORP	0.001%	99.155%
7473	POTBELLY CORP COMMON STOCK USD.01	0.001%	99.156%
7474	MEGACHIPS CORP	0.001%	99.156%
7475	STAR MICRONICS	0.001%	99.157%
7476	SL CORP	0.001%	99.158%
7477	FRASERS HOSPITA	0.001%	99.158%
7478	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	99.159%
7479	XXENTRIA TECHNO	0.001%	99.160%
7480	GRO-BELS CO LTD	0.001%	99.160%
7481	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	DEVELOPMENT SEC	0.001%	99.162%
7483	WHITESTONE REIT REIT USD.001	0.001%	99.162%
7484	HANWHA SECS	0.001%	99.163%
7485	SEIKA CORP	0.001%	99.164%
7486	SYNERGIE	0.001%	99.165%
7487	QL RESOURCES BH	0.001%	99.165%
7488	PACT GROUP HOLD	0.001%	99.166%
7489	JINLI GROUP HOL	0.001%	99.167%
7490	BANK COOP AG	0.001%	99.167%
7491	RAYMOND LTD	0.001%	99.168%
7492	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.169%
7493	JIH SUN FINANCI	0.001%	99.169%
7494	FIRST GEN CORPO	0.001%	99.170%
7495	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.171%
7496	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.171%
7497	ADITYA BIRLA CA	0.001%	99.172%
7498	PETS AT HOME GR	0.001%	99.173%
7499	TELSTRA CORP-AD	0.001%	99.174%
7500	TONG HSING ELEC	0.001%	99.174%
7501	EIS ECZACIBASI	0.001%	99.175%
7502	KANSAI URBAN BA	0.001%	99.176%
7503	POSCO CHEMTECH	0.001%	99.176%
7504	MELISRON LTD	0.001%	99.177%
7505	ALPHA CORP	0.001%	99.178%
7506	KISCO CORP	0.001%	99.178%
7507	AKR CORPORINDO	0.001%	99.179%
7508	Technopolis Oyj	0.001%	99.180%
7509	HYUNDAI HOME SH	0.001%	99.180%
7510	JAMCO COPORATIN	0.001%	99.181%
7511	NISSIN CORP	0.001%	99.182%
7512	KURA CORPORATIO	0.001%	99.182%
7513	CENTRAL SPORTS	0.001%	99.183%
7514	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.184%
7515	DAI NIPPON TORY	0.001%	99.185%
7516	KAVERI SEED CO	0.001%	99.185%
7517	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.186%
7518	INTERNATIONAL M	0.001%	99.187%
7519	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.187%
7520	DAISO CO	0.001%	99.188%
7521	NEWOCEAN ENERGY	0.001%	99.189%
7522	DR REDDYS LABS	0.001%	99.189%
7523	COMPANHIA DE GA	0.001%	99.190%
7524	MONTEA SCA	0.001%	99.191%
7525	VIRTUS HEALTH L	0.001%	99.191%
7526	TAKASAGO THML E	0.001%	99.192%
7527	GLORIOUS PROPER	0.001%	99.193%
7528	MINISTOP CO	0.001%	99.193%
7529	CMC MAGNETICS C	0.001%	99.194%
7530	KAWADA TECHNOLO	0.001%	99.195%
7531	SHANGHAI FOSUN	0.001%	99.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	SPCG	0.001%	99.196%
7533	CELSIA SA ESP	0.001%	99.197%
7534	BEIJING NORTH S	0.001%	99.197%
7535	LPP SA	0.001%	99.198%
7536	HELLENIC EXCH H	0.001%	99.199%
7537	STABILUS SA	0.001%	99.200%
7538	PARIS ORLEANS S	0.001%	99.200%
7539	KOHNAN SHOJI	0.001%	99.201%
7540	TOENEC CORP	0.001%	99.202%
7541	TECHTARGET COMMON STOCK USD.001	0.001%	99.202%
7542	RECTICEL	0.001%	99.203%
7543	SAKAI CHEMICAL	0.001%	99.204%
7544	SHINKO PLANTECH	0.001%	99.204%
7545	AEON FANTASY CO	0.001%	99.205%
7546	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.206%
7547	CROMPTON GREAVE	0.001%	99.206%
7548	PULSE SEISMIC	0.001%	99.207%
7549	KT SKYLIFE CO L	0.001%	99.208%
7550	SUPERBLOCK PCL	0.001%	99.208%
7551	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.209%
7552	FREIGHTCAR AMER	0.001%	99.210%
7553	TAIWAN SECOM	0.001%	99.210%
7554	BIESSE	0.001%	99.211%
7555	NICE HOLDINGS C	0.001%	99.212%
7556	EUROMONEY INST	0.001%	99.212%
7557	MALAYSIAN RES C	0.001%	99.213%
7558	SHINDENGEN ELEC	0.001%	99.214%
7559	ORDINA NV	0.001%	99.214%
7560	MOBILEONE LTD.	0.001%	99.215%
7561	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.216%
7562	CHINA MAPLE LEA	0.001%	99.216%
7563	TOX FREE SOLUTI	0.001%	99.217%
7564	SCATEC SOLAR AS	0.001%	99.218%
7565	SHW AG	0.001%	99.218%
7566	TELEFONICA BRAS	0.001%	99.219%
7567	TIM PARTICIPACOES SA ADR ADR	0.001%	99.220%
7568	Q TECHNOLOGY GR	0.001%	99.220%
7569	BATA INDIA LTD	0.001%	99.221%
7570	GRAPHITE INDIA	0.001%	99.222%
7571	FAIRWOOD HOLDIN	0.001%	99.222%
7572	CHINA AIRCRAFT	0.001%	99.223%
7573	PTC INDIA LTD	0.001%	99.224%
7574	MEARS GROUP PLC	0.001%	99.224%
7575	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	99.225%
7576	TK DEVELOPMENT	0.001%	99.226%
7577	CHINA RESOURCES	0.001%	99.226%
7578	MINATO BANK	0.001%	99.227%
7579	CALIDA HLDG	0.001%	99.228%
7580	HENGDELI HOLDIN	0.001%	99.228%
7581	TAKAMATSU CONS	0.001%	99.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	QGEP PARTICIPAC	0.001%	99.230%
7583	SESA SPA	0.001%	99.230%
7584	NICHIDEN CORP	0.001%	99.231%
7585	STARZEN CO LTD	0.001%	99.232%
7586	IMAGINATION TEC	0.001%	99.232%
7587	MUNKSJO OYJ	0.001%	99.233%
7588	DAI-ICHI SEIKO	0.001%	99.234%
7589	WIZ SOL CORR DE	0.001%	99.234%
7590	POU SHENG INTL	0.001%	99.235%
7591	HMC INVESTMENT	0.001%	99.236%
7592	GUJARAT STATE F	0.001%	99.236%
7593	REDCO PROPRTIE	0.001%	99.237%
7594	CHINA WATER IND	0.001%	99.238%
7595	ANTENA 3 DE TEL	0.001%	99.238%
7596	BGF RETAIL CO L	0.001%	99.239%
7597	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.240%
7598	COMPAGNIE DES A	0.001%	99.240%
7599	TORIDOLL CORPOR	0.001%	99.241%
7600	ZAGG INC COMMON STOCK USD.001	0.001%	99.242%
7601	IRON FORCE INDU	0.001%	99.242%
7602	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.243%
7603	CHINA HIGH SPEE	0.001%	99.244%
7604	ASSET MANAGERS	0.001%	99.244%
7605	NIPPON PISTON R	0.001%	99.245%
7606	LOJAS AMERICANA	0.001%	99.246%
7607	UNILEVER PLC	0.001%	99.246%
7608	HIRATA TECHNICA	0.001%	99.247%
7609	SAKAI MOVING SE	0.001%	99.248%
7610	NAN KANG RUBB T	0.001%	99.248%
7611	BELLE CORPORATI	0.001%	99.249%
7612	PURE TECHNOLOGI	0.001%	99.249%
7613	DAIWA INDUSTRIE	0.001%	99.250%
7614	TOBISHIMA CORP	0.001%	99.251%
7615	GDI PROPERTY GR	0.001%	99.251%
7616	BESALCO SA	0.001%	99.252%
7617	AGRITRADE RESOU	0.001%	99.253%
7618	PLASTIVALOIRE	0.001%	99.253%
7619	SDI CORP	0.001%	99.254%
7620	SEKISUI JUSHI C	0.001%	99.255%
7621	HYUNDAI ROTEM C	0.001%	99.255%
7622	FUNAI ELECTRIC	0.001%	99.256%
7623	FRED'S INC	0.001%	99.257%
7624	CHINA OIL & GAS	0.001%	99.257%
7625	RETELIT SPA	0.001%	99.258%
7626	RENAISSANCE INC	0.001%	99.259%
7627	SMK CORP	0.001%	99.259%
7628	JOYFUL HONDA CO	0.001%	99.260%
7629	PRIMERO MINING CORP COMMON STOCK	0.001%	99.261%
7630	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.261%
7631	WARABEYA NICHIIY	0.001%	99.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	LEXTAR ELECTRON	0.001%	99.263%
7633	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.263%
7634	NETUREN CO	0.001%	99.264%
7635	TESCO CORP	0.001%	99.264%
7636	BENEFIT ONE INC	0.001%	99.265%
7637	DRAEGERWERK KGA	0.001%	99.266%
7638	RENEWABLE ENEREG	0.001%	99.266%
7639	GENTING PLANTA	0.001%	99.267%
7640	BERJAYA CORPORA	0.001%	99.268%
7641	ALTRI SGPS S.A.	0.001%	99.268%
7642	SHINOKEN GROUP	0.001%	99.269%
7643	TEKFEN HOLDING	0.001%	99.270%
7644	BKW ENERGIE AG	0.001%	99.270%
7645	GL EVENTS	0.001%	99.271%
7646	NETAS TELEKOMUN	0.001%	99.272%
7647	YASUNAGA CORP	0.001%	99.272%
7648	GUANGDONG NAN Y	0.001%	99.273%
7649	KUSURI NO AOKI	0.001%	99.274%
7650	PARTRON CO LTD	0.001%	99.274%
7651	HI SUN TECH CHI	0.001%	99.275%
7652	DAIICHI JITSUGY	0.001%	99.275%
7653	PT PAKUWON JATI	0.001%	99.276%
7654	SAFILO GROUP SP	0.001%	99.277%
7655	BASSO INDUSTRY	0.001%	99.277%
7656	CIA DE SANEAMEN	0.001%	99.278%
7657	ALTEK CORP	0.001%	99.279%
7658	SUZLON ENERGY L	0.001%	99.279%
7659	G&L BEIJER AB B	0.001%	99.280%
7660	DONG-A SOCIO	0.001%	99.281%
7661	EN-JAPAN INC.	0.001%	99.281%
7662	BOUSTEAD HLDGS	0.001%	99.282%
7663	SHOEI CO LTD	0.001%	99.283%
7664	WONIK IPS CO LT	0.001%	99.283%
7665	SHRIRAM CITY UN	0.001%	99.284%
7666	ECOPETROL SA	0.001%	99.284%
7667	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.285%
7668	CHICONY POWER T	0.001%	99.286%
7669	GUJARAT GAS LTD	0.001%	99.286%
7670	CHINA TELECOM C	0.001%	99.287%
7671	HOCHIKI CORPORA	0.001%	99.288%
7672	TOKUSHU TOKAI H	0.001%	99.288%
7673	COSCO HOLDINGS	0.001%	99.289%
7674	MAGNESITA REFRA	0.001%	99.290%
7675	BPOST SA	0.001%	99.290%
7676	MASISA SA	0.001%	99.291%
7677	YUMESHIN HOLDIN	0.001%	99.291%
7678	CHAROEN POKPHAN	0.001%	99.292%
7679	EMPRESA NACIONAL	0.001%	99.293%
7680	VITROLIFE AB	0.001%	99.293%
7681	MAGNITOGORS-SPO	0.001%	99.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	GLOBE TRADE CEN	0.001%	99.295%
7683	STRAUSS GROUP L	0.001%	99.295%
7684	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.296%
7685	CHINA LILANG LT	0.001%	99.297%
7686	GOODBABY INTERN	0.001%	99.297%
7687	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.298%
7688	ANGLOGOLD LTD	0.001%	99.298%
7689	ZIX CORP COMMON STOCK USD.01	0.001%	99.299%
7690	AIRPORT CITY LT	0.001%	99.300%
7691	COSTA GROUP HOL	0.001%	99.300%
7692	GIKEN LTD	0.001%	99.301%
7693	FUDO CONSTRUCTI	0.001%	99.302%
7694	MACAU LEGEND DE	0.001%	99.302%
7695	DIP CORPORATION	0.001%	99.303%
7696	SK TELECOM	0.001%	99.303%
7697	SUNWAY REAL EST	0.001%	99.304%
7698	STOCKMANN OYJ A	0.001%	99.305%
7699	MEDIVIR	0.001%	99.305%
7700	DAWNRAYS PHARMS	0.001%	99.306%
7701	SIGDO KOPPERS S	0.001%	99.307%
7702	CHINA HUIYUAN J	0.001%	99.307%
7703	SRI REJEKI ISMA	0.001%	99.308%
7704	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.308%
7705	CK LIFE SCIENCE	0.001%	99.309%
7706	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.310%
7707	ANGLO PACIFIC G	0.001%	99.310%
7708	MALAYSIA MINING	0.001%	99.311%
7709	INTAGE INC	0.001%	99.312%
7710	TELEKOM MALAYSI	0.001%	99.312%
7711	TSURUMI MFG CO	0.001%	99.313%
7712	FILINVEST LAND	0.001%	99.313%
7713	PROPERTY FOR IN	0.001%	99.314%
7714	LECTRA SYSTEMES	0.001%	99.315%
7715	RUSHYDRO PJSC ADR ADR	0.001%	99.315%
7716	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.316%
7717	RYOYO ELECTRO C	0.001%	99.316%
7718	UNITECH LIMITED	0.001%	99.317%
7719	NIPPON BEET SUG	0.001%	99.318%
7720	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.318%
7721	SHREE CEMENT LT	0.001%	99.319%
7722	HEARTLAND NEW Z	0.001%	99.320%
7723	SYRAH RESOURCES	0.001%	99.320%
7724	RADIUM LIFE TEC	0.001%	99.321%
7725	TURKCELL ILETIS	0.001%	99.321%
7726	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.322%
7727	TOYO WHARF & W	0.001%	99.323%
7728	TA CHEN STAINLE	0.001%	99.323%
7729	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.324%
7730	HANSOL LCD INC	0.001%	99.324%
7731	TAEKWANG IND CO	0.001%	99.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	VALUETRONICS HL	0.001%	99.326%
7733	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.326%
7734	SPEEDY HIRE PLC	0.001%	99.327%
7735	DYNAPACK INTL T	0.001%	99.328%
7736	AHRESTY CORP	0.001%	99.328%
7737	FIDEA HOLDINGS	0.001%	99.329%
7738	S1 CORP	0.001%	99.329%
7739	NOVATEK OAO	0.001%	99.330%
7740	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.331%
7741	NATUREX	0.001%	99.331%
7742	SPIRE HEALTHCAR	0.001%	99.332%
7743	DARFON ELECTRON	0.001%	99.332%
7744	SAKAI HEAVY IND	0.001%	99.333%
7745	GOL LINHAS AERE	0.001%	99.334%
7746	HOEGH LNG HOLDI	0.001%	99.334%
7747	VILLAGE SUPERMA	0.001%	99.335%
7748	SILVER LAKE RES	0.001%	99.335%
7749	NICE-SYSTEMS LT	0.001%	99.336%
7750	ALPEN CO LTD	0.001%	99.337%
7751	YPSOMED HOLDING	0.001%	99.337%
7752	COX & KINGS LTD	0.001%	99.338%
7753	PARKSON RETAIL	0.001%	99.339%
7754	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.339%
7755	BELLEVUE GROUP	0.001%	99.340%
7756	OPUS GROUP AB	0.001%	99.340%
7757	CHINA SHINEWAY	0.001%	99.341%
7758	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.342%
7759	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.342%
7760	MEDICLINIC INTE	0.001%	99.343%
7761	HEY SONG	0.001%	99.343%
7762	NIEN MADE ENTER	0.001%	99.344%
7763	SEMPERIT AG HOL	0.001%	99.345%
7764	PRESIDENT SECS	0.001%	99.345%
7765	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.346%
7766	SIPEF(PLANT FIN	0.001%	99.346%
7767	DEPO AUTO PARTS	0.001%	99.347%
7768	MANILA WATER CO	0.001%	99.348%
7769	NIPPON DENSETSU	0.001%	99.348%
7770	ASIA STD INTL G	0.001%	99.349%
7771	KLOVERN AB B SH	0.001%	99.349%
7772	SHINNIHON CORP	0.001%	99.350%
7773	INTERSHOP HOLDI	0.001%	99.351%
7774	SEIKITOKYU KOGY	0.001%	99.351%
7775	GERRY WEBER INT	0.001%	99.352%
7776	LEWIS GROUP LTD	0.001%	99.352%
7777	FIAT CHRYSLER A	0.001%	99.353%
7778	NIPPON THOMPSON	0.001%	99.354%
7779	MARUWA CO LTD	0.001%	99.354%
7780	FINOLEX CABLES	0.001%	99.355%
7781	HANSEN TECHNOLO	0.001%	99.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	RCR TOMLINSON L	0.001%	99.356%
7783	EKOVEST BHD	0.001%	99.357%
7784	KOZA ANADOLU ME	0.001%	99.357%
7785	ASIA VITAL COMP	0.001%	99.358%
7786	OMAXE LTD	0.001%	99.358%
7787	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.359%
7788	AFFIN HLDGS BHD	0.001%	99.360%
7789	TSUGAMI CORP	0.001%	99.360%
7790	WILH WILHELMOSEN	0.001%	99.361%
7791	KWALITY LTD	0.001%	99.361%
7792	IMASEN ELEC IND	0.001%	99.362%
7793	IDI INSURANCE C	0.001%	99.363%
7794	GAMEHOST INC	0.001%	99.363%
7795	TOURISM HOLDING	0.001%	99.364%
7796	COWELL E HOLDIN	0.001%	99.364%
7797	YEUN CHYANG IND	0.001%	99.365%
7798	JAPAN PETROLEUM	0.001%	99.366%
7799	ZUG ESTATES HLD	0.001%	99.366%
7800	LIBBEY INC COMMON STOCK USD.01	0.001%	99.367%
7801	ELETROPAULO MET	0.001%	99.367%
7802	METAIR INVESTME	0.001%	99.368%
7803	JK TYRE & INDUS	0.001%	99.369%
7804	HIQ INTERNATIONAL	0.001%	99.369%
7805	T & K TOKA CO L	0.001%	99.370%
7806	KENTUCKY FRIED	0.001%	99.370%
7807	NETIA SA	0.001%	99.371%
7808	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.371%
7809	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.372%
7810	MAINSTREET HEAL	0.001%	99.373%
7811	TIPP24 SE	0.001%	99.373%
7812	MOMENTUM GROUP	0.001%	99.374%
7813	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.374%
7814	RADNET INC COMMON STOCK USD.0001	0.001%	99.375%
7815	MIYAJI ENGINEER	0.001%	99.376%
7816	OTOKAR OTOMOTIV	0.001%	99.376%
7817	MATRIX	0.001%	99.377%
7818	TAMEDIA AG	0.001%	99.377%
7819	WIJAYA KARYA	0.001%	99.378%
7820	INFRASTRUCTURA	0.001%	99.379%
7821	KITA-NIPPON BAN	0.001%	99.379%
7822	LEASINVEST REAL	0.001%	99.380%
7823	HYUNDAI ELEVATO	0.001%	99.380%
7824	ORIENTAL HLDGS	0.001%	99.381%
7825	ST BARBARA MINE	0.001%	99.381%
7826	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.382%
7827	CHUNG HUNG STEE	0.001%	99.383%
7828	YOROZU CORP	0.001%	99.383%
7829	DATANG INTL POW	0.001%	99.384%
7830	YEONG GUAN ENER	0.001%	99.384%
7831	TIPCO ASPHALT P	0.001%	99.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	HARIM CO LTD	0.001%	99.386%
7833	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.386%
7834	GLOBAL MEDIACOM	0.001%	99.387%
7835	GNCO	0.001%	99.387%
7836	MARCOPOLO SA	0.001%	99.388%
7837	AMER SOFTWARE I	0.001%	99.388%
7838	PICO FAR EAST H	0.001%	99.389%
7839	GMO PAYMENT GAT	0.001%	99.390%
7840	KOLAO HOLDINGS	0.001%	99.390%
7841	LOCK&LOCK CO LT	0.001%	99.391%
7842	HIDAY HIDAKA CO	0.001%	99.391%
7843	PACK CORP	0.001%	99.392%
7844	CPMC HLDGS LTD	0.001%	99.392%
7845	AJISEN CHINA HO	0.001%	99.393%
7846	LAYNE CHRISTENS	0.001%	99.394%
7847	QINGLING MOTORS	0.001%	99.394%
7848	MINOR INTL	0.001%	99.395%
7849	HELLENIC PETROL	0.001%	99.395%
7850	GLAXOSMITHKLINE	0.001%	99.396%
7851	EASTERN & ORIEN	0.001%	99.397%
7852	PEGASUS SEWING	0.001%	99.397%
7853	TOCHIGI BANK	0.001%	99.398%
7854	HARIMA CHEMICAL	0.001%	99.398%
7855	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.399%
7856	SUNNINGDALE TEC	0.001%	99.399%
7857	VALID SOLUCOES	0.001%	99.400%
7858	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.401%
7859	DAIKEN CORP	0.001%	99.401%
7860	LOPEZ HOLDINGS	0.001%	99.402%
7861	YOUNGONE CORP	0.001%	99.402%
7862	TEXHONG TEXTILE	0.001%	99.403%
7863	DAE DUCK ELECTR	0.001%	99.403%
7864	COSCO INTERNATI	0.001%	99.404%
7865	DONGJIN SEMICHE	0.001%	99.405%
7866	MERCURIES & ASS	0.001%	99.405%
7867	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.406%
7868	TIGA PILAR SEJA	0.001%	99.406%
7869	SKF AB	0.001%	99.407%
7870	IWAICOSMO HLDGS	0.001%	99.407%
7871	CHINA MERCHANTS	0.001%	99.408%
7872	ACCORDIA GOLF T	0.001%	99.409%
7873	SUNDRAM FASTNER	0.001%	99.409%
7874	HAN JIN TRANSP	0.001%	99.410%
7875	WCT HOLDINGS BH	0.001%	99.410%
7876	CAIRO COMMUNICA	0.001%	99.411%
7877	VINA CONCHA Y T	0.001%	99.411%
7878	ACTRON TECHNOLO	0.001%	99.412%
7879	MOSHIMOSHI HOTL	0.001%	99.413%
7880	FUKUSHIMA BANK	0.001%	99.413%
7881	DENKI KOGYO CO	0.001%	99.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.414%
7883	LIANHUA SUPERMA	0.001%	99.415%
7884	SRE GROUP LTD	0.001%	99.415%
7885	SOCIEDAD MATRIZ	0.001%	99.416%
7886	DABUR INDIA LTD	0.001%	99.417%
7887	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.417%
7888	HAGIHARA INDUST	0.001%	99.418%
7889	GUANGDONG KELON	0.001%	99.418%
7890	VANACHAI GROUP	0.001%	99.419%
7891	TOWER SEMICONDU	0.001%	99.419%
7892	FUKUDA CORP	0.001%	99.420%
7893	JAPAN DRILLING	0.001%	99.421%
7894	WHAN IN PHARMAC	0.001%	99.421%
7895	ENVESTNET INC COMMON STOCK	0.001%	99.422%
7896	SOGO MEDICAL CO	0.001%	99.422%
7897	CHUNG HSIN ELEC	0.001%	99.423%
7898	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.423%
7899	TAEWOONG CO	0.001%	99.424%
7900	ADANI ENTERPRIS	0.001%	99.425%
7901	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.425%
7902	MPACT LIMITED	0.001%	99.426%
7903	ONOKEN CO LTD	0.001%	99.426%
7904	BEIJING URBAN C	0.001%	99.427%
7905	YINSON HOLDINGS	0.001%	99.427%
7906	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.428%
7907	SALA CORPORATIO	0.001%	99.429%
7908	HKBN LTD	0.001%	99.429%
7909	DOGAN HOLDINGS	0.001%	99.430%
7910	BRIGHT SMART SE	0.001%	99.430%
7911	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.431%
7912	MIRAMAR HTEL &	0.001%	99.431%
7913	PASONA GROUP IN	0.001%	99.432%
7914	CATHAY CONST	0.001%	99.432%
7915	SOLARTECH INTL	0.001%	99.433%
7916	DONG-A ST CO LT	0.001%	99.434%
7917	RAYSEARCH LABOR	0.001%	99.434%
7918	SUPERMAX CORPOR	0.001%	99.435%
7919	ADDTECH AB B SH	0.001%	99.435%
7920	DUNELM GROUP PL	0.001%	99.436%
7921	MORITA HOLDINGS	0.001%	99.436%
7922	ITOKI CORP	0.001%	99.437%
7923	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.438%
7924	AMUSE INC	0.001%	99.438%
7925	TOHO TITANIUM C	0.001%	99.439%
7926	INTERNATIONAL S	0.001%	99.439%
7927	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.440%
7928	TCL MULTIMEDIA	0.001%	99.440%
7929	FUJIMI INC	0.001%	99.441%
7930	EMCORE CORP COMMON STOCK	0.001%	99.441%
7931	NIPPON YUSOKI C	0.001%	99.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	IMF (AUSTRALIA)	0.001%	99.443%
7933	ETALON GROUP-GD	0.001%	99.443%
7934	ASAHI KOGYOSHA	0.001%	99.444%
7935	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.444%
7936	MITSUI HIGH TEC	0.001%	99.445%
7937	FORHOUSE CORP	0.001%	99.445%
7938	SBW	0.001%	99.446%
7939	BANK PERMATA TB	0.001%	99.446%
7940	ENNOCONN CORP	0.001%	99.447%
7941	GENESIS LAND DE	0.001%	99.448%
7942	ELDORADO RESORTS INC COMMON STOCK	0.001%	99.448%
7943	RELIGARE HEALTH	0.001%	99.449%
7944	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.449%
7945	RENTIAN TECHNOL	0.001%	99.450%
7946	AIPHONE CO	0.001%	99.450%
7947	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.451%
7948	NONG SHIM HOLDI	0.001%	99.451%
7949	MIE BANK LTD/TH	0.001%	99.452%
7950	RTX TELECOM	0.001%	99.453%
7951	ON THE BEACH GR	0.001%	99.453%
7952	TOPBI INTERNATI	0.001%	99.454%
7953	ASHIMORI INDUST	0.001%	99.454%
7954	SEOHEE CONSTRUC	0.001%	99.455%
7955	FUJICCO CO	0.001%	99.455%
7956	OLAV THON EIEND	0.001%	99.456%
7957	SEED CO LTD/TOK	0.001%	99.456%
7958	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.457%
7959	SANSIRI PUBLIC	0.001%	99.458%
7960	COSCO CORPORATI	0.001%	99.458%
7961	JAPAN AIRPORT T	0.001%	99.459%
7962	STARTEK INC	0.001%	99.459%
7963	KANEMATSU ELEC	0.001%	99.460%
7964	TRANCOM CO, LTD	0.001%	99.460%
7965	RICH DEVELOPMEN	0.001%	99.461%
7966	ORIENTAL BK OF	0.001%	99.461%
7967	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.462%
7968	ALTium LTD	0.001%	99.463%
7969	APT SATELLITE	0.001%	99.463%
7970	AMERICAS SILVER	0.001%	99.464%
7971	CROPENERGIES AG	0.001%	99.464%
7972	FOXTONS GROUP P	0.001%	99.465%
7973	SCHALTBAU HOLDI	0.001%	99.465%
7974	FENIX OUTDOOR I	0.001%	99.466%
7975	AKITA DRILLING	0.001%	99.466%
7976	DAISAN BANK	0.001%	99.467%
7977	TUPY SA	0.001%	99.467%
7978	XAAR	0.001%	99.468%
7979	IHH HEALTHCARE	0.001%	99.469%
7980	BIJOU BRIGITTE	0.001%	99.469%
7981	NEXT CO LTD	0.001%	99.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	SILVER GRANT IN	0.001%	99.470%
7983	LI PENG ENTERPR	0.001%	99.471%
7984	DALRADIAN RESOU	0.001%	99.471%
7985	PERSISTENT SYST	0.001%	99.472%
7986	UMW HLDGS BERHA	0.001%	99.472%
7987	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.473%
7988	CONSORCIO ARA S	0.001%	99.473%
7989	HUADIAN FUXIN E	0.001%	99.474%
7990	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.475%
7991	CRH PLC	0.001%	99.475%
7992	BYUCKSAN CORP	0.001%	99.476%
7993	COSCO CAPITAL I	0.001%	99.476%
7994	SIAM GLOBAL HOU	0.001%	99.477%
7995	PERSEUS MINING	0.001%	99.477%
7996	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.478%
7997	KYODO PRINTING	0.001%	99.478%
7998	RIDLEY CORP LTD	0.001%	99.479%
7999	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.479%
8000	MALAYSIAN PACIF	0.001%	99.480%
8001	LAI SUN GARMENT	0.001%	99.481%
8002	JIANGNAN GROUP	0.001%	99.481%
8003	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.482%
8004	POLYPLEX THAILA	0.001%	99.482%
8005	STUDIO ALICE CO	0.001%	99.483%
8006	CHINA STEEL CHE	0.001%	99.483%
8007	ADATA TECHNOLOG	0.001%	99.484%
8008	STANDARD LIFE I	0.001%	99.484%
8009	BEIJING ENT MED	0.001%	99.485%
8010	LPN DEVELOPMENT	0.001%	99.485%
8011	EUROCASH SA	0.001%	99.486%
8012	SINOLINK WORLDW	0.001%	99.486%
8013	ISRA VISION AG	0.001%	99.487%
8014	SSANGYONG MOTOR	0.001%	99.487%
8015	BALRAMPUR CHINI	0.001%	99.488%
8016	EVERLIGHT CHEMI	0.001%	99.489%
8017	SWISSQUOTE GP H	0.001%	99.489%
8018	HELBOR EMPREEND	0.001%	99.490%
8019	FINOLEX INDUSTR	0.001%	99.490%
8020	NOBLE GROUP LTD	0.001%	99.491%
8021	FREUND CORP	0.001%	99.491%
8022	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.492%
8023	GATEWAY DISTRIIP	0.001%	99.492%
8024	ARDMORE SHIPPIN	0.001%	99.493%
8025	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.493%
8026	FONTERRA SHAREH	0.001%	99.494%
8027	COSAN LOGISTICA	0.001%	99.494%
8028	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.495%
8029	TEKKEN CORP	0.001%	99.496%
8030	TAIWAN SURFACE	0.001%	99.496%
8031	HODOGAYA CHEMIC	0.001%	99.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	M DIAS BRANCO S	0.001%	99.497%
8033	CTT-CORREIOS DE	0.001%	99.498%
8034	ALPHA NETWORKS	0.001%	99.498%
8035	TOA CORP	0.001%	99.499%
8036	KONGSBERG GRUPP	0.001%	99.499%
8037	KPIT TECHNOLOGI	0.001%	99.500%
8038	NUFLARE TECHNOL	0.001%	99.500%
8039	ACTIA GROUP	0.001%	99.501%
8040	HEUNG-A SHIPPIN	0.001%	99.501%
8041	SUNG KWANG BEND	0.001%	99.502%
8042	ESPRINET SPA	0.001%	99.502%
8043	CHAIN STORE OKU	0.001%	99.503%
8044	LAND & HOUSE PU	0.001%	99.503%
8045	CITY LODGE HOTE	0.001%	99.504%
8046	YUEXIU TRANSPOR	0.001%	99.504%
8047	SUNONWEALTH ELE	0.001%	99.505%
8048	YOUYUAN INTERNA	0.001%	99.506%
8049	BR PROPERTIES S	0.001%	99.506%
8050	TRUE NORTH COMM	0.001%	99.507%
8051	SYMPHONY HLDGS	0.001%	99.507%
8052	UOB-KAY HIAN HO	0.001%	99.508%
8053	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.508%
8054	OKINAWA CELLULA	0.001%	99.509%
8055	CHINA OVERSEAS	0.001%	99.509%
8056	ZOOPLA PROPERTY	0.001%	99.510%
8057	XERO LIMITED	0.001%	99.510%
8058	FERRARI NV	0.001%	99.511%
8059	CREDITO REAL SA	0.001%	99.511%
8060	INTL GAME SYSTE	0.001%	99.512%
8061	NICHIREKI CO LT	0.001%	99.512%
8062	UNIZYX HOLDING	0.001%	99.513%
8063	BIRLA CORP LTD	0.001%	99.513%
8064	JUSTSYSTEM	0.001%	99.514%
8065	ASCOPIAVE SPA	0.001%	99.514%
8066	NIPPON VALQUA I	0.001%	99.515%
8067	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.515%
8068	CMBC CAPITAL HO	0.001%	99.516%
8069	NAUTILUS MINERA	0.001%	99.517%
8070	SHN EXPRESSWAY	0.001%	99.517%
8071	SCHAEFFLER AG P	0.001%	99.518%
8072	SAMSUNG CARD	0.001%	99.518%
8073	CITYCHAMP WATCH	0.001%	99.519%
8074	ZINWELL CORP	0.001%	99.519%
8075	WAKACHIKU CONST	0.001%	99.520%
8076	BASTIDE LE CONF	0.001%	99.520%
8077	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.521%
8078	RINNAI CORP	0.001%	99.521%
8079	TIANJIN DEVMT H	0.001%	99.522%
8080	NORTH MINING SH	0.001%	99.522%
8081	RIKEN KEIKI CO	0.001%	99.523%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	MAGNUM BERHAD	0.001%	99.523%
8083	DEA CAPITAL SPA	0.001%	99.524%
8084	EXMAR	0.001%	99.524%
8085	JASMINE INTERNA	0.001%	99.525%
8086	HONGHUA GROUP L	0.001%	99.525%
8087	SHENG SIONG GRO	0.001%	99.526%
8088	MEIKO NETWORK J	0.001%	99.526%
8089	HILONG HOLDING	0.001%	99.527%
8090	INV LA CONSTRUC	0.001%	99.527%
8091	ZUMTOBEL AG	0.001%	99.528%
8092	MOBILEPHONE TEL	0.001%	99.528%
8093	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.529%
8094	CORONA CORP	0.001%	99.529%
8095	OLYMPIC STEEL I	0.001%	99.530%
8096	METALLURGICAL C	0.001%	99.530%
8097	SUN INTL LTD	0.001%	99.531%
8098	GIGASTORAGE COR	0.001%	99.531%
8099	HUSQVARNA AB	0.001%	99.532%
8100	ATSUGI NYLON IN	0.001%	99.532%
8101	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.533%
8102	ECO WORLD DEVL	0.001%	99.533%
8103	MARVELOUS AQL I	0.001%	99.534%
8104	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.535%
8105	ICHINEN CO LTD	0.001%	99.535%
8106	GFT TECHNOLOGY	0.001%	99.536%
8107	MEDIA PRIMA BHD	0.001%	99.536%
8108	FUJI PHARM CO L	0.001%	99.537%
8109	CASETEK HOLDING	0.001%	99.537%
8110	NISSIN SUGAR HO	0.001%	99.538%
8111	MERITZ FINANCIA	0.001%	99.538%
8112	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.539%
8113	SANEI ARCHITECT	0.001%	99.539%
8114	SUMMIT ASCENT H	0.001%	99.540%
8115	YAKUODO CO LTD	0.001%	99.540%
8116	OSAKA STEEL CO	0.001%	99.541%
8117	FEED ONE CO LTD	0.001%	99.541%
8118	RORZE CORP	0.001%	99.542%
8119	BOSIDENG INTL H	0.001%	99.542%
8120	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.543%
8121	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.543%
8122	HAPAG-LLOYD AG	0.001%	99.544%
8123	BROADLEAF CO LT	0.001%	99.544%
8124	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.545%
8125	AGABANG&COMPANY	0.001%	99.545%
8126	ELECTRA	0.001%	99.546%
8127	AJ RENT CAR	0.001%	99.546%
8128	HANSOL CHEMICAL	0.001%	99.547%
8129	RH COMMON STOCK USD.0001	0.001%	99.547%
8130	NIPPON SEISEN C	0.001%	99.548%
8131	MILBON CO	0.001%	99.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.549%
8133	KEC INTERNATION	0.001%	99.549%
8134	SEKERBANK	0.001%	99.550%
8135	GLOBAL YATIRIM	0.001%	99.550%
8136	FREIGHTWAYS LTD	0.001%	99.551%
8137	CARDINAL ENERGY	0.001%	99.551%
8138	MITSUBISHI PAPE	0.001%	99.552%
8139	COSMO LADY CHIN	0.001%	99.552%
8140	GESCO AG	0.001%	99.553%
8141	PT PAN INDONESIA	0.001%	99.553%
8142	HONG KONG AIRCR	0.001%	99.554%
8143	BITTIUM OYJ	0.001%	99.554%
8144	SMA SOLAR TECHN	0.000%	99.555%
8145	SCHIBSTED ASA	0.000%	99.555%
8146	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.556%
8147	LASSONDE INDS INC CLASS A COMMON STOCK	0.000%	99.556%
8148	ASTRO JAPAN PR	0.000%	99.557%
8149	GOLD RESOURCE CORP COMMON STOCK USD.001	0.000%	99.557%
8150	MARUWA UNYU	0.000%	99.558%
8151	GLOBAL POWER SY	0.000%	99.558%
8152	CHINA OCEANWIDE	0.000%	99.559%
8153	POONGSAN HOLDIN	0.000%	99.559%
8154	TIAN AN CHINA I	0.000%	99.560%
8155	TAIHO KOGYO	0.000%	99.560%
8156	ANICOM HOLDINGS	0.000%	99.561%
8157	INTERPARK CORP	0.000%	99.561%
8158	FUSION PARTNERS	0.000%	99.562%
8159	CITY TELECOM (H	0.000%	99.562%
8160	KOPIN CORP COMMON STOCK USD.01	0.000%	99.563%
8161	SILICONWARE PRE	0.000%	99.563%
8162	AGILYSYS INC COMMON STOCK USD.3	0.000%	99.564%
8163	AMARA RAJA BATT	0.000%	99.564%
8164	WPP AUNZ LTD	0.000%	99.565%
8165	CREATE RESTAURA	0.000%	99.565%
8166	GIANPLUS TECHN	0.000%	99.566%
8167	POYA CO LTD	0.000%	99.566%
8168	HUONS CO LTD	0.000%	99.567%
8169	SINGAMAS CONTAI	0.000%	99.567%
8170	EIKEN CHEMICAL	0.000%	99.568%
8171	GROUPE CRIT	0.000%	99.568%
8172	JUST DIAL LTD	0.000%	99.569%
8173	DELTA PROPERTY	0.000%	99.569%
8174	DECEUNINCK	0.000%	99.570%
8175	K&O ENERGY GROU	0.000%	99.570%
8176	VIRBAC	0.000%	99.571%
8177	KEPCO PLANT SER	0.000%	99.571%
8178	CHUETSU PULP&PA	0.000%	99.572%
8179	ARENA REIT	0.000%	99.572%
8180	KYOBO SECURITIE	0.000%	99.573%
8181	TELESITES SAB D	0.000%	99.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	AUBAY	0.000%	99.574%
8183	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.574%
8184	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.575%
8185	CGN MEIYA POWER	0.000%	99.575%
8186	NORTHWEST PIPE	0.000%	99.575%
8187	PANIN FINANCIAL	0.000%	99.576%
8188	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.576%
8189	PHX ENERGY SERV	0.000%	99.577%
8190	AIXTRON SE	0.000%	99.577%
8191	VP BANK AG	0.000%	99.578%
8192	ASAHI ORGANIC C	0.000%	99.578%
8193	KYOKUTO SECURIT	0.000%	99.579%
8194	SHINSEGAE FOOD	0.000%	99.579%
8195	OILES CORPORATI	0.000%	99.580%
8196	VARDHMAN TEXTIL	0.000%	99.580%
8197	WAH LEE INDUSTR	0.000%	99.581%
8198	GRUPO AVAL ACCI	0.000%	99.581%
8199	DMC GLOBAL INC COMMON STOCK USD.05	0.000%	99.582%
8200	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.582%
8201	METALS X LTD	0.000%	99.583%
8202	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.000%	99.583%
8203	HOTEL PROPERTY	0.000%	99.584%
8204	WASION METERS G	0.000%	99.584%
8205	CONCORD NEW ENE	0.000%	99.585%
8206	FOOSUNG CO LTD	0.000%	99.585%
8207	OHSHO FOOD SERV	0.000%	99.586%
8208	CENIT AG SYSTEM	0.000%	99.586%
8209	DAIKOKU DENKI C	0.000%	99.587%
8210	GUANGZHOU AUTOM	0.000%	99.587%
8211	MEISEI INDUSTRI	0.000%	99.588%
8212	WALLISER KANTON	0.000%	99.588%
8213	TECHNOPRO HLDGS	0.000%	99.589%
8214	SHENGJING BANK	0.000%	99.589%
8215	JANOME SEWING M	0.000%	99.590%
8216	DAOU DATA CORP	0.000%	99.590%
8217	FOSTER (LB) CO A COMMON STOCK USD.01	0.000%	99.590%
8218	BASLER AG	0.000%	99.591%
8219	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.591%
8220	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.000%	99.592%
8221	KANTO TSUKUBA B	0.000%	99.592%
8222	LASALLE LOGIPOR	0.000%	99.593%
8223	CABCHARGE AUSTR	0.000%	99.593%
8224	AGUAS ANDINAS S	0.000%	99.594%
8225	ATLAS FINANCIAL	0.000%	99.594%
8226	ENERGA SA	0.000%	99.595%
8227	PAL CO LTD	0.000%	99.595%
8228	DONGWON DEVELOP	0.000%	99.596%
8229	CHIBA KOGYO BAN	0.000%	99.596%
8230	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.597%
8231	REGIS HEALTHCAR	0.000%	99.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	KAROON GAS AUST	0.000%	99.598%
8233	ZHENGZHOU COAL	0.000%	99.598%
8234	GOCOMPARE.COM G	0.000%	99.599%
8235	PACIFIC HOSPITA	0.000%	99.599%
8236	ORIENT SEMICOND	0.000%	99.600%
8237	CEMENTOS ARGOS	0.000%	99.600%
8238	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.600%
8239	ROAD KING INFRA	0.000%	99.601%
8240	O LUXE HOLDINGS	0.000%	99.601%
8241	TOKYO ROPE MFG	0.000%	99.602%
8242	SOLOCAL GROUP	0.000%	99.602%
8243	HSIN KUANG STEE	0.000%	99.603%
8244	SHANDONG XINHUA	0.000%	99.603%
8245	DOOSAN ENGINE C	0.000%	99.604%
8246	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.604%
8247	ISELECT LTD	0.000%	99.605%
8248	HANA MICROELECT	0.000%	99.605%
8249	ALBANY MOLECULA	0.000%	99.606%
8250	VIEWWORKS CO LTD	0.000%	99.606%
8251	CREATE SD HOLDI	0.000%	99.607%
8252	UNIVERSAL CEMEN	0.000%	99.607%
8253	PAYPOINT	0.000%	99.608%
8254	BOLSA DE VALOR	0.000%	99.608%
8255	JIMOTO HLDGS IN	0.000%	99.608%
8256	BANCO SANTANDER CHILE ADR ADR	0.000%	99.609%
8257	GUOLIAN SECURIT	0.000%	99.609%
8258	F&A AQUA HOLDIN	0.000%	99.610%
8259	LEALEA ENTERPRI	0.000%	99.610%
8260	CARDNO LIMITED	0.000%	99.611%
8261	ALLAHABAD BANK	0.000%	99.611%
8262	HOLTEK SEMICOND	0.000%	99.612%
8263	NOHMI BOSAI	0.000%	99.612%
8264	TUBACEX SA	0.000%	99.613%
8265	BRACK CAPITAL P	0.000%	99.613%
8266	MORITO CO	0.000%	99.614%
8267	SOUNDWILL HOLDI	0.000%	99.614%
8268	MACQUARIE ATLAS	0.000%	99.615%
8269	WOWOW INC	0.000%	99.615%
8270	E.I.D.-PARRY(IN	0.000%	99.615%
8271	KINGSWAY FINANC	0.000%	99.616%
8272	MATSUDA SANGYO	0.000%	99.616%
8273	CMIC HOLDINGS C	0.000%	99.617%
8274	NIPPON PILLAR P	0.000%	99.617%
8275	LIVART CO LTD	0.000%	99.618%
8276	SALFACORP SA	0.000%	99.618%
8277	FURUSATO INDUST	0.000%	99.619%
8278	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.619%
8279	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.620%
8280	NATORI CO LTD	0.000%	99.620%
8281	NAGATANIEN CO L	0.000%	99.621%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	UCHIDA YOKO CO	0.000%	99.621%
8283	TAIWAN SOGO SHI	0.000%	99.621%
8284	JAPAN PILE CORP	0.000%	99.622%
8285	YAHAGI CONST CO	0.000%	99.622%
8286	STARTS PROCEED	0.000%	99.623%
8287	RED LION HOTELS CORP COMMON STOCK USD.01	0.000%	99.623%
8288	SHINKO SHOJI CO	0.000%	99.624%
8289	SHANGHAI DASHEN	0.000%	99.624%
8290	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.625%
8291	EDREAMS ODIGEO	0.000%	99.625%
8292	OSJB HOLDINGS C	0.000%	99.626%
8293	LEAF GROUP LTD COMMON STOCK USD.0001	0.000%	99.626%
8294	JIAYUAN INTERNA	0.000%	99.627%
8295	QUESTERRE ENERG	0.000%	99.627%
8296	TAIWAN PCB TECH	0.000%	99.627%
8297	JUST RETIREMENT	0.000%	99.628%
8298	TOMOKU CO	0.000%	99.628%
8299	GET NICE HOLDIN	0.000%	99.629%
8300	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.629%
8301	F-SECURE OYJ	0.000%	99.630%
8302	OYO CORPORATION	0.000%	99.630%
8303	TOTAL ACCESS CO	0.000%	99.631%
8304	SENEX ENERGY LT	0.000%	99.631%
8305	SUNPLUS TECHNOL	0.000%	99.632%
8306	CYBERDYNE INC	0.000%	99.632%
8307	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	99.632%
8308	SERCO GROUP	0.000%	99.633%
8309	TRAVELZOO COMMON STOCK USD.01	0.000%	99.633%
8310	TOKYO KEIKI INC	0.000%	99.634%
8311	CHUKYO BANK	0.000%	99.634%
8312	HISAKA WORKS LT	0.000%	99.635%
8313	FRASERS CENTREP	0.000%	99.635%
8314	NIHON CHOUZAI C	0.000%	99.636%
8315	JAPAN MEDICAL D	0.000%	99.636%
8316	EKORNES ASA	0.000%	99.637%
8317	LSB INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.637%
8318	IWASAKI ELECTRI	0.000%	99.637%
8319	CARLO CAVAZZI H	0.000%	99.638%
8320	CHINA ALL ACCES	0.000%	99.638%
8321	ASANUMA CORP	0.000%	99.639%
8322	HOPEWELL HIGHWA	0.000%	99.639%
8323	MITSUUROKO CO L	0.000%	99.640%
8324	LANDING INTL DE	0.000%	99.640%
8325	CHINA SANJIANG	0.000%	99.641%
8326	ASAHI CO LTD	0.000%	99.641%
8327	ALEXANDER FORBE	0.000%	99.642%
8328	RAMELIUS RESOUR	0.000%	99.642%
8329	TAIWAN LAND DEV	0.000%	99.642%
8330	REBOSIS PROPERT	0.000%	99.643%
8331	RYODEN TRADING	0.000%	99.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	DIVI'S LABORATO	0.000%	99.644%
8333	RADEX-HERAKLITH	0.000%	99.644%
8334	LAOX CO	0.000%	99.645%
8335	LA DORIA SPA	0.000%	99.645%
8336	SHIPPING CP IND	0.000%	99.646%
8337	TELE COLUMBUS A	0.000%	99.646%
8338	DELTA-GALIL IND	0.000%	99.646%
8339	INFO SVS INTL	0.000%	99.647%
8340	BROOKFIELD REAL	0.000%	99.647%
8341	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.648%
8342	SOBHA LIMITED	0.000%	99.648%
8343	RAIN INDUSTRIES	0.000%	99.649%
8344	ENF TECHNOLOGY	0.000%	99.649%
8345	EXEL INDUSTRIES	0.000%	99.650%
8346	MESOBLAST LTD	0.000%	99.650%
8347	MEDIGENE AG	0.000%	99.651%
8348	ASKA PHARMACEU	0.000%	99.651%
8349	WATAMI FOOD SER	0.000%	99.651%
8350	SARTORIUS STEDI	0.000%	99.652%
8351	CHINA SILVER GR	0.000%	99.652%
8352	YAT SING HOLDIN	0.000%	99.653%
8353	GUANGSHEN RAILW	0.000%	99.653%
8354	ARIAKE JAPAN CO	0.000%	99.654%
8355	KEIYO CO	0.000%	99.654%
8356	ZENG HSING INDL	0.000%	99.655%
8357	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.655%
8358	BANK HANDLOWY W	0.000%	99.655%
8359	SANYO ELEC RAIL	0.000%	99.656%
8360	NIIT TECHNOLOGI	0.000%	99.656%
8361	S.M. ENTERTAINM	0.000%	99.657%
8362	DONG AH TIRE&RU	0.000%	99.657%
8363	STO AG-PREFERRE	0.000%	99.658%
8364	UNIDEN CORP	0.000%	99.658%
8365	NHPC LTD	0.000%	99.659%
8366	TOKYO ELECTRON	0.000%	99.659%
8367	ESSITY AKTIEBOL	0.000%	99.659%
8368	NAN HAI CORPORA	0.000%	99.660%
8369	IVE GROUP LTD	0.000%	99.660%
8370	CDI CORP COMMON STOCK USD.1	0.000%	99.661%
8371	SURYA CITRA MED	0.000%	99.661%
8372	EAGLE NICE INTE	0.000%	99.662%
8373	AMOT INVESTMENT	0.000%	99.662%
8374	CHIP ENG SENG C	0.000%	99.662%
8375	JUNGFRAUBAHN HL	0.000%	99.663%
8376	UNION BANK OF P	0.000%	99.663%
8377	NITTO KOHKI CO	0.000%	99.664%
8378	PRUMO LOGISTICA	0.000%	99.664%
8379	PC JEWELLER LIM	0.000%	99.665%
8380	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.665%
8381	YOMIURI LAND CO	0.000%	99.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	HEIJMANS	0.000%	99.666%
8383	SCHIBSTED ASA	0.000%	99.666%
8384	CYBERTAN TECHNO	0.000%	99.667%
8385	ALTISOURCE PORT	0.000%	99.667%
8386	ALICO INC COMMON STOCK USD1.0	0.000%	99.668%
8387	KOMATSU SEIREN	0.000%	99.668%
8388	CONSTRUTORA TEN	0.000%	99.669%
8389	TONAMI HOLDINGS	0.000%	99.669%
8390	UNITECH PRINTED	0.000%	99.670%
8391	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.670%
8392	HIGASHI NIHON H	0.000%	99.670%
8393	SCIENTEX BERHAD	0.000%	99.671%
8394	XP POWER LTD	0.000%	99.671%
8395	HUANG HSIANG CO	0.000%	99.672%
8396	XINJIANG XINXIN	0.000%	99.672%
8397	EAST CAPITAL EX	0.000%	99.673%
8398	HYUNDAI HCN CO	0.000%	99.673%
8399	JW HOLDINGS COR	0.000%	99.673%
8400	DYNAGREEN ENVIR	0.000%	99.674%
8401	JALUX INC	0.000%	99.674%
8402	BLACK BOX CORP	0.000%	99.675%
8403	TAKACHIHO ELECT	0.000%	99.675%
8404	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.676%
8405	SILICON WORKS	0.000%	99.676%
8406	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.676%
8407	COPEL PARANA EN	0.000%	99.677%
8408	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.677%
8409	CURRO HOLDINGS	0.000%	99.678%
8410	SONGA OFFSHORE	0.000%	99.678%
8411	NITTOC CONST CO	0.000%	99.679%
8412	LITE-ON SEMICON	0.000%	99.679%
8413	OCTODEC	0.000%	99.680%
8414	SEKONIX CO LTD	0.000%	99.680%
8415	MARUZEN SHOWA U	0.000%	99.680%
8416	L&K ENGINEERING	0.000%	99.681%
8417	BING-GRAE	0.000%	99.681%
8418	LIAN BENG GROUP	0.000%	99.682%
8419	DELEK AUTOMOTIV	0.000%	99.682%
8420	CAPRO CORPN	0.000%	99.683%
8421	TUNE INS HOLDIN	0.000%	99.683%
8422	DISH TV INDIA L	0.000%	99.683%
8423	LUMENS CO LTD	0.000%	99.684%
8424	KT CORP SP ADR ADR	0.000%	99.684%
8425	SA SA INTL HLDG	0.000%	99.685%
8426	MATSUI CONST CO	0.000%	99.685%
8427	AIRASIA X BHD	0.000%	99.686%
8428	SERVCORP	0.000%	99.686%
8429	OXFORD INSTRUME	0.000%	99.686%
8430	BERJAYA SPORTS	0.000%	99.687%
8431	DIOS FASTIGHETE	0.000%	99.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	BATU KAWAN BHD	0.000%	99.688%
8433	SOCO INTERNATIO	0.000%	99.688%
8434	MIMASU SEMICON	0.000%	99.689%
8435	MALAYAN CEMENT	0.000%	99.689%
8436	GUJARAT NARM	0.000%	99.689%
8437	HAKUTO CO	0.000%	99.690%
8438	VILLAGE ROADSHO	0.000%	99.690%
8439	NIHON KAGAKU SA	0.000%	99.691%
8440	MBK PCL	0.000%	99.691%
8441	VIJAYA BANK	0.000%	99.691%
8442	NAPHTHA ISRAEL	0.000%	99.692%
8443	NEC CAPITAL SOL	0.000%	99.692%
8444	ADCOCK INGRAM H	0.000%	99.693%
8445	FEINTOOL INTERN	0.000%	99.693%
8446	CHUNG HWA PULP	0.000%	99.694%
8447	SEKISUI PLASTIC	0.000%	99.694%
8448	IMDEX LTD	0.000%	99.694%
8449	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.695%
8450	TOKYO ENERGY&SY	0.000%	99.695%
8451	TA ENTERPRISE B	0.000%	99.696%
8452	TOYO SECURITIES	0.000%	99.696%
8453	KANADEN CORP	0.000%	99.697%
8454	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.697%
8455	PW MEDTECH GROU	0.000%	99.697%
8456	ING BANK SLASKI	0.000%	99.698%
8457	FORMOSAN RUBBER	0.000%	99.698%
8458	CHIYODA CO	0.000%	99.699%
8459	BELLAMY'S AUSTR	0.000%	99.699%
8460	APPLIED DEVELOP	0.000%	99.700%
8461	H+H INTERNATION	0.000%	99.700%
8462	LAMPRELL PLC	0.000%	99.700%
8463	SABANA SHARIAH	0.000%	99.701%
8464	COGOBUY GROUP	0.000%	99.701%
8465	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.702%
8466	ARGAN SA	0.000%	99.702%
8467	ZOGENIX INC COMMON STOCK USD.001	0.000%	99.702%
8468	SWCC SHOWA HOLD	0.000%	99.703%
8469	QAF LTD	0.000%	99.703%
8470	PVR LTD	0.000%	99.704%
8471	NIPPON FINE CHE	0.000%	99.704%
8472	KURIMOTO	0.000%	99.705%
8473	WIRECARD AG	0.000%	99.705%
8474	SVENSKA HANDELS	0.000%	99.705%
8475	MAXIS BHD	0.000%	99.706%
8476	CENTRAL CHINA R	0.000%	99.706%
8477	YASUDA WAREHOUS	0.000%	99.707%
8478	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.707%
8479	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.000%	99.707%
8480	MATSUI SECURITI	0.000%	99.708%
8481	SAES GETTERS	0.000%	99.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	AMPER SA	0.000%	99.709%
8483	NITTOKU ENG CO	0.000%	99.709%
8484	PROACT IT GROUP	0.000%	99.710%
8485	ABILITY ENTERPR	0.000%	99.710%
8486	ALCONIX CORPORA	0.000%	99.710%
8487	TECK RESOURCES	0.000%	99.711%
8488	SHIBAURA ELECTR	0.000%	99.711%
8489	PAN JIT INTERNA	0.000%	99.712%
8490	KWANG DONG PHAR	0.000%	99.712%
8491	NCC GROUP LTD.	0.000%	99.712%
8492	TOYO TANSO CO L	0.000%	99.713%
8493	KYOSAN ELECTRIC	0.000%	99.713%
8494	KENON HLDGS LTD	0.000%	99.714%
8495	BIOTEST AG	0.000%	99.714%
8496	TOYO CORPORATIO	0.000%	99.714%
8497	CYFROWY POLSAT	0.000%	99.715%
8498	GS RETAIL CO LT	0.000%	99.715%
8499	SUPALAI PCL-NVD	0.000%	99.716%
8500	CHIYODA INTEGRE	0.000%	99.716%
8501	KNOW IT AB	0.000%	99.717%
8502	TIANGONG INTERN	0.000%	99.717%
8503	XIABUXIABU CATE	0.000%	99.717%
8504	SINCERE NAVIGAT	0.000%	99.718%
8505	MILLS ESTRUTURA	0.000%	99.718%
8506	EUGENE INVS&SEC	0.000%	99.719%
8507	MISAWA HOMES HO	0.000%	99.719%
8508	PAN INTL INDL	0.000%	99.719%
8509	YUGANG INTL	0.000%	99.720%
8510	SANOH INDUSTRIA	0.000%	99.720%
8511	COLLINS FOOD LT	0.000%	99.721%
8512	HUNG POO CONSTR	0.000%	99.721%
8513	HYFLUX LTD	0.000%	99.721%
8514	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.722%
8515	DATALOGIC SPA	0.000%	99.722%
8516	TACHIBANA ELETE	0.000%	99.723%
8517	NZX LTD	0.000%	99.723%
8518	FALCK RENEWABLE	0.000%	99.723%
8519	HUCHEMS FINE CH	0.000%	99.724%
8520	KANAGAWA CHUO K	0.000%	99.724%
8521	MUHAK CO LTD	0.000%	99.725%
8522	GUNNEBO AB	0.000%	99.725%
8523	KROSAKI CORP	0.000%	99.726%
8524	GUJARAT FLUOROC	0.000%	99.726%
8525	NIPPON CARBIDE	0.000%	99.726%
8526	SC ASSET CORPOR	0.000%	99.727%
8527	COMMUNISIS PLC	0.000%	99.727%
8528	OPPENHEIMER HLD	0.000%	99.728%
8529	GUJARAT MINERAL	0.000%	99.728%
8530	MEDCO ENERGI IN	0.000%	99.728%
8531	ECKERT & ZIEGLE	0.000%	99.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	ICHIA TECHNOLOG	0.000%	99.729%
8533	URTHECAST CORP	0.000%	99.730%
8534	THYE MING INDUS	0.000%	99.730%
8535	HAICHANG HOLDIN	0.000%	99.730%
8536	CHU KONG SHIPPI	0.000%	99.731%
8537	CHUANGS CONS IN	0.000%	99.731%
8538	EMPRESAS LA POL	0.000%	99.732%
8539	EHEALTH INC COMMON STOCK USD.001	0.000%	99.732%
8540	RAUBEX GROUP LT	0.000%	99.732%
8541	REIS INC COMMON STOCK USD.01	0.000%	99.733%
8542	PALIBURG HOLDIN	0.000%	99.733%
8543	IDEC CORPORATIO	0.000%	99.734%
8544	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	99.734%
8545	GODO STEEL	0.000%	99.734%
8546	ENERNOC INC	0.000%	99.735%
8547	GRAND KOREA LEI	0.000%	99.735%
8548	SHINKONG INSURA	0.000%	99.736%
8549	FORTIS HLTH (IN	0.000%	99.736%
8550	TENWOW INTL HLD	0.000%	99.736%
8551	KNM GROUP BERHA	0.000%	99.737%
8552	SWEDISH ORPHAN	0.000%	99.737%
8553	COUNTRYWIDE	0.000%	99.738%
8554	ABOITIZ POWER C	0.000%	99.738%
8555	BANGKOK LIFE AS	0.000%	99.738%
8556	HILTON FOOD GRO	0.000%	99.739%
8557	ASIA PACIFIC TE	0.000%	99.739%
8558	BOYAA INTERACTI	0.000%	99.740%
8559	GLOBAL&YUASA BA	0.000%	99.740%
8560	MUCKLOW(A&J) GR	0.000%	99.740%
8561	TODA KOGYO CORP	0.000%	99.741%
8562	LOTUS BAKERIES	0.000%	99.741%
8563	GRUH FINANCE	0.000%	99.742%
8564	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.742%
8565	BEGA CHEESE LTD	0.000%	99.742%
8566	SINKO INDUSTRIE	0.000%	99.743%
8567	KIRKLAND S INC COMMON STOCK	0.000%	99.743%
8568	LPKF LASER & EL	0.000%	99.744%
8569	LUNDIN GOLD INC	0.000%	99.744%
8570	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.744%
8571	ITC PROPERTIES	0.000%	99.745%
8572	FARMSCO	0.000%	99.745%
8573	ABG SUNDAL COLL	0.000%	99.746%
8574	LH FINANCIAL GR	0.000%	99.746%
8575	ANHUI EXPRESSWA	0.000%	99.746%
8576	TMAC RESOURCES	0.000%	99.747%
8577	COMBA TELECOM S	0.000%	99.747%
8578	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.747%
8579	VETOQUINOL SA	0.000%	99.748%
8580	TOFAS TURK OTOM	0.000%	99.748%
8581	TECHNOVATOR INT	0.000%	99.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	POSCO ICT CO LT	0.000%	99.749%
8583	ASCENDAS INDIA	0.000%	99.749%
8584	KISWIRE LTD	0.000%	99.750%
8585	CHIPMOS TECHNOL	0.000%	99.750%
8586	TOWER BERSAMA I	0.000%	99.751%
8587	STANDARD FOODS	0.000%	99.751%
8588	TECNISA SA	0.000%	99.751%
8589	TOHO CO LTD	0.000%	99.752%
8590	ZHONG AN REAL E	0.000%	99.752%
8591	JAPAN MATERIAL	0.000%	99.753%
8592	MONOGATARI CORP	0.000%	99.753%
8593	CRAWFORD & CO	0.000%	99.753%
8594	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.754%
8595	OCEAN-LAND GROU	0.000%	99.754%
8596	VALUE PARTNERS	0.000%	99.755%
8597	ENERGY FUELS INC COMMON STOCK	0.000%	99.755%
8598	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.755%
8599	BIMB HLDGS BERH	0.000%	99.756%
8600	NYRSTAR NV	0.000%	99.756%
8601	ICHIKOH INDUSTR	0.000%	99.756%
8602	ASUNARO AOKI CO	0.000%	99.757%
8603	OSK HOLDINGS BH	0.000%	99.757%
8604	PFIZER LTD	0.000%	99.758%
8605	NICOX	0.000%	99.758%
8606	WUS PRINTD CIRC	0.000%	99.758%
8607	DEOLEO SA	0.000%	99.759%
8608	ACBEL POLYTECH	0.000%	99.759%
8609	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.760%
8610	ROMANDE ENERGIE	0.000%	99.760%
8611	ITOCHU SHOKUHIN	0.000%	99.760%
8612	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.761%
8613	ARTNATURE INC	0.000%	99.761%
8614	KEIHANSHIN RL	0.000%	99.761%
8615	DORO AB	0.000%	99.762%
8616	SUGIMOTO & CO L	0.000%	99.762%
8617	CARLSBERG BREWE	0.000%	99.763%
8618	TOA DORO KOGYO	0.000%	99.763%
8619	ATRIA GROUP PLC	0.000%	99.763%
8620	CSE GLOBAL LIMI	0.000%	99.764%
8621	BUDIMEX	0.000%	99.764%
8622	FRANCE BED HOLD	0.000%	99.765%
8623	DENYO CO	0.000%	99.765%
8624	AKTIA BANK OYJ	0.000%	99.765%
8625	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.766%
8626	LOTTE NON-LIFE	0.000%	99.766%
8627	U-SHIN	0.000%	99.766%
8628	BEST PACIFIC IN	0.000%	99.767%
8629	QLIRO GROUP AB	0.000%	99.767%
8630	CHORI CO LTD	0.000%	99.768%
8631	WESTGOLD RESOUR	0.000%	99.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	LIFETECH SCIENT	0.000%	99.768%
8633	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.769%
8634	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.769%
8635	GEK GROUP OF CO	0.000%	99.769%
8636	UEM SUNRISE BHD	0.000%	99.770%
8637	PRIMO WATER CORP COMMON STOCK	0.000%	99.770%
8638	BIGBEN INTERACT	0.000%	99.771%
8639	TICON INDUSTRIA	0.000%	99.771%
8640	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.771%
8641	HI-P INTERNATIO	0.000%	99.772%
8642	TAMBURI INVESTM	0.000%	99.772%
8643	F@N COMMUNICATI	0.000%	99.772%
8644	I-NET CORP	0.000%	99.773%
8645	S&T DYNAMICS CO	0.000%	99.773%
8646	CLS HOLDINGS PL	0.000%	99.774%
8647	FJ NEXT CO LTD	0.000%	99.774%
8648	KAWAI MUSICAL I	0.000%	99.774%
8649	LEIFHEIT AG	0.000%	99.775%
8650	SHOEI FOODS COR	0.000%	99.775%
8651	NISSHIN FUDOSAN	0.000%	99.775%
8652	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.776%
8653	FLEURY MICHON	0.000%	99.776%
8654	SHENYIN WANGUO(0.000%	99.777%
8655	MANDOM CORP	0.000%	99.777%
8656	GENKY STORES IN	0.000%	99.777%
8657	GRAND BAOXIN AU	0.000%	99.778%
8658	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.778%
8659	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.778%
8660	KOBE BUSSAN CO	0.000%	99.779%
8661	KUKDO CHEMICAL	0.000%	99.779%
8662	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.779%
8663	MACA LIMITED	0.000%	99.780%
8664	ICOM INCORPORAT	0.000%	99.780%
8665	VICTORY CITY IN	0.000%	99.781%
8666	PLAYMATES TOYS	0.000%	99.781%
8667	ASALEO CARE LTD	0.000%	99.781%
8668	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.782%
8669	HARBOUR CENTRE	0.000%	99.782%
8670	ICHIYOSHI SECS	0.000%	99.782%
8671	SIRTEC INTERNAT	0.000%	99.783%
8672	WOORI BANK SPON ADR ADR	0.000%	99.783%
8673	AUST WORLDWIDE	0.000%	99.784%
8674	DAEWOONG CO LTD	0.000%	99.784%
8675	TPV TECHNOLOGY	0.000%	99.784%
8676	HANMI PHARM CO	0.000%	99.785%
8677	SPACE CO LTD	0.000%	99.785%
8678	CONNECT GROUP	0.000%	99.785%
8679	NAKAMURAYA CO L	0.000%	99.786%
8680	KYOKUYO CO LTD	0.000%	99.786%
8681	ARES ALLERGY HO	0.000%	99.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	PCM INC COMMON STOCK USD.001	0.000%	99.787%
8683	CENTROTEC SUSTA	0.000%	99.787%
8684	NIPPON YAKIN KO	0.000%	99.788%
8685	BLUE DART EXPRE	0.000%	99.788%
8686	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.788%
8687	SINOSOFT TECHNO	0.000%	99.789%
8688	RESTAURANT BRAN	0.000%	99.789%
8689	DISTELL GROUP L	0.000%	99.789%
8690	PNE WIND AG	0.000%	99.790%
8691	PRONEXUS INC	0.000%	99.790%
8692	YORK WATER CO COMMON STOCK	0.000%	99.790%
8693	PRICER AB	0.000%	99.791%
8694	KITANO CONST CO	0.000%	99.791%
8695	CNA GR PHAR	0.000%	99.792%
8696	YOULCHON CHEMIC	0.000%	99.792%
8697	TREVI FINANZIAR	0.000%	99.792%
8698	FUJI KIKO CO LT	0.000%	99.793%
8699	AMADEUS FIRE AG	0.000%	99.793%
8700	TAKAOKA TOKO HL	0.000%	99.793%
8701	WELLING HOLD LT	0.000%	99.794%
8702	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.794%
8703	CARE PROPERTY I	0.000%	99.794%
8704	QINHUANGDAO POR	0.000%	99.795%
8705	MALAYAN FLOUR M	0.000%	99.795%
8706	TELEFONICA CZEC	0.000%	99.796%
8707	CANVEST ENVIRON	0.000%	99.796%
8708	UNITED ENERGY G	0.000%	99.796%
8709	FUJITA KANKO IN	0.000%	99.797%
8710	SICHUAN EXPRESS	0.000%	99.797%
8711	TUAN SING HLDGS	0.000%	99.797%
8712	AOC HOLDINGS IN	0.000%	99.798%
8713	GRUPO LALA SAB	0.000%	99.798%
8714	NISSUI PHARM CO	0.000%	99.798%
8715	KOATSU GAS KOGY	0.000%	99.799%
8716	CAL-COMP ELECTR	0.000%	99.799%
8717	KITAGAWA IRON W	0.000%	99.799%
8718	CIE FINANCIER T	0.000%	99.800%
8719	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.800%
8720	mitsui + co ltd spons adr adr	0.000%	99.801%
8721	LE BELIER	0.000%	99.801%
8722	KATO WORKS CO	0.000%	99.801%
8723	TRIVENI ENGINEE	0.000%	99.802%
8724	YOMEISHU SEIZO	0.000%	99.802%
8725	TOA OIL CO LTD	0.000%	99.802%
8726	NOKIA CORP ADR	0.000%	99.803%
8727	NS SHOPPING CO	0.000%	99.803%
8728	SINTEX INDUSTRI	0.000%	99.803%
8729	BAOYE GROUP CO	0.000%	99.804%
8730	HONG FOK CORP	0.000%	99.804%
8731	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	SAJO INDUSTRIES	0.000%	99.805%
8733	FIRST TRACTOR C	0.000%	99.805%
8734	REPCO HOME FINA	0.000%	99.806%
8735	NETMIND FINANCI	0.000%	99.806%
8736	CHAMPION TECHNO	0.000%	99.806%
8737	GUJARAT PIPAVAV	0.000%	99.807%
8738	C UYEMURA & CO	0.000%	99.807%
8739	HYUNDAI CONSTRU	0.000%	99.807%
8740	TOYO RADIATOR C	0.000%	99.808%
8741	DEUTSCHE BANK M	0.000%	99.808%
8742	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.808%
8743	EMPERIA HOLDING	0.000%	99.809%
8744	HONEYS CO LTD	0.000%	99.809%
8745	GILLETTE INDIA	0.000%	99.809%
8746	KAWASAN INDS JA	0.000%	99.810%
8747	KITO CORP	0.000%	99.810%
8748	LUMAX INTERNATI	0.000%	99.810%
8749	GREAT PANTHER S	0.000%	99.811%
8750	GUN EI CHEM IND	0.000%	99.811%
8751	ON-BRIGHT ELECT	0.000%	99.811%
8752	HANNSTAR BOARD	0.000%	99.812%
8753	SPRING REAL EST	0.000%	99.812%
8754	FURUNO ELECTRIC	0.000%	99.813%
8755	INBODY CO LTD	0.000%	99.813%
8756	HEXAGON COMPOSI	0.000%	99.813%
8757	MIRAE ASSET LIF	0.000%	99.814%
8758	SHIN NIPPON AIR	0.000%	99.814%
8759	CHENNAI PETROLE	0.000%	99.814%
8760	IL&FS TRANSPORT	0.000%	99.815%
8761	TOKYO THEATRES	0.000%	99.815%
8762	NICHIRIN CO LTD	0.000%	99.815%
8763	ENTRA ASA	0.000%	99.816%
8764	MATSUYA CO (TOK	0.000%	99.816%
8765	NL INDUSTRIES	0.000%	99.816%
8766	COOKPAD INC	0.000%	99.817%
8767	AKER AMERICAN S	0.000%	99.817%
8768	MIKUNI CORP	0.000%	99.817%
8769	BANGKOK BANK	0.000%	99.818%
8770	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.818%
8771	RINGER HUT CO L	0.000%	99.818%
8772	SANYO SHOKAI	0.000%	99.819%
8773	WESTAR ENERGY I	0.000%	99.819%
8774	CENTURY CITY IN	0.000%	99.819%
8775	CLEAR CHANNEL O	0.000%	99.820%
8776	CENTRAL SEC PAT	0.000%	99.820%
8777	KOREA ELEC TERM	0.000%	99.820%
8778	CLEAR MEDIA	0.000%	99.821%
8779	ODELIC CO LTD	0.000%	99.821%
8780	TAIKO BANK	0.000%	99.821%
8781	DAE-IL CORP	0.000%	99.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	MITSUI MATSUSHI	0.000%	99.822%
8783	ISENTIA GROUP L	0.000%	99.823%
8784	SHINYOUNG SECS	0.000%	99.823%
8785	WARSAW STOCK EX	0.000%	99.823%
8786	MICROBIO CO LTD	0.000%	99.824%
8787	SK SECURITIES C	0.000%	99.824%
8788	YTL POWER INTL	0.000%	99.824%
8789	MONASH IVF GRP	0.000%	99.825%
8790	HADERA PAPER LT	0.000%	99.825%
8791	SANY HEAVY EQUI	0.000%	99.825%
8792	CHINA METAL INT	0.000%	99.826%
8793	OSAKA ORGANIC C	0.000%	99.826%
8794	AIZAWA SECURITI	0.000%	99.826%
8795	DAIKOKUTENBUSSA	0.000%	99.827%
8796	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.827%
8797	SCHAFFNER HOLDI	0.000%	99.827%
8798	EMPEROR WATCH A	0.000%	99.828%
8799	S&T AG	0.000%	99.828%
8800	WERELDHAVE BELG	0.000%	99.828%
8801	MITSUI HOME CO	0.000%	99.829%
8802	SHINWA KAIUN	0.000%	99.829%
8803	LATTICE SEMICON	0.000%	99.829%
8804	TOSHO PRINTING	0.000%	99.830%
8805	ATTACQ LTD	0.000%	99.830%
8806	VA TECH WABAG L	0.000%	99.830%
8807	CNQC INTERNATIO	0.000%	99.831%
8808	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.831%
8809	ABC ARBITRAGE	0.000%	99.831%
8810	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.832%
8811	ALINCO INC	0.000%	99.832%
8812	JHSF PARTICIPAC	0.000%	99.832%
8813	AVANCE GAS HOLD	0.000%	99.833%
8814	ELDERS LTD	0.000%	99.833%
8815	MICROPORT SCIEN	0.000%	99.833%
8816	NICHIBAN CO	0.000%	99.834%
8817	AEON CO. (M) BH	0.000%	99.834%
8818	CLEANUP CORP	0.000%	99.834%
8819	TAKEEI CORPORAT	0.000%	99.835%
8820	STAMFORD LAND	0.000%	99.835%
8821	FLOW TRADERS	0.000%	99.835%
8822	GOOD-YEAR	0.000%	99.836%
8823	HARDINGE INC	0.000%	99.836%
8824	HANKUK CARBON C	0.000%	99.836%
8825	IMAX CHINA HOLD	0.000%	99.837%
8826	NIHON TOKUSHU T	0.000%	99.837%
8827	BOURBON SA	0.000%	99.837%
8828	PYEONG HWA AUTO	0.000%	99.838%
8829	PRECIOUS SHIPPI	0.000%	99.838%
8830	MAEZAWA KASEI I	0.000%	99.838%
8831	YUME INC COMMON STOCK USD.001	0.000%	99.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	UCO BANK	0.000%	99.839%
8833	YOUNG POONG COR	0.000%	99.839%
8834	PLAZZA AG REG A	0.000%	99.840%
8835	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.840%
8836	MAXVALU TOKAI C	0.000%	99.840%
8837	CIMSA	0.000%	99.841%
8838	ORGANO	0.000%	99.841%
8839	MAXIM POWER COR	0.000%	99.841%
8840	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.842%
8841	JAPAN BUSINESS	0.000%	99.842%
8842	ANEST IWATA COR	0.000%	99.842%
8843	GUANGZHOU PHARM	0.000%	99.843%
8844	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.843%
8845	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.843%
8846	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.843%
8847	INAGEYA CO LTD	0.000%	99.844%
8848	BUMRUNGRAD HOPT	0.000%	99.844%
8849	SHINAGAWA FUEL	0.000%	99.844%
8850	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.845%
8851	KERRY TJ LOGIST	0.000%	99.845%
8852	NIHON ESLEAD CO	0.000%	99.845%
8853	SHANGHAI FUDAN-	0.000%	99.846%
8854	ZIG SHENG INDL	0.000%	99.846%
8855	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.846%
8856	HNA HLDGS GP CO	0.000%	99.847%
8857	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.847%
8858	CONVOY FINANCIA	0.000%	99.847%
8859	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.848%
8860	BANK OF KAOHSIU	0.000%	99.848%
8861	GRUPO CEMENTOS	0.000%	99.848%
8862	HC INTERNATIONA	0.000%	99.849%
8863	TIPTREE INC COMMON STOCK USD.001	0.000%	99.849%
8864	ORBITE TECHNOLO	0.000%	99.849%
8865	STAR CRUISES LT	0.000%	99.850%
8866	KAS BANK	0.000%	99.850%
8867	ROSENBAUER INTE	0.000%	99.850%
8868	HIRAKAWA HEWTEC	0.000%	99.851%
8869	PUBLIC FINANCIA	0.000%	99.851%
8870	TORISHIMA PUMP	0.000%	99.851%
8871	SBS MEDIA HOLDI	0.000%	99.852%
8872	EM-TECH CO LTD	0.000%	99.852%
8873	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.852%
8874	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.853%
8875	ASX LTD	0.000%	99.853%
8876	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.853%
8877	MOTHERCARE	0.000%	99.854%
8878	SEA HOLDINGS LT	0.000%	99.854%
8879	JAGRAN PRAKASHA	0.000%	99.854%
8880	EGUARANTEE INC.	0.000%	99.854%
8881	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	HYUNDAI ELECTRI	0.000%	99.855%
8883	TOYO KOHAN CO	0.000%	99.855%
8884	POCKET CARD CO	0.000%	99.856%
8885	ELAN MICROELECT	0.000%	99.856%
8886	LAGERCANTZ GRO	0.000%	99.856%
8887	KRS CORPORATION	0.000%	99.857%
8888	BOUSTEAD SINGAP	0.000%	99.857%
8889	DHIPAYA INSURAN	0.000%	99.857%
8890	IJT TECHNOLOGY	0.000%	99.858%
8891	SPEEDCAST INTL	0.000%	99.858%
8892	MANZ AUTOMATION	0.000%	99.858%
8893	TYMAN PLC	0.000%	99.859%
8894	SAMSUNG ENGINEE	0.000%	99.859%
8895	DO & CO AG	0.000%	99.859%
8896	KEE TAI PROPERT	0.000%	99.860%
8897	SECHE ENVIRONNE	0.000%	99.860%
8898	DONGWON INDUSTR	0.000%	99.860%
8899	KSB AG	0.000%	99.861%
8900	ORBIS	0.000%	99.861%
8901	RHYTHM WATCH CO	0.000%	99.861%
8902	NICK SCALI LTD	0.000%	99.861%
8903	SAMPO CORP	0.000%	99.862%
8904	SAWADA HOLDINGS	0.000%	99.862%
8905	P S CORPORATION	0.000%	99.862%
8906	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.863%
8907	BAYSIDE LAND CO	0.000%	99.863%
8908	HO TUNG CHEMICA	0.000%	99.863%
8909	AUSTBROKERS HLD	0.000%	99.864%
8910	NITTO SEIKO CO	0.000%	99.864%
8911	NIPPON KANZAI C	0.000%	99.864%
8912	LIFESTYLE CHINA	0.000%	99.865%
8913	FARADAY TECHNOL	0.000%	99.865%
8914	SAFEWAY INC	0.000%	99.865%
8915	KOZA ALTIN ISLE	0.000%	99.866%
8916	OP FINANCIAL IN	0.000%	99.866%
8917	REALIA BUSINESS	0.000%	99.866%
8918	YUSHIRO CHEMICA	0.000%	99.866%
8919	NIPPON CONCRETE	0.000%	99.867%
8920	ALBARAKA TURK K	0.000%	99.867%
8921	SIOEN INDUSTRIE	0.000%	99.867%
8922	AMVIG HOLDINGS	0.000%	99.868%
8923	RIKEN TECHNOS C	0.000%	99.868%
8924	HOOSIERS HOLDIN	0.000%	99.868%
8925	ELECTRICITY GEN	0.000%	99.869%
8926	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.869%
8927	MOBILEZONE HOLD	0.000%	99.869%
8928	TEST RESEARCH I	0.000%	99.870%
8929	ENDO LIGHTING C	0.000%	99.870%
8930	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.870%
8931	RIGHT-ON CO	0.000%	99.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ATOM CORPORATIO	0.000%	99.871%
8933	CEGEDIM	0.000%	99.871%
8934	FORUS S.A.	0.000%	99.871%
8935	UNION BANK OF I	0.000%	99.872%
8936	HARBIN BANK CO	0.000%	99.872%
8937	SAC'S BAR HOLDI	0.000%	99.872%
8938	NAMYANG DAIRY P	0.000%	99.873%
8939	ENKA INSAAT VE	0.000%	99.873%
8940	BONHEUR ASA	0.000%	99.873%
8941	DALIAN PORT (PD	0.000%	99.874%
8942	DAESANG HOLDING	0.000%	99.874%
8943	MITANI SEKISAN	0.000%	99.874%
8944	COSEL CO	0.000%	99.874%
8945	SAMART CORP PCL	0.000%	99.875%
8946	DIRECT INSURANC	0.000%	99.875%
8947	ELECTRA CONSUME	0.000%	99.875%
8948	ZUIKO CORP	0.000%	99.876%
8949	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.876%
8950	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.876%
8951	PARROT	0.000%	99.877%
8952	TAIWAN FU HSING	0.000%	99.877%
8953	ASCENCIO	0.000%	99.877%
8954	TSUTSUMI JEWELR	0.000%	99.878%
8955	TAKIRON CO	0.000%	99.878%
8956	INDOSAT TBK PT	0.000%	99.878%
8957	COSLIGHT TECH I	0.000%	99.878%
8958	DIC ASSET AG	0.000%	99.879%
8959	CHINA STRATEGIC	0.000%	99.879%
8960	MAMEZOU	0.000%	99.879%
8961	AMATA CORP PUBL	0.000%	99.880%
8962	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.880%
8963	COLOUR LIFE SER	0.000%	99.880%
8964	BAY ENERGY LTD	0.000%	99.881%
8965	CHINA ORIENTAL	0.000%	99.881%
8966	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.881%
8967	ECLERX SERVICES	0.000%	99.881%
8968	GROUP LEASE PUB	0.000%	99.882%
8969	KINKI NIPPON TO	0.000%	99.882%
8970	ROCKY BRANDS INC COMMON STOCK	0.000%	99.882%
8971	OLVI	0.000%	99.883%
8972	CENTRAL AUTO	0.000%	99.883%
8973	EMPRESA DE ENER	0.000%	99.883%
8974	VARITRONIX INTL	0.000%	99.884%
8975	OSTASIATISKE KO	0.000%	99.884%
8976	VAN LANSCHOT NV	0.000%	99.884%
8977	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.884%
8978	HUDACO INDUSTRI	0.000%	99.885%
8979	SENSHUKAI CO	0.000%	99.885%
8980	INDS BACHOCO SA	0.000%	99.885%
8981	CIRCASSIA PHARM	0.000%	99.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.886%
8983	CK POWER PCL	0.000%	99.886%
8984	WEST HOLDINGS C	0.000%	99.886%
8985	MAEZAWA KYUSO I	0.000%	99.887%
8986	KSL HLDGS BERHA	0.000%	99.887%
8987	TNPL	0.000%	99.887%
8988	DEUTSCHE PFANDB	0.000%	99.888%
8989	NZ REFINING CO	0.000%	99.888%
8990	NRW HOLDINGS LT	0.000%	99.888%
8991	MANI INC	0.000%	99.889%
8992	JMS CO	0.000%	99.889%
8993	ALMA MEDIA CORP	0.000%	99.889%
8994	TOKYO RAKUTENCH	0.000%	99.889%
8995	KLCC PROPERTY H	0.000%	99.890%
8996	FUJIKURA KASEI	0.000%	99.890%
8997	BMTC GROUP INC	0.000%	99.890%
8998	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.891%
8999	INDOFOOD AGRI R	0.000%	99.891%
9000	LIPPO CHINA RES	0.000%	99.891%
9001	ACCURAY INC COMMON STOCK USD.001	0.000%	99.891%
9002	PINE CLIFF ENER	0.000%	99.892%
9003	GODFREY PHILLIP	0.000%	99.892%
9004	D&L INDUSTRIES	0.000%	99.892%
9005	TONG-TAI MACHIN	0.000%	99.893%
9006	HANJIN HEAVY IN	0.000%	99.893%
9007	HOUSTON WIRE &	0.000%	99.893%
9008	MAHLE METAL LEV	0.000%	99.894%
9009	FOURLIS S.A.	0.000%	99.894%
9010	NIPPON CHEMIPHA	0.000%	99.894%
9011	EIDAI CO.LTD.	0.000%	99.894%
9012	SPROTT RESOURCE	0.000%	99.895%
9013	VANTAGE INTERNA	0.000%	99.895%
9014	RM PLC	0.000%	99.895%
9015	TOM TAILOR HOLD	0.000%	99.896%
9016	SAM KWANG GLASS	0.000%	99.896%
9017	THORN GROUP LTD	0.000%	99.896%
9018	ACNB CORP COMMON STOCK USD2.5	0.000%	99.896%
9019	EVERGREEN INTL	0.000%	99.897%
9020	NOMURA CO LTD	0.000%	99.897%
9021	SYNDICATE BANK	0.000%	99.897%
9022	BERLI JUCKER CO	0.000%	99.898%
9023	13 HOLDINGS LTD	0.000%	99.898%
9024	COLABOR GROUP I	0.000%	99.898%
9025	ALI CORP	0.000%	99.898%
9026	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.899%
9027	SIEMENS INDIA L	0.000%	99.899%
9028	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.899%
9029	JAPAN TRANSCITY	0.000%	99.900%
9030	EQT HOLDINGS LT	0.000%	99.900%
9031	FOLLI FOLLIE GP	0.000%	99.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	STP & I PCL-FOR	0.000%	99.900%
9033	INFORMATION SVC	0.000%	99.901%
9034	NIPPON DENWA SH	0.000%	99.901%
9035	AIRPORT FACILIT	0.000%	99.901%
9036	ALVIVA HOLDINGS	0.000%	99.902%
9037	NOEVIR HOLDINGS	0.000%	99.902%
9038	IWATSUKA CONFEC	0.000%	99.902%
9039	HIRAMATSU INC	0.000%	99.902%
9040	KYUNGBANG LTD	0.000%	99.903%
9041	SARKUYSAN ELEKT	0.000%	99.903%
9042	NET INSIGHT	0.000%	99.903%
9043	TOEI ANIMATION	0.000%	99.904%
9044	NORWEGIAN FINAN	0.000%	99.904%
9045	KH VATEC	0.000%	99.904%
9046	EL.EN. SPA	0.000%	99.904%
9047	THAICOM PUBLIC	0.000%	99.905%
9048	AP EAGERS LTD	0.000%	99.905%
9049	TOP FRONTIER IN	0.000%	99.905%
9050	IC COMPANYS	0.000%	99.906%
9051	ISTYLE INC	0.000%	99.906%
9052	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.906%
9053	BOER POWER HOLD	0.000%	99.906%
9054	VECTOR	0.000%	99.907%
9055	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.907%
9056	RASA INDUSTRIES	0.000%	99.907%
9057	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.908%
9058	ACOM CO	0.000%	99.908%
9059	ENERGIEDIENST H	0.000%	99.908%
9060	WONDERFUL SKY F	0.000%	99.908%
9061	ISU CHEMICAL	0.000%	99.909%
9062	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.909%
9063	YOKOWO CO LTD	0.000%	99.909%
9064	JAPFA LTD	0.000%	99.910%
9065	NIHON DEMPA KOG	0.000%	99.910%
9066	KOMATSU WALL IN	0.000%	99.910%
9067	CYIENT LIMITED	0.000%	99.910%
9068	MARUBUN CORP	0.000%	99.911%
9069	CAYMAN ENGLE Y I	0.000%	99.911%
9070	DOTTIKON ES HOL	0.000%	99.911%
9071	VIEL ET COMPAGN	0.000%	99.911%
9072	CELLNEX TELECOM	0.000%	99.912%
9073	MORY INDUSTRIES	0.000%	99.912%
9074	MANGALORE REF &	0.000%	99.912%
9075	CJ HELLOVISION	0.000%	99.913%
9076	IBSTOCK PLC	0.000%	99.913%
9077	UNITED UTILITIE	0.000%	99.913%
9078	ICHIKEN CO LTD	0.000%	99.913%
9079	LOW & BONAR PLC	0.000%	99.914%
9080	FUJI CORP LTD/O	0.000%	99.914%
9081	ALPS LOGISTICS	0.000%	99.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	FANCL CORP	0.000%	99.914%
9083	EARTH CHEMICAL	0.000%	99.915%
9084	VAN DE VELDE	0.000%	99.915%
9085	GRUPPO MUTUIONL	0.000%	99.915%
9086	NIPPON KOEI CO	0.000%	99.916%
9087	BANK BUKOPIN PT	0.000%	99.916%
9088	BANK PEMBANGUNA	0.000%	99.916%
9089	ITAB SHOP CONCE	0.000%	99.916%
9090	SEPTENI CO LTD	0.000%	99.917%
9091	SURUGA CO LTD	0.000%	99.917%
9092	MODERNLAND REAL	0.000%	99.917%
9093	DAEJAN HOLDINGS	0.000%	99.918%
9094	SAMYUNG TRA	0.000%	99.918%
9095	ITALIAN-THAI DE	0.000%	99.918%
9096	NISHIKAWA RUBBE	0.000%	99.918%
9097	ADANI TRANSMISS	0.000%	99.919%
9098	CIVEO CORP	0.000%	99.919%
9099	EVEREST TEXTILE	0.000%	99.919%
9100	CHINA ANIMATION	0.000%	99.919%
9101	THAI STANLEY EL	0.000%	99.920%
9102	KI-STAR REAL ES	0.000%	99.920%
9103	TAUNG GOLD INTE	0.000%	99.920%
9104	ADO Group Ltd	0.000%	99.921%
9105	CHONG KUN DANG	0.000%	99.921%
9106	DONGWON FOOD& B	0.000%	99.921%
9107	HAP SENG PLANTA	0.000%	99.921%
9108	PHOENIX SATELLI	0.000%	99.922%
9109	HUMAX CO LTD	0.000%	99.922%
9110	KINGS TOWN CONS	0.000%	99.922%
9111	NAGAWA CO LTD	0.000%	99.922%
9112	SPRINGLAND INTE	0.000%	99.923%
9113	SHINAGAWA REFRA	0.000%	99.923%
9114	FIELDS CORP	0.000%	99.923%
9115	SHANGHAI PRIME	0.000%	99.923%
9116	NCI INC A COMMON STOCK USD.019	0.000%	99.924%
9117	ORION CORP	0.000%	99.924%
9118	VITEC GROUP	0.000%	99.924%
9119	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.925%
9120	BANCO BTG PACTU	0.000%	99.925%
9121	ANGLO-EASTN PLA	0.000%	99.925%
9122	FAR EAST ORCH	0.000%	99.925%
9123	YASHILI INTL HL	0.000%	99.926%
9124	FERROLIGAS FERB	0.000%	99.926%
9125	FANG HOLDINGS LTD ADR ADR	0.000%	99.926%
9126	AINSWORTH GAME	0.000%	99.926%
9127	GRUPO NUTRESA S	0.000%	99.927%
9128	CHUO SPRING CO	0.000%	99.927%
9129	BELL SYSTEM24 H	0.000%	99.927%
9130	MITO SECURITIES	0.000%	99.927%
9131	ALONY HETZ	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	FIBRA SHOP PORT	0.000%	99.928%
9133	DUSTIN GROUP AB	0.000%	99.928%
9134	SOFT-WORLD INTL	0.000%	99.929%
9135	SHIBUSAWA W'HOU	0.000%	99.929%
9136	TRANSCOM WORLDW	0.000%	99.929%
9137	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.929%
9138	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.930%
9139	CHINA POWER CLE	0.000%	99.930%
9140	CHUN YUAN STEEL	0.000%	99.930%
9141	HIROSE ELECTRIC	0.000%	99.930%
9142	WESTPORTS HOLDI	0.000%	99.931%
9143	AVIANCA HOLDING	0.000%	99.931%
9144	3M INDIA LTD	0.000%	99.931%
9145	ELBIT SYSTEMS L	0.000%	99.931%
9146	THERMADOR GROUP	0.000%	99.932%
9147	FALCO BIOSYSTEM	0.000%	99.932%
9148	BHAKTI INVESTAM	0.000%	99.932%
9149	EASTERN WATER R	0.000%	99.932%
9150	ANADOLU SIGORTA	0.000%	99.933%
9151	MAX INDIA LTD/N	0.000%	99.933%
9152	SENTUL CITY TBK	0.000%	99.933%
9153	GADANG HOLDINGS	0.000%	99.933%
9154	GAKKEN CO	0.000%	99.934%
9155	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.934%
9156	ASCENDIS HEALTH	0.000%	99.934%
9157	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.935%
9158	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.935%
9159	GUANGDONG LAND	0.000%	99.935%
9160	UNION TOOL CO	0.000%	99.935%
9161	NISSEI ASB MACH	0.000%	99.936%
9162	CHINA LNG GROUP	0.000%	99.936%
9163	SEBANG CO LTD	0.000%	99.936%
9164	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.936%
9165	SUHEUNG CAPSULE	0.000%	99.937%
9166	CHINOOK ENERGY	0.000%	99.937%
9167	SUMMIT R/EST HL	0.000%	99.937%
9168	HIMATSINGKA SEI	0.000%	99.937%
9169	MARS ENGINEERIN	0.000%	99.938%
9170	IMVESCOR RESTAU	0.000%	99.938%
9171	INUI GLOBAL LOG	0.000%	99.938%
9172	BORUSAN BORU	0.000%	99.938%
9173	SEOHAN CO LTD	0.000%	99.939%
9174	CSS INDUSTRIES	0.000%	99.939%
9175	NAVA BHARAT VEN	0.000%	99.939%
9176	ELITEGROUP COMP	0.000%	99.939%
9177	MR MAX CORP	0.000%	99.940%
9178	LUNG KEE(BERMUD	0.000%	99.940%
9179	MAEDA KOSEN CO.	0.000%	99.940%
9180	SRG TAKAMI	0.000%	99.940%
9181	LAURENT-PERRIER	0.000%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	MIE KOTSU GP HL	0.000%	99.941%
9183	SRV GROUP OYJ	0.000%	99.941%
9184	ROKKO BUTTER CO	0.000%	99.941%
9185	TARSUS GROUP PL	0.000%	99.942%
9186	VIRGIN AUSTRALI	0.000%	99.942%
9187	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.942%
9188	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.942%
9189	QUANTA STORAGE	0.000%	99.943%
9190	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.943%
9191	TAMURA TAIKO HL	0.000%	99.943%
9192	MAHINDRA CIE AU	0.000%	99.943%
9193	BEIJING JINGNEN	0.000%	99.944%
9194	BANCO DE BOGOTA	0.000%	99.944%
9195	NIPPON HUME PIP	0.000%	99.944%
9196	DAISYO CORP	0.000%	99.944%
9197	MATRIX CONCEPTS	0.000%	99.945%
9198	BK OF GREECE	0.000%	99.945%
9199	ES-CON JAPAN LT	0.000%	99.945%
9200	AROTECH CORP COMMON STOCK USD.01	0.000%	99.945%
9201	MINMETALS LAND	0.000%	99.946%
9202	CSBC CORPORATIO	0.000%	99.946%
9203	ZEALAND PHARMA	0.000%	99.946%
9204	MIDLAND REALTY	0.000%	99.946%
9205	SANKYO SEIKO CO	0.000%	99.947%
9206	SINDO RICOH	0.000%	99.947%
9207	MELCO HOLDINGS	0.000%	99.947%
9208	CHINA XLX FERTI	0.000%	99.947%
9209	KALPATARU POWER	0.000%	99.948%
9210	GLACIER MEDIA I	0.000%	99.948%
9211	F&F COMPANY	0.000%	99.948%
9212	HANSOL PAPER CO	0.000%	99.948%
9213	RHODES FOOD GRO	0.000%	99.949%
9214	TORRENT POWER L	0.000%	99.949%
9215	KUOYANG CONSTRU	0.000%	99.949%
9216	KONAKA CO LTD	0.000%	99.949%
9217	UNISYS CORP	0.000%	99.950%
9218	HONWORLD GROUP	0.000%	99.950%
9219	PLAYMATES HOLDI	0.000%	99.950%
9220	NORDJYSKE BANK	0.000%	99.950%
9221	ELANDERS AB	0.000%	99.951%
9222	AKCANSА CIMENTO	0.000%	99.951%
9223	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.951%
9224	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.951%
9225	INABA SEISAKUSH	0.000%	99.952%
9226	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.952%
9227	OIL INDIA LTD	0.000%	99.952%
9228	TOMOE ENGINEERI	0.000%	99.952%
9229	METRO KAJANG HL	0.000%	99.953%
9230	YAMAMURA GLASS	0.000%	99.953%
9231	SOC BAINS DE ME	0.000%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	SHUNFENG INTL C	0.000%	99.953%
9233	CHAMBAL FER	0.000%	99.954%
9234	CHINA CHEM&PHAR	0.000%	99.954%
9235	EVN AG	0.000%	99.954%
9236	ASIA POLYMER	0.000%	99.954%
9237	PLDT INC SPON ADR ADR	0.000%	99.955%
9238	RION CO LTD	0.000%	99.955%
9239	SINCERE WATCH H	0.000%	99.955%
9240	ASIA HOLDINGS C	0.000%	99.955%
9241	CHINA PIONEER P	0.000%	99.955%
9242	AVON RUBBER	0.000%	99.956%
9243	DAEKYO	0.000%	99.956%
9244	AXWAY SOFTWARE	0.000%	99.956%
9245	PROTO CORP	0.000%	99.956%
9246	1ST SHANGHAI IN	0.000%	99.957%
9247	PARTNERS REAL E	0.000%	99.957%
9248	SHANGHAI FUDAN	0.000%	99.957%
9249	NITTO FC CO	0.000%	99.957%
9250	JAPAN RADIO CO	0.000%	99.958%
9251	SINYI REALTY IN	0.000%	99.958%
9252	LINEDATA SERVIC	0.000%	99.958%
9253	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.958%
9254	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.959%
9255	MITSUI MINING C	0.000%	99.959%
9256	MASTER GLORY GR	0.000%	99.959%
9257	WORLDLINE	0.000%	99.959%
9258	HIRANO TECSEED	0.000%	99.960%
9259	COLLECTION HOUS	0.000%	99.960%
9260	TAMA HOME CO LT	0.000%	99.960%
9261	KORADIOR HOLDIN	0.000%	99.960%
9262	STRATTEC SECURI	0.000%	99.961%
9263	SMS MANAGEMENT	0.000%	99.961%
9264	KAWASHO GECOSS	0.000%	99.961%
9265	ALARKO HOLDINGS	0.000%	99.961%
9266	CYBEROPTICS CORP COMMON STOCK	0.000%	99.961%
9267	HUNTSWORTH PLC	0.000%	99.962%
9268	MICRONICS JAPAN	0.000%	99.962%
9269	SYNTHOS SA	0.000%	99.962%
9270	HIGHLIGHT COMMU	0.000%	99.962%
9271	MIRATI THERAPEU	0.000%	99.963%
9272	TIVOLI A/S	0.000%	99.963%
9273	FINDEL	0.000%	99.963%
9274	EXFO INC	0.000%	99.963%
9275	PLATINUM GROUP	0.000%	99.964%
9276	SABATE DIOSOS	0.000%	99.964%
9277	TER BEKE SA	0.000%	99.964%
9278	ORANGE POLSKA	0.000%	99.964%
9279	MAOYE INTL HOLD	0.000%	99.965%
9280	BANGKOK AVIAT F	0.000%	99.965%
9281	CAC CORPORATION	0.000%	99.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	TTW PUBLIC COMP	0.000%	99.965%
9283	NISSIN FOOD HOL	0.000%	99.965%
9284	TAKIHYO CO LTD	0.000%	99.966%
9285	REJECT SHOP LTD	0.000%	99.966%
9286	JOBAN KOSAN CO	0.000%	99.966%
9287	TOMORROW FOCUS	0.000%	99.966%
9288	MERAFE RESOURCE	0.000%	99.967%
9289	CHUGAI RO CO LT	0.000%	99.967%
9290	RECRM RESEARCH	0.000%	99.967%
9291	HANKOOK SHELL O	0.000%	99.967%
9292	SEOBU T&D	0.000%	99.968%
9293	UNITED SPIRITS	0.000%	99.968%
9294	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.968%
9295	FUSO PHARM	0.000%	99.968%
9296	POLETOWIN PITCR	0.000%	99.968%
9297	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.969%
9298	XTREME DRILLING	0.000%	99.969%
9299	MOROZOFF LIMITE	0.000%	99.969%
9300	AMBASSADOR HOTE	0.000%	99.969%
9301	OKK CORP	0.000%	99.970%
9302	NEXEN CORPORATI	0.000%	99.970%
9303	FUJIJURA RUBBER	0.000%	99.970%
9304	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.970%
9305	TAISEI LAMICK C	0.000%	99.971%
9306	LUBY'S INC.	0.000%	99.971%
9307	RAMI LEVI CHAIN	0.000%	99.971%
9308	GL LTD	0.000%	99.971%
9309	TAT HONG HOLDIN	0.000%	99.971%
9310	SHOFU INC	0.000%	99.972%
9311	OROCOBRE LTD	0.000%	99.972%
9312	GREEN CROSS COR	0.000%	99.972%
9313	OZNER WATER INT	0.000%	99.972%
9314	ROYAL BAFOKENG	0.000%	99.973%
9315	CHINA NEW TOWN	0.000%	99.973%
9316	PLANET PAYMENT	0.000%	99.973%
9317	INTER PARFUMS	0.000%	99.973%
9318	VECIMA NETWORKS	0.000%	99.974%
9319	ANADOLU CAM	0.000%	99.974%
9320	BANQUE CANTONAL	0.000%	99.974%
9321	DAIDO KOGYO CO	0.000%	99.974%
9322	BEIJINGWEST IND	0.000%	99.974%
9323	PACIFIC CENTURY	0.000%	99.975%
9324	KOBE ELECTRIC R	0.000%	99.975%
9325	HONGKONG CHINES	0.000%	99.975%
9326	ODFJELL DRILLIN	0.000%	99.975%
9327	INDO COUNT INDU	0.000%	99.976%
9328	MASON FINANCIAL	0.000%	99.976%
9329	DONGWHA PHARM.C	0.000%	99.976%
9330	SEMCON AB	0.000%	99.976%
9331	NATIONAL AGRICU	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	PFSWEB INC COMMON STOCK USD.001	0.000%	99.977%
9333	ELECNOR SA	0.000%	99.977%
9334	DEL MONTE PACIF	0.000%	99.977%
9335	ASESOR DE ACTIV	0.000%	99.977%
9336	FAITH INC	0.000%	99.978%
9337	FIRST STEAMSHIP	0.000%	99.978%
9338	RESILUX	0.000%	99.978%
9339	CIA ENERGET CEA	0.000%	99.978%
9340	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.978%
9341	OHASHI TECHNICA	0.000%	99.979%
9342	CHINA VAST INDU	0.000%	99.979%
9343	NICHIEI CO	0.000%	99.979%
9344	SAMCHULLY	0.000%	99.979%
9345	GODREJ PROPERTI	0.000%	99.980%
9346	ACAL	0.000%	99.980%
9347	ABLYNX NV	0.000%	99.980%
9348	SHINKAWA	0.000%	99.980%
9349	ICHIBANYA CO LT	0.000%	99.980%
9350	MELBOURNE IT	0.000%	99.981%
9351	YAMATANE CORP N	0.000%	99.981%
9352	KINGMAKER FOOTW	0.000%	99.981%
9353	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.981%
9354	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.982%
9355	SERVICE STREAM	0.000%	99.982%
9356	HYUNDAI ENGINEE	0.000%	99.982%
9357	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.982%
9358	MUNSUN CAPITAL	0.000%	99.982%
9359	KURIYAMA HOLDIN	0.000%	99.983%
9360	CARLIT HOLDINGS	0.000%	99.983%
9361	VICTORIA PARK A	0.000%	99.983%
9362	MANDARIN ORIENT	0.000%	99.983%
9363	YUSEN LOGISTICS	0.000%	99.984%
9364	TAKISAWA MACHIN	0.000%	99.984%
9365	ALPHA SYSTEMS I	0.000%	99.984%
9366	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.984%
9367	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.984%
9368	COMP ENG & CONS	0.000%	99.985%
9369	SEACHANGE INTL	0.000%	99.985%
9370	ELEC DE STRASBO	0.000%	99.985%
9371	ELNUSA TBK	0.000%	99.985%
9372	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.985%
9373	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.986%
9374	VP PLC	0.000%	99.986%
9375	PRIMA INDUSTRIE	0.000%	99.986%
9376	ATENOR	0.000%	99.986%
9377	THROMBOGENICS N	0.000%	99.987%
9378	ENERGY EQUITY C	0.000%	99.987%
9379	CLARK INC COMMO	0.000%	99.987%
9380	ZENITAKA CORP	0.000%	99.987%
9381	SAM JIN PHARM	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	BEADELL RESOURC	0.000%	99.988%
9383	ZIGNAGO VETRO S	0.000%	99.988%
9384	UNION BK OF TAI	0.000%	99.988%
9385	PROMOTORA DE IN	0.000%	99.988%
9386	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.988%
9387	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.989%
9388	BasicNet S.p.A.	0.000%	99.989%
9389	REGIONAL CONT L	0.000%	99.989%
9390	ARGO GRAPHICS I	0.000%	99.989%
9391	HANIL E-HWA CO	0.000%	99.990%
9392	BUND CENTER INV	0.000%	99.990%
9393	SPARX ASSET MAN	0.000%	99.990%
9394	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.990%
9395	YUKEN KOGYO	0.000%	99.990%
9396	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.991%
9397	UMW OIL & GAS C	0.000%	99.991%
9398	ESCALADE INC COMMON STOCK	0.000%	99.991%
9399	TECHNO RYOWA LT	0.000%	99.991%
9400	GAFISA SA	0.000%	99.991%
9401	CTI ENGINEERING	0.000%	99.992%
9402	GUJARAT ALKALIE	0.000%	99.992%
9403	G-7 HOLDINGS IN	0.000%	99.992%
9404	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.992%
9405	XXL ASA	0.000%	99.992%
9406	OPTEX COMPANY	0.000%	99.993%
9407	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.993%
9408	SUMINOE TEXTILE	0.000%	99.993%
9409	WING ON CO INT	0.000%	99.993%
9410	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.994%
9411	ANN JOO RESOURC	0.000%	99.994%
9412	PETROPVLOVSK	0.000%	99.994%
9413	OVERSEAS CHINES	0.000%	99.994%
9414	ENERGY RESOURCE	0.000%	99.994%
9415	SESODA CORP	0.000%	99.995%
9416	TOKYO TEKKO CO	0.000%	99.995%
9417	PINGUELY-HAULOT	0.000%	99.995%
9418	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.995%
9419	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.995%
9420	ELLAKTOR SA	0.000%	99.996%
9421	PACIFIC CURRENT	0.000%	99.996%
9422	YIZHENG CHEM FI	0.000%	99.996%
9423	CMMB VISION HOL	0.000%	99.996%
9424	GCA SAVVIAN COR	0.000%	99.996%
9425	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.997%
9426	V1 GROUP LTD	0.000%	99.997%
9427	EMPEROR ENTERTA	0.000%	99.997%
9428	QUALITAS CONTOL	0.000%	99.997%
9429	BIG SHOPPING CE	0.000%	99.997%
9430	PEGAS NONWOVENS	0.000%	99.998%
9431	AKSIGORTA AS	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	TRISURA GROUP LTD COMMON STOCK	0.000%	99.998%
9433	HIAG IMMOBILIEN	0.000%	99.998%
9434	LONG BON INTERN	0.000%	99.998%
9435	MUGEN ESTATE CO	0.000%	99.999%
9436	REXLOT HOLDINGS	0.000%	99.999%
9437	FRONTERA ENERGY	0.000%	99.999%
9438	RATCHABURI ELEC	0.000%	99.999%
9439	CHEUK NANG HLDG	0.000%	99.999%
9440	ALROV PROPRTIE	0.000%	100.000%
9441	DELTA DUNIA PET	0.000%	100.000%
9442	CELLCOM ISRAEL	0.000%	100.000%
9443	HY LOK	0.000%	100.000%
9444	INVICTA HOLDING	0.000%	100.000%
9445	ROSTELECOM OJSC	0.000%	100.001%
9446	FIREEYE INC COMMON STOCK USD.0001	0.000%	100.001%
9447	PSI AG GESELL F	0.000%	100.001%
9448	PRG-SCHULTZ INT	0.000%	100.001%
9449	FURSYS	0.000%	100.001%
9450	TREASURE ASA	0.000%	100.002%
9451	PARIS MIKI INC	0.000%	100.002%
9452	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	100.002%
9453	GROUP FIVE	0.000%	100.002%
9454	DAEHAN STEEL CO	0.000%	100.002%
9455	GEM DIAMONDS	0.000%	100.003%
9456	GEAR ENERGY LTD	0.000%	100.003%
9457	HUONS CO LTD	0.000%	100.003%
9458	KYERYONG CONST	0.000%	100.003%
9459	ECHELON FINANCI	0.000%	100.003%
9460	GRUPO INDUSTRIA	0.000%	100.004%
9461	SNAI SPA	0.000%	100.004%
9462	SFP DINING	0.000%	100.004%
9463	ZUKEN INC	0.000%	100.004%
9464	CHUNGHWA PICTUR	0.000%	100.004%
9465	SECOM JOSHINETS	0.000%	100.005%
9466	GEO ENERGY RESO	0.000%	100.005%
9467	SOCOVEDSA SA	0.000%	100.005%
9468	BCO DESIO E BRI	0.000%	100.005%
9469	MQ HOLDING AB	0.000%	100.005%
9470	CENTER LABORATO	0.000%	100.006%
9471	CROOZ INC	0.000%	100.006%
9472	HANEDA ZENITH H	0.000%	100.006%
9473	STEIN MART INC COMMON STOCK USD.01	0.000%	100.006%
9474	WAREHOUSE GROUP	0.000%	100.006%
9475	KEY TRONIC CORP COMMON STOCK	0.000%	100.006%
9476	WEATHERNEWS INC	0.000%	100.007%
9477	MEGAWIDE CONS C	0.000%	100.007%
9478	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	100.007%
9479	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	100.007%
9480	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	100.007%
9481	NESCO	0.000%	100.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	FLUIDRA SA	0.000%	100.008%
9483	SAN FANG CHEMIC	0.000%	100.008%
9484	TECHNOTRANS AG	0.000%	100.008%
9485	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	100.008%
9486	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	100.009%
9487	PTG ENERGY PCL	0.000%	100.009%
9488	ASIA FINANCIAL	0.000%	100.009%
9489	AMIYAKI TEI CO	0.000%	100.009%
9490	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	100.009%
9491	SCOPE METALS GR	0.000%	100.010%
9492	WILMINGTON GROU	0.000%	100.010%
9493	UNIPAR UNIAO DE	0.000%	100.010%
9494	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	100.010%
9495	SAN SHING FASTE	0.000%	100.010%
9496	QUABIT IMOBILI	0.000%	100.010%
9497	GRUPO GICSA SA	0.000%	100.011%
9498	ANF IMMOBILIER	0.000%	100.011%
9499	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.011%
9500	NIPPON CHEM IND	0.000%	100.011%
9501	LUBELSKI WEGIEL	0.000%	100.011%
9502	ASPO OYJ	0.000%	100.012%
9503	BW PLANTATION	0.000%	100.012%
9504	HAGIWARA ELECTR	0.000%	100.012%
9505	MARUSAN SECUR	0.000%	100.012%
9506	ADDLIFE AB	0.000%	100.012%
9507	SATORI ELECTRIC	0.000%	100.013%
9508	MK RESTAURANT G	0.000%	100.013%
9509	CATENA AB	0.000%	100.013%
9510	COCA-COLA ICECE	0.000%	100.013%
9511	PETRA FOODS LTD	0.000%	100.013%
9512	OENON HOLDINGS	0.000%	100.013%
9513	FUJI CORP/MIYAG	0.000%	100.014%
9514	TUNAS BARU LAMP	0.000%	100.014%
9515	CROWN CONFECTIO	0.000%	100.014%
9516	AWARE INC	0.000%	100.014%
9517	KECK SENG(MAL)B	0.000%	100.014%
9518	KYOWA LEATHER	0.000%	100.015%
9519	TRANSACTION CAP	0.000%	100.015%
9520	HANKUK PAPER MF	0.000%	100.015%
9521	ALKANE RESOURCE	0.000%	100.015%
9522	AARTI INDS	0.000%	100.015%
9523	KEY COFFEE INC	0.000%	100.015%
9524	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	100.016%
9525	TOTTORI BANK	0.000%	100.016%
9526	POLYMET MINING	0.000%	100.016%
9527	COFFEE DAY ENTE	0.000%	100.016%
9528	SUMITOMO PRECIS	0.000%	100.016%
9529	DAIICHI KENSETS	0.000%	100.017%
9530	MAGMA FINCORP L	0.000%	100.017%
9531	TMK PAO GDR REG S GDR	0.000%	100.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	AXACTOR AB	0.000%	100.017%
9533	EMPERADOR INC	0.000%	100.017%
9534	YC CO LTD	0.000%	100.017%
9535	AVENG	0.000%	100.018%
9536	HONG LEONG ASIA	0.000%	100.018%
9537	TOBU STORE CO L	0.000%	100.018%
9538	RUENTEXIndustr	0.000%	100.018%
9539	FAR LTD	0.000%	100.018%
9540	MORTGAGE CHOICE	0.000%	100.019%
9541	BSL CORPORATION	0.000%	100.019%
9542	AFRICA ISRAEL P	0.000%	100.019%
9543	MITSUBISHI RESE	0.000%	100.019%
9544	ALLIED ELECTRON	0.000%	100.019%
9545	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	100.019%
9546	KRAKATAU STEEL	0.000%	100.020%
9547	TRAKCJA SA	0.000%	100.020%
9548	NIKKO CO	0.000%	100.020%
9549	EXCEL CO LTD	0.000%	100.020%
9550	NAGANO BANK	0.000%	100.020%
9551	AREZZO INDUSTRI	0.000%	100.020%
9552	PIPAVAV DEFENCE	0.000%	100.021%
9553	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	100.021%
9554	HSIN CHONG CONS	0.000%	100.021%
9555	FOX WIZEL LTD	0.000%	100.021%
9556	GRANULES INDIA	0.000%	100.021%
9557	ION BEAM APPLIC	0.000%	100.022%
9558	WHA CORP PCL	0.000%	100.022%
9559	SUNLAND GROUP L	0.000%	100.022%
9560	GODREJ INDUSTRI	0.000%	100.022%
9561	CHONGQING MACHI	0.000%	100.022%
9562	TAO HEUNG HOLDI	0.000%	100.022%
9563	AES GENER SA	0.000%	100.023%
9564	ROBINSON PCL	0.000%	100.023%
9565	DAIDOH	0.000%	100.023%
9566	WANG ON GROUP	0.000%	100.023%
9567	BGP HOLDINGS (P	0.000%	100.023%
9568	CAN DO CO LTD	0.000%	100.023%
9569	KAORI HEAT TREA	0.000%	100.024%
9570	ASIA CEMENT CHI	0.000%	100.024%
9571	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.024%
9572	KINKI SHARYO CO	0.000%	100.024%
9573	TOSHO CO LTD	0.000%	100.024%
9574	GILAT SATELLITE	0.000%	100.024%
9575	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	100.025%
9576	EAST WEST BANKI	0.000%	100.025%
9577	LIFCO AB-B SHS	0.000%	100.025%
9578	HALCYON AGRI CO	0.000%	100.025%
9579	FUTURE SYSTEMS	0.000%	100.025%
9580	GYM GROUP PLC/T	0.000%	100.025%
9581	HILAN LTD	0.000%	100.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	AEON CREDIT SER	0.000%	100.026%
9583	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.026%
9584	VINY THAI	0.000%	100.026%
9585	ESSEL PROP	0.000%	100.026%
9586	IMPERIAL HOTEL	0.000%	100.027%
9587	ID LOGISTICS GR	0.000%	100.027%
9588	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	100.027%
9589	INDUSTRIA REIT	0.000%	100.027%
9590	INDUSTRIAL BLDG	0.000%	100.027%
9591	ITFOR INC	0.000%	100.027%
9592	IMPEXMETAL	0.000%	100.028%
9593	BOUSTEAD PLANTA	0.000%	100.028%
9594	MONGOLIAN MININ	0.000%	100.028%
9595	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.028%
9596	GUARARAPES CONF	0.000%	100.028%
9597	BLUE SQUARE REA	0.000%	100.028%
9598	KAPSCH TRAFFICC	0.000%	100.029%
9599	ADCORP HLDGS	0.000%	100.029%
9600	POLYTEC ASSET H	0.000%	100.029%
9601	LIPPO CIKARANG	0.000%	100.029%
9602	OHB SE	0.000%	100.029%
9603	CHEVALIER INTL	0.000%	100.029%
9604	KAWASUMI LABS I	0.000%	100.030%
9605	TECHNO ELECTRIC	0.000%	100.030%
9606	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	100.030%
9607	CARPETRIGHT	0.000%	100.030%
9608	RATNAMANI METAL	0.000%	100.030%
9609	EIH LTD	0.000%	100.030%
9610	DY CORP	0.000%	100.031%
9611	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.031%
9612	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.031%
9613	PC TEL INC COMMON STOCK USD.001	0.000%	100.031%
9614	GETIN NOBLE BA	0.000%	100.031%
9615	JOHN LAING GROU	0.000%	100.031%
9616	FORMOSAN UNION	0.000%	100.031%
9617	FUJISHOJI CO.LT	0.000%	100.032%
9618	TOMATO BANK LTD	0.000%	100.032%
9619	KOREA TECH BANK	0.000%	100.032%
9620	SAKAI OVEX CO L	0.000%	100.032%
9621	HSIL LTD	0.000%	100.032%
9622	SOLAR APPLIED M	0.000%	100.032%
9623	KG CHEMICAL COR	0.000%	100.033%
9624	SHIMOJIMA CO LT	0.000%	100.033%
9625	NIHON PLAST CO	0.000%	100.033%
9626	IDP EDUCATION L	0.000%	100.033%
9627	PERENNIAL REAL	0.000%	100.033%
9628	SHELL REFINING(0.000%	100.033%
9629	GRUPO SECURITY	0.000%	100.034%
9630	E TEC E&C LTD	0.000%	100.034%
9631	CARBORUNDUM	0.000%	100.034%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	TRADELINK ELECT	0.000%	100.034%
9633	VINDA INTERNATI	0.000%	100.034%
9634	HALOWS CO LTD	0.000%	100.034%
9635	DAIHATSU DIESEL	0.000%	100.035%
9636	INTL PAPER	0.000%	100.035%
9637	CHINA FINANCIAL	0.000%	100.035%
9638	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	100.035%
9639	CATHAY NO 1 REI	0.000%	100.035%
9640	GHCL LTD	0.000%	100.035%
9641	SKF INDIA LTD	0.000%	100.036%
9642	UNITY OPTO TECH	0.000%	100.036%
9643	SEVERFIELD-ROWE	0.000%	100.036%
9644	QUINTIS LTD	0.000%	100.036%
9645	KONDOTEC INC	0.000%	100.036%
9646	SVENSKA CELLULO	0.000%	100.036%
9647	APPROACH RESOUR	0.000%	100.036%
9648	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	100.037%
9649	CROWN CONFECTIO	0.000%	100.037%
9650	VIOHALCO SA	0.000%	100.037%
9651	MAHARASHTRA SEA	0.000%	100.037%
9652	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.037%
9653	UEM EDGENTA BHD	0.000%	100.037%
9654	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.038%
9655	PLATZER FASTIGH	0.000%	100.038%
9656	ILSHIN SPINNING	0.000%	100.038%
9657	MUTOW CO LTD	0.000%	100.038%
9658	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	100.038%
9659	GFOOT CO LTD	0.000%	100.038%
9660	SWANCOR	0.000%	100.039%
9661	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.039%
9662	REPLIGEN CORP COMMON STOCK USD.01	0.000%	100.039%
9663	WMIH CORP COMMON STOCK USD.00001	0.000%	100.039%
9664	HT&E LTD	0.000%	100.039%
9665	MJ GLEESON PLC	0.000%	100.039%
9666	POS MALAYSIA	0.000%	100.039%
9667	DECMIL GROUP LT	0.000%	100.040%
9668	CHINA RUNDONG A	0.000%	100.040%
9669	YAC CO LTD	0.000%	100.040%
9670	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.040%
9671	TAINAN ENTERPRI	0.000%	100.040%
9672	CASTINGS	0.000%	100.040%
9673	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	100.041%
9674	CHORUS LTD ADR ADR	0.000%	100.041%
9675	SRI SPORTS LIMU	0.000%	100.041%
9676	AVIC INTERNATIO	0.000%	100.041%
9677	GOOD RESOURCES	0.000%	100.041%
9678	YANCHANG PETROL	0.000%	100.041%
9679	FAG BEARINGS IN	0.000%	100.041%
9680	PROGRESS WERK A	0.000%	100.042%
9681	UNICHEM LABS	0.000%	100.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	CGN MINING CO L	0.000%	100.042%
9683	CENTURY PACIFIC	0.000%	100.042%
9684	TOYO ELECTRIC	0.000%	100.042%
9685	NAKAYAMA STEEL	0.000%	100.042%
9686	AMERIGO RESOURC	0.000%	100.042%
9687	ABTERRA LTD	0.000%	100.043%
9688	SINO GRANDNESS	0.000%	100.043%
9689	SELCUK ECZA DEP	0.000%	100.043%
9690	VON ROLL HOLDIN	0.000%	100.043%
9691	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	100.043%
9692	LANDS END INC COMMON STOCK USD.01	0.000%	100.043%
9693	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	100.044%
9694	SHIHLIN ELEC &	0.000%	100.044%
9695	TOMOE CORP	0.000%	100.044%
9696	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.044%
9697	YUANSHENGTAI DA	0.000%	100.044%
9698	VIVA INDUSTRIAL	0.000%	100.044%
9699	CAMBIAN GROUP P	0.000%	100.044%
9700	COCO'S JAPAN CO	0.000%	100.045%
9701	ZHUHAI HLDGS IN	0.000%	100.045%
9702	SUNCALL CORP	0.000%	100.045%
9703	MIVTACH SHAMIR	0.000%	100.045%
9704	KANGDA INTERNAT	0.000%	100.045%
9705	Phoenix Mills L	0.000%	100.045%
9706	GRUPO ROTOPLAS	0.000%	100.045%
9707	SELVAAG BOLIG A	0.000%	100.046%
9708	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	100.046%
9709	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.046%
9710	HOME INVEST BEL	0.000%	100.046%
9711	PACASMAYO	0.000%	100.046%
9712	COOPER ENERGY L	0.000%	100.046%
9713	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.046%
9714	CICOR TECHNOLOG	0.000%	100.047%
9715	INTER CARS SA	0.000%	100.047%
9716	KEPPEL TELECOM&	0.000%	100.047%
9717	CW GROUP HLDGS	0.000%	100.047%
9718	SANYO TRADING C	0.000%	100.047%
9719	INNOTECH CORP	0.000%	100.047%
9720	AGV PRODUCTS	0.000%	100.047%
9721	MCLEOD RUSSEL I	0.000%	100.048%
9722	PHARMA MAR SA	0.000%	100.048%
9723	DCM SHRIRAM LTD	0.000%	100.048%
9724	TOWER LTD	0.000%	100.048%
9725	T COOK IND	0.000%	100.048%
9726	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.048%
9727	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.048%
9728	PMP COMMUNICATI	0.000%	100.049%
9729	OTSUKA KAGU	0.000%	100.049%
9730	IMMOBEL	0.000%	100.049%
9731	LAKSHMI VILAS B	0.000%	100.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	100.049%
9733	KASEN INTERNATI	0.000%	100.049%
9734	NEMAK SAB DE CV	0.000%	100.049%
9735	FULLER SMITH &	0.000%	100.049%
9736	BASWARE OYJ	0.000%	100.050%
9737	CARR'S GROUP PL	0.000%	100.050%
9738	CODAN LTD	0.000%	100.050%
9739	CENTURIA METROP	0.000%	100.050%
9740	RCF	0.000%	100.050%
9741	OCL INDIA LTD	0.000%	100.050%
9742	CALEDONIA MININ	0.000%	100.050%
9743	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.051%
9744	HOGG ROBINSON G	0.000%	100.051%
9745	TURK TRKTOR VE	0.000%	100.051%
9746	DAPHNE INTERNA	0.000%	100.051%
9747	RADISYS CORP COMMON STOCK	0.000%	100.051%
9748	AGORA	0.000%	100.051%
9749	TIME TECHNO	0.000%	100.051%
9750	AVIC INTL HOLD	0.000%	100.051%
9751	DIALIGHT PLC	0.000%	100.052%
9752	KHON KAEN SUGAR	0.000%	100.052%
9753	KOMEHYO	0.000%	100.052%
9754	ARDELYX INC COMMON STOCK USD.000001	0.000%	100.052%
9755	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.052%
9756	CRAWFORD & CO	0.000%	100.052%
9757	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.052%
9758	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	100.053%
9759	WATAHAN & CO LT	0.000%	100.053%
9760	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.053%
9761	PACIFIC ONLINE	0.000%	100.053%
9762	HATHWAY CABLE	0.000%	100.053%
9763	BRAEMAR SHIPPIN	0.000%	100.053%
9764	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.053%
9765	NISSEI PLSTIC I	0.000%	100.053%
9766	SINO GAS & ENER	0.000%	100.054%
9767	NICHIA STEEL WO	0.000%	100.054%
9768	INFOMEDIA	0.000%	100.054%
9769	REGIONAL REIT L	0.000%	100.054%
9770	VOLT INFO SCIEN	0.000%	100.054%
9771	YAIZU SUISANKAG	0.000%	100.054%
9772	TOHOKU BANK	0.000%	100.054%
9773	OXLEY HOLDINGS	0.000%	100.054%
9774	WOONGJIN THINKB	0.000%	100.055%
9775	YUNNAN WATER IN	0.000%	100.055%
9776	SOCAM DEVELOPME	0.000%	100.055%
9777	KPX CHEMICAL	0.000%	100.055%
9778	IRC LIMITED	0.000%	100.055%
9779	ANTON OILFIELD	0.000%	100.055%
9780	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.055%
9781	CHINA YURUN FOO	0.000%	100.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	NOBINA AB	0.000%	100.056%
9783	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.056%
9784	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.056%
9785	CORP BANK	0.000%	100.056%
9786	SAFETY GODOWN C	0.000%	100.056%
9787	ASIAN GROWTH PR	0.000%	100.056%
9788	NORWEGIAN PROPE	0.000%	100.056%
9789	PEET LIMITED	0.000%	100.057%
9790	KINTETSU DPT ST	0.000%	100.057%
9791	ADVAN CO LTD	0.000%	100.057%
9792	DAISHINKU CORP	0.000%	100.057%
9793	BARON DE LEY	0.000%	100.057%
9794	HONG KONG FERRY	0.000%	100.057%
9795	TA ANN HOLDINGS	0.000%	100.057%
9796	GWANGJU SHINSEG	0.000%	100.057%
9797	WIN HANVERKY HO	0.000%	100.057%
9798	BIO PAPPEL SAB	0.000%	100.058%
9799	LEMMINKAINEN OY	0.000%	100.058%
9800	KUANGCHI SCIENC	0.000%	100.058%
9801	SITOU GROUP HLD	0.000%	100.058%
9802	CIA ENERGETICA	0.000%	100.058%
9803	FDC LTD/INDIA	0.000%	100.058%
9804	BANYAN TREE HOL	0.000%	100.058%
9805	STRONG PETROCHE	0.000%	100.058%
9806	INOX LEISURE LT	0.000%	100.059%
9807	IBI GROUP INC.	0.000%	100.059%
9808	POLY CULTURE GR	0.000%	100.059%
9809	SUNGCHANG ENTER	0.000%	100.059%
9810	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.059%
9811	YELP INC COMMON STOCK USD.000001	0.000%	100.059%
9812	TOW CO LTD	0.000%	100.059%
9813	SALIM IVOMAS	0.000%	100.059%
9814	NEW HOPE CORP	0.000%	100.060%
9815	MYSTATE LTD	0.000%	100.060%
9816	HWA SHIN CO	0.000%	100.060%
9817	SEJONG INDUSTRI	0.000%	100.060%
9818	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	100.060%
9819	NVC LIGHTING HO	0.000%	100.060%
9820	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	100.060%
9821	NORCROS PLC	0.000%	100.060%
9822	CSG LIMITED	0.000%	100.060%
9823	VINA CONCHA Y T	0.000%	100.061%
9824	NATURES SUNSHIN	0.000%	100.061%
9825	STREET CAPITAL	0.000%	100.061%
9826	HKSCAN OYJ	0.000%	100.061%
9827	DRDGOLD LTD	0.000%	100.061%
9828	D.B. CORP LIMIT	0.000%	100.061%
9829	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.061%
9830	CHINA AVIATION	0.000%	100.061%
9831	NEW ZEALAND OIL	0.000%	100.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	KATHMANDU HOLDI	0.000%	100.062%
9833	ENEA AB	0.000%	100.062%
9834	BEST BRIDAL INC	0.000%	100.062%
9835	KORTEK CORPN	0.000%	100.062%
9836	SANYO HOUSING N	0.000%	100.062%
9837	HUA ENG WIRE&CA	0.000%	100.062%
9838	HEG LIMITED	0.000%	100.062%
9839	DONGBU SECURITI	0.000%	100.062%
9840	REAL INDUSTRY I	0.000%	100.063%
9841	SALEM COMM CORP	0.000%	100.063%
9842	SINO THAI EN,FG	0.000%	100.063%
9843	JK CEMENTS LTD	0.000%	100.063%
9844	TOPPS TILES	0.000%	100.063%
9845	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.063%
9846	NATURAL ALTERNT	0.000%	100.063%
9847	UNITED MICROELECTRON SP ADR ADR	0.000%	100.063%
9848	TBK Co., Ltd.	0.000%	100.063%
9849	TILT RENEWABLES	0.000%	100.064%
9850	FLYBE GROUP PLC	0.000%	100.064%
9851	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.064%
9852	SAMSE SA	0.000%	100.064%
9853	JBF INDUSTRIES	0.000%	100.064%
9854	TRIVENI TURBINE	0.000%	100.064%
9855	UTD PLANTATION	0.000%	100.064%
9856	FUJISASH CO LTD	0.000%	100.064%
9857	OZFOREX GROUP L	0.000%	100.064%
9858	THE BASIC HOUSE	0.000%	100.065%
9859	TRIFAST PLC	0.000%	100.065%
9860	HOKUETSU INDS C	0.000%	100.065%
9861	HFA HOLDINGS LI	0.000%	100.065%
9862	CERAGON NETWORK	0.000%	100.065%
9863	HEIDELBERGCEMEN	0.000%	100.065%
9864	IFG GROUP PLC	0.000%	100.065%
9865	WESTPORT INNOVA	0.000%	100.065%
9866	THURGAUER KANTO	0.000%	100.065%
9867	ORIGIN ELECTRIC	0.000%	100.066%
9868	SHIDAX CORP	0.000%	100.066%
9869	HANMI SEMICONDU	0.000%	100.066%
9870	LINK NET TBK PT	0.000%	100.066%
9871	EUROTECH SPA	0.000%	100.066%
9872	AEROPORTO VENEZ	0.000%	100.066%
9873	R.E.A. HOLDINGS	0.000%	100.066%
9874	CONTINENTAL HLD	0.000%	100.066%
9875	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.066%
9876	GLAXO SMITHKLIN	0.000%	100.066%
9877	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.067%
9878	NSL LTD	0.000%	100.067%
9879	RIZAL COMM L BAN	0.000%	100.067%
9880	SADBHAV ENGINEE	0.000%	100.067%
9881	NEO-NEON HOLDIN	0.000%	100.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	Tessi S.A.	0.000%	100.067%
9883	GATEWAY LIFESTY	0.000%	100.067%
9884	FDM GROUP PLC	0.000%	100.067%
9885	FAR EAST HOLDIN	0.000%	100.067%
9886	BILLABONG INTER	0.000%	100.067%
9887	MACMAHON HOLDIN	0.000%	100.068%
9888	K1 VENTURES LTD	0.000%	100.068%
9889	YONDENKO CORP	0.000%	100.068%
9890	WARTECK INVEST	0.000%	100.068%
9891	ATHENS WATER SU	0.000%	100.068%
9892	LOW KENG HUAT(S	0.000%	100.068%
9893	BIOAMBER INC COMMON STOCK USD.01	0.000%	100.068%
9894	BURWILL HOLDING	0.000%	100.068%
9895	MEDUSA MINING L	0.000%	100.068%
9896	CHINA DYNAMICS	0.000%	100.068%
9897	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.069%
9898	FREQUENCY ELEC	0.000%	100.069%
9899	DEPOMED INC COMMON STOCK	0.000%	100.069%
9900	RATTANINDIA	0.000%	100.069%
9901	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.069%
9902	MEITO SANGYO CO	0.000%	100.069%
9903	BANK INTERNASIO	0.000%	100.069%
9904	LIBERTY GOLD CO	0.000%	100.069%
9905	TSUI WAH HOLDIN	0.000%	100.069%
9906	BSQUARE CORP COMMON STOCK	0.000%	100.069%
9907	TAKASHIMA & CO	0.000%	100.070%
9908	CRISIL LTD	0.000%	100.070%
9909	SKANDIABANKEN A	0.000%	100.070%
9910	PT INTERNATIONAL	0.000%	100.070%
9911	INVESTORS TITLE CO COMMON STOCK	0.000%	100.070%
9912	HOKKAI CAN CO	0.000%	100.070%
9913	KIMOTO CO LTD	0.000%	100.070%
9914	EASTERN MEDIA	0.000%	100.070%
9915	INTEVAC INC	0.000%	100.070%
9916	WEE HUR HOLDING	0.000%	100.070%
9917	ASIA SATELLITE	0.000%	100.071%
9918	RECKON LTD	0.000%	100.071%
9919	SURYA SEMESTA I	0.000%	100.071%
9920	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.071%
9921	S.T.CHEMICAL CO	0.000%	100.071%
9922	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.071%
9923	CONSTANTIN MEDI	0.000%	100.071%
9924	TWIN DISC INC COMMON STOCK	0.000%	100.071%
9925	IPE GROUP LTD	0.000%	100.071%
9926	BRIGADE ENTERPR	0.000%	100.071%
9927	ELRON ELECTRONI	0.000%	100.071%
9928	AEGIS LOGISTICS	0.000%	100.072%
9929	DYNAMIC ELECTRO	0.000%	100.072%
9930	MINEROS S.A.	0.000%	100.072%
9931	KIAN JOO CAN FC	0.000%	100.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.072%
9933	THERMAX LTD	0.000%	100.072%
9934	GRANDVISION BV	0.000%	100.072%
9935	EQUITAL	0.000%	100.072%
9936	GULF MARINE SER	0.000%	100.072%
9937	WHIRLPOOL OF IN	0.000%	100.072%
9938	LSL PROPERTY SE	0.000%	100.072%
9939	CEQUENCE ENERGY	0.000%	100.073%
9940	VILLA WORLD LTD	0.000%	100.073%
9941	CEDAR WOODS PRO	0.000%	100.073%
9942	HIROSHIMA ELEC	0.000%	100.073%
9943	TAIKO PHARMACEU	0.000%	100.073%
9944	INTRALOT SA - I	0.000%	100.073%
9945	DICKSON CONCEPT	0.000%	100.073%
9946	PRIME MEDIA GRO	0.000%	100.073%
9947	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	100.073%
9948	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.073%
9949	CROCODILE GARME	0.000%	100.073%
9950	HUA HAN BIO-PHA	0.000%	100.073%
9951	NAPEC INC	0.000%	100.074%
9952	AICHI TOKEI DEN	0.000%	100.074%
9953	PT MULTIPLOAR C	0.000%	100.074%
9954	MARUYAMA MFG CO	0.000%	100.074%
9955	CHC HEALTHCARE	0.000%	100.074%
9956	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.074%
9957	TRINITY LTD	0.000%	100.074%
9958	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.074%
9959	EQUITY FIN HOLD	0.000%	100.074%
9960	AFFINE	0.000%	100.074%
9961	TOMEN DEVICES C	0.000%	100.074%
9962	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	100.074%
9963	G SHANK ENTERPR	0.000%	100.075%
9964	EUSKALTEL SA	0.000%	100.075%
9965	LOGISTEC CORP C	0.000%	100.075%
9966	ASHTROM PROPERT	0.000%	100.075%
9967	COXON PRECISE I	0.000%	100.075%
9968	BORYUNG PHARM	0.000%	100.075%
9969	MIYOSHI OIL & F	0.000%	100.075%
9970	SEADRILL LTD	0.000%	100.075%
9971	MIMAKI ENGINEER	0.000%	100.075%
9972	GUANGNAN(HLDGS)	0.000%	100.075%
9973	BRASILAGRO	0.000%	100.075%
9974	KOHSOKU CORP	0.000%	100.075%
9975	GETIN HOLDING S	0.000%	100.076%
9976	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.076%
9977	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.076%
9978	HAGOROMO FOODS	0.000%	100.076%
9979	CHINA FIBER OPT	0.000%	100.076%
9980	LAURA ASHLEY HO	0.000%	100.076%
9981	GAJAH TUNGGAL	0.000%	100.076%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	BOOT(HENRY) & S	0.000%	100.076%
9983	CHINA ELEC OPTI	0.000%	100.076%
9984	PFENEX INC COMMON STOCK USD.001	0.000%	100.076%
9985	SILICON INTEG S	0.000%	100.076%
9986	XERIUM TECHNOLO	0.000%	100.076%
9987	GALLANT VENTURE	0.000%	100.076%
9988	EASTMAIN RES IN	0.000%	100.076%
9989	BCB BANCORP INC COMMON STOCK	0.000%	100.077%
9990	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	100.077%
9991	STARK TECHNOLOG	0.000%	100.077%
9992	KOSEI SECURITIE	0.000%	100.077%
9993	TAKE AND GIVE	0.000%	100.077%
9994	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.077%
9995	ASPEN GROUP	0.000%	100.077%
9996	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.077%
9997	FORTRESS PAPER	0.000%	100.077%
9998	TOWN CENTRE SEC	0.000%	100.077%
9999	RASSINI SAB DE	0.000%	100.077%
10000	TOP SPRING INTL	0.000%	100.077%
10001	IMMSI SPA	0.000%	100.077%
10002	BALMER LAWRIE	0.000%	100.077%
10003	FRAGRANCE GROUP	0.000%	100.078%
10004	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.078%
10005	BOLU CIMENTO SA	0.000%	100.078%
10006	NIPPON FILCON C	0.000%	100.078%
10007	RASSINI SAB DE	0.000%	100.078%
10008	GRUPO ARGOS SA	0.000%	100.078%
10009	SKELLERUP HOLDI	0.000%	100.078%
10010	HANISON CONSTRU	0.000%	100.078%
10011	PROSAFE ASA	0.000%	100.078%
10012	CHINA PROPRTIE	0.000%	100.078%
10013	TOTAL ACCESS CO	0.000%	100.078%
10014	SUGIH ENERGY TB	0.000%	100.078%
10015	EXCELSIOR MEDIC	0.000%	100.078%
10016	GLORIOUS SUN EN	0.000%	100.078%
10017	ASANTE INC	0.000%	100.078%
10018	VOLUTION GROUP	0.000%	100.079%
10019	TROY RESOURCES	0.000%	100.079%
10020	TORIGOE CO LTD	0.000%	100.079%
10021	CONSTRUCTORA CO	0.000%	100.079%
10022	PETRUS RESOURCE	0.000%	100.079%
10023	DYNASTY FINE WI	0.000%	100.079%
10024	KAM HING INTERN	0.000%	100.079%
10025	TOTAL GABON	0.000%	100.079%
10026	SAPEC	0.000%	100.079%
10027	ERICSSON LM-A S	0.000%	100.079%
10028	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.079%
10029	HOKKAIDO GAS CO	0.000%	100.079%
10030	ORIENTAL WATCH	0.000%	100.079%
10031	CHINA BANKING C	0.000%	100.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	ROSETTA STONE INC COMMON STOCK USD.0005	0.000%	100.079%
10033	WORLD HOLDINGS	0.000%	100.079%
10034	CGG SA	0.000%	100.080%
10035	WAH SEONG	0.000%	100.080%
10036	MODUSLINK GLOBA	0.000%	100.080%
10037	MCKAY SECURITIE	0.000%	100.080%
10038	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.080%
10039	MEDICAL SYSTEM	0.000%	100.080%
10040	TV AZTECA	0.000%	100.080%
10041	CB INDUSTRIAL P	0.000%	100.080%
10042	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.080%
10043	VGI GLOBAL MEDI	0.000%	100.080%
10044	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.080%
10045	SHIKIBO LTD	0.000%	100.080%
10046	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.080%
10047	NEW YORK & CO I	0.000%	100.080%
10048	MINERA FRISCO S	0.000%	100.080%
10049	TSH RESOURCES B	0.000%	100.080%
10050	TERNA ENERGY SA	0.000%	100.080%
10051	CVC BRASIL OP A	0.000%	100.081%
10052	CHINA LOTSYNERG	0.000%	100.081%
10053	PARADISE ENTERT	0.000%	100.081%
10054	DELTICOM AG	0.000%	100.081%
10055	APN OUTDOOR GRO	0.000%	100.081%
10056	SUNWAY CONSTRUC	0.000%	100.081%
10057	ISE CHEMICAL CO	0.000%	100.081%
10058	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.081%
10059	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.081%
10060	ORASCOM DEVELOP	0.000%	100.081%
10061	INNODATA INC COMMON STOCK USD.01	0.000%	100.081%
10062	HITE HOLDINGS C	0.000%	100.081%
10063	BOUSTEAD PROJEC	0.000%	100.081%
10064	VOCENTO	0.000%	100.081%
10065	ADDNODE GROUP A	0.000%	100.081%
10066	GET NICE FINANC	0.000%	100.081%
10067	FOUNTAIN SET HL	0.000%	100.081%
10068	EUROZ LTD	0.000%	100.081%
10069	ANXIN-CHINA HOL	0.000%	100.082%
10070	NIHON TRIM CO	0.000%	100.082%
10071	PYI CORPORATION	0.000%	100.082%
10072	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.082%
10073	US AUTO PARTS N	0.000%	100.082%
10074	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.082%
10075	ROULARTA MEDIA	0.000%	100.082%
10076	GROUPE OPEN	0.000%	100.082%
10077	MEGASTUDY CO LT	0.000%	100.082%
10078	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.082%
10079	STRAD ENERGY SE	0.000%	100.082%
10080	ECOSYNTHETIX IN	0.000%	100.082%
10081	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	ABAN OFFSHORE	0.000%	100.082%
10083	AMREP CORP COMMON STOCK USD.1	0.000%	100.082%
10084	NEDAP(NED APP)N	0.000%	100.082%
10085	CATABASIS PHARM	0.000%	100.082%
10086	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.082%
10087	INES CORPORATIO	0.000%	100.082%
10088	ESUN HOLDINGS L	0.000%	100.082%
10089	OLYMPIC CORP	0.000%	100.082%
10090	MEIWA ESTATE CO	0.000%	100.083%
10091	TOWN HEALTH INT	0.000%	100.083%
10092	NISSEI INDUSTRI	0.000%	100.083%
10093	MINGFA GROUP	0.000%	100.083%
10094	SKYLINE CORP	0.000%	100.083%
10095	KAPPA CREATE CO	0.000%	100.083%
10096	SINON CORP	0.000%	100.083%
10097	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.083%
10098	BANK OF KOCHI L	0.000%	100.083%
10099	TRUBA ALAM MANU	0.000%	100.083%
10100	VIDEOCON INDUST	0.000%	100.083%
10101	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.083%
10102	ONO SOKKI CO	0.000%	100.083%
10103	AUSWIDE BANK LT	0.000%	100.083%
10104	HIPAY GROUP SA	0.000%	100.083%
10105	A&D CO LTD	0.000%	100.083%
10106	ASHFORD INC COMMON STOCK USD.01	0.000%	100.083%
10107	K.P.R. MILL	0.000%	100.083%
10108	QAD INC B COMMON STOCK USD.001	0.000%	100.083%
10109	ALANDSBANKEN	0.000%	100.083%
10110	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.083%
10111	AFRICAN PHOENIX	0.000%	100.083%
10112	LEES PHARMACEUT	0.000%	100.083%
10113	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.083%
10114	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.084%
10115	PALADIN ENERGY	0.000%	100.084%
10116	BRILLIANT CIRCL	0.000%	100.084%
10117	BROCKMAN MINING	0.000%	100.084%
10118	NRJ GROUP	0.000%	100.084%
10119	ZEDGE INC CL B COMMON STOCK	0.000%	100.084%
10120	PERPETUAL ENERG	0.000%	100.084%
10121	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.084%
10122	CHINA DAYE NON-	0.000%	100.084%
10123	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.084%
10124	MIN XIN HLDGS	0.000%	100.084%
10125	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.084%
10126	CHINA RARE EART	0.000%	100.084%
10127	BGR ENERGY SYST	0.000%	100.084%
10128	JINDAL SAW LTD	0.000%	100.084%
10129	ARCELORMITTAL S	0.000%	100.084%
10130	STEEL & TUBE HL	0.000%	100.084%
10131	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	BLOOMSBURY PUBL	0.000%	100.084%
10133	YEO HIAP SENG	0.000%	100.084%
10134	NAGARJUNA FERTI	0.000%	100.084%
10135	MEGASTUDY EDUCA	0.000%	100.084%
10136	QUNXING PAPER H	0.000%	100.084%
10137	PEARL ORIENTAL	0.000%	100.084%
10138	KONG SUN HLDGS	0.000%	100.084%
10139	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.084%
10140	LUKS GROUP (VH)	0.000%	100.084%
10141	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.084%
10142	TEIXEIRA DUARTE	0.000%	100.085%
10143	TONLY ELECTRONI	0.000%	100.085%
10144	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.085%
10145	REAL NUTRICEUTI	0.000%	100.085%
10146	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.085%
10147	SALMAT LTD	0.000%	100.085%
10148	TELEGRAAF MEDIA	0.000%	100.085%
10149	SILVER BASE GRO	0.000%	100.085%
10150	AEGON NV	0.000%	100.085%
10151	JAKARTA INTL HT	0.000%	100.085%
10152	VEDANTA LTD PFD	0.000%	100.085%
10153	QUMU CORP COMMON STOCK USD.01	0.000%	100.085%
10154	AXTEL SAB DE CV	0.000%	100.085%
10155	DAN FORM HOLDIN	0.000%	100.085%
10156	TEEKAY TANKERS	0.000%	100.085%
10157	CARINDALE PROPE	0.000%	100.085%
10158	TAKACHIHO KOHEK	0.000%	100.085%
10159	DYAX CORPORATIO	0.000%	100.085%
10160	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.085%
10161	ENERGY ABSOLUTE	0.000%	100.085%
10162	AIRTAC INTERNAT	0.000%	100.085%
10163	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.085%
10164	CHIA HSIN CEMEN	0.000%	100.085%
10165	YONGNAM HOLDING	0.000%	100.085%
10166	SSANGYONG INFOR	0.000%	100.085%
10167	LYDIAN INTERNAT	0.000%	100.085%
10168	EMPRESAS ICA SA	0.000%	100.085%
10169	MAX VENTURES &	0.000%	100.085%
10170	EZRA HOLDINGS	0.000%	100.085%
10171	JINDAL POLY FIL	0.000%	100.085%
10172	BONJOUR HOLDING	0.000%	100.085%
10173	ARRIUM LTD	0.000%	100.085%
10174	SHENGUAN HOLDIN	0.000%	100.085%
10175	ARALEZ PHARMACE	0.000%	100.085%
10176	TUNAS RIDEAN	0.000%	100.085%
10177	TEN NETWORK HLD	0.000%	100.085%
10178	PACIFIC ANDES I	0.000%	100.085%
10179	SINAR MAS MULTI	0.000%	100.085%
10180	DOGUS OTOMOTIV	0.000%	100.085%
10181	SAFEBWAY INC	0.000%	100.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	PESCANOVA SA	0.000%	100.085%
10183	WATPAC LIMITED	0.000%	100.085%
10184	AFRICA ISRAEL I	0.000%	100.085%
10185	BANRO CORP	0.000%	100.085%
10186	SOCIETE MANUTAN	0.000%	100.085%
10187	BE GROUP AB	0.000%	100.085%
10188	QINQIN FOODSTUF	0.000%	100.085%
10189	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.086%
10190	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.086%
10191	TPI TRIUNFO PAR	0.000%	100.086%
10192	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.086%
10193	CHINA ENVIRONME	0.000%	100.086%
10194	POLARIS SOFTWARE	0.000%	100.086%
10195	CHINA SOFT POWE	0.000%	100.086%
10196	PROBI AB	0.000%	100.086%
10197	MANITOK ENERGY	0.000%	100.086%
10198	ITE TECH INC	0.000%	100.086%
10199	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.086%
10200	BANCO ABC BRASI	0.000%	100.086%
10201	QUABIT IMMOBILI	0.000%	100.086%
10202	SWIBER HOLDINGS	0.000%	100.086%
10203	SPORTECH PLC	0.000%	100.086%
10204	MIDLAND IC&I LT	0.000%	100.086%
10205	DAEWOO SHIPBUIL	0.000%	100.086%
10206	D AMICO INTL SH	0.000%	100.086%
10207	LONG CHEN PAPER	0.000%	100.086%
10208	TALVIVAARA MINI	0.000%	100.086%
10209	SSANGYONG CEMEN	0.000%	100.086%
10210	ZENITH CAPITAL	0.000%	100.086%
10211	CHENNAI SUPER K	0.000%	100.086%
10212	GETBUSY PLC	0.000%	100.086%
10213	GRUPO SECURITY	0.000%	100.086%
10214	SING HOLDINGS L	0.000%	100.086%
10215	MANITOK ENERGY	0.000%	100.086%
10216	CHEUK NANG HOLD	0.000%	100.086%
10217	CHINA HUIZHAN D	0.000%	100.086%
10218	JITF INFRALOGIS	0.000%	100.086%
10219	BERJAYA LAND BH	0.000%	100.086%
10220	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.086%
10221	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.086%
10222	BANCA MONTE DEI	0.000%	100.086%
10223	ORMAT TECHNOLOG	0.000%	100.086%
10224	RB ENERGY INC	0.000%	100.086%
10225	ENERGIX-RENEWAB	0.000%	100.086%
10226	DEVA HLDG	0.000%	100.086%
10227	C A DE MEDITERR	-	100.086%
10228	RREEF CHINA COM	-	100.086%
10229	QLT INC WTS EXP	-	100.086%
10230	MINCO BASE META	-	100.086%
10231	ETABLISSEMENTS	-	100.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	PRIME AET & D H	-	100.086%
10233	CHAROEN POKPHAN	-	100.086%
10234	FERROGLOBE PLC	-	100.086%
10235	CENTURIA METROP	-	100.086%
10236	EGANAGOLDPFEIL	-	100.086%
10237	SNS REAAL GROEP	-	100.086%
10238	SCANIA AB	-	100.086%
10239	CHINA LUMENA NE	-	100.086%
10240	BERLIAN LAJU TA	-	100.086%
10241	HANFENG EVERGRE	-	100.086%
10242	VIRGIN AUSTRALI	-	100.086%
10243	TOUCHSTONE EXPL	-	100.086%
10244	PEACE MARK HLDG	-	100.086%
10245	RHB CAPITAL BHD	-	100.086%
10246	BCO ESPIR SANTO	-	100.086%
10247	CHINA METAL REC	-	100.086%
10248	ANGLO IRISH BAN	-	100.086%
10249	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.086%
10250	PRIME RETIREMEN	-	100.086%
10251	WARRANTS CONTRA	-	100.086%
10252	QLT INC DOJ/SEC	-	100.086%
10253	INTERCELL AG RI	-	100.086%
10254	AFREN PLC COMMO	-	100.086%
10255	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.086%
10256	QLT INC CLASS A	-	100.086%
10257	KARDEMIR KARABU	-	100.086%
10258	LIGHTSTREAM RES	-	100.086%
10259	PARTNERS REAL E	-	100.086%
10260	US dollar - Lon	-0.086%	100.000%